Vanguard®

Annual Report | 31 December 2024

Vanguard Investment Series plc

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

Tracking Error

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

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

The Realised Tracking Error excludes adjustments for swing pricing.

For the year ended 31 December 2024, the tracking error disclosed for each Fund is based on an accumulation shares class that is in the same currency as the Fund's base currency:

	Tracking Error		
Fund	Anticipated (%)	Realised (%)	Explanation for Divergence
Equity			
Vanguard Emerging Markets Stock Index Fund USD Acc[1]	0.500	0.762	The difference in tracking error is due to a timing difference between when the Fund and the index priced the Russian equities at zero, and a divestment of Russian securities.
Vanguard ESG Developed Europe Index Fund EUR Acc[1]	0.300	0.430	The difference in tracking error is due to the change in the benchmark in June 2024.
Vanguard ESG Developed World All Cap Equity Index Fund USD Acc[2]	0.200	0.058	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Emerging Markets All Cap Equity Index Fund USD Acc[2]	0.500	0.358	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard European Stock Index Fund USD Acc[2]	0.300	0.138	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Eurozone Stock Index Fund EUR Acc[2]	0.400	0.235	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Small-Cap Index Fund USD Acc[2]	0.300	0.141	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Stock Index Fund USD Acc[2]	0.200	0.039	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Japan Stock Index Fund EUR Acc[2]	0.500	0.391	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Pacific ex-Japan Stock Index Fund EUR Acc[2]	0.200	0.059	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. 500 Stock Index Fund USD Acc[2]	0.200	0.013	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Fixed Income			
Vanguard 20+ Year Euro Treasury Index Fund EUR Acc[1]	0.500	0.187	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Global Corporate Bond Index Fund USD Hedged Acc[1]	0.400	0.180	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Euro Government Bond Index Fund EUR Acc[1]	0.200	0.061	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Euro Investment Grade Bond Index Fund EUR Acc[1]	0.200	0.065	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Eurozone Inflation-Linked Bond Index Fund EUR Acc[1]	0.300	0.053	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Bond Index Fund USD Hedged Acc[1]	0.300	0.113	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Corporate Bond Index Fund USD Hedged Acc[1]	0.400	0.182	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.

Fund	Tracking Error Anticipated (%)	Tracking Error Realised (%)	Explanation for Divergence
Vanguard Global Short-Term Bond Index Fund USD Hedged Acc[1]	0.200	0.090	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Short-Term Corporate Bond Index Fund USD Hedged Acc[1]	0.200	0.078	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Japan Government Bond Index Fund JPY Acc[1]	0.300	0.259	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Selected Screened Euro Investment Grade Bond Index Fund EUR Acc[1]	0.500	0.085	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Government Bond Index Fund GBP Acc[1]	0.300	0.046	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Investment Grade Bond Index Fund GBP Acc[1]	0.500	0.042	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Short-Term Investment Grade Bond Index Fund GBP Acc[1]	0.300	0.046	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Government Bond Index Fund USD Acc[1]	0.400	0.189	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Investment Grade Credit Index Fund USD Acc[1]	0.400	0.244	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Treasury Inflation-Protected Securities Index Fund Select USD Acc[1]	0.200	0.209	The difference in tracking error is driven by performance divergence resulting from fund closure on public holidays.

[1] The fund attempts to select those securities that will create the representative sample that tracks the performance of the index as closely as possible.
[2] The fund seeks to replicate the index by investing all, or substantially all, of its assets in the securities that make up the index, holding each in approximately the same proportion as its weighting in the index.

Report From the Directors

The Board of Directors (the "Directors" or the "Board") submits its Annual Report together with the audited financial statements for Vanguard Investment Series plc (the "Company") for the year ended 31 December 2024.

Directors' Responsibilities Statement

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

Irish company law requires the Directors to prepare financial statements giving a true and fair view of the state of affairs of the Company and the profit or loss of the Company for each year. Under that law the Directors have elected to prepare the financial statements in accordance with accounting standards generally accepted in Ireland, Financial Reporting Standard ("FRS") 102.

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

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

The Directors are responsible for keeping adequate accounting records that disclose with reasonable accuracy the financial position of the Company and enable them to ensure that the financial statements comply with the Companies Act 2014, the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (the "UCITS Regulations") and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019. The Directors are also responsible for such internal controls as determined necessary to enable preparation of financial statements that are free from material misstatement, whether due to fraud or error, and have general responsibility for taking such steps as are reasonably open to them to safeguard the assets of the Company. In this regard the Directors have entrusted the assets of the Company to a Depositary for safe-keeping. They have general responsibility for taking such steps as are reasonably open to them to prevent and detect fraud and other irregularities. The Directors are also responsible for preparing a directors' report that complies with the requirements of the Companies Act 2014.

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

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

Statement of Relevant Audit Information

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

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

Directors' Compliance Statement

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

Accounting Records

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

Review of the Business and Future Developments

There was no change in the nature of the Company's business during the financial year. The performance review encompasses tracking error and tracking difference disclosures which are key metrics as to how well the index Funds have been managed against their benchmark indices. A review of the Funds' performance and activities for the year ended 31 December 2024 is included in each fund's Performance Summary (unaudited). Tracking error can be found on pages 1 and 2 and a Performance Summary is included for each Fund. The Directors do not anticipate any change in the structure or investment objectives of the Company.

Results and Dividends

The results and dividends for the year are stated in the Statement of Operations.

Events Since the Financial Year End

There have been no significant events affecting the Company since the financial year end other than as disclosed in Note 21 to the financial statements.

Directors

The names of the persons who were Directors for all or part of the year ended 31 December 2024 are set out below.

William Slattery[1] (Irish)
Sean Hagerty[2] (American)
Tara Doyle[1] (Irish)
Robyn Laidlaw (New Zealand)
Karin A. Risi[2] (American)
Ranjit Singh[1] (American)
Thomas Challenor[1] (British)
Lisa Harlow (British)

[1] Served in an independent, non-executive capacity during the year.
[2] Resigned as a Director on 31 December 2024.

Directors' and Secretary's Interests

None of the Directors, the Company Secretary or their families hold or held any material beneficial interests in the Company during the year ended or at 31 December 2024. Tara Doyle, an independent director of the Company, is a shareholder and officer of the Company's Secretary and a Partner in the Manager's legal adviser. There are no other contracts or agreements of any significance in relation to the business of the Company in which the Directors or the Company Secretary had any interest as defined in the Companies Act 2014 (as amended), at any time during the year ended 31 December 2024.

Directors' Disclosure on Corporate Governance

Corporate Governance Statement

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

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

Shareholder Meetings and Voting Rights

General Meetings

All general meetings of the Company shall be held in Ireland, and at least one general meeting of the Company shall be held in each year as the Company's annual general meeting. At least 21 days' notice (inclusive of the day on which the notice is served or deemed to be served and of the day for which the notice is given) shall be given to shareholders. The notice shall specify the place, day and hour of the meeting and the terms of the resolutions to be proposed. A proxy may attend on behalf of any shareholder.

Voting Rights

Each shareholder shall be entitled to such number of votes as shall be produced by dividing the aggregate net asset value of that shareholder's shareholding (expressed or converted into US dollars and calculated as of the "relevant record date") by one. The subscriber shareholders shall have one vote for each subscriber share held. The relevant record date for these purposes shall be a date being not more than 30 days prior to the date of the relevant general meeting of shareholders or written resolution as determined by the Directors. In relation to a resolution that in the opinion of the Directors gives or may give rise to a conflict of interest between the shareholders of

any class, such resolution shall be deemed to have been duly passed only if, in lieu of being passed through a single meeting of the shareholders of such class, such resolution shall have been passed at a separate meeting of the shareholders of such classes. All votes shall be cast by a poll of shareholders present in person or by proxy at the relevant shareholder meeting or by unanimous written resolution of the shareholders.

Class Meetings—Variation of Class Rights

Under the Articles of Association of the Company (the "Articles"), the rights attached to each class of shares may, whether or not the Company is being wound up, be varied with the consent in writing of the holders of three-fourths of the issued shares of that class or with the sanction of a Special Resolution passed at a separate general meeting of the holders of the shares of that class. The rights attaching to any class of shares shall not be deemed to be varied by the creation or issue of further shares ranking pari passu with shares already in issue, unless otherwise expressly provided by the terms of issue of those shares. The provisions of the Articles relating to general meetings shall apply to every such separate general meeting except that the necessary quorum at such a meeting shall be two persons present in person or by proxy holding shares of the class in question or, at an adjourned meeting, one person holding shares of the class in question or his or her proxy.

Directors of the Company

Unless otherwise determined by an ordinary resolution of the Company in a general meeting, the number of Directors may not be less than three nor more than nine. Currently there are seven Directors, being those listed in the directory in these financial statements.

The business of the Company is managed by the Directors, who exercise all such powers of the Company which are not required to be exercised by the Company in a general meeting in accordance with the Companies Acts and the Articles. A Director may, and the Company Secretary of the Company on the requisition of a Director will, at any time summon a meeting of the Directors. Questions arising at any meeting of the Directors are determined by a majority of votes. The quorum necessary for the transaction of business at a meeting of the Directors may be fixed by the Directors, and unless so fixed at any other number shall be two.

Internal Controls and Risk Management

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

The Directors have entrusted various delegates with responsibility for the oversight of the internal control and risk management systems. Separately, the members of the Audit Committee, Thomas Challenor, Ranjit Singh and Tara Doyle, have been designated with the primary responsibility for evaluating the independent accountants, reviewing audit coverage and use of audit resources, and overseeing financial reporting and audit processes. The Company's internal audit function is carried out by the Internal Audit Department ("IAD") of The Vanguard Group, Inc. ("VGI"). The IAD is mandated to assist the Directors in reaching a conclusion about the overall effectiveness of internal controls and provide the Directors with the information necessary to discharge their responsibilities.

The Directors have procedures in place to ensure that all relevant books of account are properly maintained and are readily available, including production of annual and half yearly financial statements. The Directors are responsible for ensuring that the books of account disclose with reasonable accuracy at any time the financial position of the Company and enable them to ensure that financial statements are prepared in accordance with accounting standards generally accepted in Ireland and comply with the Companies Act 2014 and the UCITS Regulations. The annual financial statements of the Company are required to be approved by the Directors. The statutory financial statements are required to be audited by the Company's independent auditors, KPMG, who report annually to the Audit Committee on their findings.

Brown Brothers Harriman Fund Administration Services (Ireland) Limited (the "Administrator") is appointed as an independent administrator to the Company to maintain the books and records and the Administrator is authorised and regulated by the Central Bank of Ireland and must comply with the rules imposed by the Central Bank of Ireland. In addition, the Administrator will prepare all financial statements and corresponding notes in respect of the Company together with its annual and semiannual reports.

From time to time the board also examines and evaluates the Administrator's financial accounting and reporting routines and monitors and evaluates the external auditors' performance, qualifications and independence. The Directors are also responsible for safeguarding the assets of the Company which involves the taking of reasonable steps for the prevention and detection of fraud and other irregularities.

Geopolitical Risk

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

Risk Management Objectives and Policies

Along with the risks described to Geopolitical Risks, the Directors draw your attention to the principal risks affecting the Funds, which are outlined in Note 4 of the Notes to Financial Statements.

External Auditor

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

On behalf of the Board of Directors of the Company,

Lisa Harlow

Thomas Challenor

28 April 2025

Company Financial Statements for Vanguard Investment Series plc

Company Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	145,051,626,627	129,311,336,933
Financial Derivative Instruments	3,17	526,983,575	435,122,986
Cash	3	1,758,051,346	1,343,696,488
Unrealised Appreciation on Spot Currency Contracts		202,221	178,265
Receivables:			
Interest and Dividends		823,882,269	695,990,042
Capital Shares Issued		388,886,884	357,139,547
Investments Sold		312,935,460	466,148,775
Margin Cash Due from Broker	3	62,677,422	19,466,493
Cash Collateral		58,150,000	4,985,584
Other Receivables		137	112,604
Total Current Assets		**148,983,395,941**	**132,634,177,717**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	—	23,715,758
Financial Derivative Instruments	3,17	821,163,569	308,995,747
Bank Overdraft		988,230	10,809,832
Unrealised Depreciation on Spot Currency Contracts		13,788,199	3,533,984
Payables and Other Liabilities:			
Investments Purchased		746,547,133	904,386,483
Income Distribution Payable		99,967,241	102,405,660
Interest		1,835,472	400,685
Capital Shares Redeemed		94,601,085	151,930,056
Margin Cash Due to Broker	3	9,665,587	8,015,351
Management Fees Payable	12	19,615,378	16,666,087
Deferred Capital Gains Tax	5	140,224,363	120,808,005
Other Payables		—	404
Total Current Liabilities		**1,948,396,257**	**1,651,668,052**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**147,034,999,684**	**130,982,509,665**

On behalf of the Board of Directors of the Company,

Lisa Harlow

Thomas Challenor
28 April 2025

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

Company Statement of Operations

	Notes	Total US Dollars ($) Year Ended 31 December 2024	Total US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		2,456,256,573	1,774,505,933
Dividend Income		1,522,552,691	1,462,058,678
Securities Lending Income		12,648,053	14,975,178
Other Income		2,411,800	3,108,418
Net Gain on Financial Instruments		5,747,907,006	12,514,076,298
Total Investment Income		**9,741,776,123**	**15,768,724,505**
Expenses			
Management Fees	12	214,010,179	183,915,449
Transaction Fees and Commissions		8,632,428	9,164,622
Other Expenses		141,341	90,071
Total Expenses		**222,783,948**	**193,170,142**
Finance Costs			
Interest Expense		5,867,636	2,635,584
Distribution	6	315,214,860	269,334,549
Total Finance Costs		**321,082,496**	**271,970,133**
Net Investment Income		**9,197,909,679**	**15,303,584,230**
Taxation	5	(253,608,835)	(271,337,597)
Net Increase in Net Assets		**8,944,300,844**	**15,032,246,633**

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

Company Statement of Changes in Net Assets

	Total US Dollars ($) Year Ended 31 December 2024	Total US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	8,944,300,844	15,032,246,633
Capital Transactions		
Subscriptions	57,739,292,880	46,070,053,010
Redemptions	(48,887,999,170)	(39,366,981,584)
Total Capital Transactions	8,851,293,710	6,703,071,426
Total Increase for the Year	17,795,594,554	21,735,318,059
Net Assets		
Beginning of Year	130,982,509,665	108,016,778,440
Foreign Exchange Translation Adjustment[1]	(1,743,104,535)	1,230,413,166
End of Year	**147,034,999,684**	**130,982,509,665**

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

	Daily exchange rate as at 31 December 2024	Daily exchange rate as at 31 December 2023	Average exchange rate for the year ended 31 December 2024	Average exchange rate for the year ended 31 December 2023
EUR-based sub-funds	1.0355	1.1047	1.0818	1.0816
GBP-based sub-funds	1.2524	1.2748	1.2780	1.2439
JPY-based sub-funds	0.0064	0.0071	0.0066	0.0071

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

Vanguard Emerging Markets Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, followed by the Bank of England in August and the US Federal Reserve in September.
- Global stocks posted strong gains for the period, with the United States performing particularly well.
- In this environment, the fund's benchmark index returned 7.50% for the 12 months.
- Seven of the index's 11 industry sectors produced positive returns, led by information technology, which gained 21.0% and was the largest-weighted sector. Financials, consumer discretionary and communication services also helped performance. Materials represented the biggest detractor.
- Taiwan, China and India contributed most to the benchmark's return, with double-digit gains. Among the largest-weighted markets, South Korea detracted the most.

Benchmark returns in the commentary above are in US dollars.

Benchmark: MSCI Emerging Markets Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
Institutional Plus CHF Acc	15.95%	0.16%	2.61%
Benchmark	15.76	0.36	2.79
Tracking Difference*	0.19		
EUR Acc	14.79%	3.07%	5.01%
Benchmark	14.68	3.35	5.26
Tracking Difference*	0.11		
Investor EUR	14.79%	3.07%	4.95%
Benchmark	14.68	3.35	5.26
Tracking Difference*	0.11		
Institutional Plus EUR Acc	14.87%	3.14%	5.07%
Benchmark	14.68	3.35	5.26
Tracking Difference*	0.19		
GBP Acc	9.53%	2.57%	5.68%
Benchmark	9.43	2.85	5.93
Tracking Difference*	0.10		
GBP Dist	9.53%	2.56%	5.68%
Benchmark	9.43	2.85	5.93
Tracking Difference*	0.10		
Institutional Plus GBP Acc	9.61%	2.64%	5.74%
Benchmark	9.43	2.85	5.93
Tracking Difference*	0.18		
Institutional Plus GBP Dist	9.61%	2.64%	5.74%
Benchmark	9.43	2.85	5.93
Tracking Difference*	0.18		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
USD Acc	7.61%	1.42%	3.39%
Benchmark	7.50	1.70	3.64
Tracking Difference*	0.11		
Investor USD	7.61%	1.42%	3.32%
Benchmark	7.50	1.70	3.64
Tracking Difference*	0.11		
Institutional Plus USD Acc	7.68%	1.49%	3.45%
Benchmark	7.50	1.70	3.64
Tracking Difference*	0.18		

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

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

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

[1] Since-inception returns: Institutional Plus CHF Acc, 10 March 2015.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Shares	Cost US Dollars ($)
HDFC Bank Ltd.	4,520,545	91,979,902
NU Holdings Ltd. Class A	4,622,281	69,144,227
Saudi Arabian Oil Co.	4,960,404	36,822,845
Taiwan Semiconductor Manufacturing Co., Ltd.	1,048,000	34,576,450
Alibaba Group Holding Ltd.	2,341,800	25,839,314
PDD Holdings, Inc. ADR	169,207	17,164,144
Tencent Holdings Ltd.	260,900	14,152,147
Asia Vital Components Co., Ltd.	521,000	12,331,403
International Games System Co., Ltd. Class C	373,000	11,254,434
XP, Inc. Class A	580,183	10,672,698
Bharti Airtel Ltd.	534,198	10,234,616
ACWA Power Co.	85,163	9,149,472
Embraer SA	1,101,900	9,128,550
Indus Towers Ltd.	1,975,647	8,808,780
Alteogen, Inc.	63,581	8,806,657
Samsung Electronics Co., Ltd.	205,145	8,680,705
Dixon Technologies India Ltd.	51,464	8,124,047
HD Hyundai Electric Co., Ltd.	36,975	8,091,081
Trip.com Group Ltd.	126,900	8,071,233
PB Fintech Ltd.	497,178	7,926,669

Sales	Shares	Proceeds US Dollars ($)
Taiwan Semiconductor Manufacturing Co., Ltd.	2,815,000	71,728,542
Tencent Holdings Ltd.	1,009,600	44,386,129
Alibaba Group Holding Ltd.	3,497,400	34,249,408
Samsung Electronics Co., Ltd.	544,747	30,482,300
Reliance Industries Ltd.	340,345	11,865,863
LUKOIL PJSC	649,087	11,284,799
Meituan Class B	759,400	10,602,412
Bank of China Ltd. Class H	21,451,000	9,910,637
Naspers Ltd. Class N	46,936	9,300,588
PDD Holdings, Inc. ADR	62,310	8,457,679
SK Hynix, Inc.	61,450	8,232,809
Novatek PJSC GDR	141,985	8,152,779
ICICI Bank Ltd.	548,201	7,349,031
Infosys Ltd.	371,087	6,931,849
China Construction Bank Corp. Class H	10,177,000	6,930,029
Petroleo Brasileiro SA - Preference Shares	951,300	6,848,834
Hon Hai Precision Industry Co., Ltd.	1,394,000	6,760,784
MediaTek, Inc.	171,000	6,347,113
Nebius Group N.V. Class A	450,187	6,072,482
Maruti Suzuki India Ltd.	40,804	5,965,444

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

Financial Statements
Statement of Investments
31 December 2024

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 97.79% (31 December 2023: 98.75%)			
Equities 97.79% (31 December 2023: 98.75%)			
Brazil 3.98% (31 December 2023: 5.73%)			
Ambev SA	7,361,399	13,989,143	0.11%
B3 SA - Brasil Bolsa Balcao	8,478,612	14,163,386	0.12%
Banco Bradesco SA	2,491,695	4,291,402	0.03%
Banco Bradesco SA - Preference Shares	8,310,391	15,550,413	0.13%
Banco BTG Pactual SA	1,839,092	8,097,202	0.07%
Banco do Brasil SA	2,672,488	10,455,747	0.09%
BB Seguridade Participacoes SA	1,102,612	6,457,344	0.05%
BRF SA	786,300	3,227,752	0.03%
Caixa Seguridade Participacoes SA	971,400	2,240,658	0.02%
CCR SA	1,535,526	2,527,789	0.02%
Centrais Eletricas Brasileiras SA	1,905,543	10,527,317	0.09%
Centrais Eletricas Brasileiras SA - Preference Shares	364,273	2,231,212	0.02%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	745,975	10,686,369	0.09%
Compania Energetica de Minas Gerais - Preference Shares	2,855,641	5,135,471	0.04%
Compania Paranaense de Energia - Copel - Preference Shares Class B	1,666,500	2,468,249	0.02%
Compania Siderurgica Nacional SA	1,009,276	1,447,459	0.01%
Cosan SA	1,855,346	2,450,630	0.02%
CPFL Energia SA	371,300	1,898,616	0.02%
Embraer SA	1,101,900	10,022,218	0.08%
Energisa SA	382,220	2,256,996	0.02%
Engie Brasil Energia SA	321,543	1,847,694	0.02%
Equatorial Energia SA	1,857,504	8,238,402	0.07%
Gerdau SA - Preference Shares	2,132,977	6,263,053	0.05%
Hapvida Participacoes e Investimentos SA	7,597,259	2,742,360	0.02%
Hypera SA	599,696	1,756,032	0.01%
Inter & Co., Inc. Class A	364,953	1,540,102	0.01%
Itau Unibanco Holding SA - Preference Shares	7,548,239	37,546,620	0.31%
Itausa SA - Preference Shares	8,852,922	12,653,480	0.10%
JBS SA	1,220,021	7,168,637	0.06%
Klabin SA	1,258,077	4,724,518	0.04%
Klabin SA - Preference Shares	3	2	0.00%
Localiza Rent a Car SA	1,441,805	7,514,932	0.06%
Natura & Co. Holding SA	1,389,181	2,869,275	0.02%
NU Holdings Ltd. Class A	4,593,758	47,591,333	0.39%
Petroleo Brasileiro SA	5,803,765	37,023,621	0.30%
Petroleo Brasileiro SA - Preference Shares	6,980,703	40,893,133	0.33%
PRIO SA	1,256,600	8,166,674	0.07%
Raia Drogasil SA	2,007,724	7,149,725	0.06%
Rede D'Or Sao Luiz SA	1,262,763	5,195,891	0.04%
Rumo SA	2,046,323	5,909,241	0.05%
StoneCo Ltd. Class A	396,164	3,157,427	0.03%
Suzano SA	1,085,891	10,859,174	0.09%
Telefonica Brasil SA	642,554	4,864,516	0.04%
TIM SA	1,291,138	3,026,243	0.02%
TOTVS SA	866,708	3,752,833	0.03%
Ultrapar Participacoes SA	1,108,730	2,849,961	0.02%
Vale SA	5,311,467	46,899,896	0.38%
Vibra Energia SA	1,563,403	4,514,695	0.04%
WEG SA	2,617,724	22,360,092	0.18%
XP, Inc. Class A	580,183	6,875,169	0.06%
		486,080,104	**3.98%**
Chile 0.40% (31 December 2023: 0.51%)			
Banco de Chile	71,362,270	8,111,917	0.07%
Banco de Credito e Inversiones SA	134,367	3,728,945	0.03%
Banco Santander Chile	101,578,640	4,831,120	0.04%
Cencosud SA	2,030,077	4,490,756	0.04%
Empresas CMPC SA	1,787,089	2,804,824	0.02%
Empresas Copec SA	597,086	3,649,668	0.03%
Enel Americas SA	32,671,543	2,866,285	0.02%
Enel Chile SA	44,616,635	2,579,580	0.02%
Falabella SA	1,388,973	4,909,117	0.04%
Latam Airlines Group SA	230,847,655	3,186,987	0.02%
Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	224,603	8,265,725	0.07%
		49,424,924	**0.40%**
China 27.18% (31 December 2023: 26.20%)			
360 Security Technology, Inc. Class A	617,040	869,899	0.01%
37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	217,374	463,084	0.00%
AAC Technologies Holdings, Inc.	1,213,000	5,855,792	0.05%
Accelink Technologies Co., Ltd. Class A	83,000	589,813	0.01%
ACM Research Shanghai, Inc. Class A	31,941	435,075	0.00%
Advanced Micro-Fabrication Equipment, Inc. China Class A	60,127	1,549,223	0.01%
AECC Aero-Engine Control Co., Ltd. Class A	128,700	389,878	0.00%
AECC Aviation Power Co., Ltd. Class A	250,900	1,416,578	0.01%
Agricultural Bank of China Ltd. Class A	7,895,000	5,742,600	0.05%
Agricultural Bank of China Ltd. Class H	43,181,044	24,625,805	0.20%
Aier Eye Hospital Group Co., Ltd. Class A	888,967	1,604,415	0.01%
Air China Ltd. Class A	1,089,200	1,173,544	0.01%
Akeso, Inc.	939,000	7,337,496	0.06%
Alibaba Group Holding Ltd.	25,394,836	269,380,530	2.20%
Alibaba Health Information Technology Ltd.	8,693,432	3,715,548	0.03%
Aluminum Corp. of China Ltd. Class A	1,318,200	1,319,726	0.01%
Aluminum Corp. of China Ltd. Class H	6,020,186	3,479,764	0.03%
Amlogic Shanghai Co., Ltd. Class A	39,697	371,367	0.00%
Angel Yeast Co., Ltd. Class A	81,854	401,939	0.00%
Anhui Conch Cement Co., Ltd. Class A	372,171	1,205,507	0.01%
Anhui Conch Cement Co., Ltd. Class H	1,907,773	4,882,437	0.04%
Anhui Gujing Distillery Co., Ltd. Class A	35,976	849,233	0.01%
Anhui Gujing Distillery Co., Ltd. Class B	183,031	2,639,217	0.02%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Anhui Jianghuai Automobile Group Corp., Ltd. Class A	197,900	1,010,863	0.01%
Anhui Yingjia Distillery Co., Ltd. Class A	65,800	483,451	0.00%
Anjoy Foods Group Co., Ltd. Class A	29,600	328,517	0.00%
Anker Innovations Technology Co., Ltd. Class A	55,320	735,741	0.01%
ANTA Sports Products Ltd.	1,986,916	19,912,771	0.16%
Asymchem Laboratories Tianjin Co., Ltd. Class A	33,353	345,683	0.00%
Autobio Diagnostics Co., Ltd. Class A	63,000	374,490	0.00%
Autohome, Inc. ADR	102,252	2,653,439	0.02%
Avary Holding Shenzhen Co., Ltd. Class A	194,500	966,473	0.01%
AviChina Industry & Technology Co., Ltd. Class H	3,996,464	1,985,897	0.02%
AVICOPTER plc Class A	60,500	317,766	0.00%
BAIC BluePark New Energy Technology Co., Ltd. Class A	440,400	479,902	0.00%
Baidu, Inc. Class A	3,555,214	37,849,909	0.31%
Bank of Beijing Co., Ltd. Class A	1,854,849	1,553,813	0.01%
Bank of Changsha Co., Ltd. Class A	362,400	438,839	0.00%
Bank of Chengdu Co., Ltd. Class A	369,578	861,333	0.01%
Bank of China Ltd. Class A	3,326,800	2,496,856	0.02%
Bank of China Ltd. Class H	110,702,891	56,577,408	0.46%
Bank of Communications Co., Ltd. Class A	3,756,000	3,975,226	0.03%
Bank of Communications Co., Ltd. Class H	13,505,470	11,109,746	0.09%
Bank of Hangzhou Co., Ltd. Class A	576,224	1,146,718	0.01%
Bank of Jiangsu Co., Ltd. Class A	1,768,600	2,365,682	0.02%
Bank of Nanjing Co., Ltd. Class A	990,200	1,436,441	0.01%
Bank of Ningbo Co., Ltd. Class A	630,830	2,088,875	0.02%
Bank of Shanghai Co., Ltd. Class A	1,383,736	1,724,605	0.01%
Bank of Suzhou Co., Ltd. Class A	370,400	409,173	0.00%
Baoshan Iron & Steel Co., Ltd. Class A	1,948,900	1,858,244	0.02%
BeiGene Ltd.	1,082,104	15,211,962	0.12%
Beijing Enterprises Holdings Ltd.	812,320	2,792,107	0.02%
Beijing Enterprises Water Group Ltd.	6,232,019	2,013,706	0.02%
Beijing Kingsoft Office Software, Inc. Class A	45,411	1,771,471	0.02%
Beijing New Building Materials plc Class A	171,500	708,052	0.01%
Beijing Oriental Yuhong Waterproof Technology Co., Ltd. Class A	112,712	199,278	0.00%
Beijing Roborock Technology Co., Ltd. Class A	14,873	444,255	0.00%
Beijing Tiantan Biological Products Corp., Ltd. Class A	161,552	451,109	0.00%
Beijing Tong Ren Tang Co., Ltd. Class A	134,100	741,418	0.01%
Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	90,342	867,057	0.01%
Beijing Yanjing Brewery Co., Ltd. Class A	252,133	413,496	0.00%
Beijing-Shanghai High Speed Railway Co., Ltd. Class A	4,509,700	3,783,934	0.03%
Bethel Automotive Safety Systems Co., Ltd. Class A	46,274	281,054	0.00%
Bilibili, Inc. Class Z	361,759	6,613,042	0.05%
Bloomage Biotechnology Corp., Ltd. Class A	53,055	368,852	0.00%
BOC Aviation Ltd.	324,600	2,521,851	0.02%
BOC International China Co., Ltd. Class A	285,000	433,236	0.00%
BOE Technology Group Co., Ltd. Class A	3,547,900	2,121,539	0.02%
Bosideng International Holdings Ltd.	5,902,000	2,947,980	0.02%
BYD Co., Ltd. Class A	173,500	6,680,039	0.06%
BYD Co., Ltd. Class H	1,621,935	55,665,635	0.46%
BYD Electronic International Co., Ltd.	1,250,500	6,769,292	0.06%
C&D International Investment Group Ltd.	1,149,000	1,931,776	0.02%
Caitong Securities Co., Ltd. Class A	434,330	483,345	0.00%
Cambricon Technologies Corp., Ltd. Class A	39,635	3,552,384	0.03%
Capital Securities Co., Ltd. Class A	173,400	519,621	0.00%
Cathay Biotech, Inc. Class A	42,105	222,526	0.00%
CGN Power Co., Ltd. Class A	1,381,700	777,283	0.01%
CGN Power Co., Ltd. Class H	16,698,589	6,126,581	0.05%
Changchun High-Tech Industry Group Co., Ltd. Class A	39,600	536,379	0.00%
Changjiang Securities Co., Ltd. Class A	498,400	462,996	0.00%
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	28,100	510,902	0.00%
Chaozhou Three-Circle Group Co., Ltd. Class A	188,400	988,256	0.01%
Chifeng Jilong Gold Mining Co., Ltd. Class A	181,000	384,855	0.00%
China CITIC Bank Corp., Ltd. Class H	14,044,881	9,709,255	0.08%
China Coal Energy Co., Ltd. Class H	3,163,000	3,782,757	0.03%
China Common	19,974,000	26	0.00%
China Communications Services Corp., Ltd. Class H	3,856,223	2,263,709	0.02%
China Construction Bank Corp. Class A	807,000	966,224	0.01%
China Construction Bank Corp. Class H	150,078,397	125,194,937	1.02%
China CSSC Holdings Ltd. Class A	414,900	2,032,256	0.02%
China Eastern Airlines Corp., Ltd. Class A	1,674,300	912,239	0.01%
China Energy Engineering Corp., Ltd. Class A	3,080,734	960,959	0.01%
China Everbright Bank Co., Ltd. Class A	4,411,800	2,325,637	0.02%
China Everbright Bank Co., Ltd. Class H	5,100,146	1,982,819	0.02%
China Feihe Ltd.	5,744,382	4,030,263	0.03%
China Galaxy Securities Co., Ltd. Class A	625,000	1,296,567	0.01%
China Galaxy Securities Co., Ltd. Class H	5,397,301	4,926,250	0.04%
China Gas Holdings Ltd.	4,351,408	3,792,382	0.03%
China Great Wall Securities Co., Ltd. Class A	322,445	360,151	0.00%
China Greatwall Technology Group Co., Ltd. Class A	306,400	608,084	0.01%
China Hongqiao Group Ltd.	4,454,000	6,742,968	0.06%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
China International Capital Corp., Ltd. Class A	288,472	1,323,792	0.01%
China International Capital Corp., Ltd. Class H	2,352,400	3,882,333	0.03%
China Jushi Co., Ltd. Class A	415,709	644,953	0.01%
China Life Insurance Co., Ltd. Class A	245,200	1,400,093	0.01%
China Life Insurance Co., Ltd. Class H	11,571,697	21,868,384	0.18%
China Literature Ltd.	653,600	2,120,343	0.02%
China Longyuan Power Group Corp., Ltd. Class H	4,862,165	4,030,966	0.03%
China Mengniu Dairy Co., Ltd.	4,929,232	11,142,877	0.09%
China Merchants Bank Co., Ltd. Class A	1,917,100	10,262,485	0.08%
China Merchants Bank Co., Ltd. Class H	6,105,418	31,439,018	0.26%
China Merchants Energy Shipping Co., Ltd. Class A	792,600	692,034	0.01%
China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A	548,000	1,041,286	0.01%
China Merchants Port Holdings Co., Ltd.	1,989,633	3,544,889	0.03%
China Merchants Securities Co., Ltd. Class A	675,460	1,762,830	0.01%
China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	877,500	1,223,946	0.01%
China Minsheng Banking Corp., Ltd. Class A	3,429,100	1,929,059	0.02%
China Minsheng Banking Corp., Ltd. Class H	10,344,748	4,581,123	0.04%
China National Building Material Co., Ltd. Class H	7,021,245	3,199,713	0.03%
China National Chemical Engineering Co., Ltd. Class A	594,400	671,195	0.01%
China National Medicines Corp., Ltd. Class A	54,900	255,898	0.00%
China National Nuclear Power Co., Ltd. Class A	1,817,700	2,582,389	0.02%
China National Software & Service Co., Ltd. Class A	77,870	495,233	0.00%
China Northern Rare Earth Group High-Tech Co., Ltd. Class A	342,200	989,101	0.01%
China Oilfield Services Ltd. Class H	2,900,005	2,628,240	0.02%
China Overseas Land & Investment Ltd.	6,003,925	9,584,082	0.08%
China Pacific Insurance Group Co., Ltd. Class A	621,800	2,886,460	0.02%
China Pacific Insurance Group Co., Ltd. Class H	4,127,506	13,390,039	0.11%
China Petroleum & Chemical Corp. Class A	3,155,150	2,870,858	0.02%
China Petroleum & Chemical Corp. Class H	37,643,430	21,564,668	0.18%
China Power International Development Ltd.	6,620,000	2,701,536	0.02%
China Railway Group Ltd. Class A	1,932,883	1,682,370	0.01%
China Railway Group Ltd. Class H	6,667,589	3,399,050	0.03%
China Railway Signal & Communication Corp., Ltd. Class A	572,767	488,391	0.00%
China Rare Earth Resources And Technology Co., Ltd. Class A	94,900	362,589	0.00%
China Resources Beer Holdings Co., Ltd.	2,544,960	8,272,484	0.07%
China Resources Gas Group Ltd.	1,421,033	5,625,263	0.05%
China Resources Land Ltd.	5,012,379	14,550,705	0.12%
China Resources Microelectronics Ltd. Class A	125,290	805,344	0.01%
China Resources Mixc Lifestyle Services Ltd.	1,083,400	4,030,698	0.03%
China Resources Pharmaceutical Group Ltd.	2,922,500	2,144,485	0.02%
China Resources Power Holdings Co., Ltd.	3,018,473	7,336,398	0.06%
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	127,715	771,352	0.01%
China Ruyi Holdings Ltd.	9,516,000	3,001,332	0.03%
China Shenhua Energy Co., Ltd. Class A	626,500	3,710,443	0.03%
China Shenhua Energy Co., Ltd. Class H	5,295,792	22,906,766	0.19%
China Southern Airlines Co., Ltd. Class A	1,017,800	899,751	0.01%
China State Construction Engineering Corp., Ltd. Class A	3,819,530	3,121,594	0.03%
China State Construction International Holdings Ltd.	3,105,692	4,901,652	0.04%
China Taiping Insurance Holdings Co., Ltd.	2,271,623	3,398,098	0.03%
China Three Gorges Renewables Group Co., Ltd. Class A	2,775,600	1,652,165	0.01%
China Tourism Group Duty Free Corp., Ltd. Class A	174,500	1,592,760	0.01%
China Tower Corp., Ltd. Class H	69,513,553	10,022,616	0.08%
China United Network Communications Ltd. Class A	2,958,600	2,139,912	0.02%
China Vanke Co., Ltd. Class A	852,800	843,333	0.01%
China Vanke Co., Ltd. Class H	3,394,669	2,311,781	0.02%
China XD Electric Co., Ltd. Class A	443,900	458,925	0.00%
China Yangtze Power Co., Ltd. Class A	2,270,237	9,137,847	0.08%
China Zheshang Bank Co., Ltd. Class A	2,071,400	821,055	0.01%
Chongqing Brewery Co., Ltd. Class A	48,900	419,761	0.00%
Chongqing Changan Automobile Co., Ltd. Class A	808,732	1,471,724	0.01%
Chongqing Rural Commercial Bank Co., Ltd. Class A	703,200	579,495	0.01%
Chongqing Zhifei Biological Products Co., Ltd. Class A	232,350	832,365	0.01%
Chow Tai Fook Jewellery Group Ltd.	3,043,000	2,636,396	0.02%
CITIC Ltd.	9,083,405	10,769,657	0.09%
Citic Pacific Special Steel Group Co., Ltd. Class A	267,200	415,276	0.00%
CITIC Securities Co., Ltd. Class A	1,165,395	4,630,467	0.04%
CITIC Securities Co., Ltd. Class H	2,449,197	6,731,552	0.06%
CMOC Group Ltd. Class A	1,697,500	1,537,612	0.01%
CMOC Group Ltd. Class H	5,901,000	3,988,214	0.03%
CNGR Advanced Material Co., Ltd. Class A	84,840	417,411	0.00%
CNOOC Energy Technology & Services Ltd. Class A	495,000	287,904	0.00%
CNPC Capital Co., Ltd. Class A	742,400	696,743	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Contemporary Amperex Technology Co., Ltd. Class A	412,894	14,960,131	0.12%
COSCO SHIPPING Energy Transportation Co., Ltd. Class A	354,500	560,131	0.01%
COSCO SHIPPING Energy Transportation Co., Ltd. Class H	2,004,000	1,604,655	0.01%
COSCO SHIPPING Holdings Co., Ltd. Class A	1,174,141	2,478,946	0.02%
COSCO SHIPPING Holdings Co., Ltd. Class H	4,536,500	7,475,228	0.06%
Country Garden Holdings Co., Ltd.	20,000,777	749,262	0.01%
CRRC Corp., Ltd. Class A	2,221,011	2,535,187	0.02%
CRRC Corp., Ltd. Class H	6,806,000	4,389,583	0.04%
CSC Financial Co., Ltd. Class A	421,331	1,477,801	0.01%
CSPC Innovation Pharmaceutical Co., Ltd. Class A	122,040	442,014	0.00%
CSPC Pharmaceutical Group Ltd.	12,687,897	7,807,484	0.06%
Daqin Railway Co., Ltd. Class A	1,745,000	1,611,537	0.01%
Datang International Power Generation Co., Ltd. Class A	1,156,300	448,880	0.00%
Dong-E-E-Jiao Co., Ltd. Class A	67,600	577,521	0.01%
Dongfang Electric Corp., Ltd. Class A	276,100	597,593	0.01%
Dongxing Securities Co., Ltd. Class A	266,600	399,818	0.00%
East Money Information Co., Ltd. Class A	1,493,777	5,253,602	0.04%
Eastroc Beverage Group Co., Ltd. Class A	42,120	1,425,821	0.01%
Ecovacs Robotics Co., Ltd. Class A	55,600	355,949	0.00%
Empyrean Technology Co., Ltd. Class A	46,800	771,978	0.01%
ENN Energy Holdings Ltd.	1,223,720	8,798,301	0.07%
ENN Natural Gas Co., Ltd. Class A	241,400	712,872	0.01%
Eoptolink Technology, Inc. Ltd. Class A	63,209	995,123	0.01%
Eve Energy Co., Ltd. Class A	181,562	1,155,923	0.01%
Everbright Securities Co., Ltd. Class A	389,200	960,078	0.01%
Everdisplay Optronics Shanghai Co., Ltd. Class A	877,943	277,440	0.00%
Far East Horizon Ltd.	3,098,235	2,261,471	0.02%
FAW Jiefang Group Co., Ltd. Class A	319,900	357,308	0.00%
Flat Glass Group Co., Ltd. Class A	180,900	485,176	0.00%
Focus Media Information Technology Co., Ltd. Class A	1,382,500	1,323,840	0.01%
Foshan Haitian Flavouring & Food Co., Ltd. Class A	437,988	2,738,357	0.02%
Fosun International Ltd.	3,825,257	2,235,682	0.02%
Founder Securities Co., Ltd. Class A	696,017	789,733	0.01%
Foxconn Industrial Internet Co., Ltd. Class A	1,241,800	3,636,682	0.03%
Fuyao Glass Industry Group Co., Ltd. Class A	187,441	1,593,178	0.01%
Fuyao Glass Industry Group Co., Ltd. Class H	949,674	6,840,191	0.06%
GalaxyCore, Inc. Class A	186,081	340,656	0.00%
Ganfeng Lithium Group Co., Ltd. Class A	156,000	743,930	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
GCL Technology Holdings Ltd.	33,946,000	4,719,608	0.04%
GD Power Development Co., Ltd. Class A	1,750,400	1,091,988	0.01%
Geely Automobile Holdings Ltd.	9,441,808	18,013,452	0.15%
GEM Co., Ltd. Class A	378,600	336,751	0.00%
Genscript Biotech Corp.	1,808,000	2,290,272	0.02%
GF Securities Co., Ltd. Class A	571,100	1,260,986	0.01%
Giant Biogene Holding Co., Ltd.	485,200	3,116,843	0.03%
GigaDevice Semiconductor, Inc. Class A	65,344	950,588	0.01%
Ginlong Technologies Co., Ltd. Class A	36,819	306,278	0.00%
GoerTek, Inc. Class A	334,900	1,177,385	0.01%
Goldwind Science & Technology Co., Ltd. Class A	350,900	493,741	0.00%
Goneo Group Co., Ltd. Class A	55,970	535,494	0.00%
Gotion High-tech Co., Ltd. Class A	163,100	471,427	0.00%
Great Wall Motor Co., Ltd. Class A	241,400	865,772	0.01%
Great Wall Motor Co., Ltd. Class H	3,634,167	6,390,711	0.05%
Gree Electric Appliances, Inc. of Zhuhai Class A	276,100	1,709,289	0.01%
GRG Banking Equipment Co., Ltd. Class A	237,600	377,364	0.00%
Guangdong Haid Group Co., Ltd. Class A	164,887	1,101,642	0.01%
Guangdong Investment Ltd.	4,687,582	4,049,160	0.03%
Guanghui Energy Co., Ltd. Class A	642,100	588,617	0.01%
Guangzhou Automobile Group Co., Ltd. Class A	371,600	472,757	0.00%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	143,300	554,735	0.01%
Guangzhou Haige Communications Group, Inc. Co. Class A	213,400	319,163	0.00%
Guangzhou Tinci Materials Technology Co., Ltd. Class A	188,560	506,491	0.00%
Guolian Securities Co., Ltd. Class A	228,200	420,250	0.00%
Guosen Securities Co., Ltd. Class A	598,700	913,361	0.01%
Guotai Junan Securities Co., Ltd. Class A	710,960	1,806,089	0.02%
Guoyuan Securities Co., Ltd. Class A	429,070	488,596	0.00%
H World Group Ltd. ADR	318,196	10,510,014	0.09%
Haidilao International Holding Ltd.	2,604,000	5,330,055	0.04%
Haier Smart Home Co., Ltd. Class A	574,400	2,227,497	0.02%
Haier Smart Home Co., Ltd. Class H	3,778,793	13,377,636	0.11%
Hainan Airlines Holding Co., Ltd. Class A	3,736,100	865,132	0.01%
Hainan Airport Infrastructure Co., Ltd. Class A	935,700	481,774	0.00%
Haitian International Holdings Ltd.	1,010,699	2,745,351	0.02%
Haitong Securities Co., Ltd. Class A	946,900	1,434,248	0.01%
Haitong Securities Co., Ltd. Class H	4,177,785	3,684,090	0.03%
Hangzhou First Applied Material Co., Ltd. Class A	256,531	517,150	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Hangzhou GreatStar Industrial Co., Ltd.	112,700	496,608	0.00%
Hangzhou Silan Microelectronics Co., Ltd. Class A	138,300	490,168	0.00%
Hangzhou Tigermed Consulting Co., Ltd. Class A	43,778	325,704	0.00%
Hansoh Pharmaceutical Group Co., Ltd.	1,886,000	4,195,454	0.03%
Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A	140,100	435,862	0.00%
Heilongjiang Agriculture Co., Ltd. Class A	186,200	374,099	0.00%
Henan Shenhuo Coal Industry & Electricity Power Co., Ltd. Class A	219,800	505,976	0.00%
Henan Shuanghui Investment & Development Co., Ltd. Class A	338,670	1,197,558	0.01%
Hengan International Group Co., Ltd.	949,354	2,743,709	0.02%
Hengli Petrochemical Co., Ltd. Class A	602,275	1,259,269	0.01%
Hengtong Optic-electric Co., Ltd. Class A	229,483	538,268	0.00%
Hisense Home Appliances Group Co., Ltd. Class A	61,400	241,703	0.00%
Hisense Home Appliances Group Co., Ltd. Class H	559,000	1,766,676	0.01%
Hithink RoyalFlush Information Network Co., Ltd. Class A	50,200	1,965,879	0.02%
HLA Group Corp., Ltd. Class A	442,100	451,645	0.00%
Hoshine Silicon Industry Co., Ltd. Class A	79,300	600,137	0.01%
Hua Hong Semiconductor Ltd.	1,017,519	2,835,920	0.02%
Huadian Power International Corp., Ltd. Class A	815,548	623,200	0.01%
Huadong Medicine Co., Ltd. Class A	178,232	839,996	0.01%
Huafon Chemical Co., Ltd. Class A	445,600	496,494	0.00%
Huagong Tech Co., Ltd. Class A	81,600	481,275	0.00%
Huaibei Mining Holdings Co., Ltd. Class A	238,100	456,319	0.00%
Hualan Biological Engineering, Inc. Class A	182,390	418,616	0.00%
Huaneng Lancang River Hydropower, Inc. Class A	445,800	577,478	0.01%
Huaneng Power International, Inc. Class A	773,100	712,918	0.01%
Huaneng Power International, Inc. Class H	6,764,037	3,726,862	0.03%
Huaqin Technology Co., Ltd. Class A	82,051	792,960	0.01%
Huatai Securities Co., Ltd. Class A	681,400	1,632,613	0.01%
Huatai Securities Co., Ltd. Class H	2,036,246	3,439,202	0.03%
Huaxia Bank Co., Ltd. Class A	1,248,265	1,361,929	0.01%
Huayu Automotive Systems Co., Ltd. Class A	311,350	746,833	0.01%
Hubei Jumpcan Pharmaceutical Co., Ltd. Class A	96,200	381,052	0.00%
Huizhou Desay Sv Automotive Co., Ltd. Class A	54,600	818,907	0.01%
Humanwell Healthcare Group Co., Ltd. Class A	158,600	505,083	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Hunan Valin Steel Co., Ltd. Class A	748,800	426,341	0.00%
Hundsun Technologies, Inc. Class A	168,399	642,033	0.01%
Hwatsing Technology Co., Ltd. Class A	24,024	533,361	0.00%
Hygon Information Technology Co., Ltd. Class A	220,857	4,506,187	0.04%
IEIT Systems Co., Ltd. Class A	142,576	1,007,538	0.01%
Iflytek Co., Ltd. Class A	222,000	1,461,151	0.01%
Imeik Technology Development Co., Ltd. Class A	26,040	647,320	0.01%
Industrial & Commercial Bank of China Ltd. Class A	5,850,600	5,514,698	0.05%
Industrial & Commercial Bank of China Ltd. Class H	108,229,703	72,590,162	0.59%
Industrial Bank Co., Ltd. Class A	1,959,639	5,114,307	0.04%
Industrial Securities Co., Ltd. Class A	780,150	665,224	0.01%
Ingenic Semiconductor Co., Ltd. Class A	46,900	435,685	0.00%
Inner Mongolia BaoTou Steel Union Co., Ltd. Class A	4,327,800	1,096,466	0.01%
Inner Mongolia Dian Tou Energy Corp., Ltd. Class A	182,200	485,933	0.00%
Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	861,000	616,885	0.01%
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	604,539	2,485,185	0.02%
Inner Mongolia Yitai Coal Co., Ltd. Class B	1,678,000	3,461,714	0.03%
Innovent Biologics, Inc.	1,906,500	8,982,795	0.07%
Isoftstone Information Technology Group Co., Ltd. Class A	98,150	784,906	0.01%
JA Solar Technology Co., Ltd. Class A	300,928	563,612	0.01%
JCET Group Co., Ltd. Class A	175,200	975,097	0.01%
JCHX Mining Management Co., Ltd. Class A	48,500	239,808	0.00%
JD Health International, Inc.	1,747,401	6,321,097	0.05%
JD Logistics, Inc.	3,115,400	5,133,545	0.04%
JD.com, Inc. Class A	3,851,085	67,424,167	0.55%
Jiangsu Eastern Shenghong Co., Ltd. Class A	535,200	598,514	0.01%
Jiangsu Expressway Co., Ltd. Class H	1,827,635	2,018,693	0.02%
Jiangsu Hengli Hydraulic Co., Ltd. Class A	125,407	901,414	0.01%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	606,942	3,794,679	0.03%
Jiangsu King's Luck Brewery JSC Ltd. Class A	123,600	761,483	0.01%
Jiangsu Nhwa Pharmaceutical Co., Ltd. Class A	87,700	290,880	0.00%
Jiangsu Phoenix Publishing & Media Corp., Ltd. Class A	231,400	363,734	0.00%
Jiangsu Yanghe Distillery Co., Ltd. Class A	145,419	1,654,546	0.01%
Jiangsu Yoke Technology Co., Ltd. Class A	45,900	362,311	0.00%
Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A	105,600	524,871	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Jiangsu Zhongtian Technology Co., Ltd. Class A	336,000	655,387	0.01%
Jiangxi Copper Co., Ltd. Class A	212,300	596,863	0.01%
Jiangxi Copper Co., Ltd. Class H	1,662,605	2,666,863	0.02%
Jinduicheng Molybdenum Co., Ltd. Class A	237,511	325,459	0.00%
Jinko Solar Co., Ltd. Class A	990,073	958,853	0.01%
Jointown Pharmaceutical Group Co., Ltd. Class A	550,574	383,973	0.00%
Juneyao Airlines Co., Ltd. Class A	210,300	392,442	0.00%
Kangmei Pharmaceutical Co., Ltd.	35,392	—	0.00%
Kanzhun Ltd. ADR	420,167	5,798,305	0.05%
KE Holdings, Inc. ADR	997,565	18,375,147	0.15%
Kingdee International Software Group Co., Ltd.	4,788,000	5,257,711	0.04%
Kingsoft Corp., Ltd.	1,467,145	6,355,529	0.05%
Kuaishou Technology Class B	4,172,343	22,210,027	0.18%
Kuang-Chi Technologies Co., Ltd. Class A	209,700	1,365,342	0.01%
Kunlun Energy Co., Ltd.	6,008,434	6,497,319	0.05%
Kunlun Tech Co., Ltd. Class A	100,400	526,240	0.00%
Kweichow Moutai Co., Ltd. Class A	117,569	24,405,797	0.20%
LB Group Co., Ltd. Class A	226,000	543,952	0.00%
Legend Biotech Corp. ADR	115,412	3,755,506	0.03%
Lenovo Group Ltd.	12,577,007	16,320,423	0.13%
Lens Technology Co., Ltd. Class A	482,198	1,438,417	0.01%
Li Auto, Inc. Class A	1,927,975	23,318,025	0.19%
Li Ning Co., Ltd.	3,596,500	7,620,851	0.06%
Liaoning Port Co., Ltd. Class A	1,853,000	436,653	0.00%
Lingyi iTech Guangdong Co. Class A	679,100	740,012	0.01%
Longfor Group Holdings Ltd.	3,271,924	4,212,082	0.03%
LONGi Green Energy Technology Co., Ltd. Class A	673,079	1,440,315	0.01%
Loongson Technology Corp., Ltd. Class A	32,072	577,877	0.01%
Luxshare Precision Industry Co., Ltd. Class A	681,763	3,785,147	0.03%
Luzhou Laojiao Co., Ltd. Class A	133,000	2,268,147	0.02%
Mango Excellent Media Co., Ltd. Class A	182,610	668,853	0.01%
Maxscend Microelectronics Co., Ltd. Class A	51,792	632,806	0.01%
Meihua Holdings Group Co., Ltd. Class A	197,100	269,279	0.00%
Meituan Class B	7,720,373	150,770,871	1.23%
Metallurgical Corp. of China Ltd. Class A	1,619,800	728,099	0.01%
Midea Group Co., Ltd.	458,300	4,457,362	0.04%
Midea Group Co., Ltd. Class A	321,402	3,293,041	0.03%
MINISO Group Holding Ltd.	574,248	3,478,185	0.03%
MMG Ltd.	6,540,800	2,155,581	0.02%
Montage Technology Co., Ltd. Class A	110,654	1,023,416	0.01%
Muyuan Foods Co., Ltd. Class A	493,904	2,586,075	0.02%
Nanjing Iron & Steel Co., Ltd. Class A	421,100	269,013	0.00%
Nanjing Securities Co., Ltd. Class A	280,820	331,254	0.00%
NARI Technology Co., Ltd. Class A	762,940	2,620,901	0.02%
National Silicon Industry Group Co., Ltd. Class A	261,743	670,980	0.01%
NAURA Technology Group Co., Ltd. Class A	50,400	2,684,247	0.02%
NetEase, Inc.	3,013,501	53,690,940	0.44%
New China Life Insurance Co., Ltd. Class A	186,000	1,259,170	0.01%
New China Life Insurance Co., Ltd. Class H	1,455,333	4,421,483	0.04%
New Hope Liuhe Co., Ltd. Class A	440,100	538,323	0.00%
New Oriental Education & Technology Group, Inc.	2,289,160	14,425,219	0.12%
Ninestar Corp. Class A	142,600	547,169	0.01%
Ningbo Deye Technology Co., Ltd. Class A	57,922	669,044	0.01%
Ningbo Orient Wires & Cables Co., Ltd. Class A	67,700	484,592	0.00%
Ningbo Sanxing Medical Electric Co., Ltd. Class A	146,100	612,141	0.01%
Ningbo Tuopu Group Co., Ltd. Class A	159,355	1,063,597	0.01%
Ningxia Baofeng Energy Group Co., Ltd. Class A	706,371	1,620,280	0.01%
NIO, Inc. Class A	2,272,494	10,180,651	0.08%
Nongfu Spring Co., Ltd. Class H	3,152,000	13,775,887	0.11%
OFILM Group Co., Ltd. Class A	339,000	553,187	0.01%
Oppein Home Group, Inc. Class A	50,960	478,537	0.00%
Orient Overseas International Ltd.	200,500	2,970,867	0.02%
Orient Securities Co., Ltd. Class A	647,681	931,623	0.01%
Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	854,992	335,405	0.00%
PDD Holdings, Inc. ADR	1,082,112	104,954,043	0.86%
People's Insurance Co. Group of China Ltd. Class A	921,200	956,146	0.01%
People's Insurance Co. Group of China Ltd. Class H	13,442,213	6,696,923	0.06%
PetroChina Co., Ltd. Class A	1,937,000	2,358,752	0.02%
PetroChina Co., Ltd. Class H	33,015,578	25,968,908	0.21%
Pharmaron Beijing Co., Ltd. Class A	142,425	498,580	0.00%
PICC Property & Casualty Co., Ltd. Class H	10,732,518	16,938,918	0.14%
Ping An Bank Co., Ltd. Class A	1,852,034	2,951,549	0.02%
Ping An Insurance Group Co. of China Ltd. Class A	1,004,900	7,206,700	0.06%
Ping An Insurance Group Co. of China Ltd. Class H	10,448,244	61,939,332	0.51%
Pingdingshan Tianan Coal Mining Co., Ltd. Class A	200,200	273,242	0.00%
Piotech, Inc. Class A	28,509	596,742	0.01%
Poly Developments & Holdings Group Co., Ltd. Class A	1,141,600	1,377,726	0.01%
Pop Mart International Group Ltd.	846,600	9,770,620	0.08%
Postal Savings Bank of China Co., Ltd. Class A	2,791,300	2,159,584	0.02%
Postal Savings Bank of China Co., Ltd. Class H	12,282,000	7,241,494	0.06%
Power Construction Corp. of China Ltd. Class A	1,623,737	1,207,601	0.01%
Qifu Technology, Inc. ADR	182,137	6,990,418	0.06%
Qinghai Salt Lake Industry Co., Ltd. Class A	522,100	1,170,574	0.01%
Range Intelligent Computing Technology Group Co., Ltd. Class A	118,500	838,692	0.01%

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Rockchip Electronics Co., Ltd. Class A	41,300	619,148	0.01%
Rongsheng Petrochemical Co., Ltd. Class A	987,472	1,217,275	0.01%
SAIC Motor Corp., Ltd. Class A	680,100	1,923,160	0.02%
Sailun Group Co., Ltd. Class A	297,340	580,383	0.01%
Sanan Optoelectronics Co., Ltd. Class A	417,400	691,924	0.01%
Sany Heavy Industry Co., Ltd. Class A	810,700	1,819,837	0.02%
Satellite Chemical Co., Ltd. Class A	326,576	835,846	0.01%
SDIC Capital Co., Ltd. Class A	531,224	544,140	0.01%
SDIC Power Holdings Co., Ltd. Class A	711,300	1,610,271	0.01%
Seres Group Co., Ltd. Class A	144,400	2,623,649	0.02%
SF Holding Co., Ltd. Class A	441,578	2,423,972	0.02%
SG Micro Corp. Class A	45,207	503,579	0.00%
Shaanxi Coal Industry Co., Ltd. Class A	920,800	2,917,361	0.02%
Shan Xi Hua Yang Group New Energy Co., Ltd. Class A	352,200	340,135	0.00%
Shandong Gold Mining Co., Ltd. Class A	319,692	985,443	0.01%
Shandong Gold Mining Co., Ltd. Class H	1,224,250	1,979,490	0.02%
Shandong Himile Mechanical Science & Technology Co., Ltd. Class A	70,700	483,339	0.00%
Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	215,760	635,098	0.01%
Shandong Linglong Tyre Co., Ltd. Class A	143,900	353,600	0.00%
Shandong Nanshan Aluminum Co., Ltd. Class A	932,100	496,426	0.00%
Shandong Sun Paper Industry JSC Ltd. Class A	267,800	542,421	0.00%
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	3,932,467	2,328,716	0.02%
Shanghai Baosight Software Co., Ltd. Class A	228,862	912,144	0.01%
Shanghai Baosight Software Co., Ltd. Class B	1,098,715	1,763,438	0.01%
Shanghai BOCHU Electronic Technology Corp., Ltd. Class A	19,674	520,558	0.00%
Shanghai Electric Group Co., Ltd. Class A	1,213,372	1,340,386	0.01%
Shanghai Electric Power Co., Ltd. Class A	318,600	397,952	0.00%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	213,000	720,977	0.01%
Shanghai International Airport Co., Ltd. Class A	94,497	439,566	0.00%
Shanghai Lingang Holdings Corp., Ltd. Class A	225,340	310,009	0.00%
Shanghai M&G Stationery, Inc. Class A	92,600	381,550	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	243,500	696,520	0.01%
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	1,081,498	1,757,028	0.01%
Shanghai Pudong Development Bank Co., Ltd. Class A	2,724,400	3,818,576	0.03%
Shanghai Putailai New Energy Technology Co., Ltd. Class A	197,249	427,465	0.00%
Shanghai RAAS Blood Products Co., Ltd. Class A	534,500	525,654	0.00%
Shanghai Rural Commercial Bank Co., Ltd. Class A	940,000	1,089,614	0.01%
Shanghai United Imaging Healthcare Co., Ltd. Class A	80,653	1,388,618	0.01%
Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	126,500	461,786	0.00%
Shanjin International Gold Co., Ltd. Class A	275,240	576,236	0.01%
Shanxi Coal International Energy Group Co., Ltd. Class A	127,500	205,452	0.00%
Shanxi Coking Coal Energy Group Co., Ltd. Class A	469,830	527,331	0.00%
Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	297,898	582,690	0.01%
Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	112,220	2,815,780	0.02%
Shenergy Co., Ltd. Class A	388,000	501,549	0.00%
Shengyi Technology Co., Ltd. Class A	221,800	726,594	0.01%
Shennan Circuits Co., Ltd. Class A	40,640	691,957	0.01%
Shenwan Hongyuan Group Co., Ltd. Class A	2,175,800	1,585,579	0.01%
Shenzhen Capchem Technology Co., Ltd. Class A	71,320	363,716	0.00%
Shenzhen Energy Group Co., Ltd. Class A	447,560	395,040	0.00%
Shenzhen Goodix Technology Co., Ltd. Class A	36,354	398,822	0.00%
Shenzhen Inovance Technology Co., Ltd. Class A	124,950	997,013	0.01%
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	111,229	3,863,433	0.03%
Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A	76,340	736,728	0.01%
Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A	106,000	446,582	0.00%
Shenzhen Transsion Holdings Co., Ltd. Class A	104,624	1,353,849	0.01%
Shenzhou International Group Holdings Ltd.	1,296,638	10,349,134	0.09%
Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	166,980	364,142	0.00%
Sichuan Chuantou Energy Co., Ltd. Class A	486,357	1,142,772	0.01%
Sichuan Kelun Pharmaceutical Co., Ltd. Class A	137,406	560,180	0.01%
Sichuan Road & Bridge Group Co., Ltd. Class A	474,980	471,001	0.00%
Sieyuan Electric Co., Ltd. Class A	78,000	772,403	0.01%
Sino Biopharmaceutical Ltd.	16,199,783	6,673,486	0.06%
Sinolink Securities Co., Ltd. Class A	398,500	473,868	0.00%
Sinoma International Engineering Co. Class A	186,900	241,342	0.00%
Sinopharm Group Co., Ltd. Class H	2,127,104	5,832,596	0.05%
Sinotruk Hong Kong Ltd.	1,075,500	3,156,740	0.03%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Smoore International Holdings Ltd.	2,903,000	4,970,410	0.04%
SooChow Securities Co., Ltd. Class A	524,407	557,158	0.01%
Southwest Securities Co., Ltd. Class A	634,900	403,866	0.00%
Spring Airlines Co., Ltd. Class A	78,000	612,717	0.01%
Sungrow Power Supply Co., Ltd. Class A	197,820	1,989,382	0.02%
Sunny Optical Technology Group Co., Ltd.	1,119,266	9,920,438	0.08%
Sunwoda Electronic Co., Ltd. Class A	168,200	511,141	0.00%
SUPCON Technology Co., Ltd. Class A	83,221	563,044	0.01%
Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	166,800	663,428	0.01%
Suzhou Maxwell Technologies Co., Ltd. Class A	27,096	388,088	0.00%
Suzhou TFC Optical Communication Co., Ltd. Class A	46,140	574,181	0.01%
TAL Education Group ADR	634,231	6,354,995	0.05%
TBEA Co., Ltd. Class A	427,240	741,407	0.01%
TCL Technology Group Corp. Class A	1,743,410	1,194,491	0.01%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	327,475	395,655	0.00%
Tencent Holdings Ltd.	10,128,136	543,699,781	4.45%
Tencent Music Entertainment Group ADR	1,175,594	13,342,992	0.11%
Tian Di Science & Technology Co., Ltd. Class A	451,300	379,900	0.00%
Tianfeng Securities Co., Ltd. Class A	818,700	499,595	0.00%
Tianqi Lithium Corp. Class A	136,010	611,364	0.01%
Tianshan Aluminum Group Co., Ltd. Class A	391,000	419,147	0.00%
Tianshui Huatian Technology Co., Ltd. Class A	334,300	528,669	0.00%
Tingyi Cayman Islands Holding Corp.	3,136,166	4,085,763	0.03%
Tongcheng Travel Holdings Ltd.	1,958,000	4,587,517	0.04%
TongFu Microelectronics Co., Ltd. Class A	129,200	520,038	0.00%
Tongkun Group Co., Ltd. Class A	248,100	398,771	0.00%
Tongling Nonferrous Metals Group Co., Ltd. Class A	1,136,900	500,196	0.00%
Tongwei Co., Ltd. Class A	408,061	1,228,935	0.01%
TravelSky Technology Ltd. Class H	1,494,258	2,000,564	0.02%
Trina Solar Co., Ltd. Class A	185,120	486,660	0.00%
Trip.com Group Ltd.	963,941	67,009,718	0.55%
Tsingtao Brewery Co., Ltd. Class A	75,600	833,284	0.01%
Tsingtao Brewery Co., Ltd. Class H	964,839	7,054,996	0.06%
Unigroup Guoxin Microelectronics Co., Ltd. Class A	75,579	662,674	0.01%
Unisplendour Corp., Ltd. Class A	246,355	933,877	0.01%
Universal Scientific Industrial Shanghai Co., Ltd. Class A	125,100	281,162	0.00%
Victory Giant Technology Huizhou Co., Ltd. Class A	64,400	369,216	0.00%
Vipshop Holdings Ltd. ADR	532,367	7,170,983	0.06%
Wanhua Chemical Group Co., Ltd. Class A	292,551	2,843,222	0.02%
Want Want China Holdings Ltd.	7,292,440	4,280,863	0.04%
Weichai Power Co., Ltd. Class A	650,400	1,213,714	0.01%
Weichai Power Co., Ltd. Class H	2,983,002	4,562,087	0.04%
Weihai Guangwei Composites Co., Ltd. Class A	81,760	385,886	0.00%
Wens Foodstuff Group Co., Ltd. Class A	581,440	1,307,577	0.01%
Western Mining Co., Ltd. Class A	225,100	492,727	0.00%
Western Securities Co., Ltd. Class A	397,000	440,721	0.00%
Western Superconducting Technologies Co., Ltd. Class A	64,086	373,788	0.00%
Will Semiconductor Co., Ltd. Shanghai Class A	107,535	1,529,351	0.01%
Wingtech Technology Co., Ltd. Class A	123,879	654,366	0.01%
Wintime Energy Group Co., Ltd. Class A	2,395,000	557,849	0.01%
Wuhan Guide Infrared Co., Ltd. Class A	414,215	419,208	0.00%
Wuliangye Yibin Co., Ltd. Class A	358,400	6,836,523	0.06%
WUS Printed Circuit Kunshan Co., Ltd. Class A	184,291	995,320	0.01%
WuXi AppTec Co., Ltd. Class A	248,282	1,861,396	0.02%
WuXi AppTec Co., Ltd. Class H	474,486	3,451,163	0.03%
Wuxi Biologics Cayman, Inc.	5,509,743	12,455,163	0.10%
XCMG Construction Machinery Co., Ltd. Class A	1,075,300	1,161,497	0.01%
Xiamen C & D, Inc. Class A	300,300	430,315	0.00%
Xiamen Tungsten Co., Ltd. Class A	143,600	376,922	0.00%
Xiaomi Corp. Class B	23,893,795	106,120,138	0.87%
Xinjiang Daqo New Energy Co., Ltd. Class A	189,420	622,843	0.01%
Xinyi Solar Holdings Ltd.	7,704,000	3,114,150	0.03%
XPeng, Inc. Class A	1,935,196	11,621,714	0.10%
Yadea Group Holdings Ltd.	1,892,000	3,151,730	0.03%
Yankuang Energy Group Co., Ltd. Class A	469,820	906,811	0.01%
Yankuang Energy Group Co., Ltd. Class H	5,145,930	5,928,987	0.05%
Yantai Jereh Oilfield Services Group Co., Ltd. Class A	99,100	499,313	0.00%
Yealink Network Technology Corp., Ltd. Class A	128,380	674,994	0.01%
Yifeng Pharmacy Chain Co., Ltd. Class A	116,736	383,687	0.00%
Yihai Kerry Arawana Holdings Co., Ltd. Class A	147,400	654,732	0.01%
Yonyou Network Technology Co., Ltd. Class A	335,533	490,400	0.00%
Youngor Fashion Co., Ltd. Class A	434,037	526,177	0.00%
YTO Express Group Co., Ltd. Class A	338,900	655,042	0.01%
Yum China Holdings, Inc.	594,941	28,658,308	0.23%
Yunnan Aluminium Co., Ltd. Class A	336,000	619,230	0.01%
Yunnan Baiyao Group Co., Ltd. Class A	170,464	1,391,993	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Yunnan Chihong Zinc&Germanium Co., Ltd. Class A	412,300	312,812	0.00%
Yunnan Energy New Material Co., Ltd. Class A	72,500	315,913	0.00%
Yunnan Tin Co., Ltd. Class A	178,200	340,550	0.00%
Yunnan Yuntianhua Co., Ltd. Class A	178,900	543,413	0.00%
Yutong Bus Co., Ltd. Class A	185,300	665,833	0.01%
Zangge Mining Co., Ltd. Class A	153,500	579,794	0.01%
Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A	57,362	1,675,972	0.01%
Zhaojin Mining Industry Co., Ltd. Class H	2,309,500	3,258,533	0.03%
Zhejiang China Commodities City Group Co., Ltd. Class A	524,300	957,688	0.01%
Zhejiang Chint Electrics Co., Ltd. Class A	214,900	685,256	0.01%
Zhejiang Dahua Technology Co., Ltd. Class A	301,200	656,433	0.01%
Zhejiang Dingli Machinery Co., Ltd. Class A	47,940	421,316	0.00%
Zhejiang Expressway Co., Ltd. Class H	2,516,448	1,810,895	0.02%
Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	145,630	354,479	0.00%
Zhejiang Huayou Cobalt Co., Ltd. Class A	174,895	697,055	0.01%
Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	116,200	504,908	0.00%
Zhejiang Juhua Co., Ltd. Class A	271,800	892,980	0.01%
Zhejiang Leapmotor Technology Co., Ltd.	803,500	3,366,902	0.03%
Zhejiang Longsheng Group Co., Ltd. Class A	234,700	328,960	0.00%
Zhejiang NHU Co., Ltd. Class A	304,416	910,988	0.01%
Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	144,312	462,136	0.00%
Zhejiang Supor Co., Ltd. Class A	55,000	398,631	0.00%
Zhejiang Wanfeng Auto Wheel Co., Ltd. Class A	183,100	472,621	0.00%
Zhejiang Weiming Environment Protection Co., Ltd. Class A	165,590	487,872	0.00%
Zhejiang Zheneng Electric Power Co., Ltd. Class A	938,300	723,391	0.01%
Zheshang Securities Co., Ltd. Class A	396,000	660,225	0.01%
Zhongji Innolight Co., Ltd. Class A	105,700	1,778,248	0.02%
Zhongjin Gold Corp., Ltd. Class A	496,500	813,580	0.01%
Zhongsheng Group Holdings Ltd.	1,322,500	2,376,702	0.02%
Zhongtai Securities Co., Ltd. Class A	545,300	487,996	0.00%
Zhuzhou CRRC Times Electric Co., Ltd. Class A	83,757	546,705	0.01%
Zhuzhou CRRC Times Electric Co., Ltd. Class H	764,376	3,227,561	0.03%
Zijin Mining Group Co., Ltd. Class A	1,934,100	3,983,327	0.03%
Zijin Mining Group Co., Ltd. Class H	8,879,443	16,163,251	0.13%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	557,200	548,737	0.01%
ZTE Corp. Class A	390,100	2,146,706	0.02%
ZTE Corp. Class H	1,183,218	3,709,004	0.03%
ZTO Express Cayman, Inc.	662,591	12,905,595	0.11%
		3,322,983,608	**27.18%**
Colombia 0.09% (31 December 2023: 0.10%)			
Bancolombia SA	409,016	3,490,832	0.03%
Bancolombia SA - Preference Shares	695,928	5,557,264	0.04%
Interconexion Electrica SA ESP	675,977	2,562,414	0.02%
		11,610,510	**0.09%**
Czech Republic 0.13% (31 December 2023: 0.15%)			
CEZ A.S.	250,099	9,844,736	0.08%
Komercni Banka A.S.	116,614	4,069,891	0.03%
Moneta Money Bank A.S.	391,288	1,992,496	0.02%
		15,907,123	**0.13%**
Egypt 0.07% (31 December 2023: 0.10%)			
Commercial International Bank - Egypt (CIB) GDR	3,511,482	5,423,005	0.05%
Eastern Co. SAE	2,229,866	1,294,138	0.01%
Talaat Moustafa Group	1,343,207	1,479,827	0.01%
		8,196,970	**0.07%**
Greece 0.46% (31 December 2023: 0.47%)			
Alpha Services & Holdings SA	3,458,355	5,790,682	0.05%
Eurobank Ergasias Services & Holdings SA	3,984,181	9,200,131	0.08%
FF Group	65,807	1	0.00%
Hellenic Telecommunications Organization SA	257,756	3,971,566	0.03%
JUMBO SA	184,445	4,881,776	0.04%
Metlen Energy & Metals SA	168,074	5,833,842	0.05%
National Bank of Greece SA	1,360,020	10,787,583	0.09%
OPAP SA	283,223	4,604,455	0.04%
Piraeus Financial Holdings SA	1,681,566	6,703,857	0.05%
Public Power Corp. SA	326,112	4,167,082	0.03%
		55,940,975	**0.46%**
Hungary 0.24% (31 December 2023: 0.25%)			
MOL Hungarian Oil & Gas plc	653,397	4,490,168	0.04%
OTP Bank Nyrt	349,248	19,068,487	0.15%
Richter Gedeon Nyrt	215,792	5,649,258	0.05%
		29,207,913	**0.24%**
India 19.00% (31 December 2023: 16.52%)			
ABB India Ltd.	82,869	6,690,645	0.05%
Adani Enterprises Ltd.	232,442	6,865,304	0.06%
Adani Green Energy Ltd.	321,131	3,903,591	0.03%
Adani Ports & Special Economic Zone Ltd.	842,173	12,110,195	0.10%
Adani Power Ltd.	900,938	5,571,554	0.05%
Alkem Laboratories Ltd.	64,868	4,268,705	0.03%
Ambuja Cements Ltd.	967,433	6,054,525	0.05%
APL Apollo Tubes Ltd.	281,409	5,154,776	0.04%
Apollo Hospitals Enterprise Ltd.	156,852	13,367,562	0.11%
Ashok Leyland Ltd.	2,273,034	5,854,247	0.05%
Asian Paints Ltd.	597,868	15,931,391	0.13%
Astral Ltd.	207,640	4,007,221	0.03%
AU Small Finance Bank Ltd.	561,314	3,665,657	0.03%
Aurobindo Pharma Ltd.	404,604	6,306,744	0.05%
Avenue Supermarts Ltd.	253,644	10,552,533	0.09%
Axis Bank Ltd.	3,564,253	44,325,359	0.36%
Bajaj Auto Ltd.	104,512	10,740,790	0.09%
Bajaj Finance Ltd.	434,121	34,597,335	0.28%
Bajaj Finserv Ltd.	599,443	10,979,388	0.09%
Bajaj Holdings & Investment Ltd.	41,554	5,769,424	0.05%
Balkrishna Industries Ltd.	119,208	4,052,003	0.03%
Bank of Baroda	1,582,498	4,446,364	0.04%
Bharat Electronics Ltd.	5,706,008	19,537,939	0.16%
Bharat Forge Ltd.	401,026	6,087,028	0.05%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Bharat Heavy Electricals Ltd.	1,609,465	4,312,523	0.04%
Bharat Petroleum Corp., Ltd.	2,372,828	8,105,398	0.07%
Bharti Airtel Ltd.	3,990,450	74,004,900	0.61%
Bosch Ltd.	11,500	4,580,483	0.04%
Britannia Industries Ltd.	169,393	9,423,446	0.08%
BSE Ltd.	102,382	6,368,429	0.05%
Canara Bank	2,821,386	3,299,437	0.03%
CG Power & Industrial Solutions Ltd.	955,713	8,126,721	0.07%
Cholamandalam Investment & Finance Co., Ltd.	656,532	9,094,499	0.07%
Cipla Ltd.	819,262	14,631,430	0.12%
Coal India Ltd.	2,888,233	12,959,539	0.11%
Colgate-Palmolive India Ltd.	209,671	6,565,003	0.05%
Container Corp. Of India Ltd.	374,373	3,445,777	0.03%
Cummins India Ltd.	216,803	8,290,876	0.07%
Dabur India Ltd.	834,556	4,942,196	0.04%
Divi's Laboratories Ltd.	186,245	13,267,390	0.11%
Dixon Technologies India Ltd.	51,464	10,781,840	0.09%
DLF Ltd.	1,162,838	11,204,101	0.09%
Dr Reddy's Laboratories Ltd.	910,965	14,774,203	0.12%
Eicher Motors Ltd.	213,992	12,052,363	0.10%
GAIL India Ltd.	3,631,997	8,101,955	0.07%
GMR Airports Ltd.	4,119,673	3,780,252	0.03%
Godrej Consumer Products Ltd.	638,634	8,071,530	0.07%
Godrej Properties Ltd.	234,824	7,642,897	0.06%
Grasim Industries Ltd.	412,602	11,772,208	0.10%
Havells India Ltd.	392,720	7,683,874	0.06%
HCL Technologies Ltd.	1,479,313	33,130,598	0.27%
HDFC Asset Management Co., Ltd.	151,720	7,441,326	0.06%
HDFC Bank Ltd.	8,806,862	182,368,431	1.49%
HDFC Life Insurance Co., Ltd.	1,508,052	10,869,089	0.09%
Hero MotoCorp Ltd.	185,687	9,023,893	0.07%
Hindalco Industries Ltd.	2,087,001	14,685,886	0.12%
Hindustan Aeronautics Ltd.	313,178	15,284,546	0.12%
Hindustan Petroleum Corp., Ltd.	1,512,848	7,222,866	0.06%
Hindustan Unilever Ltd.	1,280,829	34,810,962	0.28%
ICICI Bank Ltd.	8,132,220	121,740,489	1.00%
ICICI Lombard General Insurance Co., Ltd.	378,281	7,899,103	0.06%
ICICI Prudential Life Insurance Co., Ltd.	561,193	4,292,503	0.04%
IDFC First Bank Ltd.	5,627,530	4,150,294	0.03%
Indian Hotels Co., Ltd. Class A	1,333,233	13,665,779	0.11%
Indian Oil Corp., Ltd.	4,414,478	7,033,671	0.06%
Indian Railway Catering & Tourism Corp., Ltd.	373,031	3,428,633	0.03%
Indus Towers Ltd.	1,846,029	7,369,993	0.06%
IndusInd Bank Ltd.	445,557	4,996,879	0.04%
Info Edge India Ltd.	111,170	11,267,464	0.09%
Infosys Ltd.	5,184,204	113,840,400	0.93%
InterGlobe Aviation Ltd.	295,488	15,718,576	0.13%
ITC Ltd.	4,666,697	26,363,148	0.22%
Jindal Stainless Ltd.	513,070	4,190,198	0.03%
Jindal Steel & Power Ltd.	636,313	6,917,306	0.06%
Jio Financial Services Ltd.	4,459,835	15,560,032	0.13%
JSW Energy Ltd.	680,310	5,106,671	0.04%
JSW Steel Ltd.	944,973	9,950,425	0.08%
Jubilant Foodworks Ltd.	566,645	4,752,832	0.04%
Kalyan Jewellers India Ltd.	643,347	5,758,008	0.05%
Kotak Mahindra Bank Ltd.	1,704,275	35,554,106	0.29%
Larsen & Toubro Ltd.	1,050,221	44,254,922	0.36%
LTIMindtree Ltd.	115,744	7,551,759	0.06%
Lupin Ltd.	358,057	9,852,096	0.08%
Macrotech Developers Ltd.	463,051	7,514,717	0.06%
Mahindra & Mahindra Ltd.	1,454,442	51,085,866	0.42%
Mankind Pharma Ltd.	156,234	5,256,357	0.04%
Marico Ltd.	802,082	5,991,227	0.05%
Maruti Suzuki India Ltd.	196,133	24,875,567	0.20%
Max Healthcare Institute Ltd.	1,212,840	15,981,842	0.13%
Mphasis Ltd.	164,289	5,463,651	0.04%
MRF Ltd.	3,573	5,451,908	0.04%
Muthoot Finance Ltd.	187,086	4,667,986	0.04%
Nestle India Ltd.	528,665	13,400,061	0.11%
NHPC Ltd.	4,691,826	4,421,993	0.04%
NMDC Ltd.	4,891,956	3,766,658	0.03%
NTPC Ltd.	6,804,227	26,493,280	0.22%
Oberoi Realty Ltd.	198,283	5,353,476	0.04%
Oil & Natural Gas Corp., Ltd.	4,914,968	13,735,014	0.11%
Oil India Ltd.	771,737	3,882,854	0.03%
Oracle Financial Services Software Ltd.	34,464	5,148,421	0.04%
Page Industries Ltd.	9,417	5,226,300	0.04%
PB Fintech Ltd.	497,178	12,246,559	0.10%
Persistent Systems Ltd.	171,153	12,909,781	0.11%
Petronet LNG Ltd.	1,152,000	4,658,392	0.04%
Phoenix Mills Ltd.	305,344	5,827,710	0.05%
PI Industries Ltd.	117,081	5,040,307	0.04%
Pidilite Industries Ltd.	235,517	7,989,374	0.07%
Polycab India Ltd.	81,459	6,919,430	0.06%
Power Finance Corp., Ltd.	2,318,613	12,146,389	0.10%
Power Grid Corp. of India Ltd.	7,249,094	26,138,270	0.21%
Prestige Estates Projects Ltd.	271,463	5,371,314	0.04%
Punjab National Bank	3,586,583	4,305,722	0.04%
Rail Vikas Nigam Ltd.	825,497	4,075,719	0.03%
REC Ltd.	2,055,608	12,021,935	0.10%
Reliance Industries Ltd.	9,490,554	134,736,463	1.10%
Samvardhana Motherson International Ltd.	4,931,183	8,992,204	0.07%
SBI Cards & Payment Services Ltd.	454,349	3,523,027	0.03%
SBI Life Insurance Co., Ltd.	701,710	11,396,038	0.09%
Shree Cement Ltd.	14,286	4,287,481	0.04%
Shriram Finance Ltd.	439,914	14,845,484	0.12%
Siemens Ltd.	139,347	10,638,232	0.09%
Solar Industries India Ltd.	42,139	4,815,330	0.04%
Sona Blw Precision Forgings Ltd.	681,786	4,736,696	0.04%
SRF Ltd.	209,395	5,473,601	0.04%
State Bank of India	2,782,548	25,836,814	0.21%
Sun Pharmaceutical Industries Ltd.	1,495,441	32,949,440	0.27%
Sundaram Finance Ltd.	103,501	5,009,442	0.04%
Supreme Industries Ltd.	99,684	5,473,065	0.04%
Suzlon Energy Ltd.	14,883,590	10,816,685	0.09%
Tata Communications Ltd.	180,611	3,593,497	0.03%
Tata Consultancy Services Ltd.	1,408,800	67,381,165	0.55%
Tata Consumer Products Ltd.	929,696	9,932,901	0.08%
Tata Elxsi Ltd.	54,661	4,339,329	0.04%
Tata Motors Ltd.	3,157,280	27,295,391	0.22%
Tata Power Co., Ltd.	2,488,374	11,405,153	0.09%
Tata Steel Ltd.	11,722,896	18,902,872	0.15%
Tech Mahindra Ltd.	839,105	16,722,559	0.14%
Thermax Ltd.	64,864	3,060,657	0.03%
Titan Co., Ltd.	552,981	21,012,164	0.17%
Torrent Pharmaceuticals Ltd.	159,935	6,276,908	0.05%
Torrent Power Ltd.	262,933	4,563,581	0.04%
Trent Ltd.	282,470	23,502,448	0.19%
Tube Investments of India Ltd.	167,216	6,984,932	0.06%
TVS Motor Co., Ltd.	371,525	10,278,220	0.08%
UltraTech Cement Ltd.	180,353	24,070,625	0.20%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Union Bank of India Ltd.	2,368,598	3,330,168	0.03%
United Spirits Ltd.	450,105	8,545,627	0.07%
UPL Ltd.	713,463	4,175,088	0.03%
Varun Beverages Ltd.	1,774,447	13,233,673	0.11%
Vedanta Ltd.	2,146,057	11,140,909	0.09%
Vodafone Idea Ltd.	38,162,226	3,539,245	0.03%
Voltas Ltd.	334,067	6,984,430	0.06%
Wipro Ltd.	4,083,452	14,397,103	0.12%
Yes Bank Ltd.	21,672,454	4,959,056	0.04%
Zomato Ltd.	10,320,012	33,516,571	0.27%
Zydus Lifesciences Ltd.	386,711	4,389,097	0.04%
		2,322,607,885	**19.00%**
Indonesia 1.44% (31 December 2023: 1.87%)			
Alamtri Resources Indonesia Tbk PT	21,505,322	3,246,843	0.03%
Amman Mineral Internasional PT	10,216,400	5,379,558	0.04%
Astra International Tbk PT	31,743,345	9,664,019	0.08%
Bank Central Asia Tbk PT	86,539,550	52,020,512	0.42%
Bank Mandiri Persero Tbk PT	58,057,176	20,560,789	0.17%
Bank Negara Indonesia Persero Tbk PT	22,963,878	6,206,454	0.05%
Bank Rakyat Indonesia Persero Tbk PT	106,127,477	26,902,771	0.22%
Barito Pacific Tbk PT	36,701,483	2,097,879	0.02%
Chandra Asri Pacific Tbk PT	12,144,200	5,658,994	0.05%
Charoen Pokphand Indonesia Tbk PT	11,588,399	3,427,200	0.03%
GoTo Gojek Tokopedia Tbk PT Class A	1,394,614,200	6,065,424	0.05%
Indah Kiat Pulp & Paper Tbk PT	3,891,200	1,643,999	0.01%
Indofood CBP Sukses Makmur Tbk PT	3,593,208	2,539,468	0.02%
Indofood Sukses Makmur Tbk PT	7,027,648	3,362,093	0.03%
Kalbe Farma Tbk PT	33,839,575	2,859,386	0.02%
Merdeka Copper Gold Tbk PT	15,424,200	1,547,691	0.01%
Sumber Alfaria Trijaya Tbk PT	29,180,900	5,167,168	0.04%
Telkom Indonesia Persero Tbk PT	77,299,708	13,015,359	0.11%
Unilever Indonesia Tbk PT	11,921,865	1,396,254	0.01%
United Tractors Tbk PT	2,363,193	3,931,314	0.03%
		176,693,175	**1.44%**
Kuwait 0.73% (31 December 2023: 0.74%)			
Boubyan Bank KSCP	2,251,549	4,097,045	0.03%
Gulf Bank KSCP	3,000,617	3,172,887	0.03%
Kuwait Finance House KSCP	16,016,277	38,754,922	0.32%
Mabanee Co. KPSC	1,094,965	2,706,336	0.02%
Mobile Telecommunications Co. KSCP	3,081,904	4,688,333	0.04%
National Bank of Kuwait SAKP	12,324,844	35,819,203	0.29%
		89,238,726	**0.73%**
Malaysia 1.50% (31 December 2023: 1.32%)			
AMMB Holdings Bhd	3,824,500	4,687,076	0.04%
Axiata Group Bhd	4,364,737	2,430,548	0.02%
CELCOMDIGI Bhd	5,372,840	4,349,699	0.04%
CIMB Group Holdings Bhd	11,736,300	21,522,456	0.18%
Gamuda Bhd	6,096,800	6,462,894	0.05%
Genting Bhd	3,241,800	2,798,468	0.02%
Genting Malaysia Bhd	4,801,800	2,426,941	0.02%
Hong Leong Bank Bhd	1,003,569	4,614,420	0.04%
IHH Healthcare Bhd	3,396,901	5,545,651	0.04%
Inari Amertron Bhd	4,551,000	3,114,405	0.03%
IOI Corp. Bhd	3,952,550	3,429,698	0.03%
Kuala Lumpur Kepong Bhd	753,550	3,673,798	0.03%
Malayan Banking Bhd	8,453,697	19,359,467	0.16%
Malaysia Airports Holdings Bhd	1,446,860	3,423,410	0.03%
Maxis Bhd	3,746,900	3,058,523	0.02%
MISC Bhd	2,098,686	3,567,039	0.03%
MR DIY Group M Bhd	5,018,050	2,076,125	0.02%
Nestle Malaysia Bhd	108,300	2,421,522	0.02%
Petronas Chemicals Group Bhd	4,321,344	4,996,388	0.04%
Petronas Dagangan Bhd	478,900	2,069,182	0.02%
Petronas Gas Bhd	1,231,600	4,869,661	0.04%
PPB Group Bhd	1,017,180	2,820,761	0.02%
Press Metal Aluminium Holdings Bhd	5,701,600	6,247,979	0.05%
Public Bank Bhd	22,705,780	23,155,173	0.19%
QL Resources Bhd	2,505,600	2,667,261	0.02%
RHB Bank Bhd	2,409,200	3,491,360	0.03%
SD Guthrie Bhd	3,279,684	3,630,646	0.03%
Sime Darby Bhd	4,098,884	2,163,338	0.02%
Sunway Bhd	3,620,600	3,878,491	0.03%
Telekom Malaysia Bhd	1,833,300	2,726,478	0.02%
Tenaga Nasional Bhd	4,546,725	15,191,339	0.12%
YTL Corp. Bhd	5,030,600	3,003,847	0.02%
YTL Power International Bhd	3,983,600	3,937,719	0.03%
		183,811,763	**1.50%**
Mexico 1.72% (31 December 2023: 2.71%)			
Alfa SAB de CV Class A	5,702,698	4,138,640	0.03%
America Movil SAB de CV	28,875,981	20,761,848	0.17%
Arca Continental SAB de CV	799,978	6,645,980	0.05%
Cemex SAB de CV	23,758,667	13,346,057	0.11%
Coca-Cola Femsa SAB de CV	809,978	6,310,293	0.05%
Fibra Uno Administracion SA de CV REIT	4,480,244	4,464,568	0.04%
Fomento Economico Mexicano SAB de CV	2,728,197	23,315,848	0.19%
Gruma SAB de CV Class B	283,691	4,446,497	0.04%
Grupo Aeroportuario del Centro Norte SAB de CV Class B	440,700	3,803,634	0.03%
Grupo Aeroportuario del Pacifico SAB de CV Class B	602,800	10,626,315	0.09%
Grupo Aeroportuario del Sureste SAB de CV Class B	278,317	7,156,847	0.06%
Grupo Bimbo SAB de CV	2,019,465	5,365,103	0.04%
Grupo Carso SAB de CV	893,642	4,954,566	0.04%
Grupo Comercial Chedraui SA de CV	459,800	2,770,819	0.02%
Grupo Financiero Banorte SAB de CV Class O	4,053,607	26,117,841	0.21%
Grupo Financiero Inbursa SAB de CV Class O	2,817,919	5,880,391	0.05%
Grupo Mexico SAB de CV	4,872,081	23,180,915	0.19%
Industrias Penoles SAB de CV	315,113	4,034,247	0.03%
Kimberly-Clark de Mexico SAB de CV Class A	2,358,334	3,334,577	0.03%
Operadora de Sites Mexicanos SAB de CV	1,831,200	1,091,177	0.01%
Prologis Property Mexico SA de CV REIT	1,658,276	4,618,473	0.04%
Promotora y Operadora de Infraestructura SAB de CV	304,467	2,586,383	0.02%
Wal-Mart de Mexico SAB de CV	8,162,684	21,548,363	0.18%
		210,499,382	**1.72%**
Peru 0.28% (31 December 2023: 0.29%)			
Compania de Minas Buenaventura SAA ADR	256,982	2,960,433	0.02%
Credicorp Ltd.	105,372	19,316,795	0.16%
Southern Copper Corp.	136,173	12,409,445	0.10%
		34,686,673	**0.28%**
Philippines 0.52% (31 December 2023: 0.61%)			
Ayala Corp.	395,090	4,091,260	0.03%
Ayala Land, Inc.	10,209,100	4,624,054	0.04%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Bank of the Philippine Islands	2,871,265	6,055,741	0.05%
BDO Unibank, Inc.	3,666,071	9,126,359	0.07%
International Container Terminal Services, Inc.	1,593,500	10,633,434	0.09%
JG Summit Holdings, Inc.	4,240,763	1,506,572	0.01%
Jollibee Foods Corp.	718,210	3,339,934	0.03%
Manila Electric Co.	435,840	3,676,894	0.03%
Metropolitan Bank & Trust Co.	2,819,763	3,509,775	0.03%
PLDT, Inc.	114,050	2,553,285	0.02%
SM Investments Corp.	338,800	5,265,471	0.04%
SM Prime Holdings, Inc.	15,613,667	6,788,551	0.06%
Universal Robina Corp.	1,387,350	1,894,730	0.02%
		63,066,060	**0.52%**
Poland 0.80% (31 December 2023: 0.96%)			
Alior Bank SA	139,219	2,897,896	0.02%
Allegro.eu SA	907,685	5,950,736	0.05%
Bank Polska Kasa Opieki SA	286,552	9,566,533	0.08%
Budimex SA	19,551	2,208,516	0.02%
CD Projekt SA	99,220	4,598,768	0.04%
Dino Polska SA	77,159	7,281,407	0.06%
KGHM Polska Miedz SA	219,690	6,116,387	0.05%
LPP SA	1,727	6,501,440	0.05%
mBank SA	23,841	3,158,329	0.02%
ORLEN SA	906,440	10,357,810	0.08%
PGE Polska Grupa Energetyczna SA	1,411,745	2,074,588	0.02%
Powszechna Kasa Oszczednosci Bank Polski SA	1,362,782	19,716,228	0.16%
Powszechny Zaklad Ubezpieczen SA	951,916	10,564,041	0.09%
Santander Bank Polska SA	63,084	6,988,631	0.06%
		97,981,310	**0.80%**
Qatar 0.82% (31 December 2023: 0.88%)			
Barwa Real Estate Co.	3,249,651	2,525,820	0.02%
Commercial Bank PSQC	5,112,867	6,108,479	0.05%
Dukhan Bank	2,767,728	2,808,776	0.02%
Industries Qatar QSC	2,329,438	8,489,877	0.07%
Masraf Al Rayan QSC	9,585,470	6,484,211	0.05%
Mesaieed Petrochemical Holding Co.	8,924,420	3,664,380	0.03%
Ooredoo QPSC	1,263,316	4,007,498	0.03%
Qatar Electricity & Water Co. QSC	684,895	2,953,269	0.03%
Qatar Fuel QSC	934,566	3,850,176	0.03%
Qatar Gas Transport Co., Ltd.	4,262,878	4,857,644	0.04%
Qatar International Islamic Bank QSC	1,502,057	4,496,683	0.04%
Qatar Islamic Bank QPSC	2,772,012	16,262,064	0.13%
Qatar National Bank QPSC	7,203,063	34,205,152	0.28%
		100,714,029	**0.82%**
Russia 0.00% (31 December 2023: 0.00%)			
Alrosa PJSC	4,014,390	—	0.00%
Nebius Group NV Class A	27,461	—	0.00%
Ozon Holdings plc ADR	82,407	—	0.00%
PhosAgro PJSC GDR	203,017	—	0.00%
Polyus PJSC	53,389	—	0.00%
Rosneft Oil Co. PJSC	1,852,745	—	0.00%
Sberbank of Russia PJSC	16,863,185	—	0.00%
Severstal PAO	327,423	—	0.00%
Solidcore Resources plc	558,312	—	0.00%
TCS Group Holding plc GDR	195,424	—	0.00%
VTB Bank PJSC	1,031,487	—	0.00%
		—	**0.00%**
Saudi Arabia 4.07% (31 December 2023: 4.10%)			
ACWA Power Co.	228,494	24,409,829	0.20%
Ades Holding Co.	538,133	2,486,291	0.02%
Advanced Petrochemical Co.	204,102	1,743,672	0.01%
Al Rajhi Bank	3,058,160	76,995,246	0.63%
Al Rajhi Co. for Co-operative Insurance	60,979	2,784,904	0.02%
Alinma Bank	1,922,069	14,809,149	0.12%
Almarai Co. JSC	756,006	11,508,901	0.09%
Arab National Bank	1,393,451	7,817,626	0.06%
Arabian Internet & Communications Services Co.	38,242	2,748,001	0.02%
Bank AlBilad	959,685	9,973,838	0.08%
Bank Al-Jazira	795,493	3,959,046	0.03%
Banque Saudi Fransi	1,929,013	8,132,104	0.07%
Bupa Arabia for Cooperative Insurance Co.	127,326	7,014,553	0.06%
Co. for Cooperative Insurance	111,605	4,384,121	0.04%
Dallah Healthcare Co.	52,917	2,112,511	0.02%
Dar Al Arkan Real Estate Development Co.	800,752	3,218,011	0.03%
Dr Sulaiman Al Habib Medical Services Group Co.	137,060	10,228,249	0.08%
Elm Co.	37,680	11,181,455	0.09%
Etihad Etisalat Co.	587,376	8,347,761	0.07%
Jarir Marketing Co.	923,026	3,109,999	0.03%
Mobile Telecommunications Co. Saudi Arabia	660,293	1,803,004	0.01%
Mouwasat Medical Services Co.	150,517	3,409,005	0.03%
Nahdi Medical Co.	63,282	1,980,615	0.02%
Power & Water Utility Co. for Jubail & Yanbu	112,997	1,648,011	0.01%
Riyad Bank	2,281,267	17,364,198	0.14%
SABIC Agri-Nutrients Co.	366,420	10,824,671	0.09%
Sahara International Petrochemical Co.	554,422	3,671,161	0.03%
SAL Saudi Logistics Services	37,015	2,488,420	0.02%
Saudi Arabian Mining Co.	2,007,986	26,880,741	0.22%
Saudi Arabian Oil Co.	9,057,228	67,614,639	0.55%
Saudi Aramco Base Oil Co.	77,420	2,303,603	0.02%
Saudi Awwal Bank	1,579,254	14,143,263	0.12%
Saudi Basic Industries Corp.	1,406,935	25,087,732	0.21%
Saudi Electricity Co.	1,277,217	5,744,655	0.05%
Saudi Industrial Investment Group	595,359	2,646,110	0.02%
Saudi Investment Bank	975,477	3,764,416	0.03%
Saudi Kayan Petrochemical Co.	1,095,555	2,046,840	0.02%
Saudi National Bank	4,588,992	40,792,126	0.33%
Saudi Research & Media Group	56,673	4,147,835	0.03%
Saudi Tadawul Group Holding Co.	75,419	4,351,637	0.04%
Saudi Telecom Co.	3,121,758	33,233,172	0.27%
Yanbu National Petrochemical Co.	425,305	4,278,631	0.04%
		497,189,752	**4.07%**
South Africa 2.86% (31 December 2023: 3.03%)			
Absa Group Ltd.	1,331,531	13,389,402	0.11%
Anglo American Platinum Ltd.	138,582	4,178,391	0.03%
Anglogold Ashanti plc	781,708	17,440,332	0.14%
Aspen Pharmacare Holdings Ltd.	583,258	5,095,394	0.04%
Bid Corp., Ltd.	522,649	11,925,648	0.10%
Bidvest Group Ltd.	525,787	7,346,808	0.06%
Capitec Bank Holdings Ltd.	135,813	22,558,777	0.18%
Clicks Group Ltd.	370,829	7,332,077	0.06%
Discovery Ltd.	838,401	8,653,702	0.07%
Exxaro Resources Ltd.	370,874	3,104,375	0.03%
FirstRand Ltd.	7,876,740	31,707,322	0.26%
Gold Fields Ltd.	1,396,532	18,287,391	0.15%
Harmony Gold Mining Co., Ltd.	892,653	7,127,979	0.06%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Impala Platinum Holdings Ltd.	1,415,598	6,582,868	0.05%
Kumba Iron Ore Ltd.	96,586	1,669,909	0.01%
MTN Group Ltd.	2,649,297	12,915,147	0.11%
Naspers Ltd. Class N	264,262	58,443,215	0.48%
Nedbank Group Ltd.	726,264	10,842,387	0.09%
NEPI Rockcastle NV	952,795	6,967,471	0.06%
Old Mutual Ltd.	7,586,588	5,029,582	0.04%
OUTsurance Group Ltd.	1,310,937	4,619,889	0.04%
Pepkor Holdings Ltd.	3,802,972	5,834,448	0.05%
Reinet Investments SCA	215,527	5,107,316	0.04%
Remgro Ltd.	789,926	6,492,715	0.05%
Sanlam Ltd.	2,819,594	12,981,787	0.11%
Sasol Ltd.	911,078	4,020,427	0.03%
Shoprite Holdings Ltd.	783,717	12,231,301	0.10%
Sibanye Stillwater Ltd.	4,350,087	3,453,328	0.03%
Standard Bank Group Ltd.	2,088,796	24,547,504	0.20%
Vodacom Group Ltd.	957,390	5,142,610	0.04%
Woolworths Holdings Ltd.	1,442,849	4,767,442	0.04%
		349,796,944	**2.86%**
South Korea 8.82% (31 December 2023: 12.80%)			
Alteogen, Inc.	62,154	13,067,054	0.11%
Amorepacific Corp.	45,470	3,236,936	0.03%
Celltrion, Inc.	248,718	31,677,903	0.26%
CJ CheilJedang Corp.	12,535	2,175,520	0.02%
Coway Co., Ltd.	87,887	3,993,914	0.03%
DB Insurance Co., Ltd.	70,931	4,953,100	0.04%
Doosan Bobcat, Inc.	83,911	2,388,256	0.02%
Doosan Enerbility Co., Ltd.	695,520	8,291,530	0.07%
Ecopro BM Co., Ltd.	76,332	5,698,391	0.05%
Ecopro Co., Ltd.	155,841	6,086,919	0.05%
Ecopro Materials Co., Ltd.	26,995	1,206,583	0.01%
Enchem Co., Ltd.	22,708	2,049,990	0.02%
GS Holdings Corp.	74,289	1,983,193	0.02%
Hana Financial Group, Inc.	448,773	17,315,020	0.14%
Hanjin Kal Corp.	35,522	1,819,352	0.01%
Hankook Tire & Technology Co., Ltd.	116,153	3,029,769	0.02%
Hanmi Pharm Co., Ltd.	9,550	1,819,635	0.01%
Hanmi Semiconductor Co., Ltd.	69,322	3,884,838	0.03%
Hanwha Aerospace Co., Ltd.	50,069	11,104,526	0.09%
Hanwha Ocean Co., Ltd.	142,166	3,606,902	0.03%
HD Hyundai Co., Ltd.	68,151	3,666,446	0.03%
HD Hyundai Electric Co., Ltd.	36,288	9,416,171	0.08%
HD Hyundai Heavy Industries Co., Ltd.	34,938	6,823,133	0.06%
HD Korea Shipbuilding & Offshore Engineering Co., Ltd.	66,665	10,324,777	0.08%
HLB, Inc.	185,730	9,222,473	0.08%
HMM Co., Ltd.	411,810	4,940,098	0.04%
HYBE Co., Ltd.	35,908	4,717,323	0.04%
Hyundai Glovis Co., Ltd.	58,532	4,695,601	0.04%
Hyundai Mobis Co., Ltd.	94,200	15,133,173	0.12%
Hyundai Motor Co.	212,627	30,619,790	0.25%
Hyundai Motor Co. - Preference Shares	55,420	5,872,717	0.05%
Hyundai Motor Co. (XKRX) - Preference Shares	35,077	3,636,009	0.03%
Hyundai Rotem Co., Ltd.	119,288	4,027,180	0.03%
Industrial Bank of Korea	436,290	4,246,874	0.03%
Kakao Corp.	487,140	12,640,524	0.10%
KakaoBank Corp.	253,992	3,631,785	0.03%
KB Financial Group, Inc.	583,382	32,851,522	0.27%
Kia Corp.	374,024	25,584,497	0.21%
Korea Aerospace Industries Ltd.	112,363	4,190,285	0.03%
Korea Electric Power Corp.	399,397	5,439,602	0.04%
Korea Investment Holdings Co., Ltd.	63,757	3,087,915	0.03%
Korea Zinc Co., Ltd.	8,066	5,511,936	0.04%
Korean Air Lines Co., Ltd.	292,334	4,487,823	0.04%
Krafton, Inc.	44,837	9,517,755	0.08%
KT&G Corp.	162,165	11,797,624	0.10%
Kumho Petrochemical Co., Ltd.	23,080	1,420,404	0.01%
L&F Co., Ltd.	38,590	2,123,282	0.02%
LG Chem Ltd.	76,870	13,054,037	0.11%
LG Chem Ltd. - Preference Shares	12,151	1,310,722	0.01%
LG Corp.	147,238	7,201,125	0.06%
LG Display Co., Ltd.	472,257	2,928,850	0.02%
LG Electronics, Inc.	165,935	9,411,794	0.08%
LG Energy Solution Ltd.	73,020	17,261,121	0.14%
LG H&H Co., Ltd.	14,273	2,957,080	0.02%
LG Innotek Co., Ltd.	21,712	2,389,257	0.02%
LG Uplus Corp.	345,334	2,423,191	0.02%
Lotte Chemical Corp.	28,794	1,169,637	0.01%
LS Electric Co., Ltd.	22,643	2,473,250	0.02%
Meritz Financial Group, Inc.	147,989	10,454,679	0.09%
Mirae Asset Securities Co., Ltd.	384,592	2,097,798	0.02%
NAVER Corp.	225,976	30,531,282	0.25%
NCSoft Corp.	22,740	2,828,308	0.02%
Netmarble Corp.	45,559	1,599,973	0.01%
NH Investment & Securities Co., Ltd.	197,634	1,872,767	0.02%
Orion Corp.	38,160	2,654,338	0.02%
Posco DX Co., Ltd.	85,942	1,113,863	0.01%
POSCO Future M Co., Ltd.	47,655	4,599,922	0.04%
POSCO Holdings, Inc.	109,753	18,899,151	0.15%
Posco International Corp.	81,212	2,187,315	0.02%
Samsung Biologics Co., Ltd.	27,712	17,864,136	0.15%
Samsung C&T Corp.	138,642	10,811,467	0.09%
Samsung E&A Co., Ltd.	245,119	2,755,643	0.02%
Samsung Electro-Mechanics Co., Ltd.	87,561	7,363,415	0.06%
Samsung Electronics Co., Ltd.	7,450,537	269,244,689	2.20%
Samsung Electronics Co., Ltd. - Preference Shares	1,281,143	38,465,184	0.31%
Samsung Fire & Marine Insurance Co., Ltd.	47,966	11,680,746	0.10%
Samsung Heavy Industries Co., Ltd.	1,038,427	7,970,808	0.06%
Samsung Life Insurance Co., Ltd.	125,721	8,095,881	0.07%
Samsung SDI Co., Ltd.	85,815	14,427,343	0.12%
Samsung SDS Co., Ltd.	65,841	5,715,776	0.05%
Shinhan Financial Group Co., Ltd.	674,954	21,846,658	0.18%
SK Biopharmaceuticals Co., Ltd.	49,519	3,737,093	0.03%
SK Bioscience Co., Ltd.	43,489	1,488,874	0.01%
SK Hynix, Inc.	850,964	100,521,441	0.82%
SK Innovation Co., Ltd.	96,073	7,309,157	0.06%
SK Square Co., Ltd.	147,794	7,961,189	0.06%
SK Telecom Co., Ltd.	84,371	3,163,590	0.03%
SK, Inc.	56,082	5,009,532	0.04%
SKC Co., Ltd.	29,515	2,107,140	0.02%
S-Oil Corp.	68,454	2,548,164	0.02%
Woori Financial Group, Inc.	987,624	10,311,300	0.08%
Yuhan Corp.	88,420	7,177,387	0.06%
		1,078,012,123	**8.82%**
Taiwan 19.28% (31 December 2023: 15.83%)			
Accton Technology Corp.	787,000	18,556,055	0.15%
Acer, Inc.	4,502,650	5,466,164	0.04%
Advantech Co., Ltd.	744,813	7,871,943	0.06%
Airtac International Group	214,940	5,533,388	0.05%
Alchip Technologies Ltd.	123,000	12,305,815	0.10%
ASE Technology Holding Co., Ltd.	5,136,517	25,381,377	0.21%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Asia Cement Corp.	3,652,337	4,500,737	0.04%
Asia Vital Components Co., Ltd.	508,000	9,653,464	0.08%
Asustek Computer, Inc.	1,100,344	20,674,767	0.17%
AUO Corp.	10,285,156	4,595,999	0.04%
Catcher Technology Co., Ltd.	950,318	5,623,441	0.05%
Cathay Financial Holding Co., Ltd.	14,850,214	30,937,474	0.25%
Chailease Holding Co., Ltd.	2,344,634	8,081,369	0.07%
Chang Hwa Commercial Bank Ltd.	9,792,882	5,331,878	0.04%
Cheng Shin Rubber Industry Co., Ltd.	2,784,139	4,165,445	0.03%
China Airlines Ltd.	4,603,000	3,601,304	0.03%
China Steel Corp.	18,449,354	11,057,964	0.09%
Chunghwa Telecom Co., Ltd.	5,941,668	22,382,406	0.18%
Compal Electronics, Inc.	6,583,201	7,560,204	0.06%
CTBC Financial Holding Co., Ltd.	26,050,328	31,068,579	0.25%
Delta Electronics, Inc.	3,038,766	39,902,660	0.33%
E Ink Holdings, Inc.	1,339,000	11,149,995	0.09%
E.Sun Financial Holding Co., Ltd.	22,392,761	18,407,629	0.15%
Eclat Textile Co., Ltd.	294,191	4,567,500	0.04%
eMemory Technology, Inc.	98,000	10,028,825	0.08%
Eva Airways Corp.	4,260,000	5,762,815	0.05%
Evergreen Marine Corp. Taiwan Ltd.	1,617,130	11,098,362	0.09%
Far Eastern New Century Corp.	4,539,457	4,375,447	0.04%
Far EasTone Telecommunications Co., Ltd.	2,775,829	7,569,404	0.06%
Feng TAY Enterprise Co., Ltd.	771,885	3,131,379	0.03%
First Financial Holding Co., Ltd.	17,503,179	14,468,305	0.12%
Formosa Chemicals & Fibre Corp.	5,522,047	4,598,267	0.04%
Formosa Plastics Corp.	5,984,072	6,479,725	0.05%
Fortune Electric Co., Ltd.	228,300	3,920,539	0.03%
Fubon Financial Holding Co., Ltd.	12,764,790	35,158,704	0.29%
Gigabyte Technology Co., Ltd.	837,000	6,957,022	0.06%
Global Unichip Corp.	135,000	5,600,207	0.05%
Globalwafers Co., Ltd.	403,378	4,693,947	0.04%
Hon Hai Precision Industry Co., Ltd.	19,445,616	109,136,737	0.89%
Hotai Motor Co., Ltd.	472,840	8,927,632	0.07%
Hua Nan Financial Holdings Co., Ltd.	13,804,493	11,010,920	0.09%
Innolux Corp.	11,619,630	5,085,992	0.04%
International Games System Co., Ltd.	373,000	11,081,517	0.09%
Inventec Corp.	4,133,255	6,316,280	0.05%
Jentech Precision Industrial Co., Ltd.	132,000	6,140,097	0.05%
KGI Financial Holding Co., Ltd.	24,887,869	13,057,126	0.11%
Largan Precision Co., Ltd.	156,280	12,751,422	0.10%
Lite-On Technology Corp. ADR	3,299,890	10,015,070	0.08%
MediaTek, Inc.	2,373,629	102,447,347	0.84%
Mega Financial Holding Co., Ltd.	18,464,539	21,796,204	0.18%
Micro-Star International Co., Ltd.	1,107,000	6,196,053	0.05%
Nan Ya Plastics Corp.	8,075,410	7,364,906	0.06%
Nanya Technology Corp.	1,873,000	1,671,072	0.01%
Nien Made Enterprise Co., Ltd.	276,000	3,085,421	0.03%
Novatek Microelectronics Corp.	902,344	13,816,794	0.11%
Pegatron Corp.	3,126,737	8,764,725	0.07%
Pharmaessentia Corp.	374,000	7,015,815	0.06%
Pou Chen Corp.	3,456,078	3,889,926	0.03%
President Chain Store Corp.	880,328	7,062,065	0.06%
Quanta Computer, Inc.	4,215,982	36,907,283	0.30%
Realtek Semiconductor Corp.	759,648	13,161,099	0.11%
Ruentex Development Co., Ltd.	2,386,100	3,122,320	0.03%
Shanghai Commercial & Savings Bank Ltd.	6,136,292	7,411,953	0.06%
Shin Kong Financial Holding Co., Ltd.	22,862,037	8,228,646	0.07%
Silergy Corp.	514,000	6,326,130	0.05%
SinoPac Financial Holdings Co., Ltd.	16,860,540	11,777,101	0.10%
Synnex Technology International Corp.	1,945,127	4,200,613	0.03%
Taishin Financial Holding Co., Ltd.	18,373,667	9,751,614	0.08%
Taiwan Business Bank	10,916,617	4,944,768	0.04%
Taiwan Cooperative Financial Holding Co., Ltd.	16,763,405	12,425,101	0.10%
Taiwan High Speed Rail Corp.	3,005,000	2,548,125	0.02%
Taiwan Mobile Co., Ltd.	2,822,128	9,770,212	0.08%
Taiwan Semiconductor Manufacturing Co., Ltd.	38,420,618	1,259,807,664	10.30%
TCC Group Holdings Co., Ltd.	10,579,919	10,229,939	0.08%
Unimicron Technology Corp.	2,149,000	9,242,447	0.08%
Uni-President Enterprises Corp.	7,514,602	18,543,254	0.15%
United Microelectronics Corp.	17,556,366	23,053,625	0.19%
Vanguard International Semiconductor Corp.	1,502,728	4,579,070	0.04%
Voltronic Power Technology Corp.	103,000	5,843,615	0.05%
Walsin Lihwa Corp.	4,397,171	3,178,726	0.03%
Wan Hai Lines Ltd.	1,119,110	2,768,376	0.02%
Wistron Corp.	4,293,000	13,618,387	0.11%
Wiwynn Corp.	174,400	13,937,318	0.11%
WPG Holdings Ltd.	2,478,651	5,171,338	0.04%
Yageo Corp.	581,380	9,593,759	0.08%
Yageo Corp. GDR	11,594	956,604	0.01%
Yang Ming Marine Transport Corp.	2,713,000	6,264,366	0.05%
Yuanta Financial Holding Co., Ltd.	16,158,540	16,757,625	0.14%
Zhen Ding Technology Holding Ltd.	1,057,605	3,871,116	0.03%
		2,356,845,820	**19.28%**
Thailand 1.41% (31 December 2023: 1.73%)			
Advanced Info Service PCL	1,855,622	15,619,989	0.13%
Airports of Thailand PCL	6,687,655	11,670,787	0.10%
Bangkok Dusit Medical Services PCL	583,300	419,148	0.00%
Bangkok Dusit Medical Services PCL Class F	16,753,664	12,038,855	0.10%
Bangkok Expressway & Metro PCL	10,781,620	2,245,183	0.02%
Bumrungrad Hospital PCL	926,546	5,421,497	0.04%
Central Pattana PCL	3,153,777	5,272,482	0.04%
Central Retail Corp. PCL	2,834,538	2,826,640	0.02%
Charoen Pokphand Foods PCL	5,897,596	3,943,839	0.03%
CP ALL PCL	9,107,163	14,891,460	0.12%
CP AXTRA PCL	3,245,992	2,594,318	0.02%
Delta Electronics Thailand PCL	4,862,600	21,749,421	0.18%
Gulf Energy Development PCL	4,562,800	7,962,651	0.07%
Home Product Center PCL	9,327,207	2,571,513	0.02%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Intouch Holdings PCL Class F	1,367,900	3,891,665	0.03%
Intouch Holdings PCL NVDR	170,400	484,787	0.00%
Kasikornbank PCL	135,500	617,987	0.01%
Kasikornbank PCL NVDR	783,400	3,572,920	0.03%
Krung Thai Bank PCL	5,457,071	3,361,152	0.03%
Krungthai Card PCL	1,412,400	2,071,271	0.02%
Minor International PCL	5,312,953	4,051,526	0.03%
PTT Exploration & Production PCL	2,162,457	7,547,511	0.06%
PTT Global Chemical PCL	3,545,717	2,537,483	0.02%
PTT Oil & Retail Business PCL	4,773,200	1,861,961	0.02%
PTT PCL	15,568,950	14,498,142	0.12%
SCB X PCL	1,315,575	4,533,804	0.04%
Siam Cement PCL	1,095,460	5,397,779	0.04%
Siam Cement PCL NVDR	125,290	617,355	0.00%
Thai Oil PCL	1,909,257	1,581,948	0.01%
TMBThanachart Bank PCL	38,014,800	2,073,839	0.02%
True Corp. PCL	15,007,153	4,753,696	0.04%
True Corp. PCL NVDR	1,190,600	387,613	0.00%
		173,070,222	**1.41%**
Turkey 0.64% (31 December 2023: 0.61%)			
Akbank T.A.S.	4,819,230	8,838,310	0.07%
Anadolu Efes Biracilik Ve Malt Sanayii A.S.	337,866	1,830,719	0.01%
Aselsan Elektronik Sanayi Ve Ticaret A.S.	2,148,901	4,405,914	0.04%
BIM Birlesik Magazalar A.S.	715,899	10,699,866	0.09%
Coca-Cola Icecek A.S.	1,251,305	2,121,456	0.02%
Eregli Demir ve Celik Fabrikalari T.A.S.	4,559,408	3,146,153	0.03%
Ford Otomotiv Sanayi A.S.	108,078	2,863,904	0.02%
Haci Omer Sabanci Holding A.S.	1,613,179	4,379,610	0.04%
KOC Holding A.S.	1,180,760	5,963,822	0.05%
Pegasus Hava Tasimaciligi A.S.	367,946	2,216,385	0.02%
Sasa Polyester Sanayi A.S.	16,372,840	1,884,517	0.01%
Turk Hava Yollari AO	852,031	6,770,852	0.05%
Turkcell Iletisim Hizmetleri A.S.	1,861,802	4,886,108	0.04%
Turkiye Is Bankasi A.S. Class C	13,466,978	5,156,683	0.04%
Turkiye Petrol Rafinerileri A.S.	1,492,487	5,989,279	0.05%
Turkiye Sise ve Cam Fabrikalari A.S.	2,131,630	2,502,942	0.02%
Yapi ve Kredi Bankasi A.S.	5,204,050	4,506,385	0.04%
		78,162,905	**0.64%**
United Arab Emirates 1.35% (31 December 2023: 1.24%)			
Abu Dhabi Commercial Bank PJSC	4,560,364	12,937,203	0.11%
Abu Dhabi Islamic Bank PJSC	2,262,132	8,511,364	0.07%
Abu Dhabi National Oil Co. for Distribution PJSC	4,866,209	4,663,442	0.04%
ADNOC Drilling Co. PJSC	4,979,378	7,225,626	0.06%
Aldar Properties PJSC	6,017,243	12,581,486	0.10%
Americana Restaurants International plc - Foreign Co.	4,522,147	2,720,884	0.02%
Dubai Islamic Bank PJSC	4,503,160	8,692,341	0.07%
Emaar Properties PJSC	10,337,644	36,165,782	0.30%
Emirates NBD Bank PJSC	2,948,341	17,217,820	0.14%
Emirates Telecommunications Group Co. PJSC	5,418,712	24,076,280	0.20%
First Abu Dhabi Bank PJSC	6,880,009	25,736,465	0.21%
Lulu Retail Holdings plc	2,123,375	1,098,382	0.01%
Multiply Group PJSC	5,338,058	3,008,339	0.02%
		164,635,414	**1.35%**
United States 0.00% (31 December 2023: 0.00%)			
XP, Inc.	12	142	0.00%
		142	**0.00%**
Total Equities		**11,956,364,452**	**97.79%**
Total Transferable Securities		**11,956,364,452**	**97.79%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.06%) (31 December 2023: 0.05%)				
Futures (0.06%) (31 December 2023: 0.05%)				
MSCI Emerging Markets Index March 2025	5,086	$280,952,896	(7,885,556)	(0.06%)
			(7,885,556)	**(0.06%)**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(7,885,556)**	**(0.06%)**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (0.01%) (31 December 2023: 0.00%)							
Forward Currency Exchange Contracts (0.01%) (31 December 2023: 0.00%)							
GBP	14,197,940	USD	(17,772,030)	JPMorgan Chase Bank	19/3/2025	(636)	(0.00%)
BRL	24,181,455	USD	(3,938,874)	HSBC Bank	19/3/2025	(75,682)	(0.00%)
INR	11,303,734,768	USD	(132,363,784)	State Street Bank & Trust Co.	19/3/2025	(1,212,853)	(0.01%)
						(1,289,171)	**(0.01%)**
Total OTC Financial Derivative Instruments						**(1,289,171)**	**(0.01%)**
Total Investments						**11,947,189,725**	**97.72%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**279,571,228**	**2.28%**
Net Assets	**12,226,760,953**	**100.00%**

Analysis of Total Assets		US Dollars ($)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	11,955,407,848	96.43%
(b)	Transferable securities dealt in on another regulated market	956,604	0.01%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total Over-the-counter ("OTC") Financial Derivative Instruments	—	0.00%
(f)	Other assets	441,520,089	3.56%
Total Assets		12,397,884,541	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	11,956,364,452	11,526,843,734
Financial Derivative Instruments	3,17	—	5,442,922
Cash	3	380,167,942	247,505,353
Unrealised Appreciation on Spot Currency Contracts		5,421	57,067
Receivables:			
Interest and Dividends		16,329,282	27,385,833
Capital Shares Issued		28,042,566	18,166,442
Investments Sold		—	1,978,105
Margin Cash Due from Broker	3	15,604,878	—
Cash Collateral		1,370,000	—
Total Current Assets		**12,397,884,541**	**11,827,379,456**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	9,174,727	126,890
Bank Overdraft		800	10
Payables and Other Liabilities:			
Investments Purchased		221	251
Income Distribution Payable		18,671,632	27,835,746
Capital Shares Redeemed		6,049,469	6,365,164
Margin Cash Due to Broker	3	—	215,043
Management Fees Payable	12	2,205,067	1,970,673
Deferred Capital Gains Tax	5	135,021,672	118,318,750
Total Current Liabilities		**171,123,588**	**154,832,527**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**12,226,760,953**	**11,672,546,929**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
Institutional Plus CHF Acc			
US ($) Equivalent	$4,475,991	$30,179,711	$38,068,133
Net Assets	CHF4,056,591	CHF25,400,754	CHF35,220,637
Number of Shares Outstanding	31,494	228,656	315,288
Net Asset Value Per Share[1]	**CHF128.81**	**CHF111.09**	**CHF111.71**
EUR Acc			
US ($) Equivalent	$1,515,468,144	$1,660,639,592	$1,663,077,393
Net Assets	€1,463,487,587	€1,503,317,455	€1,558,282,895
Number of Shares Outstanding	6,939,517	8,182,477	8,951,492
Net Asset Value Per Share[1]	**€210.89**	**€183.72**	**€174.08**
Investor EUR			
US ($) Equivalent	$337,736,101	$325,657,084	$327,647,647
Net Assets	€326,151,753	€294,805,677	€307,001,782
Number of Shares Outstanding	1,557,069	1,615,541	1,775,572
Net Asset Value Per Share[1]	**€209.47**	**€182.48**	**€172.90**
Institutional Plus EUR Acc			
US ($) Equivalent	$1,327,264,041	$1,189,078,420	$1,049,531,376
Net Assets	€1,281,738,884	€1,076,430,041	€983,397,885
Number of Shares Outstanding	7,066,050	6,816,488	6,576,928
Net Asset Value Per Share[1]	**€181.39**	**€157.92**	**€149.52**
GBP Acc			
US ($) Equivalent	$4,898,629,856	$4,407,957,702	$3,881,449,349
Net Assets	£3,911,555,940	£3,457,764,190	£3,226,743,241
Number of Shares Outstanding	14,577,698	14,114,929	13,577,155
Net Asset Value Per Share[1]	**£268.32**	**£244.97**	**£237.66**
GBP Dist			
US ($) Equivalent	$330,084,900	$376,987,341	$416,163,294
Net Assets	£263,572,793	£295,722,740	£345,966,667
Number of Shares Outstanding	1,376,406	1,650,573	1,942,181
Net Asset Value Per Share[1]	**£191.49**	**£179.16**	**£178.13**
Institutional Plus GBP Acc			
US ($) Equivalent	$1,173,055,356	$651,616,730	$488,996,988
Net Assets	£936,684,702	£511,152,136	£406,515,089
Number of Shares Outstanding	5,720,062	3,421,411	2,806,703
Net Asset Value Per Share[1]	**£163.75**	**£149.40**	**£144.84**
Institutional Plus GBP Dist			
US ($) Equivalent	$415,405,576	$724,190,437	$559,325,014
Net Assets	£331,701,352	£568,081,622	£464,980,487
Number of Shares Outstanding	2,589,592	4,740,519	3,902,748
Net Asset Value Per Share[1]	**£128.09**	**£119.84**	**£119.14**
USD Acc			
Net Assets	$530,325,928	$678,475,322	$506,401,392
Number of Shares Outstanding	2,427,907	3,342,339	2,725,113
Net Asset Value Per Share[1]	**$218.43**	**$202.99**	**$185.83**
Investor USD			
Net Assets	$136,251,748	$197,547,066	$458,145,095
Number of Shares Outstanding	628,160	980,000	2,482,744
Net Asset Value Per Share[1]	**$216.91**	**$201.58**	**$184.53**
Institutional Plus USD Acc			
Net Assets	$1,558,063,312	$1,430,217,524	$1,244,900,083
Number of Shares Outstanding	11,350,842	11,219,562	10,675,447
Net Asset Value Per Share[1]	**$137.26**	**$127.48**	**$116.61**

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

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		11,298,844	12,554,269
Dividend Income		334,078,569	355,095,478
Securities Lending Income		2,658,226	2,737,492
Other Income		—	41,050
Net Gain on Financial Instruments		587,024,982	701,398,860
Total Investment Income		**935,060,621**	**1,071,827,149**
Expenses			
Management Fees	12	24,261,396	24,269,864
Transaction Fees and Commissions		3,218,961	4,733,403
Other Expenses		88,117	66,429
Total Expenses		**27,568,474**	**29,069,696**
Finance Costs			
Interest Expense		80,695	15,118
Distribution	6	18,671,632	27,835,746
Total Finance Costs		**18,752,327**	**27,850,864**
Net Investment Income		**888,739,820**	**1,014,906,589**
Taxation	5	(60,336,178)	(94,962,517)
Net Increase in Net Assets		**828,403,642**	**919,944,072**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	828,403,642	919,944,072
Capital Transactions		
Subscriptions	3,531,076,030	3,920,513,275
Redemptions	(3,805,265,648)	(3,801,616,182)
Total Capital Transactions	(274,189,618)	118,897,093
Total Increase for the Year	554,214,024	1,038,841,165
Net Assets		
Beginning of Year	11,672,546,929	10,633,705,764
End of Year	**12,226,760,953**	**11,672,546,929**

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

Vanguard ESG Developed Europe Index Fund (formerly Vanguard SRI European Stock Fund)

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks posted strong gains for the period, with the United States performing particularly well.
- In late June, the fund changed its name from Vanguard SRI European Stock Fund to Vanguard ESG Developed Europe Index Fund. It also changed its target index from the FTSE Developed Europe Index, a non-ESG index, to the FTSE Developed Europe Choice Index, a dedicated ESG index.
- The fund's spliced benchmark index – reflecting a combination of its old and new target indices – returned 8.50%. Seven of the benchmark's 11 industry sectors contributed positively to returns. Financials, industrials and technology contributed most. The greatest detractors were basic materials and consumer staples.
- Almost all of the markets in the index contributed positively to performance. The United Kingdom and Germany contributed the most, followed by Italy, France and Spain. Among larger markets, only Denmark detracted.

Benchmark returns in the commentary above are in euros.

Benchmark: FTSE Developed Europe Choice Index[1]

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
EUR Acc	8.77%	6.93%	6.74%
Benchmark	8.50	6.56	6.65
Tracking Difference*	0.27		
Institutional Plus EUR Acc	8.81%	6.97%	6.81%
Benchmark	8.50	6.56	6.65
Tracking Difference*	0.31		
GBP Acc	3.78%	6.41%	7.41%
Benchmark	3.52	6.04	7.33
Tracking Difference*	0.26		
GBP Dist	3.78%	6.41%	7.41%
Benchmark	3.52	6.04	7.33
Tracking Difference*	0.26		
USD Acc	1.96%	5.22%	5.09%
Benchmark	1.70	4.86	5.00
Tracking Difference*	0.26		

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

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

	Shares	Cost EUR (€)
Purchases		
Novo Nordisk A/S Class B	81,892	10,603,915
ASML Holding NV	10,744	10,080,477
Nestle SA	64,055	6,227,199
AstraZeneca plc	40,220	5,862,035
SAP SE	30,338	5,569,355
Novartis AG	54,298	5,350,843
Roche Holding AG	18,851	5,003,417
Unilever plc	55,701	2,934,745
UBS Group AG	99,440	2,822,052
Allianz SE	9,852	2,579,292
L'Oreal SA (XPAR)	5,946	2,568,998
Sanofi SA	29,024	2,559,331
Deutsche Telekom AG	85,692	1,991,790
Alcon AG	22,251	1,850,806
Hermes International SCA	835	1,791,348
GSK plc	93,594	1,747,874
Zurich Insurance Group AG	3,378	1,736,327
RELX plc	39,091	1,664,548
London Stock Exchange Group plc	14,407	1,639,188
EssilorLuxottica SA	7,591	1,596,563

	Shares	Proceeds EUR (€)
Sales		
Shell plc	381,803	12,533,720
LVMH Moet Hennessy Louis Vuitton SE	13,988	10,033,592
TotalEnergies SE	127,796	7,893,959
Schneider Electric SE	31,183	7,062,950
Siemens AG	41,561	6,990,560
Air Liquide SA	34,483	5,616,610
BP plc	970,137	5,401,554
ABB Ltd.	91,401	4,767,840
Iberdrola SA	356,412	4,341,098
Cie Financiere Richemont SA Class A	29,046	4,228,374
Rio Tinto plc	68,067	4,211,484
Diageo plc	134,334	4,100,302
Leonardo SpA	174,502	3,727,620
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	7,837	3,605,052
Rheinmetall AG	7,453	3,538,974
MTU Aero Engines AG	15,177	3,451,333
National Grid plc	314,110	3,337,410
Saab AB Class B	114,236	3,216,997
Vinci SA	30,401	3,094,822
Anheuser-Busch InBev SA	55,111	3,034,412
Ferguson plc	16,347	2,945,610
Enel SpA	443,318	2,867,824
Melrose Industries plc	350,120	2,383,839
Holcim AG	28,260	2,330,105
BASF SE	50,920	2,299,038
Anglo American plc	77,669	2,264,522
Sika AG	8,022	2,146,506
Volvo AB Class B	88,383	2,113,192
Cie de Saint-Gobain SA	27,013	1,975,191

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

Financial Statements
Statement of Investments
31 December 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.13% (31 December 2023: 99.63%)			
Equities 98.13% (31 December 2023: 99.63%)			
Austria 0.34% (31 December 2023: 0.40%)			
ANDRITZ AG	5,622	275,365	0.05%
Erste Group Bank AG	25,303	1,509,577	0.25%
Raiffeisen Bank International AG	10,445	206,289	0.03%
Telekom Austria AG Class A	7,049	56,110	0.01%
		2,047,341	**0.34%**
Belgium 1.60% (31 December 2023: 1.43%)			
Ackermans & van Haaren NV	1,793	341,566	0.06%
Ageas SA	13,644	639,904	0.11%
Argenx SE	4,884	2,930,400	0.49%
D'ieteren Group	1,808	290,546	0.05%
Elia Group SA	3,043	226,399	0.04%
Groupe Bruxelles Lambert NV	6,833	451,320	0.07%
KBC Group NV	19,204	1,431,466	0.24%
Lotus Bakeries NV	33	355,740	0.06%
Sofina SA	1,383	302,047	0.05%
Syensqo SA	5,743	405,226	0.07%
UCB SA	9,986	1,919,309	0.32%
Warehouses de Pauw CVA REIT	13,838	262,922	0.04%
		9,556,845	**1.60%**
Denmark 5.79% (31 December 2023: 4.68%)			
AP Moller-Maersk A/S Class A	231	357,469	0.06%
AP Moller-Maersk A/S Class B	347	553,962	0.09%
Coloplast A/S Class B	10,261	1,081,792	0.18%
Danske Bank A/S	53,322	1,456,526	0.24%
Demant A/S	7,754	274,713	0.05%
DSV A/S	15,816	3,242,836	0.54%
Genmab A/S	5,232	1,047,136	0.18%
H Lundbeck A/S	22,987	127,369	0.02%
H Lundbeck A/S Class A	2,212	9,907	0.00%
Novo Nordisk A/S Class B	253,820	21,245,673	3.57%
Novonesis (Novozymes) B Class B	28,436	1,554,641	0.26%
Pandora A/S	6,500	1,147,942	0.19%
ROCKWOOL A/S Class B	687	235,103	0.04%
Tryg A/S	27,820	565,185	0.10%
Vestas Wind Systems A/S	82,972	1,091,272	0.18%
Zealand Pharma A/S	5,424	520,416	0.09%
		34,511,942	**5.79%**
Finland 1.79% (31 December 2023: 1.72%)			
Elisa OYJ	11,597	484,755	0.08%
Kesko OYJ Class B	22,549	409,941	0.07%
Kone OYJ Class B	26,895	1,264,065	0.21%
Nokia OYJ	421,645	1,802,321	0.30%
Nordea Bank Abp	273,060	2,867,130	0.48%
Orion OYJ Class B	8,661	370,518	0.06%
Sampo OYJ Class A	39,926	1,572,286	0.27%
Stora Enso OYJ Class R	47,997	466,435	0.08%
UPM-Kymmene OYJ	42,097	1,118,096	0.19%
Valmet OYJ	13,338	311,175	0.05%
		10,666,722	**1.79%**
France 10.90% (31 December 2023: 17.20%)			
Accor SA	18,637	876,684	0.15%
Aeroports de Paris SA	2,599	290,308	0.05%
Alstom SA	28,641	617,500	0.10%
Amundi SA	4,637	297,695	0.05%
Arkema SA	4,661	342,817	0.06%
AXA SA	139,756	4,796,426	0.80%
Ayvens SA	10,994	71,956	0.01%
BioMerieux	3,289	340,412	0.06%
BNP Paribas SA	82,309	4,874,339	0.82%
Carrefour SA	41,891	575,163	0.10%
Cie Generale des Etablissements Michelin SCA	56,673	1,802,201	0.30%
Covivio SA REIT	4,461	217,518	0.04%
Credit Agricole SA	82,771	1,100,027	0.18%
Danone SA	51,376	3,345,605	0.56%
Edenred SE	20,102	638,239	0.11%
EssilorLuxottica SA	25,059	5,903,900	0.99%
Eurazeo SA	1,782	128,215	0.02%
Eurazeo SE	2,211	159,081	0.03%
Eurofins Scientific SE	10,503	517,903	0.09%
Euronext NV	6,528	706,982	0.12%
Gecina SA REIT	4,205	380,342	0.06%
Getlink SE	28,697	442,077	0.07%
Hermes International SCA	2,782	6,459,804	1.08%
Ipsen SA	2,776	307,303	0.05%
JCDecaux SE	5,880	89,141	0.02%
Kering SA	5,937	1,414,490	0.24%
Klepierre SA REIT	16,717	464,733	0.08%
Legrand SA	20,704	1,947,004	0.33%
L'Oreal SA	955	326,467	0.05%
L'Oreal SA (Prime De Fidelite)	5,637	1,927,008	0.32%
L'Oreal SA (XPAR)	12,368	4,228,001	0.71%
Neoen SA	5,555	220,645	0.04%
Orange SA	157,875	1,520,020	0.26%
Pluxee NV	7,099	132,865	0.02%
Publicis Groupe SA	18,736	1,929,808	0.32%
Renault SA	15,828	744,707	0.13%
Rexel SA	18,137	446,170	0.08%
Sanofi SA	90,348	8,469,222	1.42%
Sartorius Stedim Biotech	2,112	398,534	0.07%
SCOR SE	14,043	331,977	0.06%
SEB SA	1,240	108,500	0.02%
SEB SA (Prime De Fidelite)	811	70,963	0.01%
Societe Generale SA	59,150	1,606,514	0.27%
Sodexo SA	1,829	145,497	0.02%
Sodexo SA - PF	1,710	136,031	0.02%
Sodexo SA (XPAR)	3,181	253,049	0.04%
SOITEC	2,012	175,346	0.03%
STMicroelectronics NV	53,617	1,301,553	0.22%
Teleperformance SE	4,653	386,757	0.07%
Unibail-Rodamco-Westfield REIT	8,538	620,883	0.10%
Vivendi SE	55,666	143,229	0.02%
Wendel SE	2,179	202,538	0.03%
		64,934,149	**10.90%**
Germany 14.46% (31 December 2023: 13.04%)			
Adidas AG	14,166	3,354,509	0.56%
Allianz SE	32,057	9,485,666	1.59%
Bayer AG	81,069	1,565,767	0.26%
Bayerische Motoren Werke AG	24,211	1,912,185	0.32%
Bayerische Motoren Werke AG - Preference Shares	4,614	334,054	0.06%
Bechtle AG	6,629	206,162	0.03%
Beiersdorf AG	8,111	1,005,764	0.17%
Brenntag SE	10,766	623,136	0.10%
Carl Zeiss Meditec AG	2,962	134,830	0.02%
Commerzbank AG	76,353	1,200,651	0.20%
Continental AG	8,972	581,565	0.10%
Covestro AG	16,042	927,571	0.16%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
CTS Eventim AG & Co. KGaA	4,769	389,389	0.07%
Daimler Truck Holding AG	43,110	1,588,604	0.27%
Delivery Hero SE Class A	17,182	465,976	0.08%
Deutsche Bank AG	158,475	2,637,024	0.44%
Deutsche Boerse AG	15,211	3,382,926	0.57%
Deutsche Lufthansa AG	48,445	299,196	0.05%
Deutsche Post AG	79,847	2,713,201	0.46%
Deutsche Telekom AG	274,761	7,937,845	1.33%
Deutsche Wohnen SE	3,979	91,716	0.02%
DWS Group GmbH & Co. KGaA	2,510	99,898	0.02%
Evonik Industries AG	20,384	341,024	0.06%
Fielmann Group AG	1,970	81,558	0.01%
Fraport AG Frankfurt Airport Services Worldwide	2,880	168,480	0.03%
Fresenius Medical Care AG	16,801	741,932	0.12%
Fresenius SE & Co. KGaA	33,930	1,138,012	0.19%
FUCHS SE	2,384	75,811	0.01%
FUCHS SE - Preference Shares	5,015	208,925	0.04%
GEA Group AG	13,765	658,242	0.11%
Hannover Rueck SE	4,946	1,193,964	0.20%
Henkel AG & Co. KGaA	8,136	605,318	0.10%
Henkel AG & Co. KGaA - Preference Shares	13,374	1,132,778	0.19%
Infineon Technologies AG	106,659	3,349,093	0.56%
KION Group AG	5,814	185,234	0.03%
Knorr-Bremse AG	5,523	388,543	0.07%
LEG Immobilien SE	6,026	492,927	0.08%
Mercedes-Benz Group AG	68,746	3,698,535	0.62%
Merck KGaA	10,659	1,491,194	0.25%
Nemetschek SE	4,396	411,466	0.07%
Puma SE	8,643	383,403	0.06%
QIAGEN NV	17,705	762,112	0.13%
Rational AG	386	318,064	0.05%
RTL Group SA	2,968	79,246	0.01%
SAP SE	90,122	21,295,829	3.57%
Sartorius AG	194	33,446	0.01%
Sartorius AG - Preference Shares	2,044	439,869	0.07%
Scout24 SE	5,972	508,217	0.09%
Siemens Healthineers AG	22,962	1,175,654	0.20%
Symrise AG Class A	10,735	1,101,948	0.18%
Talanx AG	4,910	403,356	0.07%
Vonovia SE	57,602	1,688,891	0.28%
Wacker Chemie AG	1,561	109,332	0.02%
Zalando SE	17,922	580,494	0.10%
		86,180,532	**14.46%**
Ireland 0.63% (31 December 2023: 0.46%)			
AIB Group plc	151,113	805,432	0.14%
Bank of Ireland Group plc	82,510	726,583	0.12%
Glanbia plc	15,245	203,216	0.03%
Kerry Group plc Class A	12,283	1,145,390	0.19%
Kingspan Group plc	12,551	884,218	0.15%
		3,764,839	**0.63%**
Italy 4.66% (31 December 2023: 4.47%)			
Amplifon SpA	10,493	260,751	0.04%
Banca Mediolanum SpA	17,842	205,005	0.03%
Banco BPM SpA	124,123	969,649	0.16%
BPER Banca SpA	85,821	526,426	0.09%
Brunello Cucinelli SpA	2,746	289,428	0.05%
Buzzi SpA	6,959	247,601	0.04%
DiaSorin SpA	1,720	171,243	0.03%
Ferrari NV	9,641	3,975,948	0.67%
FinecoBank Banca Fineco SpA	50,402	846,250	0.14%
Generali	101,222	2,760,324	0.46%
Infrastrutture Wireless Italiane SpA	28,219	276,969	0.05%
Interpump Group SpA	6,437	274,602	0.05%
Intesa Sanpaolo SpA	1,291,647	4,989,632	0.84%
Mediobanca Banca di Credito Finanziario SpA	45,023	633,699	0.11%
Moncler SpA	18,723	954,499	0.16%
Nexi SpA	64,436	345,377	0.06%
Pirelli & C SpA	30,183	165,222	0.03%
Poste Italiane SpA	36,858	502,006	0.08%
Recordati Industria Chimica e Farmaceutica SpA	7,946	402,068	0.07%
Reply SpA	1,818	278,881	0.05%
Stellantis NV	171,323	2,156,957	0.36%
Telecom Italia SpA	818,618	201,871	0.03%
Telecom Italia SpA (Non CVA)	378,889	109,688	0.02%
Terna - Rete Elettrica Nazionale	116,056	884,347	0.15%
UniCredit SpA	128,790	4,961,635	0.83%
Unipol Gruppo SpA	30,867	371,330	0.06%
		27,761,408	**4.66%**
Netherlands 9.06% (31 December 2023: 7.04%)			
ABN AMRO Bank NV GDR	40,714	606,231	0.10%
Adyen NV	2,456	3,529,272	0.59%
Aegon Ltd.	82,534	472,094	0.08%
Akzo Nobel NV	14,079	816,019	0.14%
ASM International NV	3,814	2,131,263	0.36%
ASML Holding NV	32,329	21,941,692	3.68%
ASR Nederland NV	12,231	559,935	0.09%
BE Semiconductor Industries NV	6,397	846,323	0.14%
CTP NV	9,739	144,916	0.02%
DSM-Firmenich AG	14,250	1,392,510	0.23%
EXOR NV	8,251	730,626	0.12%
Havas NV	55,666	90,313	0.02%
IMCD NV	4,717	676,890	0.11%
ING Groep NV	258,618	3,912,890	0.66%
InPost SA	19,313	318,858	0.05%
JDE Peet's NV	12,701	209,948	0.04%
Koninklijke Ahold Delhaize NV	76,929	2,422,494	0.41%
Koninklijke KPN NV	311,208	1,093,896	0.18%
Koninklijke Philips NV	65,116	1,588,830	0.27%
Koninklijke Vopak NV	5,249	223,083	0.04%
NN Group NV	22,553	948,805	0.16%
OCI NV	9,179	99,271	0.02%
Prosus NV	110,531	4,238,864	0.71%
Randstad NV	8,657	352,426	0.06%
Universal Music Group NV	62,001	1,532,665	0.26%
Wolters Kluwer NV	19,383	3,109,033	0.52%
		53,989,147	**9.06%**
Norway 0.87% (31 December 2023: 1.16%)			
Aker A.S.A Class A	1,936	90,376	0.02%
AutoStore Holdings Ltd.	87,017	82,204	0.01%
DNB Bank A.S.A	81,165	1,565,944	0.26%
Gjensidige Forsikring A.S.A	13,707	234,267	0.04%
Mowi A.S.A	36,614	606,314	0.10%
Norsk Hydro A.S.A	106,400	565,812	0.09%
Orkla A.S.A	61,923	517,844	0.09%
Salmar A.S.A	5,136	236,044	0.04%
Schibsted A.S.A Class A	5,782	173,059	0.03%
Schibsted A.S.A Class B	8,166	232,054	0.04%
Telenor A.S.A	50,412	543,962	0.09%
Yara International A.S.A	13,611	348,129	0.06%
		5,196,009	**0.87%**
Poland 0.58% (31 December 2023: 0.57%)			
Allegro.eu SA	45,337	287,037	0.05%
Bank Polska Kasa Opieki SA	14,693	473,709	0.08%
Dino Polska SA	3,891	354,601	0.06%
LPP SA	106	385,365	0.07%
mBank SA	1,036	132,539	0.02%
Powszechna Kasa Oszczednosci Bank Polski SA	69,607	972,524	0.16%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Powszechny Zaklad Ubezpieczen SA	45,736	490,162	0.08%
Santander Bank Polska SA	3,127	334,542	0.06%
		3,430,479	**0.58%**
Portugal 0.11% (31 December 2023: 0.33%)			
EDP Renovaveis SA	24,587	246,854	0.04%
Jeronimo Martins SGPS SA	22,425	413,741	0.07%
		660,595	**0.11%**
Spain 4.10% (31 December 2023: 4.21%)			
Acciona SA	1,890	205,443	0.03%
Aena SME SA	5,801	1,145,117	0.19%
Amadeus IT Group SA	35,733	2,436,991	0.41%
Banco Bilbao Vizcaya Argentaria SA	472,659	4,467,573	0.75%
Banco de Sabadell SA	409,929	769,437	0.13%
Banco Santander SA	1,249,073	5,576,486	0.94%
Bankinter SA	52,298	399,557	0.07%
CaixaBank SA	318,242	1,666,315	0.28%
Cellnex Telecom SA	48,401	1,476,715	0.25%
Corp. ACCIONA Energias Renovables SA	4,544	80,883	0.01%
Industria de Diseno Textil SA	86,305	4,284,180	0.72%
Mapfre SA	80,148	196,042	0.03%
Merlin Properties Socimi SA REIT	35,527	360,954	0.06%
Telefonica SA	348,895	1,373,600	0.23%
		24,439,293	**4.10%**
Sweden 5.39% (31 December 2023: 5.10%)			
AAK AB	14,073	388,187	0.07%
Assa Abloy AB Class B	79,724	2,277,132	0.38%
Atlas Copco AB Class A	207,739	3,065,746	0.51%
Atlas Copco AB Class B	123,958	1,619,152	0.27%
Axfood AB	8,718	178,299	0.03%
Beijer Ref AB Class B	33,693	480,298	0.08%
Boliden AB	22,653	614,758	0.10%
Castellum AB	34,524	363,752	0.06%
Epiroc AB Class A	51,083	859,680	0.14%
Epiroc AB Class B	30,725	462,963	0.08%
EQT AB	59,946	1,603,765	0.27%
Essity AB Class B	49,731	1,285,274	0.22%
Fastighets AB Balder Class B	55,058	369,572	0.06%
Getinge AB Class B	18,051	286,427	0.05%
H & M Hennes & Mauritz AB Class B	49,115	640,043	0.11%
Holmen AB Class B	6,246	221,748	0.04%
Husqvarna AB Class B	27,884	140,718	0.02%
Industrivarden AB Class A	9,338	285,163	0.05%
Industrivarden AB Class C	12,956	395,310	0.07%
Investment AB Latour Class B	11,465	276,467	0.05%
Investor AB Class A	39,315	1,004,051	0.17%
Investor AB Class B	144,193	3,688,790	0.62%
L E Lundbergforetagen AB Class B	5,961	261,020	0.04%
Nibe Industrier AB Class B	140,161	529,700	0.09%
Sagax AB Class B	2,567	50,750	0.01%
Sagax AB Class D	124,202	335,974	0.06%
Securitas AB Class B	41,453	495,994	0.08%
Skandinaviska Enskilda Banken AB Class A	124,059	1,642,157	0.28%
Skandinaviska Enskilda Banken AB Class C	922	12,265	0.00%
Skanska AB Class B	27,836	566,135	0.09%
SKF AB Class B	27,466	498,356	0.08%
SSAB AB Class A	18,726	73,601	0.01%
SSAB AB Class B	48,842	187,445	0.03%
Svenska Cellulosa AB SCA Class B	49,567	608,459	0.10%
Svenska Handelsbanken AB Class A	114,855	1,146,392	0.19%
Svenska Handelsbanken AB Class B	2,210	28,722	0.00%
Swedbank AB Class A	71,094	1,356,450	0.23%
Swedish Orphan Biovitrum AB	15,236	422,664	0.07%
Tele2 AB Class B	43,955	419,708	0.07%
Telefonaktiebolaget LM Ericsson Class B	226,967	1,782,965	0.30%
Telia Co. AB	190,573	510,849	0.09%
Trelleborg AB Class B	17,483	578,514	0.10%
Volvo Car AB Class B	51,388	107,703	0.02%
		32,123,118	**5.39%**
Switzerland 16.96% (31 December 2023: 14.72%)			
Alcon AG	40,536	3,321,766	0.56%
Bachem Holding AG Class B	2,525	155,791	0.03%
Baloise Holding AG	3,738	653,657	0.11%
Banque Cantonale Vaudoise	2,278	202,695	0.03%
Barry Callebaut AG	289	370,788	0.06%
Belimo Holding AG	795	507,877	0.09%
Chocoladefabriken Lindt & Spruengli AG	80	858,462	0.14%
Chocoladefabriken Lindt & Spruengli AG (XSWX)	8	852,495	0.14%
Clariant AG	18,225	195,957	0.03%
DKSH Holding AG	2,885	206,901	0.03%
Emmi AG	171	134,114	0.02%
EMS-Chemie Holding AG	577	375,988	0.06%
Flughafen Zurich AG	1,533	355,470	0.06%
Galderma Group AG	6,061	650,005	0.11%
Geberit AG	2,735	1,499,785	0.25%
Georg Fischer AG	6,681	488,747	0.08%
Givaudan SA	652	2,755,511	0.46%
Helvetia Holding AG	2,826	449,909	0.08%
Julius Baer Group Ltd.	16,764	1,047,904	0.18%
Kuehne + Nagel International AG	4,069	901,021	0.15%
Logitech International SA	12,487	998,511	0.17%
Lonza Group AG	5,930	3,385,784	0.57%
Nestle SA	211,353	16,864,603	2.83%
Novartis AG	164,258	15,525,730	2.61%
Partners Group Holding AG	1,813	2,376,319	0.40%
PSP Swiss Property AG	3,672	504,379	0.08%
Roche Holding AG	56,773	15,457,335	2.59%
Roche Holding AG BR	3,068	884,678	0.15%
Sandoz Group AG	35,461	1,404,577	0.24%
Schindler Holding AG	3,351	894,150	0.15%
Schindler Holding AG (XSWX)	1,686	444,667	0.07%
SIG Group AG	27,421	522,460	0.09%
Sonova Holding AG	4,028	1,271,812	0.21%
Straumann Holding AG	8,811	1,072,712	0.18%
Swatch Group AG	2,304	405,106	0.07%
Swatch Group AG (XSWX)	4,075	139,391	0.02%
Swiss Life Holding AG	2,316	1,726,594	0.29%
Swiss Prime Site AG	6,323	665,705	0.11%
Swiss Re AG	23,823	3,330,674	0.56%
Swisscom AG	2,093	1,125,207	0.19%
Tecan Group AG	1,029	222,155	0.04%
Temenos AG	4,993	341,053	0.06%
UBS Group AG	263,616	7,789,750	1.31%
VAT Group AG	2,216	809,492	0.14%
Zurich Insurance Group AG	12,052	6,919,721	1.16%
		101,067,408	**16.96%**
United Kingdom 20.89% (31 December 2023: 23.10%)			
3i Group plc	76,277	3,287,943	0.55%
Admiral Group plc	24,028	768,373	0.13%
Airtel Africa plc	83,802	115,140	0.02%
Antofagasta plc	28,710	552,107	0.09%
Ashtead Group plc	35,819	2,150,927	0.36%
Associated British Foods plc	25,922	640,516	0.11%
AstraZeneca plc	123,096	15,584,777	2.61%
Auto Trader Group plc	73,646	706,342	0.12%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Aviva plc	222,847	1,263,535	0.21%
B&M European Value Retail SA	75,400	334,680	0.06%
Barclays plc	1,190,222	3,860,101	0.65%
Barratt Redrow plc	113,563	604,479	0.10%
Beazley plc	52,509	518,541	0.09%
Berkeley Group Holdings plc	8,040	379,239	0.06%
British Land Co. plc REIT	80,935	352,788	0.06%
BT Group plc	521,010	907,721	0.15%
Bunzl plc	27,439	1,093,826	0.18%
Burberry Group plc	28,806	341,430	0.06%
Canal+ SADIR	51,434	126,281	0.02%
Coca-Cola HBC AG	16,980	561,063	0.09%
Compass Group plc	139,854	4,502,730	0.76%
ConvaTec Group plc	134,623	360,161	0.06%
CRH plc	55,767	5,000,608	0.84%
Croda International plc	11,335	464,059	0.08%
DCC plc	8,191	509,205	0.09%
Diploma plc	11,109	571,027	0.10%
DS Smith plc	113,389	743,298	0.12%
Endeavour Mining plc	16,179	278,843	0.05%
Evraz plc	52,432	1	0.00%
Experian plc	75,350	3,139,536	0.53%
Fresnillo plc	14,886	111,895	0.02%
GSK plc	328,540	5,350,416	0.90%
Haleon plc	619,279	2,826,710	0.47%
Halma plc	31,258	1,016,588	0.17%
Hargreaves Lansdown plc	31,620	419,911	0.07%
Hikma Pharmaceuticals plc	13,084	315,385	0.05%
Hiscox Ltd.	25,208	330,187	0.06%
Howden Joinery Group plc	44,624	428,261	0.07%
Informa plc	109,638	1,058,704	0.18%
InterContinental Hotels Group plc	13,039	1,569,766	0.26%
Intermediate Capital Group plc	21,499	537,207	0.09%
International Consolidated Airlines Group SA	190,756	696,521	0.12%
J Sainsbury plc	155,030	513,009	0.09%
JD Sports Fashion plc	201,935	234,220	0.04%
Kingfisher plc	148,904	447,894	0.08%
Land Securities Group plc REIT	60,415	426,727	0.07%
Legal & General Group plc	484,134	1,345,577	0.23%
Lloyds Banking Group plc	5,027,037	3,330,635	0.56%
London Stock Exchange Group plc	40,818	5,571,168	0.93%
M&G plc	176,333	421,952	0.07%
Marks & Spencer Group plc	168,238	764,059	0.13%
Mondi plc	35,886	517,362	0.09%
NatWest Group plc	572,921	2,786,261	0.47%
Next plc	9,657	1,109,347	0.19%
NMC Health plc	4,513	—	0.00%
Pearson plc	55,131	854,824	0.14%
Persimmon plc	26,663	386,330	0.06%
Phoenix Group Holdings plc	62,429	385,079	0.06%
Prudential plc	220,875	1,701,684	0.29%
Reckitt Benckiser Group plc	56,699	3,314,249	0.56%
RELX plc	153,591	6,741,331	1.13%
Rentokil Initial plc	208,050	1,008,529	0.17%
Rightmove plc	64,816	503,124	0.08%
RS GROUP plc	39,539	325,900	0.05%
Sage Group plc	82,731	1,273,766	0.21%
Schroders plc	68,080	266,453	0.04%
Segro plc REIT	111,555	946,071	0.16%
Severn Trent plc	21,796	661,146	0.11%
Smith & Nephew plc	72,241	866,215	0.15%
Smurfit WestRock plc	42,164	2,200,980	0.37%
St James's Place plc	44,751	469,803	0.08%
Standard Chartered plc	166,110	1,986,138	0.33%
Taylor Wimpey plc	287,617	424,740	0.07%
Tesco plc	559,531	2,492,406	0.42%
Unilever plc	202,433	11,135,115	1.87%
UNITE Group plc REIT	32,929	321,200	0.05%
United Utilities Group plc	56,303	716,034	0.12%
Vodafone Group plc	1,732,119	1,430,841	0.24%
Whitbread plc	14,808	527,621	0.09%
Wise plc Class A	62,130	801,035	0.13%
WPP plc	88,442	885,048	0.15%
		124,474,701	**20.89%**
Total Equities		**584,804,528**	**98.13%**
Total Transferable Securities		**584,804,528**	**98.13%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.04%) (31 December 2023: 0.00%)				
Futures (0.04%) (31 December 2023: 0.00%)				
Swiss Market Index March 2025	5	CHF586,080	(8,344)	(0.00%)
Euro Stoxx 600 Index March 2025	426	€10,971,796	(204,645)	(0.04%)
			(212,989)	**(0.04%)**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(212,989)**	**(0.04%)**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments (0.00%) (31 December 2023: 0.00%)							
Forward Currency Exchange Contracts (0.00%) (31 December 2023: 0.00%)							
EUR	125,653	CHF	(116,400)	JPMorgan Chase Bank	19/3/2025	991	0.00%
EUR	58,177	PLN	(250,000)	HSBC Bank	19/3/2025	85	0.00%
CHF	350,460	EUR	(375,491)	HSBC Bank	19/3/2025	(154)	(0.00%)
EUR	473,554	GBP	(393,804)	Toronto-Dominion Bank	19/3/2025	(896)	(0.00%)
CHF	354,266	EUR	(383,830)	State Street Bank & Trust Co.	19/3/2025	(4,417)	(0.00%)
EUR	207,256	USD	(220,008)	HSBC Bank	19/3/2025	(4,508)	(0.00%)
						(8,899)	**(0.00%)**
Total OTC Financial Derivative Instruments						**(8,899)**	**(0.00%)**
Total Investments						**584,582,640**	**98.09%**

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	**11,358,995**	**1.91%**
Net Assets	**595,941,635**	**100.00%**

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	584,530,816	97.98%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	273,712	0.05%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	1,076	0.00%
(f)	Other assets	11,766,539	1.97%
Total Assets		596,572,143	100.00%

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2024	EUR (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	584,804,528	547,289,792
Financial Derivative Instruments	3,17	1,076	25,274
Cash	3	8,812,307	261,207
Receivables:			
Interest and Dividends		1,466,779	1,662,210
Capital Shares Issued		511,993	1,174,386
Investments Sold		41	39
Margin Cash Due from Broker	3	975,419	137,501
Total Current Assets		**596,572,143**	**550,550,409**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	222,964	18,460
Unrealised Depreciation on Spot Currency Contracts		307	264
Payables and Other Liabilities:			
Income Distribution Payable		59,917	53,997
Capital Shares Redeemed		276,155	1,070,943
Management Fees Payable	12	71,165	63,556
Total Current Liabilities		**630,508**	**1,207,220**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**595,941,635**	**549,343,189**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€380,448,515	€377,665,085	€281,996,922
Number of Shares Outstanding	1,273,260	1,374,825	1,194,769
Net Asset Value Per Share[1]	**€298.80**	**€274.70**	**€236.03**
Institutional Plus EUR Acc			
Net Assets	€64,240,402	€34,791,084	€36,450,513
Number of Shares Outstanding	299,158	176,301	215,061
Net Asset Value Per Share[1]	**€214.74**	**€197.34**	**€169.49**
GBP Acc			
EUR (€) Equivalent	€134,735,662	€117,483,775	€107,462,401
Net Assets	£111,399,445	£101,802,995	£95,343,963
Number of Shares Outstanding	398,903	378,340	402,773
Net Asset Value Per Share[1]	**£279.26**	**£269.08**	**£236.72**
GBP Dist			
EUR (€) Equivalent	€15,402,006	€18,343,678	€17,175,100
Net Assets	£12,734,379	£15,895,313	£15,238,279
Number of Shares Outstanding	66,930	84,267	89,156
Net Asset Value Per Share[1]	**£190.26**	**£188.63**	**£170.92**
USD Acc			
EUR (€) Equivalent	€1,115,050	€1,059,567	€364,804
Net Assets	$1,154,634	$1,170,451	$389,337
Number of Shares Outstanding	7,617	7,873	3,155
Net Asset Value Per Share[1]	**$151.59**	**$148.67**	**$123.40**

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

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		95,818	148,405
Dividend Income		18,948,680	17,943,755
Securities Lending Income		90,712	128,751
Net Gain on Financial Instruments		31,229,179	58,788,138
Total Investment Income		**50,364,389**	**77,009,049**
Expenses			
Management Fees	12	798,720	731,614
Transaction Fees and Commissions		269,324	175,888
Other Expenses		—	136
Total Expenses		**1,068,044**	**907,638**
Finance Costs			
Interest Expense		7,735	1,407
Distribution	6	465,065	529,032
Total Finance Costs		**472,800**	**530,439**
Net Investment Income		**48,823,545**	**75,570,972**
Taxation	5	(1,495,319)	(1,354,873)
Net Increase in Net Assets		**47,328,226**	**74,216,099**

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	47,328,226	74,216,099
Capital Transactions		
Subscriptions	115,057,590	130,946,989
Redemptions	(115,787,370)	(99,269,639)
Total Capital Transactions	(729,780)	31,677,350
Total Increase for the Year	46,598,446	105,893,449
Net Assets		
Beginning of Year	549,343,189	443,449,740
End of Year	**595,941,635**	**549,343,189**

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

Vanguard ESG Developed World All Cap Equity Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks returned 16.69%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US turned in a stronger performance than the rest of the world as a whole.
- Global bonds returned –1.69%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis.
- The fund's benchmark index returned 18.08% for the 12 months. The index is constructed from the FTSE Developed All Cap Index, which is screened for certain environmental, social and corporate governance criteria by the sponsor of the index, which is independent of Vanguard.
- Nine of the index's 11 industry sectors were in positive territory, led by technology, which has the largest weighting in the index and posted the highest return. Financials and consumer discretionary also produced strong returns. Basic materials and energy produced negative returns.
- US stocks, which accounted for more than two-thirds of the index, returned almost 25%. Japan, the United Kingdom and Canada, the index's second-, third- and fourth-largest markets by weight, also posted positive returns.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Developed All Cap Choice Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
CHF Acc	27.03%	—	9.77%
Benchmark	27.14	—	9.86
Tracking Difference*	-0.11		
CHF Hedged Acc	16.54%	—	10.61%
Benchmark	16.52	—	10.82
Tracking Difference*	0.02		
EUR Acc	25.85%	12.06%	11.00%
Benchmark	25.96	12.20	11.28
Tracking Difference*	-0.11		
Institutional Plus EUR Acc	25.94%	12.13%	11.09%
Benchmark	25.96	12.20	11.28
Tracking Difference*	-0.02		
Institutional Plus EUR Hedged Acc	19.39%	—	8.39%
Benchmark	19.56	—	8.54
Tracking Difference*	-0.17		
GBP Acc	20.09%	11.51%	11.70%
Benchmark	20.19	11.65	11.99
Tracking Difference*	-0.10		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
GBP Dist	20.09%	11.51%	11.70%
Benchmark	20.19	11.65	11.99
Tracking Difference*	-0.10		
Institutional Plus GBP Acc	20.17%	11.59%	11.80%
Benchmark	20.19	11.65	11.99
Tracking Difference*	-0.02		
USD Acc	17.98%	10.26%	9.28%
Benchmark	18.08	10.40	9.56
Tracking Difference*	-0.10		

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

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

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

[1] Since-inception returns: CHF Acc and CHF Hedged Acc, 17 May 2022; Institutional Plus EUR Hedged Acc, 3 March 2021.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Shares	Cost US Dollars ($)
Microsoft Corp.	102,258	44,729,567
NVIDIA Corp.	280,403	42,450,900
Apple, Inc.	173,168	39,066,548
Amazon.com, Inc.	162,317	32,569,216
Broadcom, Inc.	34,621	15,496,532
Meta Platforms, Inc. Class A	28,868	15,424,745
Alphabet, Inc. Class A	73,816	13,458,039
Tesla, Inc.	40,903	11,546,939
Alphabet, Inc. Class C	59,115	10,702,079
Eli Lilly & Co.	11,863	9,819,823
JPMorgan Chase & Co.	33,002	7,014,153
Visa, Inc. Class A	19,847	5,851,142
UnitedHealth Group, Inc.	11,792	5,808,582
Roper Technologies, Inc.	10,236	5,691,143
Costco Wholesale Corp.	6,114	5,461,788
Procter & Gamble Co.	31,872	5,342,708
ASML Holding NV	5,560	4,896,467
Home Depot, Inc.	13,103	4,828,312
Novo Nordisk A/S Class B	42,016	4,712,960
Netflix, Inc.	5,881	4,577,189

Sales	Shares	Proceeds US Dollars ($)
NVIDIA Corp.	74,287	9,114,253
Sherwin-Williams Co.	21,564	8,156,824
Apple, Inc.	36,870	7,751,562
Microsoft Corp.	12,945	5,390,746
Eli Lilly & Co.	5,932	5,342,258
Amazon.com, Inc.	17,092	3,257,650
Alphabet, Inc. Class C	15,741	2,697,865
Meta Platforms, Inc. Class A	4,109	2,189,016
Investor AB Class A	75,372	1,977,823
Nidec Corp.	47,900	1,954,043
Lennar Corp. Class B	13,165	1,806,018
Fox Corp. Class B	35,717	1,666,198
Tesla, Inc.	5,675	1,524,365
Reliance, Inc.	5,335	1,499,562
Broadcom, Inc.	9,086	1,439,692
Heidelberg Materials AG	12,607	1,387,659
Atmos Energy Corp.	11,940	1,367,727
Amcor plc	132,086	1,300,533
Alphabet, Inc. Class A	7,191	1,225,576
Smurfit WestRock plc	23,254	1,197,814

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

Financial Statements
Statement of Investments
31 December 2024

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 99.46% (31 December 2023: 99.43%)			
Equities 99.46% (31 December 2023: 99.43%)			
Australia 1.77% (31 December 2023: 2.02%)			
Abacus Group REIT	34,905	23,773	0.00%
Abacus Storage King REIT	41,138	28,654	0.00%
Accent Group Ltd.	20,591	29,833	0.00%
Amotiv Ltd.	13,545	88,896	0.00%
AMP Ltd.	243,283	238,746	0.01%
Ansell Ltd.	16,775	351,263	0.01%
ANZ Group Holdings Ltd.	288,473	5,097,474	0.08%
ARB Corp., Ltd.	9,453	237,683	0.01%
Arena REIT	44,606	107,433	0.00%
ASX Ltd.	19,466	784,368	0.01%
Atlas Arteria Ltd.	109,646	322,465	0.01%
AUB Group Ltd.	8,456	163,349	0.00%
Audinate Group Ltd.	11,484	52,687	0.00%
Aurizon Holdings Ltd.	183,566	369,378	0.01%
Aussie Broadband Ltd.	19,492	43,205	0.00%
Australian Agricultural Co., Ltd.	19,263	16,697	0.00%
Australian Ethical Investment Ltd.	9,450	31,478	0.00%
AVZ Minerals Ltd.	142,604	8,829	0.00%
Baby Bunting Group Ltd.	10,603	11,029	0.00%
Bank of Queensland Ltd.	77,490	321,452	0.01%
Bapcor Ltd.	26,588	77,700	0.00%
Bega Cheese Ltd.	15,896	56,788	0.00%
Bellevue Gold Ltd.	130,936	91,203	0.00%
Bendigo & Adelaide Bank Ltd.	51,130	414,709	0.01%
BlueScope Steel Ltd.	44,023	509,430	0.01%
BrainChip Holdings Ltd.	101,575	24,527	0.00%
Brambles Ltd.	135,791	1,617,603	0.03%
Bravura Solutions Ltd.	8,828	12,298	0.00%
Breville Group Ltd.	15,936	349,087	0.01%
Brickworks Ltd.	4,223	67,066	0.00%
BWP Trust REIT	31,104	63,166	0.00%
Calix Ltd.	11,822	5,490	0.00%
Capricorn Metals Ltd.	30,015	116,706	0.00%
CAR Group Ltd.	40,396	901,153	0.02%
Centuria Capital Group	42,459	46,662	0.00%
Centuria Industrial REIT	48,647	84,938	0.00%
Centuria Office REIT	15,630	10,645	0.00%
Chalice Mining Ltd.	24,601	16,831	0.00%
Challenger Ltd.	59,370	220,921	0.01%
Champion Iron Ltd.	37,138	132,215	0.00%
Charter Hall Group REIT	39,855	354,104	0.01%
Charter Hall Long Wale REIT	54,712	126,692	0.00%
Charter Hall Retail REIT	30,610	59,699	0.00%
Charter Hall Social Infrastructure REIT	25,893	41,201	0.00%
Clarity Pharmaceuticals Ltd.	37,836	97,687	0.00%
Cleanaway Waste Management Ltd.	208,339	341,832	0.01%
Clinuvel Pharmaceuticals Ltd.	1,131	8,445	0.00%
Cochlear Ltd.	6,440	1,155,846	0.02%
Collins Foods Ltd.	3,375	15,171	0.00%
Commonwealth Bank of Australia	161,108	15,286,689	0.25%
Computershare Ltd.	57,998	1,219,126	0.02%
Corporate Travel Management Ltd.	12,924	106,025	0.00%
Credit Corp. Group Ltd.	4,239	41,967	0.00%
Cromwell Property Group REIT	38,967	9,168	0.00%
CSL Ltd.	47,164	8,222,583	0.13%
Data#3 Ltd.	6,005	23,758	0.00%
De Grey Mining Ltd.	177,558	194,035	0.00%
Deterra Royalties Ltd.	57,057	131,416	0.00%
Dexus Industria REIT	24,063	38,289	0.00%
Dexus REIT	111,249	458,740	0.01%
Domain Holdings Australia Ltd.	13,347	20,907	0.00%
Domino's Pizza Enterprises Ltd.	4,402	80,239	0.00%
Downer EDI Ltd.	86,106	279,891	0.01%
Eagers Automotive Ltd.	12,537	91,905	0.00%
Elders Ltd.	15,705	69,622	0.00%
Emeco Holdings Ltd.	36,763	20,827	0.00%
EML Payments Ltd.	18,948	9,796	0.00%
Evolution Mining Ltd.	172,493	513,703	0.01%
EVT Ltd.	5,450	38,400	0.00%
FleetPartners Group Ltd.	3,750	6,246	0.00%
Flight Centre Travel Group Ltd.	25,551	263,876	0.01%
Fortescue Ltd.	150,524	1,700,844	0.03%
G8 Education Ltd.	91,433	73,877	0.00%
Genesis Minerals Ltd.	142,944	218,604	0.00%
Gold Road Resources Ltd.	78,237	99,303	0.00%
Goodman Group REIT	180,660	3,986,535	0.07%
GPT Group REIT	209,211	566,059	0.01%
GQG Partners, Inc.	52,134	66,817	0.00%
GrainCorp Ltd. Class A	18,380	83,529	0.00%
Growthpoint Properties Australia Ltd. REIT	8,635	12,724	0.00%
GWA Group Ltd.	9,634	14,435	0.00%
Hansen Technologies Ltd.	7,854	26,016	0.00%
Harvey Norman Holdings Ltd.	58,108	168,015	0.00%
Healius Ltd.	34,555	29,311	0.00%
Helia Group Ltd.	34,204	94,663	0.00%
HMC Capital Ltd. REIT	22,944	140,069	0.00%
HomeCo Daily Needs REIT	115,785	82,083	0.00%
Hotel Property Investments Ltd. REIT	15,625	36,278	0.00%
HUB24 Ltd.	4,472	192,711	0.00%
IDP Education Ltd.	27,154	212,341	0.00%
IGO Ltd.	52,894	156,214	0.00%
Iluka Resources Ltd.	39,151	122,414	0.00%
Imdex Ltd.	73,639	105,777	0.00%
Imugene Ltd.	476,242	10,910	0.00%
Incitec Pivot Ltd.	167,131	303,194	0.01%
Infomedia Ltd.	17,975	17,139	0.00%
Ingenia Communities Group REIT	26,092	73,989	0.00%
Inghams Group Ltd.	27,184	53,523	0.00%
Insignia Financial Ltd.	38,491	84,603	0.00%
Insurance Australia Group Ltd.	236,803	1,240,376	0.02%
Integral Diagnostics Ltd.	3,984	7,178	0.00%
ioneer Ltd.	112,438	11,139	0.00%
IPH Ltd.	13,785	42,931	0.00%
IRESS Ltd.	12,398	71,466	0.00%
James Hardie Industries plc	41,782	1,295,277	0.02%
JB Hi-Fi Ltd.	11,331	650,205	0.01%
Johns Lyng Group Ltd.	18,082	41,871	0.00%
Judo Capital Holdings Ltd.	80,998	91,273	0.00%
Kelsian Group Ltd.	10,941	24,793	0.00%
Kogan.com Ltd.	2,392	9,197	0.00%
Lendlease Corp., Ltd.	68,215	263,126	0.01%
Leo Lithium Ltd.	149,985	46,896	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Life360, Inc. Class CDI	19,425	271,088	0.01%
Lifestyle Communities Ltd.	2,911	15,428	0.00%
Liontown Resources Ltd.	159,835	51,955	0.00%
Lovisa Holdings Ltd.	2,913	54,396	0.00%
Lynas Rare Earths Ltd.	76,294	303,737	0.01%
Macquarie Group Ltd.	33,626	4,614,650	0.08%
Macquarie Technology Group Ltd.	2,472	135,162	0.00%
Magellan Financial Group Ltd.	26,158	180,097	0.00%
Mayne Pharma Group Ltd.	3,037	9,345	0.00%
McMillan Shakespeare Ltd.	4,807	44,644	0.00%
Medibank Pvt Ltd.	262,648	616,324	0.01%
Megaport Ltd.	7,611	34,730	0.00%
Mesoblast Ltd.	150,479	288,824	0.01%
Mineral Resources Ltd.	17,944	380,518	0.01%
Mirvac Group REIT	455,641	528,957	0.01%
Monadelphous Group Ltd.	11,228	97,325	0.00%
Mount Gibson Iron Ltd.	61,450	11,224	0.00%
Myer Holdings Ltd.	111,371	84,815	0.00%
MyState Ltd.	9,036	24,952	0.00%
Nanosonics Ltd.	17,586	32,774	0.00%
National Australia Bank Ltd.	299,458	6,878,689	0.11%
National Storage REIT	129,278	187,299	0.00%
Netwealth Group Ltd.	10,040	178,718	0.00%
Neuren Pharmaceuticals Ltd.	6,246	48,340	0.00%
NEXTDC Ltd.	63,012	587,939	0.01%
nib holdings Ltd.	49,040	166,390	0.00%
Nick Scali Ltd.	14,684	136,465	0.00%
Nickel Industries Ltd.	146,111	74,633	0.00%
Nine Entertainment Co. Holdings Ltd.	84,194	64,379	0.00%
Northern Star Resources Ltd.	110,197	1,053,448	0.02%
NRW Holdings Ltd.	66,620	158,391	0.00%
Nufarm Ltd.	28,854	63,242	0.00%
Nuix Ltd.	31,522	123,346	0.00%
Omni Bridgeway Ltd.	6,344	5,695	0.00%
oOh!media Ltd.	20,220	14,773	0.00%
Orica Ltd.	42,690	438,235	0.01%
Orora Ltd.	107,148	163,198	0.00%
Perenti Ltd.	168,076	145,170	0.00%
Perpetual Ltd.	9,672	119,110	0.00%
Perseus Mining Ltd.	99,094	157,680	0.00%
PEXA Group Ltd.	12,743	103,041	0.00%
Pilbara Minerals Ltd.	244,245	331,181	0.01%
Pinnacle Investment Management Group Ltd.	13,204	186,805	0.00%
Platinum Asset Management Ltd.	25,767	11,008	0.00%
PolyNovo Ltd.	32,976	41,651	0.00%
Premier Investments Ltd.	9,406	187,116	0.00%
Pro Medicus Ltd.	5,108	791,034	0.01%
Qantas Airways Ltd.	67,333	373,952	0.01%
QBE Insurance Group Ltd.	139,957	1,663,764	0.03%
Qube Holdings Ltd.	165,136	405,909	0.01%
Ramelius Resources Ltd.	150,040	192,297	0.00%
Ramsay Health Care Ltd.	15,404	329,421	0.01%
REA Group Ltd.	5,434	784,962	0.01%
Reece Ltd.	23,764	329,288	0.01%
Region RE Ltd. REIT	166,262	213,088	0.00%
Regis Resources Ltd.	76,589	120,921	0.00%
Reliance Worldwide Corp., Ltd.	89,673	278,716	0.01%
Resolute Mining Ltd.	283,127	69,243	0.00%
Rural Funds Trust REIT	15,088	16,208	0.00%
Sandfire Resources Ltd.	35,381	203,289	0.00%
Sayona Mining Ltd.	570,217	9,532	0.00%
Scentre Group REIT	497,732	1,057,026	0.02%
Seek Ltd.	35,371	494,282	0.01%
Select Harvests Ltd.	4,482	11,794	0.00%
Service Stream Ltd.	15,937	15,393	0.00%
Sigma Healthcare Ltd.	137,037	222,298	0.01%
Sims Ltd.	23,538	173,134	0.00%
SiteMinder Ltd.	30,174	112,841	0.00%
SmartGroup Corp., Ltd.	11,902	57,258	0.00%
Sonic Healthcare Ltd.	48,576	812,348	0.01%
Spartan Resources Ltd.	141,237	123,300	0.00%
St Barbara Ltd.	16,457	2,293	0.00%
Steadfast Group Ltd.	103,647	372,204	0.01%
Stockland REIT	252,126	749,298	0.01%
Suncorp Group Ltd.	123,401	1,452,435	0.02%
Super Retail Group Ltd.	11,821	111,102	0.00%
Superloop Ltd.	90,562	122,797	0.00%
Syrah Resources Ltd.	79,840	10,134	0.00%
Technology One Ltd.	30,209	585,619	0.01%
Telix Pharmaceuticals Ltd.	23,891	364,034	0.01%
Telstra Group Ltd.	407,053	1,010,628	0.02%
Temple & Webster Group Ltd.	7,396	59,988	0.00%
TPG Telecom Ltd.	24,599	68,385	0.00%
Transurban Group	299,604	2,483,842	0.04%
Tuas Ltd.	33,843	133,267	0.00%
Tyro Payments Ltd.	10,900	5,500	0.00%
Vault Minerals Ltd.	623,600	127,414	0.00%
Ventia Services Group Pty Ltd.	67,870	151,278	0.00%
Vicinity Ltd. REIT	413,263	537,331	0.01%
Vulcan Energy Resources Ltd.	14,728	48,786	0.00%
Waypoint Ltd. REIT	70,917	102,306	0.00%
WEB Travel Group Ltd.	38,579	109,638	0.00%
Webjet Group Ltd.	38,579	20,781	0.00%
Wesfarmers Ltd.	109,376	4,844,022	0.08%
West African Resources Ltd.	163,603	145,358	0.00%
Westgold Resources Ltd.	89,475	156,778	0.00%
Westpac Banking Corp.	332,925	6,662,138	0.11%
WiseTech Global Ltd.	18,822	1,410,790	0.02%
Woolworths Group Ltd.	119,798	2,261,533	0.04%
Xero Ltd.	15,011	1,566,607	0.03%
Zip Co., Ltd.	141,897	260,052	0.01%
		109,207,943	**1.77%**
Austria 0.07% (31 December 2023: 0.07%)			
Agrana Beteiligungs AG	1,097	11,927	0.00%
ANDRITZ AG	5,903	299,393	0.01%
AT&S Austria Technologie & Systemtechnik AG	1,642	20,590	0.00%
BAWAG Group AG	7,839	658,718	0.01%
CA Immobilien Anlagen AG	5,396	130,302	0.00%
DO & CO AG	463	86,299	0.00%
Erste Group Bank AG	28,811	1,779,884	0.03%
Eurotelesites AG	4,349	21,166	0.00%
IMMOFINANZ AG	4,838	74,745	0.00%
Lenzing AG	873	26,668	0.00%
Oesterreichische Post AG	2,119	63,194	0.00%
Raiffeisen Bank International AG	12,911	264,044	0.01%
Strabag SE	875	35,789	0.00%
Telekom Austria AG Class A	17,399	143,413	0.00%
UNIQA Insurance Group AG	12,288	99,631	0.00%
Vienna Insurance Group AG Wiener Versicherung Gruppe	3,328	104,590	0.00%
Wienerberger AG	14,125	391,696	0.01%
		4,212,049	**0.07%**
Belgium 0.23% (31 December 2023: 0.24%)			
Ackermans & van Haaren NV	2,401	473,628	0.01%
Aedifica SA REIT	4,456	259,317	0.01%
Ageas SA	17,081	829,538	0.01%
Argenx SE	5,805	3,606,646	0.06%
Azelis Group NV	11,675	229,700	0.00%
Barco NV	7,167	77,777	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Bekaert SA	5,388	186,683	0.00%
bpost SA	5,716	11,660	0.00%
Cofinimmo SA REIT	3,589	206,632	0.00%
Colruyt Group NV	4,842	181,703	0.00%
Deme Group NV	791	112,869	0.00%
D'ieteren Group	2,408	400,703	0.01%
Elia Group SA	3,215	247,687	0.00%
Fagron	8,457	146,771	0.00%
Gimv NV	1,538	63,863	0.00%
Groupe Bruxelles Lambert NV	9,534	652,076	0.01%
KBC Ancora	5,015	262,248	0.01%
KBC Group NV	21,638	1,670,154	0.03%
Kinepolis Group NV	458	18,686	0.00%
Lotus Bakeries NV	43	479,996	0.01%
Melexis NV	2,013	117,772	0.00%
Montea NV REIT	2,858	187,334	0.00%
Ontex Group NV	7,954	69,103	0.00%
Proximus SADP	8,667	45,098	0.00%
Retail Estates NV REIT	533	32,729	0.00%
Shurgard Self Storage Ltd. REIT	1,822	67,638	0.00%
Sofina SA	1,593	360,262	0.01%
Solvay SA	6,142	198,179	0.00%
Syensqo SA	6,142	448,765	0.01%
UCB SA	11,790	2,346,482	0.04%
VGP NV	765	56,560	0.00%
Warehouses de Pauw CVA REIT	15,085	296,790	0.01%
Xior Student Housing NV REIT	2,124	65,212	0.00%
		14,410,261	**0.23%**
Canada 2.53% (31 December 2023: 2.68%)			
Agnico Eagle Mines Ltd.	48,002	3,753,515	0.06%
Air Canada	15,325	237,195	0.00%
Alamos Gold, Inc. Class A	38,588	711,552	0.01%
Allied Properties REIT	19,515	232,709	0.00%
Aritzia, Inc.	7,700	286,113	0.01%
B2Gold Corp.	118,847	290,879	0.01%
Bank of Montreal	69,792	6,771,988	0.11%
Bank of Nova Scotia	116,069	6,229,569	0.10%
Bausch Health Cos, Inc.	27,871	225,185	0.00%
BCE, Inc.	31,998	741,325	0.01%
BlackBerry Ltd.	55,670	211,346	0.00%
Boardwalk REIT	4,421	197,503	0.00%
Boralex, Inc. Class A	9,132	182,297	0.00%
Boyd Group Services, Inc.	2,280	343,665	0.01%
Brookfield Asset Management Ltd. Class A	40,004	2,168,483	0.04%
BRP, Inc.	2,909	148,080	0.00%
Canadian Apartment Properties REIT	14,505	429,946	0.01%
Canadian Imperial Bank of Commerce	88,857	5,617,972	0.09%
Canadian National Railway Co.	53,056	5,384,915	0.09%
Canadian Pacific Kansas City Ltd.	89,544	6,480,142	0.11%
Canadian Western Bank	8,005	327,002	0.01%
Canfor Corp.	2,451	25,870	0.00%
Capstone Copper Corp.	40,585	250,870	0.00%
Cargojet, Inc.	1,040	78,004	0.00%
Celestica, Inc.	11,075	1,021,561	0.02%
Centerra Gold, Inc.	23,684	134,707	0.00%
CGI, Inc.	19,405	2,122,110	0.04%
Chartwell Retirement Residences	32,609	341,916	0.01%
Choice Properties REIT	16,725	155,249	0.00%
CI Financial Corp.	10,788	232,082	0.00%
Cogeco Communications, Inc.	263	12,316	0.00%
Colliers International Group, Inc.	4,618	627,678	0.01%
Constellation Software, Inc.	1,922	5,940,145	0.10%
Constellation Software, Inc. - Warrants 31/3/2040	1,650	—	0.00%
Definity Financial Corp.	7,091	288,186	0.01%
Descartes Systems Group, Inc.	8,702	988,671	0.02%
Dollarama, Inc.	26,481	2,582,919	0.04%
Dream Industrial REIT	32,638	268,012	0.00%
Eldorado Gold Corp.	23,170	344,441	0.01%
Element Fleet Management Corp.	40,098	810,213	0.01%
Enghouse Systems Ltd.	2,429	45,753	0.00%
Equinox Gold Corp.	42,662	214,764	0.00%
Fairfax Financial Holdings Ltd.	2,075	2,885,551	0.05%
Finning International, Inc.	12,614	334,075	0.01%
First Capital REIT	17,658	208,232	0.00%
First Majestic Silver Corp.	31,736	174,325	0.00%
First National Financial Corp.	372	10,434	0.00%
First Quantum Minerals Ltd.	63,714	820,901	0.01%
FirstService Corp.	3,864	699,588	0.01%
Franco-Nevada Corp.	18,626	2,187,668	0.04%
George Weston Ltd.	5,570	865,747	0.01%
GFL Environmental, Inc.	22,198	989,047	0.02%
Gildan Activewear, Inc. Class A	14,452	679,793	0.01%
Granite REIT	6,140	297,821	0.01%
Great-West Lifeco, Inc.	27,119	898,876	0.02%
H&R REIT	35,413	228,503	0.00%
Hudbay Minerals, Inc.	43,527	352,889	0.01%
Hydro One Ltd.	31,655	974,389	0.02%
iA Financial Corp., Inc.	8,621	799,160	0.01%
IAMGOLD Corp.	52,464	271,038	0.01%
IGM Financial, Inc.	6,858	218,920	0.00%
Innergex Renewable Energy, Inc.	16,591	92,864	0.00%
Intact Financial Corp.	16,984	3,090,823	0.05%
Ivanhoe Mines Ltd. Class A	61,684	731,699	0.01%
Kinaxis, Inc.	2,467	296,994	0.01%
Kinross Gold Corp.	122,598	1,138,008	0.02%
Lightspeed Commerce, Inc.	11,113	169,376	0.00%
Linamar Corp.	5,673	224,009	0.00%
Loblaw Cos Ltd.	14,206	1,868,550	0.03%
Lundin Gold, Inc.	10,157	216,530	0.00%
Lundin Mining Corp.	68,025	585,085	0.01%
Magna International, Inc.	27,325	1,141,487	0.02%
Manulife Financial Corp.	168,360	5,169,502	0.08%
Maple Leaf Foods, Inc.	7,629	107,895	0.00%
Methanex Corp.	6,504	324,838	0.01%
Metro, Inc.	19,581	1,227,386	0.02%
National Bank of Canada	31,943	2,910,451	0.05%
North West Co., Inc.	5,443	185,899	0.00%
Novagold Resources, Inc.	14,471	48,398	0.00%
Nutrien Ltd.	48,781	2,181,612	0.04%
OceanaGold Corp.	88,859	245,904	0.00%
Onex Corp.	5,509	430,087	0.01%
Open Text Corp.	23,507	664,904	0.01%
Osisko Gold Royalties Ltd.	17,675	319,900	0.01%
Power Corp. of Canada	50,935	1,588,044	0.03%
Premium Brands Holdings Corp.	3,964	217,962	0.00%
Primaris REIT	15,526	167,005	0.00%
Quebecor, Inc. Class B	5,574	122,084	0.00%
RB Global, Inc.	18,077	1,630,726	0.03%
Restaurant Brands International, Inc.	31,553	2,055,486	0.03%
RioCan REIT	33,235	422,428	0.01%
Royal Bank of Canada	133,822	16,127,124	0.26%
Russel Metals, Inc.	6,916	202,450	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Saputo, Inc.	21,177	367,969	0.01%
Shopify, Inc. Class A	116,782	12,422,805	0.20%
SmartCentres REIT	15,854	269,635	0.00%
SSR Mining, Inc.	16,384	114,376	0.00%
Stella-Jones, Inc.	4,866	240,864	0.00%
Sun Life Financial, Inc.	54,628	3,241,899	0.05%
TELUS Corp.	50,423	683,315	0.01%
TFI International, Inc.	7,576	1,023,197	0.02%
Thomson Reuters Corp.	13,078	2,098,918	0.03%
TMX Group Ltd.	26,616	819,466	0.01%
Torex Gold Resources, Inc.	8,669	170,704	0.00%
Toromont Industries Ltd.	7,719	609,920	0.01%
Toronto-Dominion Bank	169,964	9,044,184	0.15%
Transcontinental, Inc. Class A	5,465	70,564	0.00%
Waste Connections, Inc.	24,149	4,140,692	0.07%
West Fraser Timber Co., Ltd.	7,682	665,271	0.01%
Westshore Terminals Investment Corp.	1,544	24,187	0.00%
Wheaton Precious Metals Corp.	44,081	2,479,901	0.04%
Winpak Ltd.	2,540	84,296	0.00%
		155,831,478	**2.53%**
Denmark 0.74% (31 December 2023: 0.95%)			
ALK-Abello A/S	14,920	329,617	0.01%
Alm Brand A/S	73,815	143,805	0.00%
Ambu A/S Class B	17,188	248,216	0.01%
AP Moller-Maersk A/S Class A	472	756,343	0.01%
AP Moller-Maersk A/S Class B	244	403,358	0.01%
Bavarian Nordic A/S	6,275	164,987	0.00%
Chemometec A/S	1,397	94,315	0.00%
Coloplast A/S Class B	12,196	1,331,440	0.02%
D/S Norden A/S	1,283	37,840	0.00%
Danske Bank A/S	61,365	1,735,732	0.03%
Demant A/S	9,740	357,324	0.01%
Dfds A/S	2,673	49,551	0.00%
DSV A/S	18,558	3,940,122	0.06%
Genmab A/S	6,293	1,304,197	0.02%
GN Store Nord A/S	15,227	282,800	0.01%
H Lundbeck A/S Class A	25,511	118,316	0.00%
Jyske Bank A/S	3,867	273,852	0.01%
Netcompany Group A/S	4,988	234,799	0.00%
NKT A/S	5,003	357,427	0.01%
Novo Nordisk A/S Class B	298,811	25,899,498	0.42%
Novonesis (Novozymes) B Class B	32,355	1,831,695	0.03%
NTG Nordic Transport Group A/S	732	26,072	0.00%
Pandora A/S	7,934	1,450,938	0.02%
Ringkjoebing Landbobank A/S	2,706	452,403	0.01%
ROCKWOOL A/S Class B	710	251,600	0.01%
Schouw & Co. A/S	2,147	160,393	0.00%
Spar Nord Bank A/S	8,460	241,996	0.00%
Sydbank A/S	4,260	224,783	0.00%
TORM plc Class A	3,207	61,632	0.00%
Tryg A/S	32,899	692,096	0.01%
Vestas Wind Systems A/S	101,005	1,375,607	0.02%
Zealand Pharma A/S	6,177	613,703	0.01%
		45,446,457	**0.74%**
Finland 0.24% (31 December 2023: 0.30%)			
Ahlstrom-Munksjo OYJ - Rights Issue 31/12/2049	635	11,731	0.00%
Citycon OYJ	2,596	8,651	0.00%
Elisa OYJ	15,370	665,274	0.01%
Finnair OYJ	3,297	7,550	0.00%
F-Secure OYJ	3,588	6,628	0.00%
Huhtamaki OYJ	10,730	379,771	0.01%
Kemira OYJ	9,144	184,827	0.00%
Kesko OYJ Class B	29,715	559,396	0.01%
Kojamo OYJ	13,775	133,939	0.00%
Kone OYJ Class B	30,661	1,492,225	0.03%
Mandatum OYJ	39,443	182,978	0.00%
Nokia OYJ	491,470	2,175,367	0.04%
Nokian Renkaat OYJ	8,555	65,076	0.00%
Nordea Bank Abp	318,025	3,457,806	0.06%
Orion OYJ Class B	11,738	519,978	0.01%
QT Group OYJ	2,055	142,998	0.00%
Revenio Group OYJ	1,061	29,203	0.00%
Sampo OYJ Class A	46,105	1,880,069	0.03%
Sanoma OYJ	5,198	41,284	0.00%
Stora Enso OYJ Class R	65,359	657,707	0.01%
Terveystalo OYJ	3,865	42,103	0.00%
TietoEVRY OYJ	8,896	156,785	0.00%
Tokmanni Group Corp.	2,977	37,331	0.00%
UPM-Kymmene OYJ	49,319	1,356,415	0.02%
Valmet OYJ	14,317	345,873	0.01%
YIT OYJ	15,808	40,759	0.00%
		14,581,724	**0.24%**
France 1.35% (31 December 2023: 1.73%)			
Accor SA	20,999	1,022,860	0.02%
Aeroports de Paris SA	2,963	342,716	0.01%
Air France-KLM	11,228	94,454	0.00%
Alstom SA	35,508	792,730	0.01%
Altarea SCA REIT	280	27,950	0.00%
Amundi SA	5,639	374,876	0.01%
Antin Infrastructure Partners SA	4,196	47,968	0.00%
ARGAN SA REIT	1,174	73,548	0.00%
Arkema SA	5,036	383,547	0.01%
AXA SA	164,745	5,854,767	0.10%
Ayvens SA	9,244	62,650	0.00%
Beneteau SACA	3,431	31,336	0.00%
BioMerieux	3,418	366,322	0.01%
BNP Paribas SA	96,649	5,926,740	0.10%
Carmila SA REIT	4,001	66,371	0.00%
Carrefour SA	50,695	720,752	0.01%
Cie Generale des Etablissements Michelin SCA	68,014	2,239,626	0.04%
Coface SA	7,944	118,290	0.00%
Covivio SA REIT	5,509	278,155	0.01%
Credit Agricole SA	100,864	1,388,070	0.02%
Danone SA	58,291	3,930,665	0.06%
Derichebourg SA	11,762	65,221	0.00%
Edenred SE	25,229	829,457	0.01%
Elior Group SA	2,566	7,482	0.00%
Elis SA	17,343	339,419	0.01%
EssilorLuxottica SA	29,326	7,154,482	0.12%
Eurazeo SA	2,232	166,293	0.00%
Eurazeo SE	1,388	103,412	0.00%
Eurazeo SE - PF	1,006	74,951	0.00%
Eurofins Scientific SE	13,228	675,428	0.01%
Euronext NV	7,750	869,121	0.02%
Eutelsat Communications SACA	13,110	30,789	0.00%
Exclusive Networks SA	6,245	121,962	0.00%
Fnac Darty SA	1,489	44,020	0.00%
Forvia SE	12,065	108,440	0.00%
Gecina SA REIT	6,115	572,737	0.01%
Getlink SE	37,663	600,796	0.01%
Hermes International SCA	3,279	7,884,129	0.13%
ICADE REIT	2,048	48,734	0.00%
ID Logistics Group SACA	177	69,556	0.00%
Imerys SA	3,635	106,146	0.00%
Interparfums SA	2,448	103,424	0.00%
Ipsen SA	2,910	333,573	0.01%
IPSOS SA	4,292	204,085	0.00%
JCDecaux SE	7,364	115,601	0.00%
Kering SA	6,943	1,712,893	0.03%
Klepierre SA REIT	21,118	607,922	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Legrand SA	24,920	2,426,670	0.04%
LISI SA	781	17,792	0.00%
L'Oreal SA	13,109	4,640,398	0.08%
L'Oreal SA (Prime De Fidelite)	9,487	3,358,262	0.06%
Mercialys SA REIT	9,551	99,989	0.00%
Metropole Television SA	3,588	41,761	0.00%
Neoen SA	5,372	220,951	0.00%
Nexity SA	4,598	61,896	0.00%
Opmobility	2,389	24,812	0.00%
Orange SA	188,611	1,880,413	0.03%
Peugeot Invest SA	239	18,091	0.00%
Pluxee NV	7,801	151,187	0.00%
Publicis Groupe SA	22,162	2,363,721	0.04%
Quadient SA	7,419	144,121	0.00%
Renault SA	17,539	854,505	0.02%
Rexel SA	20,654	526,126	0.01%
Rubis SCA	9,130	225,764	0.00%
Sanofi SA	106,288	10,317,139	0.17%
Sartorius Stedim Biotech	2,678	523,278	0.01%
SCOR SE	18,404	450,516	0.01%
SEB SA	1,888	171,065	0.00%
SEB SA (Prime De Fidelite)	1,135	102,838	0.00%
SES SA Class A	28,967	91,726	0.00%
Societe BIC SA	2,510	165,823	0.00%
Societe Generale SA	69,550	1,956,037	0.03%
Sodexo SA	6,315	520,192	0.01%
Sodexo SA (PF-2026)	1,486	122,408	0.00%
SOITEC	2,159	194,836	0.00%
Sopra Steria Group	1,565	277,115	0.01%
STMicroelectronics NV	60,493	1,520,598	0.03%
Teleperformance SE	5,264	453,076	0.01%
Television Francaise 1 SA	20,072	152,039	0.00%
Trigano SA	440	55,722	0.00%
Ubisoft Entertainment SA	10,282	140,008	0.00%
Unibail-Rodamco-Westfield REIT	10,768	810,847	0.01%
Valeo SE	16,830	162,285	0.00%
Valneva SE	5,834	13,061	0.00%
Verallia SA	5,596	140,694	0.00%
Vetoquinol SA	536	41,572	0.00%
Vicat SACA	619	23,492	0.00%
Virbac SACA	641	210,079	0.00%
Vivendi SE	53,053	141,351	0.00%
Voltalia SA	1,562	11,532	0.00%
VusionGroup	535	98,444	0.00%
Wendel SE	2,387	229,748	0.00%
Worldline SA	20,026	175,808	0.00%
X-Fab Silicon Foundries SE	4,561	23,733	0.00%
		83,447,987	**1.35%**
Germany 1.81% (31 December 2023: 2.03%)			
1&1 AG	2,249	29,343	0.00%
Adesso SE	280	25,515	0.00%
Adidas AG	16,754	4,108,188	0.07%
Adtran Networks SE	2,320	47,951	0.00%
Aixtron SE	8,176	128,856	0.00%
Allianz SE	37,198	11,397,633	0.19%
Aroundtown SA	72,139	218,198	0.00%
Atoss Software SE	1,038	122,748	0.00%
Aurubis AG	2,431	193,077	0.00%
Auto1 Group SE	12,736	205,735	0.00%
Bayer AG	92,804	1,856,047	0.03%
Bayerische Motoren Werke AG	27,708	2,266,065	0.04%
Bayerische Motoren Werke AG - Preference Shares	7,020	526,291	0.01%
BayWa AG	561	6,169	0.00%
Bechtle AG	10,169	327,483	0.01%
Befesa SA	3,941	84,720	0.00%
Beiersdorf AG	10,034	1,288,386	0.02%
Brenntag SE	13,454	806,362	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Cancom SE	2,183	52,534	0.00%
Carl Zeiss Meditec AG	3,225	152,013	0.00%
Ceconomy AG	6,501	17,731	0.00%
Commerzbank AG	88,801	1,445,968	0.02%
CompuGroup Medical SE & Co. KgaA	2,488	56,061	0.00%
Continental AG	9,989	670,473	0.01%
Covestro AG	17,596	1,053,445	0.02%
CTS Eventim AG & Co. KGaA	5,492	464,341	0.01%
Daimler Truck Holding AG	49,756	1,898,598	0.03%
Delivery Hero SE Class A	18,220	511,668	0.01%
Dermapharm Holding SE	874	35,206	0.00%
Deutsche Bank AG	186,901	3,220,439	0.05%
Deutsche Beteiligungs AG	772	18,386	0.00%
Deutsche Boerse AG	17,655	4,065,862	0.07%
Deutsche EuroShop AG	745	14,272	0.00%
Deutsche Lufthansa AG	52,147	333,493	0.01%
Deutsche Pfandbriefbank AG	8,675	43,010	0.00%
Deutsche Post AG	93,966	3,306,315	0.05%
Deutsche Telekom AG	317,780	9,506,578	0.16%
Deutsche Wohnen SE	4,593	109,627	0.00%
Deutz AG	4,474	18,707	0.00%
Draegerwerk AG & Co. KGaA	426	18,174	0.00%
Draegerwerk AG & Co. KGaA - Preference Shares	1,258	60,574	0.00%
Duerr AG	5,236	116,245	0.00%
DWS Group GmbH & Co. KGaA	1,995	82,220	0.00%
Eckert & Ziegler SE	714	32,901	0.00%
Elmos Semiconductor SE	1,114	78,441	0.00%
Encavis AG	1,637	29,410	0.00%
Evonik Industries AG	23,492	406,973	0.01%
Evotec SE	13,910	118,039	0.00%
Fielmann Group AG	2,256	96,714	0.00%
flatexDEGIRO AG	6,256	95,714	0.00%
Fraport AG Frankfurt Airport Services Worldwide	4,601	278,714	0.01%
Freenet AG	12,853	366,538	0.01%
Fresenius Medical Care AG	18,679	854,147	0.02%
Fresenius SE & Co. KGaA	40,490	1,406,245	0.02%
Fuchs SE	1,367	45,014	0.00%
Fuchs SE - Preference Shares	7,653	330,142	0.01%
GEA Group AG	15,272	756,233	0.01%
Gerresheimer AG	2,871	211,077	0.00%
GFT Technologies SE	1,319	30,185	0.00%
Grand City Properties SA	6,036	73,441	0.00%
GRENKE AG	1,621	25,883	0.00%
Hannover Rueck SE	6,015	1,503,568	0.03%
HelloFresh SE	12,556	152,900	0.00%
Henkel AG & Co. KGaA	9,258	713,247	0.01%
Henkel AG & Co. KGaA - Preference Shares	15,547	1,363,578	0.02%
Hornbach Holding AG & Co. KGaA	1,770	133,064	0.00%
HUGO BOSS AG	5,380	249,469	0.01%
Hypoport SE	197	34,291	0.00%
Infineon Technologies AG	126,764	4,121,693	0.07%
IONOS Group SE	5,391	121,975	0.00%
Jenoptik AG	6,033	140,186	0.00%
K+S AG	14,935	161,766	0.00%
KION Group AG	7,230	238,525	0.01%
Knorr-Bremse AG	7,147	520,641	0.01%
Kontron AG	3,189	64,261	0.00%
Krones AG	1,830	227,396	0.01%
KWS Saat SE & Co. KGaA	297	18,084	0.00%
LANXESS AG	6,634	161,983	0.00%
LEG Immobilien SE	7,845	664,502	0.01%
Mercedes-Benz Group AG	81,436	4,536,791	0.07%
Merck KGaA	12,763	1,848,930	0.03%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
METRO AG	10,209	43,819	0.00%
Nagarro SE	936	76,714	0.00%
Nemetschek SE	5,522	535,208	0.01%
Nordex SE	11,518	134,416	0.00%
Norma Group SE	1,497	23,159	0.00%
PATRIZIA SE	3,264	26,701	0.00%
Pentixapharm Holding AG	714	2,181	0.00%
Pfeiffer Vacuum Technology AG	771	122,630	0.00%
PNE AG	5,363	61,531	0.00%
ProSiebenSat.1 Media SE	22,001	112,908	0.00%
Puma SE	10,894	500,413	0.01%
QIAGEN NV	21,127	941,696	0.02%
Rational AG	511	436,012	0.01%
Redcare Pharmacy NV	1,756	239,475	0.01%
RTL Group SA	5,141	142,138	0.00%
Salzgitter AG	2,051	33,641	0.00%
SAP SE	105,766	25,879,739	0.42%
Sartorius AG	524	93,545	0.00%
Sartorius AG - Preference Shares	2,255	502,503	0.01%
Schaeffler AG	31,674	139,114	0.00%
Schott Pharma AG & Co. KGaA	2,428	63,257	0.00%
Scout24 SE	7,828	689,812	0.01%
Secunet Security Networks AG	95	11,451	0.00%
Siemens Healthineers AG	26,111	1,384,343	0.02%
Siltronic AG	1,313	63,222	0.00%
Sixt SE	1,265	102,959	0.00%
Sixt SE - Preference Shares	1,729	103,663	0.00%
SMA Solar Technology AG	1,071	15,038	0.00%
Stabilus SE	2,387	74,770	0.00%
STRATEC SE	556	17,157	0.00%
Stroeer SE & Co. KGaA	4,571	218,014	0.00%
Suedzucker AG	4,899	52,657	0.00%
Symrise AG Class A	12,120	1,288,284	0.02%
TAG Immobilien AG	18,549	275,820	0.01%
Takkt AG	1,350	10,764	0.00%
Talanx AG	6,205	527,837	0.01%
TeamViewer SE	13,630	134,703	0.00%
TUI AG	40,882	353,398	0.01%
United Internet AG	7,825	126,971	0.00%
Verbio SE	1,880	23,030	0.00%
Vonovia SE	69,497	2,109,989	0.04%
Vossloh AG	410	18,277	0.00%
Wacker Chemie AG	1,249	90,585	0.00%
Wacker Neuson SE	1,002	15,190	0.00%
Wuestenrot & Wuerttembergische AG	284	3,423	0.00%
Zalando SE	21,880	733,852	0.01%
		111,679,377	**1.81%**
Hong Kong 0.48% (31 December 2023: 0.59%)			
AAC Technologies Holdings, Inc.	74,000	357,237	0.01%
AIA Group Ltd.	1,061,400	7,692,740	0.13%
ASMPT Ltd.	32,100	309,514	0.01%
Bank of East Asia Ltd.	189,800	240,917	0.00%
BOC Aviation Ltd.	20,900	162,374	0.00%
BOC Hong Kong Holdings Ltd.	353,500	1,135,412	0.02%
Cafe de Coral Holdings Ltd.	8,000	8,043	0.00%
Cathay Pacific Airways Ltd.	88,636	108,856	0.00%
Champion REIT	129,000	28,730	0.00%
China Travel International Investment Hong Kong Ltd.	398,000	51,236	0.00%
Chow Tai Fook Jewellery Group Ltd.	131,400	113,842	0.00%
CITIC Telecom International Holdings Ltd.	420,000	125,979	0.00%
Cowell e Holdings, Inc.	40,000	145,727	0.00%
Dah Sing Banking Group Ltd.	15,600	16,468	0.00%
Dah Sing Financial Holdings Ltd.	40,800	147,591	0.00%
DFI Retail Group Holdings Ltd.	15,500	35,805	0.00%
ESR Group Ltd.	289,400	444,832	0.01%
Everest Medicines Ltd.	7,500	46,731	0.00%
FIT Hon Teng Ltd.	46,000	21,614	0.00%
Fortune REIT	95,000	48,797	0.00%
Guotai Junan International Holdings Ltd.	130,000	18,744	0.00%
Hang Lung Group Ltd.	55,000	74,061	0.00%
Hang Lung Properties Ltd.	158,000	126,718	0.00%
Hang Seng Bank Ltd.	73,500	904,090	0.02%
Henderson Land Development Co., Ltd.	132,364	402,138	0.01%
HKBN Ltd.	45,500	29,814	0.00%
Hong Kong Exchanges & Clearing Ltd.	115,200	4,371,933	0.07%
Hong Kong Technology Venture Co., Ltd.	813	150	0.00%
Hongkong Land Holdings Ltd.	89,200	396,940	0.01%
HUTCHMED China Ltd.	31,000	89,992	0.00%
Hysan Development Co., Ltd.	42,000	64,017	0.00%
IGG, Inc.	25,000	13,034	0.00%
IMAX China Holding, Inc.	17,200	16,319	0.00%
Johnson Electric Holdings Ltd.	10,000	14,032	0.00%
Kerry Logistics Network Ltd.	25,500	22,585	0.00%
Kerry Properties Ltd.	51,500	103,160	0.00%
Lenovo Group Ltd.	740,000	960,253	0.02%
Link REIT	252,560	1,068,055	0.02%
Luk Fook Holdings International Ltd.	36,000	66,458	0.00%
Man Wah Holdings Ltd.	156,400	96,845	0.00%
MMG Ltd.	397,600	131,033	0.00%
MTR Corp., Ltd.	154,000	537,259	0.01%
Nexteer Automotive Group Ltd.	1,000	427	0.00%
Orient Overseas International Ltd.	13,500	200,033	0.00%
Pacific Basin Shipping Ltd.	492,000	103,873	0.00%
PCCW Ltd.	541,078	314,841	0.01%
Powerlong Real Estate Holdings Ltd.	113,000	6,473	0.00%
Prada SpA	45,800	354,646	0.01%
Realord Group Holdings Ltd.	38,000	36,200	0.00%
Samsonite International SA	119,100	331,176	0.01%
Shangri-La Asia Ltd.	134,000	91,427	0.00%
Shenzhou International Group Holdings Ltd.	80,700	644,108	0.01%
Sino Land Co., Ltd.	292,200	295,286	0.01%
SITC International Holdings Co., Ltd.	125,000	333,099	0.01%
Stella International Holdings Ltd.	87,500	183,832	0.00%
Sun Hung Kai Properties Ltd.	138,000	1,326,180	0.02%
SUNeVision Holdings Ltd.	24,000	13,193	0.00%
Sunlight REIT	33,000	7,902	0.00%
Swire Pacific Ltd. Class A	7,000	63,485	0.00%
Swire Pacific Ltd. Class B	245,000	353,246	0.01%
Swire Properties Ltd.	90,500	184,310	0.00%
Techtronic Industries Co., Ltd.	139,500	1,840,737	0.03%
Theme International Holdings Ltd.	680,000	35,016	0.00%
Truly International Holdings Ltd.	160,000	23,481	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
United Laboratories International Holdings Ltd.	118,000	187,756	0.00%
Value Partners Group Ltd.	41,000	8,076	0.00%
Vitasoy International Holdings Ltd.	82,000	107,462	0.00%
Vobile Group Ltd.	60,000	28,811	0.00%
VSTECS Holdings Ltd.	152,000	101,751	0.00%
VTech Holdings Ltd.	27,500	186,922	0.00%
WH Group Ltd.	745,228	576,577	0.01%
Wharf Holdings Ltd.	86,700	243,873	0.00%
Wharf Real Estate Investment Co., Ltd.	176,700	451,762	0.01%
Xinyi Glass Holdings Ltd.	180,000	182,828	0.00%
Yue Yuen Industrial Holdings Ltd.	91,000	203,838	0.00%
		29,772,702	**0.48%**
Ireland 0.08% (31 December 2023: 0.08%)			
AIB Group plc	177,021	977,017	0.02%
Bank of Ireland Group plc	99,486	907,175	0.02%
Dalata Hotel Group plc	20,548	99,366	0.00%
Glanbia plc	15,576	214,999	0.00%
Kerry Group plc Class A	14,680	1,417,506	0.02%
Kingspan Group plc	14,150	1,032,256	0.02%
		4,648,319	**0.08%**
Israel 0.21% (31 December 2023: 0.19%)			
AFI Properties Ltd.	1,033	49,103	0.00%
Airport City Ltd.	4,897	78,690	0.00%
Alony Hetz Properties & Investments Ltd.	11,322	94,463	0.00%
Amot Investments Ltd.	32,842	186,038	0.01%
Ashtrom Group Ltd.	3,005	52,411	0.00%
AudioCodes Ltd.	485	4,805	0.00%
Azrieli Group Ltd.	4,102	338,751	0.01%
Bank Hapoalim BM	129,400	1,563,319	0.03%
Bank Leumi Le-Israel BM	146,932	1,748,110	0.03%
Bezeq The Israeli Telecommunication Corp., Ltd.	196,348	279,677	0.01%
Big Shopping Centers Ltd.	1,832	271,659	0.01%
Camtek Ltd.	2,853	233,336	0.01%
Cellcom Israel Ltd.	11,339	64,512	0.00%
Clal Insurance Enterprises Holdings Ltd.	4,974	116,990	0.00%
Danel Adir Yeoshua Ltd.	455	50,824	0.00%
Delta Galil Ltd.	974	53,730	0.00%
Elco Ltd.	806	33,048	0.00%
Electra Ltd.	169	95,111	0.00%
Energix-Renewable Energies Ltd.	30,419	104,356	0.00%
Enlight Renewable Energy Ltd.	10,632	183,977	0.00%
Fattal Holdings 1998 Ltd.	484	69,472	0.00%
FIBI Holdings Ltd.	2,936	150,279	0.00%
First International Bank Of Israel Ltd.	4,058	199,801	0.01%
Fox Wizel Ltd.	372	30,527	0.00%
G City Ltd.	1,128	4,201	0.00%
Gav-Yam Lands Corp., Ltd.	8,491	66,507	0.00%
Harel Insurance Investments & Financial Services Ltd.	8,771	121,299	0.00%
Hilan Ltd.	2,352	139,623	0.00%
ICL Group Ltd.	72,096	356,162	0.01%
Isracard Ltd.	33,558	149,110	0.00%
Israel Canada T.R Ltd.	13,427	52,033	0.00%
Israel Corp., Ltd.	278	72,856	0.00%
Israel Discount Bank Ltd. Class A	117,856	806,052	0.02%
Matrix IT Ltd.	6,006	140,934	0.00%
Mega Or Holdings Ltd.	1,350	42,905	0.00%
Melisron Ltd.	1,762	156,680	0.00%
Menora Mivtachim Holdings Ltd.	1,772	72,414	0.00%
Migdal Insurance & Financial Holdings Ltd.	13,189	24,820	0.00%
Mivne Real Estate KD Ltd.	55,562	166,062	0.00%
Mizrahi Tefahot Bank Ltd.	13,930	602,519	0.01%
Next Vision Stabilized Systems Ltd.	8,475	140,581	0.00%
Nice Ltd.	6,167	1,051,402	0.02%
Nova Ltd.	2,755	543,719	0.01%
One Software Technologies Ltd.	4,343	81,540	0.00%
OPC Energy Ltd.	1	5	0.00%
OY Nofar Energy Ltd.	4,915	118,705	0.00%
Partner Communications Co., Ltd.	22,626	148,412	0.00%
Perion Network Ltd.	3,036	25,980	0.00%
Phoenix Financial Ltd.	18,889	275,690	0.01%
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.	2,021	137,113	0.00%
Sapiens International Corp. NV	2,550	69,040	0.00%
Shapir Engineering & Industry Ltd.	21,118	158,342	0.00%
Shikun & Binui Ltd.	32,271	118,682	0.00%
Shufersal Ltd.	13,943	145,222	0.00%
Strauss Group Ltd.	8,334	157,730	0.00%
Summit Real Estate Holdings Ltd.	2,499	38,408	0.00%
Tel Aviv Stock Exchange Ltd.	10,263	118,977	0.00%
Tower Semiconductor Ltd.	11,020	571,317	0.01%
YH Dimri Construction & Development Ltd.	1,117	110,607	0.00%
		13,038,638	**0.21%**
Italy 0.61% (31 December 2023: 0.65%)			
Amplifon SpA	11,245	289,358	0.01%
Anima Holding SpA	26,923	184,836	0.00%
Ariston Holding NV	26,559	94,936	0.00%
Azimut Holding SpA	13,942	346,342	0.01%
Banca Generali SpA	4,563	211,963	0.00%
Banca IFIS SpA	2,763	60,598	0.00%
Banca Mediolanum SpA	16,069	191,187	0.00%
Banca Monte dei Paschi di Siena SpA	95,914	675,965	0.01%
Banca Popolare di Sondrio SpA	34,320	289,282	0.01%
Banco BPM SpA	147,071	1,189,705	0.02%
BFF Bank SpA	22,811	217,311	0.00%
BPER Banca SpA	102,507	651,100	0.01%
Brembo NV	12,407	116,822	0.00%
Brunello Cucinelli SpA	3,104	338,776	0.01%
Buzzi SpA	8,243	303,698	0.01%
Carel Industries SpA	5,172	99,293	0.00%
Cementir Holding NV	3,601	39,302	0.00%
Credito Emiliano SpA	3,632	40,919	0.00%
Danieli & C Officine Meccaniche SpA	4,435	98,264	0.00%
De' Longhi SpA	8,854	276,150	0.00%
DiaSorin SpA	1,781	183,611	0.00%
Enav SpA	15,645	66,065	0.00%
ERG SpA	7,967	162,109	0.00%
Ferrari NV	11,368	4,854,593	0.08%
FinecoBank Banca Fineco SpA	61,215	1,064,287	0.02%
Generali	116,746	3,296,683	0.05%
GVS SpA	4,532	22,948	0.00%
Infrastrutture Wireless Italiane SpA	29,400	298,805	0.01%
Intercos SpA	8,914	128,488	0.00%
Interpump Group SpA	7,351	324,726	0.01%
Intesa Sanpaolo SpA	1,498,599	5,994,601	0.10%
Italmobiliare SpA	592	15,846	0.00%
Juventus Football Club SpA	4,497	14,072	0.00%
Maire SpA	14,891	127,366	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
MARR SpA	1,325	13,803	0.00%
Mediobanca Banca di Credito Finanziario SpA	56,138	818,192	0.01%
MFE-MediaForEurope NV Class A	55,452	169,391	0.00%
Moltiply Group SpA	1,071	40,313	0.00%
Moncler SpA	23,171	1,223,192	0.02%
Nexi SpA	74,430	413,107	0.01%
Piaggio & C SpA	7,606	17,170	0.00%
Pirelli & C SpA	33,387	189,248	0.00%
Poste Italiane SpA	41,728	588,511	0.01%
RAI Way SpA	2,908	16,562	0.00%
Recordati Industria Chimica e Farmaceutica SpA	11,094	581,285	0.01%
Reply SpA	2,048	325,316	0.01%
Rizzoli Corriere Della Sera Mediagroup SpA	15,496	14,249	0.00%
Salvatore Ferragamo SpA	5,268	36,930	0.00%
Sanlorenzo SpA	1,488	50,154	0.00%
Sesa SpA	351	22,625	0.00%
SOL SpA	2,604	100,173	0.00%
Stellantis NV	202,859	2,644,662	0.04%
Tamburi Investment Partners SpA	7,729	67,148	0.00%
Technogym SpA	17,388	188,155	0.00%
Technoprobe SpA	15,318	91,126	0.00%
Telecom Italia SpA	1,171,412	315,333	0.01%
Terna - Rete Elettrica Nazionale	130,595	1,030,461	0.02%
Tinexta SpA	1,386	11,367	0.00%
UniCredit SpA	151,042	6,025,464	0.10%
Unipol Gruppo SpA	33,518	417,536	0.01%
Webuild SpA	63,587	187,393	0.00%
Zignago Vetro SpA	1,352	13,160	0.00%
		37,882,033	**0.61%**
Japan 6.24% (31 December 2023: 7.00%)			
77 Bank Ltd.	6,900	199,633	0.00%
ABC-Mart, Inc.	9,300	188,829	0.00%
Achilles Corp.	13,100	120,697	0.00%
Acom Co., Ltd.	24,700	60,320	0.00%
Activia Properties, Inc. REIT	57	119,143	0.00%
Adastria Co., Ltd.	2,900	63,938	0.00%
ADEKA Corp.	13,900	250,520	0.01%
Advan Group Co., Ltd.	200	1,241	0.00%
Advance Residence Investment Corp. REIT	152	282,800	0.01%
Advantest Corp.	71,700	4,196,339	0.07%
Aeon Co., Ltd.	73,400	1,725,713	0.03%
Aeon Delight Co., Ltd.	600	16,588	0.00%
AEON Financial Service Co., Ltd.	20,800	168,878	0.00%
Aeon Hokkaido Corp.	3,300	18,604	0.00%
AEON Investment Corp. REIT	254	204,771	0.00%
Aeon Mall Co., Ltd.	11,250	145,672	0.00%
Ai Holdings Corp.	1,300	17,652	0.00%
Aica Kogyo Co., Ltd.	8,500	178,589	0.00%
Aichi Financial Group, Inc.	4,700	75,153	0.00%
Aichi Steel Corp.	500	16,480	0.00%
Aida Engineering Ltd.	2,500	12,949	0.00%
Aiful Corp.	28,200	60,649	0.00%
Ain Holdings, Inc.	1,700	47,140	0.00%
Air Water, Inc.	19,900	242,672	0.01%
Airport Facilities Co., Ltd.	1,100	4,032	0.00%
Aisin Corp.	48,000	542,886	0.01%
Ajinomoto Co., Inc.	46,600	1,913,103	0.03%
Alfresa Holdings Corp.	14,500	199,656	0.00%
Alps Alpine Co., Ltd.	19,000	194,945	0.00%
Amada Co., Ltd.	35,700	349,140	0.01%
Amano Corp.	8,000	218,173	0.01%
Amuse, Inc.	1,400	12,765	0.00%
Amvis Holdings, Inc.	5,400	25,014	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
ANA Holdings, Inc.	19,090	348,068	0.01%
Anicom Holdings, Inc.	2,000	8,195	0.00%
Anritsu Corp.	21,900	196,481	0.00%
Aoyama Trading Co., Ltd.	2,400	34,513	0.00%
Aozora Bank Ltd.	12,498	197,538	0.00%
Appier Group, Inc.	11,300	104,976	0.00%
Arakawa Chemical Industries Ltd.	200	1,405	0.00%
Arata Corp.	7,000	141,194	0.00%
Arclands Corp.	12,600	135,974	0.00%
Arcs Co., Ltd.	8,200	135,867	0.00%
ARE Holdings, Inc.	5,800	63,108	0.00%
Argo Graphics, Inc.	500	16,035	0.00%
Ariake Japan Co., Ltd.	1,700	60,467	0.00%
Artience Co., Ltd.	7,200	144,541	0.00%
Artnature, Inc.	26,500	138,435	0.00%
As One Corp.	4,600	77,594	0.00%
Asahi Intecc Co., Ltd.	17,200	281,924	0.01%
Asahi Kasei Corp.	121,200	842,524	0.02%
Asics Corp.	55,800	1,104,212	0.02%
ASKUL Corp.	1,000	10,715	0.00%
Astellas Pharma, Inc.	168,900	1,649,129	0.03%
Autobacs Seven Co., Ltd.	12,000	112,090	0.00%
Awa Bank Ltd.	7,900	136,827	0.00%
Axial Retailing, Inc.	2,000	11,708	0.00%
Azbil Corp.	43,600	340,538	0.01%
AZ-COM MARUWA Holdings, Inc.	1,000	7,063	0.00%
Bandai Namco Holdings, Inc.	62,700	1,507,657	0.03%
Bank of Iwate Ltd.	700	12,520	0.00%
Bank of Nagoya Ltd.	800	32,731	0.00%
Bank of the Ryukyus Ltd.	1,800	12,209	0.00%
BayCurrent, Inc.	11,600	392,670	0.01%
Belc Co., Ltd.	300	12,790	0.00%
Bell System24 Holdings, Inc.	1,400	11,465	0.00%
Belluna Co., Ltd.	2,100	10,396	0.00%
Bic Camera, Inc.	11,500	125,274	0.00%
BIPROGY, Inc.	6,900	209,204	0.00%
BML, Inc.	600	11,094	0.00%
Bridgestone Corp.	54,400	1,848,409	0.03%
Broadleaf Co., Ltd.	3,300	14,110	0.00%
Brother Industries Ltd.	20,600	353,579	0.01%
Bunka Shutter Co., Ltd.	12,500	154,699	0.00%
C Uyemura & Co., Ltd.	1,900	132,139	0.00%
Calbee, Inc.	6,000	120,260	0.00%
Canon Marketing Japan, Inc.	3,800	125,006	0.00%
Canon, Inc.	88,500	2,906,264	0.05%
Capcom Co., Ltd.	36,300	802,406	0.01%
Casio Computer Co., Ltd.	24,200	201,949	0.00%
Central Glass Co., Ltd.	2,600	54,925	0.00%
Central Japan Railway Co.	88,200	1,663,992	0.03%
Central Security Patrols Co., Ltd.	400	7,605	0.00%
Change Holdings, Inc.	800	6,088	0.00%
Chiba Bank Ltd.	63,900	497,059	0.01%
Chofu Seisakusho Co., Ltd.	800	9,855	0.00%
Chori Co., Ltd.	800	19,827	0.00%
Chubu Shiryo Co., Ltd.	1,100	9,295	0.00%
Chudenko Corp.	2,300	49,026	0.00%
Chugai Pharmaceutical Co., Ltd.	63,400	2,823,470	0.05%
Chugin Financial Group, Inc.	17,500	182,505	0.00%
Chugoku Marine Paints Ltd.	2,200	33,176	0.00%
Citizen Watch Co., Ltd.	17,300	102,814	0.00%
CKD Corp.	3,100	51,187	0.00%
Cleanup Corp.	1,200	4,978	0.00%
Coca-Cola Bottlers Japan Holdings, Inc.	14,900	236,735	0.01%
COLOPL, Inc.	1,900	5,803	0.00%
Comforia Residential, Inc. REIT	114	201,582	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Computer Engineering & Consulting Ltd.	1,100	13,998	0.00%
COMSYS Holdings Corp.	11,800	243,268	0.01%
Comture Corp.	800	11,509	0.00%
Concordia Financial Group Ltd.	102,600	568,687	0.01%
Corona Corp. Class A	30,700	187,919	0.00%
Cosel Co., Ltd.	6,800	46,167	0.00%
Cosmos Pharmaceutical Corp.	3,400	144,883	0.00%
CRE Logistics, Inc. REIT	47	41,121	0.00%
Create SD Holdings Co., Ltd.	600	10,736	0.00%
Credit Saison Co., Ltd.	11,900	280,009	0.01%
Curves Holdings Co., Ltd.	3,400	16,810	0.00%
CyberAgent, Inc.	36,500	254,543	0.01%
Cybozu, Inc.	800	14,747	0.00%
Dai Nippon Printing Co., Ltd.	43,000	607,270	0.01%
Dai Nippon Toryo Co., Ltd.	1,100	8,126	0.00%
Daicel Corp.	23,300	208,523	0.00%
Dai-Dan Co., Ltd.	1,200	29,473	0.00%
Daiei Kankyo Co., Ltd.	6,100	112,211	0.00%
Daifuku Co., Ltd.	34,600	726,521	0.01%
Daihen Corp.	3,100	159,576	0.00%
Daiho Corp.	400	8,488	0.00%
Daiichi Jitsugyo Co., Ltd.	6,900	126,576	0.00%
Dai-ichi Life Holdings, Inc.	85,000	2,290,500	0.04%
Daiichi Sankyo Co., Ltd.	179,800	4,978,936	0.08%
Daiichikosho Co., Ltd.	14,100	165,260	0.00%
Daikyonishikawa Corp.	3,200	13,133	0.00%
Dainichiseika Color & Chemicals Manufacturing Co., Ltd.	800	15,398	0.00%
Daio Paper Corp.	3,500	18,529	0.00%
Daiseki Co., Ltd.	3,520	80,743	0.00%
Daishi Hokuetsu Financial Group, Inc.	7,800	143,433	0.00%
Daito Pharmaceutical Co., Ltd.	1,980	26,331	0.00%
Daito Trust Construction Co., Ltd.	5,800	648,607	0.01%
Daiwa House Industry Co., Ltd.	55,200	1,706,297	0.03%
Daiwa House Investment Corp. REIT Class A	230	339,234	0.01%
Daiwa Office Investment Corp. REIT Class A	32	57,847	0.00%
Daiwa Securities Group, Inc.	132,900	886,226	0.02%
Daiwa Securities Living Investments Corp. REIT Class A	198	112,254	0.00%
Daiwabo Holdings Co., Ltd.	9,700	190,531	0.00%
DCM Holdings Co., Ltd.	19,200	174,945	0.00%
DeNA Co., Ltd.	11,500	229,400	0.01%
Denka Co., Ltd.	10,500	149,089	0.00%
Denso Corp.	178,900	2,520,833	0.04%
Dentsu Group, Inc.	22,284	540,510	0.01%
Dentsu Soken, Inc.	4,000	148,893	0.00%
Denyo Co., Ltd.	3,100	58,899	0.00%
Dexerials Corp.	14,700	231,172	0.01%
DIC Corp.	7,000	150,725	0.00%
Digital Arts, Inc.	200	7,686	0.00%
Digital Garage, Inc.	1,900	46,666	0.00%
dip Corp.	700	11,153	0.00%
Disco Corp.	9,200	2,501,374	0.04%
DKK Co., Ltd.	700	7,318	0.00%
DMG Mori Co., Ltd.	13,000	210,353	0.00%
Doshisha Co., Ltd.	800	11,148	0.00%
Doutor Nichires Holdings Co., Ltd.	7,800	116,087	0.00%
Dowa Holdings Co., Ltd.	6,600	187,132	0.00%
DTS Corp.	2,400	64,062	0.00%
Duskin Co., Ltd.	6,000	141,715	0.00%
DyDo Group Holdings, Inc.	800	16,798	0.00%
Earth Corp.	900	32,069	0.00%
East Japan Railway Co.	106,200	1,888,706	0.03%
EDION Corp.	10,100	115,100	0.00%
eGuarantee, Inc.	1,000	11,332	0.00%
Ehime Bank Ltd.	1,500	10,671	0.00%
Eiken Chemical Co., Ltd.	1,000	13,649	0.00%
Eisai Co., Ltd.	25,300	696,893	0.01%
Eizo Corp.	8,600	119,949	0.00%
Elan Corp.	1,000	4,696	0.00%
Elecom Co., Ltd.	2,800	26,546	0.00%
en Japan, Inc.	2,200	29,691	0.00%
Enplas Corp.	1,000	31,019	0.00%
eRex Co., Ltd.	1,200	5,666	0.00%
ESPEC Corp.	1,900	32,787	0.00%
euglena Co., Ltd.	2,700	7,130	0.00%
Exedy Corp.	1,100	30,797	0.00%
EXEO Group, Inc.	16,600	182,942	0.00%
Ezaki Glico Co., Ltd.	4,600	137,391	0.00%
FANUC Corp.	89,500	2,377,593	0.04%
Fast Retailing Co., Ltd.	17,400	5,958,692	0.10%
FCC Co., Ltd.	7,100	144,340	0.00%
Ferrotec Holdings Corp.	4,200	69,056	0.00%
Financial Partners Group Co., Ltd.	2,300	42,368	0.00%
FP Corp.	5,200	92,446	0.00%
Frontier Real Estate Investment Corp. REIT	220	108,768	0.00%
Fuji Co., Ltd.	1,100	14,404	0.00%
Fuji Corp.	5,700	87,462	0.00%
Fuji Kyuko Co., Ltd.	3,600	51,242	0.00%
Fuji Media Holdings, Inc.	1,600	17,628	0.00%
Fuji Oil Holdings, Inc.	2,300	51,953	0.00%
Fuji Seal International, Inc.	2,800	45,289	0.00%
Fuji Soft, Inc.	3,000	188,884	0.00%
Fujibo Holdings, Inc.	1,500	52,017	0.00%
FUJIFILM Holdings Corp.	110,800	2,332,891	0.04%
Fujikura Ltd.	24,100	1,004,116	0.02%
Fujimi, Inc.	5,100	78,174	0.00%
Fujitec Co., Ltd.	8,600	336,208	0.01%
Fujitsu General Ltd.	5,300	78,475	0.00%
Fujitsu Ltd.	171,500	3,054,939	0.05%
Fukuda Denshi Co., Ltd.	1,200	55,510	0.00%
Fukui Bank Ltd.	1,100	12,865	0.00%
Fukuoka Corp. REIT	161	148,543	0.00%
Fukuoka Financial Group, Inc.	15,900	399,119	0.01%
Fukushima Galilei Co., Ltd.	1,200	20,188	0.00%
Fukuyama Transporting Co., Ltd.	3,800	89,463	0.00%
Funai Soken Holdings, Inc.	8,500	129,263	0.00%
Furukawa Co., Ltd.	1,300	13,285	0.00%
Furukawa Electric Co., Ltd.	5,300	225,442	0.01%
Fuso Chemical Co., Ltd.	500	11,342	0.00%
Fuso Pharmaceutical Industries Ltd.	700	11,322	0.00%
Futaba Corp.	8,900	28,768	0.00%
Future Corp.	2,000	23,568	0.00%
Fuyo General Lease Co., Ltd.	2,500	186,116	0.00%
Gecoss Corp.	5,700	36,994	0.00%
Geo Holdings Corp.	1,300	13,665	0.00%
giftee, Inc.	1,700	14,019	0.00%
Giken Ltd.	400	4,495	0.00%
Global One Real Estate Investment Corp. REIT	36	22,678	0.00%
GLOBERIDE, Inc.	1,800	22,128	0.00%
Glory Ltd.	5,500	90,815	0.00%
GLP J REIT	464	364,327	0.01%
GMO GlobalSign Holdings KK	100	1,502	0.00%
GMO internet group, Inc.	9,500	162,001	0.00%
GMO Payment Gateway, Inc.	3,800	192,732	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Godo Steel Ltd.	1,600	40,417	0.00%
Goldwin, Inc.	3,200	180,097	0.00%
Gree, Inc.	4,100	11,896	0.00%
GS Yuasa Corp.	7,300	123,138	0.00%
GungHo Online Entertainment, Inc.	7,200	152,741	0.00%
Gunma Bank Ltd.	27,800	188,565	0.00%
Gunze Ltd.	4,100	142,441	0.00%
Gurunavi, Inc.	1,700	2,910	0.00%
H.U. Group Holdings, Inc.	9,900	161,199	0.00%
H2O Retailing Corp.	13,100	192,799	0.00%
Hachijuni Bank Ltd.	41,600	268,007	0.01%
Hakuhodo DY Holdings, Inc.	31,000	236,406	0.01%
Hamakyorex Co., Ltd.	2,400	20,601	0.00%
Hamamatsu Photonics KK	24,200	271,857	0.01%
Hankyu Hanshin Holdings, Inc.	21,800	571,078	0.01%
Hankyu Hanshin, Inc. REIT Class A	28	21,736	0.00%
Hanwa Co., Ltd.	4,600	145,762	0.00%
Harmonic Drive Systems, Inc.	4,300	91,521	0.00%
Haseko Corp.	11,900	153,937	0.00%
Hazama Ando Corp.	12,800	96,920	0.00%
Heiwa Real Estate Co., Ltd.	2,300	63,808	0.00%
Heiwa Real Estate, Inc. REIT	66	50,478	0.00%
Heiwado Co., Ltd.	9,300	135,748	0.00%
Hibiya Engineering Ltd.	1,100	26,667	0.00%
Hikari Tsushin, Inc.	2,400	526,546	0.01%
HI-LEX Corp.	2,900	28,491	0.00%
Hino Motors Ltd.	16,400	59,063	0.00%
Hioki EE Corp.	900	43,122	0.00%
Hirata Corp.	300	10,442	0.00%
Hirogin Holdings, Inc.	36,700	271,701	0.01%
Hirose Electric Co., Ltd.	2,542	303,112	0.01%
HIS Co., Ltd.	1,000	9,188	0.00%
Hisamitsu Pharmaceutical Co., Inc.	9,100	236,533	0.01%
Hogy Medical Co., Ltd.	500	15,112	0.00%
Hokkan Holdings Ltd.	400	4,268	0.00%
Hokkoku Financial Holdings, Inc.	2,600	88,839	0.00%
Hokuetsu Corp.	13,600	132,314	0.00%
Hokuhoku Financial Group, Inc.	8,800	107,536	0.00%
Honda Motor Co., Ltd.	437,900	4,277,020	0.07%
Hoshino Resorts, Inc. REIT	42	59,702	0.00%
Hoshizaki Corp.	12,600	502,204	0.01%
Hosiden Corp.	10,200	150,053	0.00%
Hosokawa Micron Corp.	800	21,456	0.00%
House Foods Group, Inc.	11,800	217,440	0.01%
Hoya Corp.	34,000	4,286,778	0.07%
Hulic Co., Ltd.	63,111	550,153	0.01%
Hulic Reit, Inc. REIT	86	75,132	0.00%
Hyakugo Bank Ltd.	30,900	124,261	0.00%
Hyakujushi Bank Ltd.	900	18,755	0.00%
Ibiden Co., Ltd.	11,300	343,328	0.01%
Ichibanya Co., Ltd.	20,900	136,177	0.00%
Ichigo Office Investment Corp. REIT	56	28,470	0.00%
Ichigo, Inc.	6,300	15,073	0.00%
Ichiyoshi Securities Co., Ltd.	11,900	72,842	0.00%
Icom, Inc.	600	10,533	0.00%
Idec Corp.	1,100	17,400	0.00%
Iida Group Holdings Co., Ltd.	15,400	233,264	0.01%
Iino Kaiun Kaisha Ltd.	3,100	23,157	0.00%
Inaba Denki Sangyo Co., Ltd.	3,800	94,710	0.00%
Inabata & Co., Ltd.	7,500	158,914	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Industrial & Infrastructure Fund Investment Corp. REIT Class A	178	130,136	0.00%
Infomart Corp.	18,900	37,040	0.00%
INFRONEER Holdings, Inc.	19,544	151,840	0.00%
Intage Holdings, Inc.	1,600	16,259	0.00%
Integrated Design & Engineering Holdings Co., Ltd.	600	24,777	0.00%
Internet Initiative Japan, Inc.	11,500	218,460	0.01%
Invincible Investment Corp. REIT	738	310,865	0.01%
IR Japan Holdings Ltd.	500	2,364	0.00%
Iriso Electronics Co., Ltd.	2,700	46,386	0.00%
Isetan Mitsukoshi Holdings Ltd.	38,000	665,532	0.01%
Isuzu Motors Ltd.	56,600	777,368	0.01%
Ito En Ltd.	8,900	200,414	0.00%
Itoham Yonekyu Holdings, Inc.	5,520	139,089	0.00%
Iyogin Holdings, Inc.	27,600	269,572	0.01%
Izumi Co., Ltd.	2,400	49,188	0.00%
J Front Retailing Co., Ltd.	21,400	289,695	0.01%
Jaccs Co., Ltd.	1,000	24,847	0.00%
JAFCO Group Co., Ltd.	8,000	110,104	0.00%
Japan Airlines Co., Ltd.	12,567	199,308	0.00%
Japan Airport Terminal Co., Ltd.	5,400	171,799	0.00%
Japan Aviation Electronics Industry Ltd.	1,200	22,746	0.00%
Japan Elevator Service Holdings Co., Ltd.	8,100	150,290	0.00%
Japan Excellent, Inc. REIT	104	76,895	0.00%
Japan Exchange Group, Inc.	106,200	1,196,068	0.02%
Japan Hotel Investment Corp. REIT Class A	640	287,503	0.01%
Japan Lifeline Co., Ltd.	8,400	73,706	0.00%
Japan Logistics Fund, Inc. REIT	85	142,352	0.00%
Japan Material Co., Ltd.	6,100	65,945	0.00%
Japan Metropolitan Fund Invest REIT	716	410,939	0.01%
Japan Post Bank Co., Ltd.	136,957	1,302,381	0.02%
Japan Post Holdings Co., Ltd.	179,315	1,700,617	0.03%
Japan Post Insurance Co., Ltd.	17,338	320,702	0.01%
Japan Prime Realty Investment Corp. REIT	71	142,533	0.00%
Japan Pulp & Paper Co., Ltd.	5,000	21,793	0.00%
Japan Real Estate Investment Corp. REIT	690	473,727	0.01%
Japan Securities Finance Co., Ltd.	12,900	168,761	0.00%
Japan Wool Textile Co., Ltd.	1,900	15,765	0.00%
JCR Pharmaceuticals Co., Ltd.	2,200	8,497	0.00%
JCU Corp.	600	14,679	0.00%
Jeol Ltd.	2,900	103,998	0.00%
JINS Holdings, Inc.	800	32,782	0.00%
JM Holdings Co., Ltd.	500	8,059	0.00%
JMDC, Inc.	2,300	57,456	0.00%
J-Oil Mills, Inc.	800	11,016	0.00%
Joshin Denki Co., Ltd.	800	11,631	0.00%
Joyful Honda Co., Ltd.	12,000	141,028	0.00%
JTEKT Corp.	33,500	251,421	0.01%
Juroku Financial Group, Inc.	4,500	122,550	0.00%
Justsystems Corp.	1,700	38,022	0.00%
JVCKenwood Corp.	11,700	130,021	0.00%
Kadokawa Corp.	7,600	152,039	0.00%
Kaga Electronics Co., Ltd.	1,800	33,157	0.00%
Kagome Co., Ltd.	12,600	238,435	0.01%
Kakaku.com, Inc.	11,600	178,621	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Kaken Pharmaceutical Co., Ltd.	2,400	68,918	0.00%
Kameda Seika Co., Ltd.	400	10,626	0.00%
Kamigumi Co., Ltd.	9,700	211,331	0.01%
Kanamoto Co., Ltd.	6,600	141,105	0.00%
Kaneka Corp.	7,100	169,594	0.00%
Kanematsu Corp.	7,700	129,003	0.00%
Kansai Paint Co., Ltd.	19,700	283,667	0.01%
Kanto Denka Kogyo Co., Ltd.	2,000	12,433	0.00%
Kao Corp.	44,000	1,788,445	0.03%
Katitas Co., Ltd.	6,500	94,009	0.00%
Kawasaki Kisen Kaisha Ltd.	37,800	542,251	0.01%
KDDI Corp.	141,600	4,542,805	0.08%
KDX Realty Investment Corp. REIT Class A	436	414,749	0.01%
Keihan Holdings Co., Ltd.	8,300	174,809	0.00%
Keikyu Corp.	20,400	169,264	0.00%
Keio Corp.	10,600	258,997	0.01%
Keisei Electric Railway Co., Ltd.	39,000	352,008	0.01%
Keiyo Bank Ltd.	3,500	17,549	0.00%
Kenko Mayonnaise Co., Ltd.	2,400	30,695	0.00%
Kewpie Corp.	12,100	258,230	0.01%
Key Coffee, Inc.	2,600	33,799	0.00%
Keyence Corp.	17,820	7,328,243	0.12%
KH Neochem Co., Ltd.	2,900	37,588	0.00%
Kikkoman Corp.	89,100	999,228	0.02%
Kintetsu Group Holdings Co., Ltd.	21,000	442,288	0.01%
Kissei Pharmaceutical Co., Ltd.	4,800	127,055	0.00%
Kitz Corp.	19,700	142,523	0.00%
Kiyo Bank Ltd.	10,500	147,919	0.00%
Koa Corp.	3,400	21,439	0.00%
Kobayashi Pharmaceutical Co., Ltd.	6,300	249,739	0.01%
Kobe Bussan Co., Ltd.	11,900	260,473	0.01%
Koei Tecmo Holdings Co., Ltd.	14,800	174,829	0.00%
Kohnan Shoji Co., Ltd.	700	16,035	0.00%
Koito Manufacturing Co., Ltd.	21,300	272,146	0.01%
Kokusai Electric Corp.	14,000	191,079	0.00%
Kokuyo Co., Ltd.	11,100	197,548	0.00%
KOMEDA Holdings Co., Ltd.	2,900	52,331	0.00%
Komeri Co., Ltd.	6,600	138,795	0.00%
Komori Corp.	6,700	51,499	0.00%
Konica Minolta, Inc.	40,100	169,040	0.00%
Konishi Co., Ltd.	2,400	19,975	0.00%
Konoike Transport Co., Ltd.	6,400	125,834	0.00%
Kose Corp.	2,500	114,199	0.00%
Kotobuki Spirits Co., Ltd.	8,300	115,078	0.00%
K's Holdings Corp.	14,100	126,322	0.00%
Kubota Corp.	86,100	1,007,495	0.02%
Kumiai Chemical Industry Co., Ltd.	8,200	39,236	0.00%
Kurabo Industries Ltd.	700	25,611	0.00%
Kuraray Co., Ltd.	32,900	477,402	0.01%
Kureha Corp.	2,700	49,392	0.00%
Kurita Water Industries Ltd.	9,500	335,123	0.01%
Kusuri no Aoki Holdings Co., Ltd.	3,600	74,584	0.00%
KYB Corp.	8,300	155,216	0.00%
Kyocera Corp.	128,700	1,290,194	0.02%
Kyoei Steel Ltd.	2,400	28,038	0.00%
Kyokuto Kaihatsu Kogyo Co., Ltd.	1,500	24,357	0.00%
Kyokuyo Co., Ltd.	700	18,351	0.00%
Kyorin Pharmaceutical Co., Ltd.	900	8,619	0.00%
Kyoritsu Maintenance Co., Ltd.	3,200	59,628	0.00%
Kyoto Financial Group, Inc.	26,400	389,717	0.01%
Kyowa Kirin Co., Ltd.	20,500	309,861	0.01%
Kyudenko Corp.	3,300	108,642	0.00%
Kyushu Financial Group, Inc.	38,400	177,584	0.00%
Kyushu Railway Co.	12,800	311,937	0.01%
LaSalle Logiport REIT	167	150,997	0.00%
Lasertec Corp.	8,000	772,970	0.01%
LEC, Inc.	1,600	13,133	0.00%
Leopalace21 Corp.	7,000	26,368	0.00%
Life Corp.	600	13,419	0.00%
Lintec Corp.	6,200	120,915	0.00%
Lion Corp.	23,400	262,424	0.01%
LITALICO, Inc.	1,800	10,251	0.00%
Lixil Corp.	23,200	254,719	0.01%
LY Corp.	224,200	598,304	0.01%
M&A Capital Partners Co., Ltd.	500	8,453	0.00%
M&A Research Institute Holdings, Inc.	2,300	29,811	0.00%
M3, Inc.	46,502	413,358	0.01%
Mabuchi Motor Co., Ltd.	8,200	117,214	0.00%
Macnica Holdings, Inc.	15,300	179,665	0.00%
Maeda Kosen Co., Ltd.	1,800	22,380	0.00%
Makino Milling Machine Co., Ltd.	2,300	157,324	0.00%
Makita Corp.	22,000	677,946	0.01%
Mandom Corp.	900	7,347	0.00%
Mani, Inc.	3,300	37,964	0.00%
Marudai Food Co., Ltd.	900	9,523	0.00%
Maruha Nichiro Corp.	7,400	142,999	0.00%
Marui Group Co., Ltd.	16,700	267,194	0.01%
Marusan Securities Co., Ltd.	13,600	86,709	0.00%
Maruwa Co., Ltd.	900	276,883	0.01%
Maruzen Showa Unyu Co., Ltd.	700	27,214	0.00%
Matsui Securities Co., Ltd.	2,300	11,942	0.00%
MatsukiyoCocokara & Co.	37,590	551,317	0.01%
Max Co., Ltd.	6,800	152,303	0.00%
Maxell Ltd.	1,800	21,441	0.00%
Mazda Motor Corp.	48,300	332,992	0.01%
McDonald's Holdings Co. Japan Ltd.	7,300	287,522	0.01%
MCJ Co., Ltd.	2,500	22,827	0.00%
Mebuki Financial Group, Inc.	85,600	349,840	0.01%
Media Do Co., Ltd.	300	2,720	0.00%
Medipal Holdings Corp.	21,900	331,719	0.01%
Medley, Inc.	3,600	87,847	0.00%
Megachips Corp.	1,000	40,214	0.00%
Megmilk Snow Brand Co., Ltd.	8,000	140,596	0.00%
Meidensha Corp.	5,200	144,757	0.00%
MEIJI Holdings Co., Ltd.	27,200	554,004	0.01%
Meiko Electronics Co., Ltd.	2,300	135,225	0.00%
MEITEC Group Holdings, Inc.	10,900	205,641	0.00%
Menicon Co., Ltd.	2,400	21,379	0.00%
Mercari, Inc.	11,900	135,764	0.00%
METAWATER Co., Ltd.	800	9,254	0.00%
Micronics Japan Co., Ltd.	1,700	40,834	0.00%
Milbon Co., Ltd.	1,600	35,683	0.00%
MINEBEA MITSUMI, Inc.	38,100	622,919	0.01%
Mirai Corp. REIT	88	22,846	0.00%
MIRAIT ONE Corp.	13,100	191,882	0.00%
Miroku Jyoho Service Co., Ltd.	1,000	12,592	0.00%
MISUMI Group, Inc.	24,900	388,963	0.01%
Mitani Sekisan Co., Ltd.	1,000	35,314	0.00%
Mitsubishi Chemical Group Corp.	131,400	668,622	0.01%
Mitsubishi Estate Co., Ltd.	112,500	1,575,186	0.03%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Mitsubishi Estate Logistics Investment Corp. REIT	57	125,671	0.00%
Mitsubishi HC Capital, Inc.	85,260	565,290	0.01%
Mitsubishi Logisnext Co., Ltd.	1,700	21,234	0.00%
Mitsubishi Logistics Corp.	31,500	232,101	0.01%
Mitsubishi Materials Corp.	14,900	228,060	0.01%
Mitsubishi Motors Corp.	55,600	188,423	0.00%
Mitsubishi Pencil Co., Ltd.	1,300	19,042	0.00%
Mitsubishi UFJ Financial Group, Inc.	1,091,200	12,817,226	0.21%
Mitsuboshi Belting Ltd.	4,800	122,168	0.00%
Mitsui Chemicals, Inc.	16,300	359,894	0.01%
Mitsui DM Sugar Holdings Co., Ltd.	1,400	30,109	0.00%
Mitsui E&S Co., Ltd.	12,900	151,195	0.00%
Mitsui Fudosan Co., Ltd.	264,800	2,139,832	0.04%
Mitsui Fudosan Logistics Park, Inc. REIT	339	218,939	0.01%
Mitsui High-Tec, Inc.	7,500	39,466	0.00%
Mitsui OSK Lines Ltd.	33,600	1,177,582	0.02%
Mitsui-Soko Holdings Co., Ltd.	1,900	89,705	0.00%
Miura Co., Ltd.	7,400	187,401	0.00%
Miyazaki Bank Ltd.	800	15,933	0.00%
Mizuho Financial Group, Inc.	244,162	6,017,049	0.10%
Mizuho Leasing Co., Ltd.	17,500	117,587	0.00%
Mizuno Corp.	900	51,311	0.00%
Mochida Pharmaceutical Co., Ltd.	6,100	136,625	0.00%
Monex Group, Inc.	7,800	47,795	0.00%
Money Forward, Inc.	3,300	101,440	0.00%
MonotaRO Co., Ltd.	19,900	338,335	0.01%
Mori Hills Investment Corp. REIT Class A	169	133,234	0.00%
Mori Trust Reit, Inc. REIT	172	67,417	0.00%
Morinaga & Co., Ltd.	10,100	174,578	0.00%
Morinaga Milk Industry Co., Ltd.	10,900	203,040	0.00%
Morita Holdings Corp.	1,100	15,258	0.00%
MOS Food Services, Inc.	5,700	134,194	0.00%
MS&AD Insurance Group Holdings, Inc.	127,000	2,787,115	0.05%
Murata Manufacturing Co., Ltd.	164,900	2,685,553	0.05%
Musashi Seimitsu Industry Co., Ltd.	2,000	50,395	0.00%
Musashino Bank Ltd.	7,700	146,984	0.00%
Nabtesco Corp.	11,400	203,685	0.00%
Nachi-Fujikoshi Corp.	500	10,069	0.00%
Nagaileben Co., Ltd.	700	9,812	0.00%
Nagase & Co., Ltd.	7,900	162,112	0.00%
Nagawa Co., Ltd.	700	33,049	0.00%
Nagoya Railroad Co., Ltd.	18,900	210,755	0.00%
Nakanishi, Inc.	5,800	88,351	0.00%
Nakayama Steel Works Ltd.	1,500	7,158	0.00%
Nankai Electric Railway Co., Ltd.	10,200	161,119	0.00%
Nanto Bank Ltd.	6,700	137,487	0.00%
NEC Corp.	23,700	2,069,000	0.04%
NEC Networks & System Integration Corp.	6,000	125,795	0.00%
Nexon Co., Ltd.	42,200	638,129	0.01%
Nextage Co., Ltd.	1,500	13,544	0.00%
NH Foods Ltd.	11,600	375,989	0.01%
NHK Spring Co., Ltd.	19,300	245,610	0.01%
Nichicon Corp.	2,500	17,450	0.00%
Nichiha Corp.	7,300	135,632	0.00%
Nichirei Corp.	11,600	307,493	0.01%
Nichireki Group Co., Ltd.	7,200	123,008	0.00%
Nifco, Inc.	7,600	185,164	0.00%
Nihon Kohden Corp.	14,600	200,290	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Nihon M&A Center Holdings, Inc.	23,600	99,289	0.00%
Nihon Parkerizing Co., Ltd.	5,800	48,124	0.00%
Nikkon Holdings Co., Ltd.	16,500	214,072	0.01%
Nikon Corp.	34,400	358,862	0.01%
Nintendo Co., Ltd.	100,200	5,906,419	0.10%
Nippn Corp.	4,200	58,419	0.00%
Nippon Accommodations Fund, Inc. REIT Class A	67	250,248	0.01%
Nippon Building Fund, Inc. REIT	820	638,636	0.01%
Nippon Ceramic Co., Ltd.	900	14,660	0.00%
Nippon Densetsu Kogyo Co., Ltd.	800	10,145	0.00%
Nippon Electric Glass Co., Ltd.	9,900	212,350	0.01%
Nippon Express Holdings, Inc.	25,800	392,844	0.01%
NIPPON Investment Corp. REIT	88	42,611	0.00%
Nippon Kayaku Co., Ltd.	23,700	193,629	0.00%
Nippon Light Metal Holdings Co., Ltd.	9,430	93,544	0.00%
Nippon Paint Holdings Co., Ltd.	103,247	672,393	0.01%
Nippon Paper Industries Co., Ltd.	8,900	49,325	0.00%
Nippon Parking Development Co., Ltd.	20,200	27,506	0.00%
Nippon Prologis, Inc. REIT	254	360,248	0.01%
Nippon Road Co., Ltd.	500	5,663	0.00%
Nippon Sanso Holdings Corp.	17,600	495,434	0.01%
Nippon Seiki Co., Ltd.	1,600	11,728	0.00%
Nippon Sheet Glass Co., Ltd.	4,600	10,449	0.00%
Nippon Shinyaku Co., Ltd.	4,400	111,680	0.00%
Nippon Shokubai Co., Ltd.	15,300	186,431	0.00%
Nippon Signal Co., Ltd.	1,700	10,060	0.00%
Nippon Soda Co., Ltd.	8,000	148,027	0.00%
Nippon Telegraph & Telephone Corp.	2,694,100	2,708,500	0.05%
Nippon Television Holdings, Inc.	7,300	127,620	0.00%
Nippon Yusen KK	41,200	1,382,334	0.02%
Nipro Corp.	19,700	187,649	0.00%
Nishimatsu Construction Co., Ltd.	2,200	73,352	0.00%
Nishimatsuya Chain Co., Ltd.	2,100	31,414	0.00%
Nishi-Nippon Financial Holdings, Inc.	17,400	224,420	0.01%
Nishi-Nippon Railroad Co., Ltd.	8,500	122,665	0.00%
Nishio Holdings Co., Ltd.	1,800	54,117	0.00%
Nissan Chemical Corp.	11,300	355,839	0.01%
Nissan Motor Co., Ltd.	215,700	658,794	0.01%
Nissan Shatai Co., Ltd.	2,000	12,726	0.00%
Nissei ASB Machine Co., Ltd.	400	12,930	0.00%
Nissha Co., Ltd.	2,200	22,832	0.00%
Nisshin Oillio Group Ltd.	4,200	138,165	0.00%
Nisshin Seifun Group, Inc.	27,448	321,705	0.01%
Nisshinbo Holdings, Inc.	26,500	151,925	0.00%
Nissin Foods Holdings Co., Ltd.	21,500	522,999	0.01%
Nissui Corp.	34,500	197,438	0.00%
Niterra Co., Ltd.	16,600	536,574	0.01%
Nitori Holdings Co., Ltd.	7,800	924,873	0.02%
Nitta Corp.	900	21,332	0.00%
Nittetsu Mining Co., Ltd.	1,400	39,775	0.00%
Nitto Boseki Co., Ltd.	1,500	61,275	0.00%
Nitto Denko Corp.	67,000	1,142,530	0.02%
Nitto Kogyo Corp.	1,000	18,421	0.00%
Noevir Holdings Co., Ltd.	400	12,459	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Nohmi Bosai Ltd.	900	19,041	0.00%
Nojima Corp.	10,600	154,522	0.00%
NOK Corp.	12,000	189,056	0.00%
Nomura Co., Ltd.	2,100	11,973	0.00%
Nomura Holdings, Inc.	287,300	1,702,485	0.03%
Nomura Real Estate Holdings, Inc.	10,900	270,835	0.01%
Nomura Real Estate Master Fund, Inc. REIT	449	393,404	0.01%
Nomura Research Institute Ltd.	40,841	1,210,729	0.02%
Noritake Co., Ltd.	1,000	25,261	0.00%
Noritsu Koki Co., Ltd.	1,100	36,326	0.00%
Noritz Corp.	1,400	14,841	0.00%
North Pacific Bank Ltd.	9,500	27,685	0.00%
NSD Co., Ltd.	5,100	109,652	0.00%
NSK Ltd.	36,100	157,782	0.00%
NTN Corp.	57,700	93,511	0.00%
NTT Data Group Corp.	55,000	1,060,384	0.02%
NTT UD Investment Corp. REIT	136	103,497	0.00%
Nxera Pharma Co., Ltd.	9,700	64,683	0.00%
Obara Group, Inc.	600	15,290	0.00%
OBIC Business Consultants Co., Ltd.	2,212	97,623	0.00%
Obic Co., Ltd.	32,500	970,492	0.02%
Odakyu Electric Railway Co., Ltd.	32,900	303,963	0.01%
Ogaki Kyoritsu Bank Ltd.	11,100	136,737	0.00%
Oiles Corp.	1,300	20,531	0.00%
Oisix ra daichi, Inc.	1,500	12,026	0.00%
Oita Bank Ltd.	800	15,907	0.00%
Oji Holdings Corp.	105,000	403,605	0.01%
Okamoto Industries, Inc.	400	14,609	0.00%
Okamura Corp.	6,100	80,073	0.00%
Okasan Securities Group, Inc.	30,300	123,390	0.00%
Oki Electric Industry Co., Ltd.	4,900	33,299	0.00%
Okinawa Cellular Telephone Co.	4,300	119,019	0.00%
Okinawa Financial Group, Inc.	600	9,938	0.00%
OKUMA Corp.	8,000	173,581	0.00%
Okuwa Co., Ltd.	1,800	10,148	0.00%
Olympus Corp.	108,900	1,642,577	0.03%
Omron Corp.	16,400	558,598	0.01%
One, Inc. REIT	20	29,270	0.00%
Ono Pharmaceutical Co., Ltd.	39,400	409,769	0.01%
Onward Holdings Co., Ltd.	5,200	19,522	0.00%
Open House Group Co., Ltd.	9,300	315,346	0.01%
Open Up Group, Inc.	5,200	59,292	0.00%
Optex Group Co., Ltd.	5,000	55,739	0.00%
Optim Corp.	600	2,688	0.00%
Oracle Corp. Japan	3,500	337,506	0.01%
Organo Corp.	3,200	166,964	0.00%
Orient Corp.	1,490	8,030	0.00%
Oriental Land Co., Ltd.	106,100	2,310,220	0.04%
Orix JREIT, Inc. REIT	222	231,803	0.01%
Osaka Organic Chemical Industry Ltd.	1,900	34,951	0.00%
Osaka Soda Co., Ltd.	11,000	139,705	0.00%
OSAKA Titanium Technologies Co., Ltd.	400	4,724	0.00%
OSG Corp.	14,500	171,101	0.00%
Otsuka Corp.	23,200	532,762	0.01%
Otsuka Holdings Co., Ltd.	44,900	2,456,987	0.04%
Pacific Industrial Co., Ltd.	1,800	15,668	0.00%
Pacific Metals Co., Ltd.	2,600	24,054	0.00%
Pack Corp.	500	11,390	0.00%
PAL GROUP Holdings Co., Ltd.	6,200	120,520	0.00%
PALTAC Corp.	6,100	169,306	0.00%
Pan Pacific International Holdings Corp.	39,300	1,079,275	0.02%
Panasonic Holdings Corp.	209,430	2,189,447	0.04%
Paramount Bed Holdings Co., Ltd.	8,200	141,241	0.00%
Park24 Co., Ltd.	9,300	130,985	0.00%
Pasona Group, Inc.	1,900	24,759	0.00%
PeptiDream, Inc.	9,700	163,220	0.00%
Persol Holdings Co., Ltd.	145,000	218,201	0.01%
Pharma Foods International Co., Ltd.	1,900	12,078	0.00%
PIA Corp.	300	6,003	0.00%
Pigeon Corp.	13,100	121,364	0.00%
Pilot Corp.	6,200	191,807	0.00%
Piolax, Inc.	1,100	17,806	0.00%
Pola Orbis Holdings, Inc.	16,500	150,029	0.00%
Premium Group Co., Ltd.	7,600	124,958	0.00%
Pressance Corp.	1,000	12,720	0.00%
Prestige International, Inc.	2,100	9,113	0.00%
Prima Meat Packers Ltd.	700	9,897	0.00%
Procrea Holdings, Inc.	800	9,005	0.00%
Raito Kogyo Co., Ltd.	9,900	139,845	0.00%
Raksul, Inc.	3,400	28,795	0.00%
Rakus Co., Ltd.	11,400	134,775	0.00%
Rakuten Bank Ltd.	9,900	278,430	0.01%
Rakuten Group, Inc.	139,300	761,293	0.01%
Recruit Holdings Co., Ltd.	136,821	9,702,660	0.16%
Relo Group, Inc.	16,300	200,016	0.00%
Renesas Electronics Corp.	159,564	2,077,804	0.04%
Rengo Co., Ltd.	22,500	125,414	0.00%
RENOVA, Inc.	2,600	12,788	0.00%
Resona Holdings, Inc.	214,400	1,561,344	0.03%
Resonac Holdings Corp.	18,335	468,408	0.01%
Resorttrust, Inc.	6,400	127,951	0.00%
Restar Corp.	1,000	16,512	0.00%
Retail Partners Co., Ltd.	2,600	20,944	0.00%
Ricoh Leasing Co., Ltd.	600	20,005	0.00%
Riken Keiki Co., Ltd.	6,100	149,434	0.00%
Riken Vitamin Co., Ltd.	400	6,243	0.00%
Rinnai Corp.	9,000	186,631	0.00%
Riso Kagaku Corp.	800	8,175	0.00%
Rohm Co., Ltd.	28,000	264,660	0.01%
Rohto Pharmaceutical Co., Ltd.	17,400	318,583	0.01%
Roland Corp.	1,200	29,931	0.00%
Rorze Corp.	12,000	116,824	0.00%
Round One Corp.	18,000	150,382	0.00%
Ryobi Ltd.	5,500	79,616	0.00%
Ryohin Keikaku Co., Ltd.	24,300	556,321	0.01%
Ryoyo Ryosan Holdings, Inc.	1,624	25,358	0.00%
S Foods, Inc.	800	13,932	0.00%
Sakai Chemical Industry Co., Ltd.	1,900	31,699	0.00%
Sakai Moving Service Co., Ltd.	600	9,449	0.00%
Sakata INX Corp.	1,100	12,207	0.00%
Sakata Seed Corp.	1,800	39,686	0.00%
Sakura Internet, Inc.	3,600	101,934	0.00%
Samty Residential Investment Corp. REIT	51	30,179	0.00%
San ju San Financial Group, Inc.	8,600	124,819	0.00%
San-A Co., Ltd.	7,600	140,529	0.00%
Sangetsu Corp.	6,500	123,829	0.00%
San-In Godo Bank Ltd.	12,400	99,809	0.00%
Sanken Electric Co., Ltd.	2,200	81,233	0.00%
Sanki Engineering Co., Ltd.	6,000	120,832	0.00%
Sankyu, Inc.	4,500	156,681	0.00%
Sanrio Co., Ltd.	18,900	666,238	0.01%
Sansan, Inc.	7,800	113,903	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Santen Pharmaceutical Co., Ltd.	37,100	382,071	0.01%
Sanwa Holdings Corp.	17,700	495,771	0.01%
Sanyo Chemical Industries Ltd.	400	10,486	0.00%
Sanyo Denki Co., Ltd.	400	23,187	0.00%
Sanyo Electric Railway Co., Ltd.	800	10,328	0.00%
Sato Holdings Corp.	800	11,219	0.00%
Sawai Group Holdings Co., Ltd.	16,700	228,568	0.01%
SBI ARUHI Corp.	1,300	6,841	0.00%
SBI Holdings, Inc.	27,970	708,682	0.01%
SBI Sumishin Net Bank Ltd.	6,300	151,928	0.00%
SBS Holdings, Inc.	500	7,550	0.00%
SCREEN Holdings Co., Ltd.	6,800	410,613	0.01%
SCSK Corp.	17,500	370,912	0.01%
Secom Co., Ltd.	40,000	1,366,505	0.02%
Seibu Holdings, Inc.	17,356	354,276	0.01%
Seikagaku Corp.	13,400	68,552	0.00%
Seiko Epson Corp.	27,000	494,009	0.01%
Seiko Group Corp.	5,000	155,733	0.00%
Seino Holdings Co., Ltd.	14,200	214,455	0.01%
Seiren Co., Ltd.	8,200	146,145	0.00%
Sekisui Chemical Co., Ltd.	35,700	616,731	0.01%
Sekisui House Ltd.	55,400	1,333,181	0.02%
Sekisui House, Inc. REIT	360	177,068	0.00%
Sekisui Jushi Corp.	800	10,807	0.00%
Senko Group Holdings Co., Ltd.	9,100	86,275	0.00%
Senshu Ikeda Holdings, Inc.	10,500	26,457	0.00%
Seria Co., Ltd.	7,400	132,641	0.00%
Seven & i Holdings Co., Ltd.	220,500	3,489,333	0.06%
Seven Bank Ltd.	82,900	164,418	0.00%
SG Holdings Co., Ltd.	47,400	454,215	0.01%
Sharp Corp.	22,707	142,302	0.00%
Shibaura Machine Co., Ltd.	800	18,249	0.00%
Shibuya Corp.	700	17,193	0.00%
SHIFT, Inc.	1,000	115,901	0.00%
Shiga Bank Ltd.	6,200	155,039	0.00%
Shikoku Bank Ltd.	2,200	16,252	0.00%
Shikoku Kasei Holdings Corp.	1,700	22,489	0.00%
Shima Seiki Manufacturing Ltd.	1,100	7,335	0.00%
Shimadzu Corp.	24,500	695,435	0.01%
Shimamura Co., Ltd.	4,600	257,982	0.01%
Shimano, Inc.	8,600	1,170,489	0.02%
Shimojima Co., Ltd.	7,100	60,492	0.00%
Shin-Etsu Chemical Co., Ltd.	184,400	6,213,937	0.10%
Shinko Electric Industries Co., Ltd.	8,100	294,035	0.01%
Shionogi & Co., Ltd.	74,700	1,054,717	0.02%
Ship Healthcare Holdings, Inc.	6,000	84,182	0.00%
Shiseido Co., Ltd.	37,700	668,434	0.01%
Shizuoka Financial Group, Inc.	50,200	410,295	0.01%
SHO-BOND Holdings Co., Ltd.	3,300	109,629	0.00%
Shochiku Co., Ltd.	400	27,946	0.00%
Shoei Co., Ltd.	7,000	100,350	0.00%
Shoei Foods Corp.	500	12,837	0.00%
Showa Sangyo Co., Ltd.	600	10,823	0.00%
Siix Corp.	1,800	13,813	0.00%
Simplex Holdings, Inc.	4,400	69,656	0.00%
Sinfonia Technology Co., Ltd.	2,500	102,125	0.00%
Sinko Industries Ltd.	8,400	68,254	0.00%
Sintokogio Ltd.	2,300	13,874	0.00%
SKY Perfect JSAT Holdings, Inc.	25,800	149,225	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
SMC Corp.	5,200	2,057,368	0.03%
SMS Co., Ltd.	5,300	53,047	0.00%
Socionext, Inc.	16,000	257,623	0.01%
SoftBank Corp.	2,595,140	3,284,381	0.05%
SoftBank Group Corp.	99,300	5,803,452	0.10%
Sohgo Security Services Co., Ltd.	41,600	286,271	0.01%
Solasto Corp.	1,600	4,826	0.00%
Sompo Holdings, Inc.	92,050	2,412,535	0.04%
Sony Group Corp.	579,000	12,411,880	0.20%
SOSiLA Logistics, Inc. REIT	56	37,592	0.00%
Sotetsu Holdings, Inc.	11,900	188,881	0.00%
S-Pool, Inc.	4,200	8,525	0.00%
Square Enix Holdings Co., Ltd.	8,800	344,194	0.01%
Stanley Electric Co., Ltd.	12,700	210,428	0.00%
Star Asia Investment Corp. REIT	453	148,733	0.00%
Star Micronics Co., Ltd.	1,500	18,020	0.00%
Starts Corp., Inc.	6,100	147,493	0.00%
Starts Proceed Investment Corp. REIT Class A	35	38,706	0.00%
Strike Co., Ltd.	400	9,303	0.00%
Sugi Holdings Co., Ltd.	11,400	178,986	0.00%
SUMCO Corp.	27,300	205,497	0.00%
Sumitomo Bakelite Co., Ltd.	7,700	189,805	0.00%
Sumitomo Densetsu Co., Ltd.	1,800	56,923	0.00%
Sumitomo Electric Industries Ltd.	73,200	1,329,067	0.02%
Sumitomo Forestry Co., Ltd.	15,100	508,650	0.01%
Sumitomo Mitsui Construction Co., Ltd.	3,900	10,249	0.00%
Sumitomo Mitsui Financial Group, Inc.	359,200	8,602,881	0.14%
Sumitomo Mitsui Trust Group, Inc.	69,786	1,639,412	0.03%
Sumitomo Osaka Cement Co., Ltd.	2,900	61,207	0.00%
Sumitomo Pharma Co., Ltd.	8,300	29,733	0.00%
Sumitomo Realty & Development Co., Ltd.	40,900	1,285,607	0.02%
Sumitomo Rubber Industries Ltd.	15,200	172,494	0.00%
Sumitomo Warehouse Co., Ltd.	4,600	82,218	0.00%
Sundrug Co., Ltd.	5,700	145,946	0.00%
Suntory Beverage & Food Ltd.	11,200	357,251	0.01%
Suruga Bank Ltd.	9,800	70,339	0.00%
Suzuken Co., Ltd.	5,770	173,915	0.00%
Suzuki Motor Corp.	176,100	2,005,720	0.03%
SWCC Corp.	3,900	188,598	0.00%
Sysmex Corp.	57,300	1,063,346	0.02%
Systena Corp.	12,800	29,565	0.00%
T Hasegawa Co., Ltd.	900	17,781	0.00%
T&D Holdings, Inc.	48,000	887,401	0.02%
Tachibana Eletech Co., Ltd.	1,800	30,076	0.00%
Tadano Ltd.	8,800	64,309	0.00%
Taiheiyo Cement Corp.	12,800	292,146	0.01%
Taikisha Ltd.	3,000	95,444	0.00%
Taiyo Holdings Co., Ltd.	5,100	133,049	0.00%
Taiyo Yuden Co., Ltd.	9,700	140,044	0.00%
Takamatsu Construction Group Co., Ltd.	800	14,289	0.00%
Takaoka Toko Co., Ltd.	1,100	14,551	0.00%
Takara Bio, Inc.	6,200	41,423	0.00%
Takara Leben Real Estate Investment Corp. REIT	87	48,050	0.00%
Takara Standard Co., Ltd.	12,500	134,497	0.00%
Takasago International Corp.	3,400	126,126	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Takasago Thermal Engineering Co., Ltd.	5,300	214,280	0.01%
Takashimaya Co., Ltd.	24,200	194,635	0.00%
Takeda Pharmaceutical Co., Ltd.	147,800	3,931,992	0.07%
Takeuchi Manufacturing Co., Ltd.	4,100	129,919	0.00%
Takuma Co., Ltd.	14,700	155,175	0.00%
Tamron Co., Ltd.	5,200	148,727	0.00%
Tamura Corp.	3,900	12,755	0.00%
TBS Holdings, Inc.	3,500	90,217	0.00%
TDK Corp.	183,600	2,421,170	0.04%
TechMatrix Corp.	1,200	18,104	0.00%
TechnoPro Holdings, Inc.	9,500	179,107	0.00%
Teijin Ltd.	14,700	125,150	0.00%
Teikoku Sen-I Co., Ltd.	800	12,044	0.00%
Terumo Corp.	138,300	2,694,544	0.05%
THK Co., Ltd.	13,700	320,794	0.01%
TIS, Inc.	24,500	582,569	0.01%
TKC Corp.	2,700	65,284	0.00%
Toa Corp.	16,100	122,420	0.00%
Toagosei Co., Ltd.	6,000	57,877	0.00%
Tobu Railway Co., Ltd.	19,100	311,669	0.01%
Tocalo Co., Ltd.	11,900	140,989	0.00%
Toei Animation Co., Ltd.	6,500	146,205	0.00%
Toei Co., Ltd.	4,500	167,791	0.00%
Toho Bank Ltd.	7,600	14,266	0.00%
Toho Co., Ltd.	11,700	458,143	0.01%
Toho Holdings Co., Ltd.	5,200	141,283	0.00%
Toho Titanium Co., Ltd.	3,900	26,528	0.00%
Tokai Corp.	700	10,182	0.00%
Tokai Rika Co., Ltd.	9,000	130,510	0.00%
Tokai Tokyo Financial Holdings, Inc.	27,300	85,986	0.00%
Token Corp.	200	16,009	0.00%
Tokio Marine Holdings, Inc.	181,900	6,629,697	0.11%
Tokushu Tokai Paper Co., Ltd.	400	9,264	0.00%
Tokuyama Corp.	11,300	189,640	0.00%
Tokyo Century Corp.	24,800	252,955	0.01%
Tokyo Electron Device Ltd.	3,600	69,980	0.00%
Tokyo Electron Ltd.	42,700	6,571,007	0.11%
Tokyo Kiraboshi Financial Group, Inc.	3,800	110,257	0.00%
Tokyo Ohka Kogyo Co., Ltd.	11,600	260,771	0.01%
Tokyo Seimitsu Co., Ltd.	3,400	159,161	0.00%
Tokyo Steel Manufacturing Co., Ltd.	2,300	21,820	0.00%
Tokyo Tatemono Co., Ltd.	18,900	313,517	0.01%
Tokyu Construction Co., Ltd.	3,100	14,222	0.00%
Tokyu Corp.	43,800	470,440	0.01%
Tokyu Fudosan Holdings Corp.	51,839	319,161	0.01%
Tokyu, Inc. REIT	57	56,869	0.00%
TOMONY Holdings, Inc.	48,400	138,277	0.00%
Tomy Co., Ltd.	8,700	251,324	0.01%
Tonami Holdings Co., Ltd.	400	15,195	0.00%
Topcon Corp.	12,400	223,959	0.01%
TOPPAN Holdings, Inc.	28,000	749,885	0.01%
Topre Corp.	1,400	17,888	0.00%
Topy Industries Ltd.	4,200	53,475	0.00%
Toray Industries, Inc.	153,800	980,088	0.02%
Toridoll Holdings Corp.	6,200	153,856	0.00%
Torii Pharmaceutical Co., Ltd.	600	18,001	0.00%
Tosei Corp.	7,500	120,164	0.00%
Toshiba TEC Corp.	2,400	55,129	0.00%
Tosoh Corp.	24,000	323,365	0.01%
Totetsu Kogyo Co., Ltd.	6,600	141,105	0.00%
TOTO Ltd.	12,000	290,532	0.01%
Towa Corp.	6,600	64,925	0.00%
Towa Pharmaceutical Co., Ltd.	800	17,078	0.00%
Toyo Construction Co., Ltd.	7,700	66,535	0.00%
Toyo Seikan Group Holdings Ltd.	14,500	222,030	0.01%
Toyo Suisan Kaisha Ltd.	10,000	684,653	0.01%
Toyo Tire Corp.	10,600	164,942	0.00%
Toyobo Co., Ltd.	4,300	26,458	0.00%
Toyoda Gosei Co., Ltd.	10,200	180,525	0.00%
Toyota Boshoku Corp.	4,100	53,559	0.00%
Toyota Industries Corp.	14,900	1,219,703	0.02%
Toyota Motor Corp.	1,118,260	22,385,123	0.36%
TPR Co., Ltd.	800	12,507	0.00%
Trancom Co., Ltd.	300	19,566	0.00%
Transcosmos, Inc.	800	17,027	0.00%
Trend Micro, Inc.	13,400	730,452	0.01%
Tri Chemical Laboratories, Inc.	1,200	21,967	0.00%
Trusco Nakayama Corp.	6,500	97,070	0.00%
TS Tech Co., Ltd.	5,200	59,458	0.00%
TSI Holdings Co., Ltd.	4,100	27,549	0.00%
Tsubaki Nakashima Co., Ltd.	2,700	8,109	0.00%
Tsubakimoto Chain Co.	9,000	112,013	0.00%
Tsugami Corp.	1,800	17,844	0.00%
Tsukishima Holdings Co., Ltd.	1,400	13,389	0.00%
Tsumura & Co.	6,800	203,706	0.00%
Tsuruha Holdings, Inc.	3,600	199,860	0.00%
Tsurumi Manufacturing Co., Ltd.	1,000	21,348	0.00%
TV Asahi Holdings Corp.	1,100	16,049	0.00%
UACJ Corp.	4,600	156,007	0.00%
Uchida Yoko Co., Ltd.	300	13,324	0.00%
Ulvac, Inc.	5,000	196,170	0.00%
Unicharm Corp.	123,900	1,026,850	0.02%
Unipres Corp.	2,700	18,640	0.00%
United Arrows Ltd.	1,000	17,174	0.00%
United Super Markets Holdings, Inc.	2,968	14,239	0.00%
United Urban Investment Corp. REIT	251	224,871	0.01%
Ushio, Inc.	6,100	82,674	0.00%
USS Co., Ltd.	33,800	296,148	0.01%
UT Group Co., Ltd.	1,000	13,871	0.00%
Valor Holdings Co., Ltd.	3,400	47,422	0.00%
ValueCommerce Co., Ltd.	700	5,238	0.00%
Visional, Inc.	1,400	71,416	0.00%
Vital KSK Holdings, Inc.	2,800	22,288	0.00%
Wacoal Holdings Corp.	3,000	103,175	0.00%
Wacom Co., Ltd.	15,700	72,426	0.00%
Wakita & Co., Ltd.	1,800	19,276	0.00%
Welcia Holdings Co., Ltd.	8,600	112,370	0.00%
West Holdings Corp.	4,500	51,912	0.00%
West Japan Railway Co.	46,776	832,479	0.02%
Workman Co., Ltd.	3,900	110,553	0.00%
Xebio Holdings Co., Ltd.	1,200	8,727	0.00%
Yakult Honsha Co., Ltd.	28,404	539,850	0.01%
YAMABIKO Corp.	2,200	35,682	0.00%
Yamada Holdings Co., Ltd.	65,100	187,687	0.00%
Yamagata Bank Ltd.	1,400	8,926	0.00%
Yamaguchi Financial Group, Inc.	19,700	205,637	0.00%
Yamaha Corp.	37,500	269,510	0.01%
Yamaha Motor Co., Ltd.	92,400	825,756	0.01%
YA-MAN Ltd.	1,400	6,360	0.00%
Yamashin-Filter Corp.	2,100	8,538	0.00%
Yamato Holdings Co., Ltd.	30,400	342,958	0.01%
Yamato Kogyo Co., Ltd.	2,500	118,096	0.00%
Yamazaki Baking Co., Ltd.	13,200	247,227	0.01%
Yamazen Corp.	15,500	137,681	0.00%
Yaoko Co., Ltd.	2,800	168,488	0.00%
Yaskawa Electric Corp.	27,000	698,708	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Yellow Hat Ltd.	1,200	20,509	0.00%
Yodogawa Steel Works Ltd.	4,700	167,772	0.00%
Yokogawa Bridge Holdings Corp.	1,000	17,956	0.00%
Yokohama Rubber Co., Ltd.	12,500	270,425	0.01%
Yokorei Co., Ltd.	2,000	10,855	0.00%
Yokowo Co., Ltd.	700	7,955	0.00%
Yoshinoya Holdings Co., Ltd.	9,800	193,867	0.00%
Yuasa Trading Co., Ltd.	600	16,894	0.00%
Yukiguni Maitake Co., Ltd.	3,100	21,323	0.00%
Yushin Precision Equipment Co., Ltd.	11,000	46,335	0.00%
Zacros Corp.	500	13,712	0.00%
Zenkoku Hosho Co., Ltd.	6,900	243,405	0.01%
Zenrin Co., Ltd.	2,400	12,721	0.00%
Zeon Corp.	15,500	147,840	0.00%
ZERIA Pharmaceutical Co., Ltd.	8,800	136,737	0.00%
Zojirushi Corp.	1,100	12,599	0.00%
ZOZO, Inc.	14,300	445,578	0.01%
Zuken, Inc.	300	7,922	0.00%
		384,851,541	**6.24%**
Netherlands 1.09% (31 December 2023: 1.30%)			
ABN AMRO Bank NV GDR	48,754	751,718	0.01%
Adyen NV	2,902	4,318,215	0.07%
Aegon Ltd.	103,446	612,717	0.01%
Akzo Nobel NV	16,618	997,372	0.02%
Alfen NV	1,803	22,460	0.00%
Allfunds Group plc	32,350	168,832	0.00%
APERAM SA	6,818	178,054	0.00%
ASM International NV	4,540	2,627,014	0.04%
ASML Holding NV	38,062	26,749,739	0.43%
ASR Nederland NV	13,319	631,390	0.01%
Basic-Fit NV	5,702	133,322	0.00%
BE Semiconductor Industries NV	7,938	1,087,479	0.02%
Corbion NV	6,324	141,448	0.00%
CTP NV	9,695	149,383	0.00%
DSM-Firmenich AG	16,130	1,632,180	0.03%
Eurocommercial Properties NV REIT	4,383	100,757	0.00%
EXOR NV	9,685	888,052	0.02%
Flow Traders Ltd.	1,658	37,015	0.00%
Galapagos NV	3,528	96,884	0.00%
Havas NV	53,053	89,129	0.00%
IMCD NV	5,690	845,501	0.02%
ING Groep NV	299,289	4,688,995	0.08%
InPost SA	22,146	378,610	0.01%
JDE Peet's NV	11,867	203,125	0.00%
Just Eat Takeaway.com NV	15,467	211,332	0.00%
Koninklijke Ahold Delhaize NV	86,480	2,819,931	0.05%
Koninklijke KPN NV	372,468	1,355,702	0.02%
Koninklijke Philips NV	79,142	1,999,618	0.03%
Koninklijke Vopak NV	6,113	269,025	0.01%
NN Group NV	27,164	1,183,359	0.02%
NSI NV REIT	463	9,071	0.00%
OCI NV	8,462	94,765	0.00%
PostNL NV	31,474	33,960	0.00%
Prosus NV	129,196	5,130,557	0.08%
Randstad NV	10,878	458,564	0.01%
Signify NV	10,626	237,450	0.01%
TKH Group NV	3,864	133,319	0.00%
TomTom NV	2,112	10,913	0.00%
Universal Music Group NV	73,927	1,892,351	0.03%
Van Lanschot Kempen NV	3,814	171,996	0.00%
Vastned Retail NV REIT	838	18,570	0.00%
Wereldhave NV REIT	1,970	28,070	0.00%
Wolters Kluwer NV	22,354	3,712,870	0.06%
		67,300,814	**1.09%**
New Zealand 0.09% (31 December 2023: 0.11%)			
a2 Milk Co., Ltd.	60,470	213,433	0.00%
Air New Zealand Ltd.	58,134	19,542	0.00%
Argosy Property Ltd.	95,093	53,276	0.00%
Auckland International Airport Ltd.	172,474	840,668	0.02%
EBOS Group Ltd.	13,596	282,216	0.01%
Fisher & Paykel Healthcare Corp., Ltd.	56,899	1,224,102	0.02%
Fletcher Building Ltd.	105,364	168,236	0.00%
Freightways Group Ltd.	12,574	74,954	0.00%
Goodman Property Trust REIT	95,601	107,656	0.00%
Infratil Ltd.	100,063	706,360	0.01%
Kiwi Property Group Ltd.	80,162	40,420	0.00%
Mainfreight Ltd.	6,872	282,978	0.01%
Mercury NZ Ltd.	59,681	195,602	0.00%
Meridian Energy Ltd.	141,585	468,799	0.01%
Oceania Healthcare Ltd.	20,025	8,190	0.00%
Precinct Properties Group	89,635	59,257	0.00%
Ryman Healthcare Ltd.	54,834	144,695	0.00%
Scales Corp., Ltd.	5,482	12,469	0.00%
Sky Network Television Ltd.	7,504	10,931	0.00%
Spark New Zealand Ltd.	238,183	393,654	0.01%
Stride Property Group	119,935	88,023	0.00%
Summerset Group Holdings Ltd.	24,726	181,609	0.00%
Vector Ltd.	57,828	126,353	0.00%
		5,703,423	**0.09%**
Norway 0.16% (31 December 2023: 0.20%)			
Aker A.S.A Class A	2,769	133,850	0.00%
Aker Carbon Capture A.S.A	57,488	32,066	0.00%
Atea A.S.A	4,905	61,068	0.00%
Austevoll Seafood A.S.A	7,247	62,405	0.00%
AutoStore Holdings Ltd.	69,879	68,357	0.00%
Bakkafrost P/F	4,823	269,234	0.01%
Bonheur A.S.A	1,946	44,720	0.00%
Borregaard A.S.A	15,144	243,214	0.01%
Cadeler A.S.	25,589	143,521	0.00%
Cavendish Hydrogen A.S.A	321	242	0.00%
Crayon Group Holding A.S.A	5,644	62,019	0.00%
DNB Bank A.S.A	97,403	1,945,942	0.03%
DOF Group A.S.A	19,918	148,192	0.00%
Elkem A.S.A	9,562	14,750	0.00%
Entra A.S.A	4,847	49,335	0.00%
Europris A.S.A	19,922	127,523	0.00%
FLEX LNG Ltd.	2,374	53,260	0.00%
Frontline plc	13,320	183,603	0.00%
Gjensidige Forsikring A.S.A	14,170	250,778	0.01%
Golden Ocean Group Ltd.	12,501	109,607	0.00%
Grieg Seafood A.S.A	1,816	9,921	0.00%
Hafnia Ltd.	29,840	159,613	0.00%
Hexagon Composites A.S.A	6,361	25,483	0.00%
Hoegh Autoliners A.S.A	10,898	108,622	0.00%
Leroy Seafood Group A.S.A	21,234	91,911	0.00%
Mowi A.S.A	39,609	679,195	0.01%
MPC Container Ships A.S.A	22,686	41,408	0.00%
NEL A.S.A	89,413	21,288	0.00%
Nordic Semiconductor A.S.A	13,937	123,266	0.00%
Norsk Hydro A.S.A	112,113	617,358	0.01%
Orkla A.S.A	78,283	677,899	0.01%
Protector Forsikring A.S.A	5,352	134,302	0.00%
Salmar A.S.A	4,987	237,333	0.00%
Scatec A.S.A	6,297	44,078	0.00%
Schibsted A.S.A Class A	7,060	218,812	0.00%
Schibsted A.S.A Class B	10,505	309,119	0.01%
SpareBank 1 SMN	15,772	237,913	0.01%
SpareBank 1 Sor-Norge A.S.A	22,206	286,634	0.01%
Stolt-Nielsen Ltd.	2,929	74,531	0.00%
Storebrand A.S.A	45,055	480,804	0.01%
Telenor A.S.A	60,933	680,828	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
TOMRA Systems A.S.A	27,016	348,721	0.01%
Veidekke A.S.A	9,194	115,114	0.00%
Wallenius Wilhelmsen A.S.A Class B	5,486	45,164	0.00%
Yara International A.S.A	13,880	367,612	0.01%
		10,140,615	**0.16%**
Poland 0.10% (31 December 2023: 0.11%)			
Alior Bank SA	10,496	218,478	0.00%
Allegro.eu SA	55,601	364,517	0.01%
AmRest Holdings SE	2,840	12,788	0.00%
Asseco Poland SA	3,866	90,038	0.00%
Bank Handlowy w Warszawie SA	5,427	116,539	0.00%
Bank Millennium SA	85,291	183,772	0.00%
Bank Polska Kasa Opieki SA	18,106	604,468	0.01%
Benefit Systems SA	159	111,438	0.00%
Budimex SA	953	107,653	0.00%
CCC SA	4,487	199,659	0.00%
CD Projekt SA	6,061	280,923	0.01%
Cyfrowy Polsat SA	24,654	84,396	0.00%
Dino Polska SA	5,164	487,321	0.01%
Grupa Kety SA	817	134,993	0.00%
KRUK SA	2,375	239,075	0.01%
LPP SA	137	515,748	0.01%
mBank SA	873	115,650	0.00%
Orange Polska SA	56,657	101,035	0.00%
Pepco Group NV	8,747	34,771	0.00%
Powszechna Kasa Oszczednosci Bank Polski SA	83,051	1,201,551	0.02%
Powszechny Zaklad Ubezpieczen SA	51,849	575,403	0.01%
Santander Bank Polska SA	4,276	473,708	0.01%
Warsaw Stock Exchange	3,916	38,349	0.00%
XTB SA	7,391	125,969	0.00%
		6,418,242	**0.10%**
Portugal 0.03% (31 December 2023: 0.04%)			
Altri SGPS SA	6,444	35,566	0.00%
Banco Comercial Portugues SA Class R	827,311	398,099	0.01%
CTT-Correios de Portugal SA	7,510	41,994	0.00%
EDP Renovaveis SA	33,514	348,426	0.01%
Jeronimo Martins SGPS SA	29,589	565,297	0.01%
Navigator Co., SA	9,100	33,829	0.00%
NOS SGPS SA	5,232	18,041	0.00%
REN - Redes Energeticas Nacionais SGPS SA	33,219	78,428	0.00%
Sonae SGPS SA	68,771	65,088	0.00%
		1,584,768	**0.03%**
Singapore 0.40% (31 December 2023: 0.41%)			
AEM Holdings Ltd.	22,624	23,881	0.00%
AIMS APAC REIT	21,010	19,251	0.00%
CapitaLand Ascendas REIT	373,755	704,113	0.01%
CapitaLand Ascott Trust	210,695	134,368	0.00%
CapitaLand China Trust REIT	66,891	35,304	0.00%
Capitaland India Trust	101,493	79,605	0.00%
CapitaLand Integrated Commercial Trust REIT	501,521	709,526	0.01%
CapitaLand Investment Ltd.	210,400	404,081	0.01%
CDL Hospitality Trusts	114,276	72,040	0.00%
City Developments Ltd.	35,700	133,725	0.00%
ComfortDelGro Corp., Ltd.	246,600	267,533	0.01%
Cromwell European REIT	31,400	51,373	0.00%
DBS Group Holdings Ltd.	194,980	6,248,736	0.10%
Digital Core Management Pte Ltd. REIT	130,100	75,458	0.00%
ESR-REIT REIT	685,637	128,161	0.00%
Far East Hospitality Trust	48,000	21,463	0.00%
First Resources Ltd.	19,500	21,298	0.00%
Frasers Centrepoint Trust REIT	100,410	155,304	0.00%
Frasers Logistics & Commercial Trust REIT	231,300	149,204	0.00%
Hutchison Port Holdings Trust	484,000	79,376	0.00%
iFAST Corp., Ltd.	8,800	47,799	0.00%
Keppel DC REIT	170,775	272,899	0.01%
Keppel Ltd.	129,000	646,797	0.01%
Keppel Pacific Oak US REIT	64,700	13,263	0.00%
Keppel REIT	191,900	122,382	0.00%
Lendlease Global Commercial REIT	197,514	79,631	0.00%
Manulife US REIT	85,400	7,601	0.00%
Mapletree Industrial Trust REIT	252,585	409,187	0.01%
Mapletree Logistics Trust REIT	417,477	388,650	0.01%
Mapletree Pan Asia Commercial Trust REIT	262,900	233,184	0.01%
Nanofilm Technologies International Ltd.	2,500	1,384	0.00%
NetLink NBN Trust	223,500	142,534	0.00%
Olam Group Ltd.	69,600	62,243	0.00%
OUE REIT	60,900	12,723	0.00%
Oversea-Chinese Banking Corp., Ltd.	335,685	4,106,863	0.07%
PARAGON REIT	65,100	41,994	0.00%
Parkway Life REIT	36,700	100,883	0.00%
Raffles Medical Group Ltd.	132,300	82,433	0.00%
Riverstone Holdings Ltd.	37,600	30,042	0.00%
SATS Ltd.	101,209	270,049	0.01%
Seatrium Ltd.	173,742	263,631	0.01%
Sheng Siong Group Ltd.	108,000	129,834	0.00%
Singapore Airlines Ltd.	136,160	642,773	0.01%
Singapore Exchange Ltd.	86,000	803,137	0.01%
Singapore Post Ltd.	242,500	94,213	0.00%
Singapore Telecommunications Ltd.	710,500	1,604,120	0.03%
Starhill Global REIT	48,900	17,923	0.00%
StarHub Ltd.	17,000	15,078	0.00%
Suntec REIT	202,600	173,759	0.00%
United Overseas Bank Ltd.	116,800	3,110,500	0.05%
UOL Group Ltd.	39,000	147,515	0.00%
Venture Corp., Ltd.	34,600	333,521	0.01%
Wilmar International Ltd.	188,690	428,778	0.01%
		24,351,123	**0.40%**
South Korea 1.10% (31 December 2023: 1.68%)			
AbClon, Inc.	235	2,254	0.00%
ABLBio, Inc.	1,051	21,346	0.00%
Advanced Nano Products Co., Ltd.	696	27,516	0.00%
Ahnlab, Inc.	801	36,020	0.00%
Alteogen, Inc.	4,006	842,208	0.02%
Amicogen, Inc.	2,054	5,386	0.00%
Amorepacific Corp.	2,294	163,306	0.00%
Amorepacific Group	1,693	23,920	0.00%
Ananti, Inc.	5,076	18,275	0.00%
APR Corp.	3,432	116,564	0.00%
Asiana Airlines, Inc.	2,866	20,247	0.00%
BH Co., Ltd.	1,158	13,663	0.00%
Binex Co., Ltd.	841	10,477	0.00%
Binggrae Co., Ltd.	966	53,413	0.00%
Bioneer Corp.	1,924	24,636	0.00%
BNC Korea Co., Ltd.	4,511	12,717	0.00%
BNK Financial Group, Inc.	22,208	155,983	0.00%
Bukwang Pharmaceutical Co., Ltd.	922	2,875	0.00%
Cellivery Therapeutics, Inc.	1,334	—	0.00%
Celltrion Pharm, Inc.	1,228	47,297	0.00%
Celltrion, Inc.	14,434	1,838,383	0.03%
Chabiotech Co., Ltd.	950	7,395	0.00%
Cheil Worldwide, Inc.	7,877	90,694	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Chong Kun Dang Pharmaceutical Corp.	1,300	78,593	0.00%
Chongkundang Holdings Corp.	705	22,843	0.00%
Chunbo Co., Ltd.	171	4,222	0.00%
CJ CGV Co., Ltd.	4,752	17,076	0.00%
CJ CheilJedang Corp.	1,335	231,697	0.01%
CJ CheilJedang Corp. - Preference Shares	713	61,413	0.00%
CJ Corp.	1,356	91,281	0.00%
CJ ENM Co., Ltd.	406	14,810	0.00%
CJ Logistics Corp.	797	45,693	0.00%
Classys, Inc.	3,689	119,404	0.00%
Com2uSCorp	741	23,406	0.00%
Cosmax, Inc.	264	26,738	0.00%
CosmoAM&T Co., Ltd.	1,729	60,485	0.00%
Cosmochemical Co., Ltd.	3,323	34,536	0.00%
Coway Co., Ltd.	6,484	294,657	0.01%
Creative & Innovative System	4,159	20,906	0.00%
CrystalGenomics Invites Co., Ltd.	2,340	3,823	0.00%
CS Wind Corp.	848	24,136	0.00%
Daea TI Co., Ltd.	3,606	7,422	0.00%
Daeduck Electronics Co., Ltd.	4,037	42,505	0.00%
Daejoo Electronic Materials Co., Ltd.	845	42,935	0.00%
Daesang Corp.	4,261	55,544	0.00%
Daewoong Co., Ltd.	838	12,296	0.00%
Daewoong Pharmaceutical Co., Ltd.	199	17,086	0.00%
Daishin Securities Co., Ltd.	2,591	28,283	0.00%
Daou Technology, Inc.	1,090	13,231	0.00%
DB HiTek Co., Ltd.	2,301	51,814	0.00%
DB Insurance Co., Ltd.	4,137	288,886	0.01%
Dentium Co., Ltd.	709	29,956	0.00%
DGB Financial Group, Inc.	18,370	102,073	0.00%
Dongjin Semichem Co., Ltd.	1,158	16,440	0.00%
DongKook Pharmaceutical Co., Ltd.	4,919	55,199	0.00%
Dongkuk CM Co., Ltd.	234	946	0.00%
Dongkuk Steel Mill Co., Ltd.	1,714	9,314	0.00%
Dongsuh Cos, Inc.	1,152	21,402	0.00%
Dongwon F&B Co., Ltd.	1,045	22,041	0.00%
Dongwon Industries Co., Ltd.	456	11,445	0.00%
Doosan Bobcat, Inc.	5,237	149,054	0.00%
Doosan Robotics, Inc.	2,351	83,522	0.00%
DoubleUGames Co., Ltd.	1,514	55,432	0.00%
Douzone Bizon Co., Ltd.	937	40,544	0.00%
Duk San Neolux Co., Ltd.	1,033	19,472	0.00%
Ecopro BM Co., Ltd.	4,037	301,373	0.01%
Ecopro Co., Ltd.	9,223	360,237	0.01%
Ecopro HN Co., Ltd.	1,096	24,196	0.00%
Ecopro Materials Co., Ltd.	2,992	133,732	0.00%
E-MART, Inc.	1,871	80,577	0.00%
Enchem Co., Ltd.	1,359	122,685	0.00%
ENF Technology Co., Ltd.	331	3,782	0.00%
Enzychem Lifesciences Corp.	1,644	1,591	0.00%
Eo Technics Co., Ltd.	915	86,518	0.00%
ESR Kendall Square Co., Ltd. REIT	15,932	46,049	0.00%
Eubiologics Co., Ltd.	1,790	14,773	0.00%
F&F Co., Ltd.	1,120	41,311	0.00%
Fila Holdings Corp.	5,591	153,053	0.00%
Foosung Co., Ltd.	2,597	8,776	0.00%
GC Cell Corp.	472	7,599	0.00%
GemVax & Kael Co., Ltd.	782	7,862	0.00%
GeneOne Life Science, Inc.	4,587	6,590	0.00%
Genexine, Inc.	934	3,388	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Green Cross Corp.	258	31,458	0.00%
Green Cross Holdings Corp.	8,045	94,650	0.00%
Han Kuk Carbon Co., Ltd.	2,241	17,887	0.00%
Hana Financial Group, Inc.	25,621	988,536	0.02%
Hana Micron, Inc.	3,646	22,884	0.00%
Hana Tour Service, Inc.	1,009	37,217	0.00%
Hanall Biopharma Co., Ltd.	4,952	130,010	0.00%
Handsome Co., Ltd.	1,148	11,471	0.00%
Hanjin Kal Corp.	3,522	180,388	0.01%
Hanjin Transportation Co., Ltd.	487	6,289	0.00%
Hankook Tire & Technology Co., Ltd.	9,488	247,488	0.01%
Hanmi Pharm Co., Ltd.	695	132,424	0.00%
Hanmi Science Co., Ltd.	3,365	67,316	0.00%
Hanmi Semiconductor Co., Ltd.	3,737	209,423	0.01%
Hanon Systems	11,370	30,971	0.00%
Hansol Chemical Co., Ltd.	1,023	67,406	0.00%
Hansol Paper Co., Ltd.	5,171	30,243	0.00%
Hanssem Co., Ltd.	266	8,592	0.00%
Hanwha Engine	10,866	136,106	0.00%
Hanwha Galleria Corp.	7,094	5,272	0.00%
Hanwha Investment & Securities Co., Ltd.	5,926	13,525	0.00%
Hanwha Life Insurance Co., Ltd.	76,951	128,587	0.00%
Hanwha Solutions Corp.	8,986	98,396	0.00%
HD Hyundai Construction Equipment Co., Ltd.	797	31,563	0.00%
HD HYUNDAI MIPO	2,581	235,282	0.01%
HDC Holdings Co., Ltd.	1,127	9,118	0.00%
Helixmith Co., Ltd.	809	1,484	0.00%
HK inno N Corp.	3,442	83,820	0.00%
HL Mando Co., Ltd.	2,358	65,111	0.00%
HLB Life Science Co., Ltd.	6,241	42,436	0.00%
HLB Therapeutics Co., Ltd.	1,620	12,886	0.00%
HLB, Inc.	10,347	513,783	0.01%
HMM Co., Ltd.	26,051	312,509	0.01%
Hotel Shilla Co., Ltd.	2,633	65,997	0.00%
HPSP Co., Ltd.	2,684	47,494	0.00%
HS Hyosung Advanced Materials Corp.	150	17,790	0.00%
HS Industries Co., Ltd.	7,672	23,191	0.00%
Hugel, Inc.	762	145,190	0.00%
Humasis Co., Ltd.	12,536	13,940	0.00%
Huons Global Co., Ltd.	528	15,512	0.00%
HYBE Co., Ltd.	1,924	252,761	0.01%
Hyosung TNC Corp.	159	25,813	0.00%
Hyundai Autoever Corp.	573	49,081	0.00%
Hyundai Bioscience Co., Ltd.	3,831	36,719	0.00%
Hyundai Bioscience Co., Ltd. - Rights Issue 31/12/2049	788	1,900	0.00%
Hyundai Department Store Co., Ltd.	4,765	152,937	0.00%
Hyundai Elevator Co., Ltd.	3,605	128,317	0.00%
Hyundai GF Holdings	3,617	12,002	0.00%
Hyundai Glovis Co., Ltd.	4,313	346,001	0.01%
Hyundai Green Food	843	8,269	0.00%
Hyundai Home Shopping Network Corp.	254	7,833	0.00%
Hyundai Marine & Fire Insurance Co., Ltd.	6,234	104,595	0.00%
Hyundai Mobis Co., Ltd.	5,783	929,035	0.02%
Hyundai Motor Co.	14,389	2,072,118	0.04%
Hyundai Motor Co. - Preference Shares	3,496	370,462	0.01%
Hyundai Motor Co. (XKRX) - Preference Shares	863	89,457	0.00%
Hyundai Steel Co.	6,811	97,389	0.00%
Ilyang Pharmaceutical Co., Ltd.	1,358	10,525	0.00%
iMarketKorea, Inc.	15,133	82,236	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Industrial Bank of Korea	32,288	314,293	0.01%
Innocean Worldwide, Inc.	848	11,169	0.00%
iNtRON Biotechnology, Inc.	166	633	0.00%
IS Dongseo Co., Ltd.	774	10,988	0.00%
ISC Co., Ltd.	1,571	76,941	0.00%
ISU Specialty Chemical	1,755	37,493	0.00%
IsuPetasys Co., Ltd.	5,112	94,972	0.00%
JB Financial Group Co., Ltd.	16,553	183,054	0.01%
Jusung Engineering Co., Ltd.	3,258	65,176	0.00%
JW Pharmaceutical Corp.	2,263	36,893	0.00%
JYP Entertainment Corp.	2,127	100,993	0.00%
Kakao Corp.	31,144	808,138	0.02%
Kakao Games Corp.	1,446	16,089	0.00%
KakaoBank Corp.	18,063	258,280	0.01%
Kakaopay Corp.	2,409	42,955	0.00%
KB Financial Group, Inc.	31,282	1,761,558	0.03%
KCC Corp.	178	28,475	0.00%
KH Vatec Co., Ltd.	1,647	9,107	0.00%
KIWOOM Securities Co., Ltd.	2,195	173,256	0.00%
KMW Co., Ltd.	1,685	10,049	0.00%
Koh Young Technology, Inc.	3,172	17,474	0.00%
Kolmar Korea Co., Ltd.	657	24,590	0.00%
Kolon Industries, Inc.	9,770	180,182	0.00%
Komipharm International Co., Ltd.	1,122	2,942	0.00%
Korea Electric Terminal Co., Ltd.	1,639	74,482	0.00%
Korea Investment Holdings Co., Ltd.	4,514	218,625	0.01%
Korea Petrochemical Ind Co., Ltd.	116	6,122	0.00%
Korea Real Estate Investment & Trust Co., Ltd.	74,243	50,432	0.00%
Korea Zinc Co., Ltd.	667	455,797	0.01%
Korean Reinsurance Co.	27,517	148,599	0.00%
Krafton, Inc.	3,428	727,677	0.01%
Kum Yang Co., Ltd.	3,216	46,313	0.00%
Kumho Tire Co., Inc.	6,458	20,947	0.00%
L&F Co., Ltd.	1,916	105,421	0.00%
Lake Materials Co., Ltd.	4,186	31,164	0.00%
LEENO Industrial, Inc.	684	89,022	0.00%
LF Corp.	1,451	15,277	0.00%
LG Chem Ltd.	4,266	724,451	0.01%
LG Chem Ltd. - Preference Shares	1,236	133,327	0.00%
LG Corp.	9,995	488,836	0.01%
LG Display Co., Ltd.	29,553	183,282	0.01%
LG Electronics, Inc.	11,376	645,244	0.01%
LG Electronics, Inc. - Preference Shares	2,878	80,545	0.00%
LG Energy Solution Ltd.	3,981	941,064	0.02%
LG H&H Co., Ltd.	770	159,529	0.00%
LG H&H Co., Ltd. - Preference Shares	84	7,851	0.00%
LG Innotek Co., Ltd.	985	108,393	0.00%
LG Uplus Corp.	26,270	184,335	0.01%
LigaChem Biosciences, Inc.	2,144	158,745	0.00%
Lotte Energy Materials Corp.	1,130	18,115	0.00%
LOTTE Fine Chemical Co., Ltd.	1,822	48,701	0.00%
LOTTE Reit Co., Ltd. REIT	15,769	32,670	0.00%
Lotte Shopping Co., Ltd.	1,517	55,748	0.00%
LS Electric Co., Ltd.	1,439	157,179	0.00%
Lunit, Inc.	1,852	80,262	0.00%
LX Holdings Corp.	8,690	40,494	0.00%
LX Semicon Co., Ltd.	789	30,496	0.00%
Mcnex Co., Ltd.	428	5,576	0.00%
MedPacto, Inc.	1,396	4,206	0.00%
Medytox, Inc.	205	17,379	0.00%
Meritz Financial Group, Inc.	9,335	659,471	0.01%
Mezzion Pharma Co., Ltd.	354	7,418	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Mirae Asset Securities Co., Ltd.	39,282	214,268	0.01%
Modetour Network, Inc.	2,182	14,377	0.00%
Myoung Shin Industrial Co., Ltd.	4,740	33,196	0.00%
Namhae Chemical Corp.	5,218	21,728	0.00%
Naturecell Co., Ltd.	1,842	26,901	0.00%
NAVER Corp.	13,104	1,770,462	0.03%
NCSoft Corp.	1,316	163,679	0.00%
NEPES Corp.	657	2,923	0.00%
Netmarble Corp.	1,368	48,042	0.00%
Nexen Tire Corp.	4,175	17,044	0.00%
NH Investment & Securities Co., Ltd.	23,582	223,462	0.01%
NHN Corp.	482	5,779	0.00%
NHN KCP Corp.	705	3,400	0.00%
NICE Holdings Co., Ltd.	2,968	21,915	0.00%
NICE Information Service Co., Ltd.	1,067	8,828	0.00%
NKMax Co., Ltd.	4,774	6,551	0.00%
NongShim Co., Ltd.	222	56,399	0.00%
Orion Corp.	1,849	128,613	0.00%
Oscotec, Inc.	945	15,631	0.00%
Ottogi Corp.	103	27,671	0.00%
Pan Ocean Co., Ltd.	18,118	40,614	0.00%
Park Systems Corp.	843	121,112	0.00%
Pearl Abyss Corp.	1,951	36,710	0.00%
People & Technology, Inc.	2,610	67,105	0.00%
Peptron, Inc.	2,140	147,982	0.00%
PharmaResearch Co., Ltd.	927	165,294	0.00%
Pharmicell Co., Ltd.	1,243	6,991	0.00%
PI Advanced Materials Co., Ltd.	601	6,895	0.00%
Posco DX Co., Ltd.	3,776	48,939	0.00%
POSCO Future M Co., Ltd.	2,442	235,715	0.01%
Rainbow Robotics	884	97,698	0.00%
RFHIC Corp.	1,067	9,495	0.00%
S&S Tech Corp.	2,604	45,282	0.00%
S-1 Corp.	2,186	87,906	0.00%
Sam Chun Dang Pharm Co., Ltd.	1,768	178,343	0.00%
Sam-A Aluminum Co., Ltd.	993	22,833	0.00%
Samsung Biologics Co., Ltd.	1,689	1,088,789	0.02%
Samsung Card Co., Ltd.	1,920	51,451	0.00%
Samsung E&A Co., Ltd.	11,767	132,285	0.00%
Samsung Electro-Mechanics Co., Ltd.	6,871	577,815	0.01%
Samsung Electronics Co., Ltd.	462,198	16,702,737	0.27%
Samsung Electronics Co., Ltd. - Preference Shares	80,127	2,405,742	0.04%
Samsung Fire & Marine Insurance Co., Ltd.	2,860	696,471	0.01%
Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	465	86,705	0.00%
Samsung Heavy Industries Co., Ltd.	70,525	541,339	0.01%
Samsung Life Insurance Co., Ltd.	8,014	516,066	0.01%
Samsung Pharmaceutical Co., Ltd.	6,642	6,939	0.00%
Samsung SDI Co., Ltd.	5,549	932,906	0.02%
Samsung SDS Co., Ltd.	4,556	395,515	0.01%
Samsung Securities Co., Ltd.	6,651	196,528	0.01%
Samwha Capacitor Co., Ltd.	1,075	20,118	0.00%
Samyang Foods Co., Ltd.	415	215,654	0.01%
Samyang Holdings Corp.	505	22,469	0.00%
SD Biosensor, Inc.	2,640	18,435	0.00%
Sebang Global Battery Co., Ltd.	428	20,904	0.00%
Seegene, Inc.	1,294	20,041	0.00%
Seojin System Co., Ltd.	6,171	112,551	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Seoul Semiconductor Co., Ltd.	4,461	22,121	0.00%
SFA Semicon Co., Ltd.	3,618	7,582	0.00%
Shin Poong Pharmaceutical Co., Ltd.	1,665	11,661	0.00%
Shinhan Alpha Co., Ltd. REIT	41,953	160,727	0.00%
Shinhan Financial Group Co., Ltd.	46,176	1,494,608	0.03%
Shinsegae International, Inc.	510	3,499	0.00%
Shinsegae, Inc.	390	35,234	0.00%
Shinsung Delta Tech Co., Ltd.	620	48,812	0.00%
Silicon2 Co., Ltd.	3,423	76,033	0.00%
SIMMTECH Co., Ltd.	1,850	13,861	0.00%
SK Biopharmaceuticals Co., Ltd.	2,046	154,407	0.00%
SK Bioscience Co., Ltd.	1,256	43,000	0.00%
SK Chemicals Co., Ltd.	4,847	145,856	0.00%
SK Hynix, Inc.	52,775	6,234,129	0.10%
SK IE Technology Co., Ltd.	1,685	25,810	0.00%
SK oceanplant Co., Ltd.	5,442	47,576	0.00%
SK Square Co., Ltd.	9,488	511,088	0.01%
SKC Co., Ltd.	1,969	140,571	0.00%
SKs Co., Ltd. REIT	14,800	44,486	0.00%
SM Entertainment Co., Ltd.	1,492	76,619	0.00%
SOLUM Co., Ltd.	2,738	35,728	0.00%
SOOP Co., Ltd.	297	18,339	0.00%
Soulbrain Co., Ltd.	384	43,143	0.00%
ST Pharm Co., Ltd.	325	19,626	0.00%
Studio Dragon Corp.	266	7,779	0.00%
Taekwang Industrial Co., Ltd.	27	11,133	0.00%
TCC Steel	2,525	46,653	0.00%
TechWing, Inc.	4,685	122,364	0.00%
TKG Huchems Co., Ltd.	886	10,261	0.00%
Tokai Carbon Korea Co., Ltd.	266	12,811	0.00%
Vaxcell-Bio Therapeutics Co., Ltd.	865	6,128	0.00%
Webzen, Inc.	736	6,854	0.00%
Wemade Co., Ltd.	927	22,134	0.00%
WONIK IPS Co., Ltd.	2,906	44,119	0.00%
Woori Financial Group, Inc.	71,242	743,803	0.01%
W-Scope Chungju Plant Co., Ltd.	1,532	11,541	0.00%
Wysiwyg Studios Co., Ltd.	9,560	8,968	0.00%
YG Entertainment, Inc.	632	19,662	0.00%
Young Poong Corp.	86	22,462	0.00%
Youngone Corp.	2,596	74,768	0.00%
Yuanta Securities Korea Co., Ltd.	13,069	23,348	0.00%
Yuhan Corp.	5,469	443,940	0.01%
Yungjin Pharmaceutical Co., Ltd.	1,339	1,808	0.00%
Zinus, Inc.	282	4,521	0.00%
		67,582,034	**1.10%**
Spain 0.52% (31 December 2023: 0.57%)			
Acciona SA	2,773	312,126	0.01%
Acerinox SA	16,758	163,985	0.00%
Aena SME SA	6,771	1,384,045	0.02%
Almirall SA	5,139	43,822	0.00%
Amadeus IT Group SA	42,201	2,980,281	0.05%
Banco Bilbao Vizcaya Argentaria SA	558,567	5,467,000	0.09%
Banco de Sabadell SA	474,546	922,344	0.02%
Banco Santander SA	1,472,813	6,808,799	0.11%
Bankinter SA	56,596	447,743	0.01%
CaixaBank SA	375,158	2,034,061	0.03%
Cellnex Telecom SA	59,007	1,864,214	0.03%
Construcciones y Auxiliar de Ferrocarriles SA	2,791	101,008	0.00%
Corp. ACCIONA Energias Renovables SA	3,993	73,599	0.00%
Faes Farma SA	18,971	68,363	0.00%
Fluidra SA	6,697	163,105	0.00%
Gestamp Automocion SA	6,473	16,623	0.00%
Global Dominion Access SA	5,007	14,517	0.00%
Industria de Diseno Textil SA	100,995	5,191,367	0.09%
Inmobiliaria Colonial Socimi SA REIT	57,213	306,588	0.01%
Laboratorios Farmaceuticos Rovi SA	2,157	140,604	0.00%
Lar Espana Real Estate Socimi SA REIT	14,705	125,623	0.00%
Linea Directa Aseguradora SA Compania de Seguros y Reaseguros	29,446	33,053	0.00%
Mapfre SA	114,147	289,115	0.01%
Melia Hotels International SA	10,155	77,447	0.00%
Merlin Properties Socimi SA REIT	49,089	516,450	0.01%
Neinor Homes SA	3,809	66,657	0.00%
Pharma Mar SA	1,741	143,864	0.00%
Prosegur Compania de Seguridad SA	4,802	8,423	0.00%
Sacyr SA	49,556	163,285	0.00%
Solaria Energia y Medio Ambiente SA	5,961	48,239	0.00%
Telefonica SA	408,440	1,665,113	0.03%
Unicaja Banco SA	145,818	192,367	0.00%
Vidrala SA	1,963	188,837	0.00%
Viscofan SA	3,646	230,301	0.00%
		32,252,968	**0.52%**
Sweden 0.80% (31 December 2023: 0.94%)			
AAK AB	16,042	458,208	0.01%
AddLife AB Class B	7,157	88,934	0.00%
Addnode Group AB Class B	10,748	100,970	0.00%
AddTech AB Class B	23,574	642,622	0.01%
Arjo AB Class B	10,743	35,255	0.00%
Assa Abloy AB Class B	93,197	2,756,457	0.05%
Atlas Copco AB Class A	237,126	3,623,660	0.06%
Atlas Copco AB Class B	152,704	2,065,445	0.03%
Atrium Ljungberg AB Class B	5,417	97,169	0.00%
Attendo AB	4,032	18,610	0.00%
Avanza Bank Holding AB	11,399	281,538	0.01%
Axfood AB	7,855	166,352	0.00%
Beijer Alma AB	4,229	62,846	0.00%
Beijer Ref AB Class B	41,602	614,095	0.01%
Bilia AB Class A	5,426	59,273	0.00%
Billerud Aktiebolag	28,103	257,904	0.01%
BioArctic AB Class B	3,116	56,261	0.00%
Biotage AB	4,844	70,495	0.00%
Boliden AB	28,174	791,730	0.01%
BoneSupport Holding AB	7,114	249,039	0.01%
Boozt AB	2,446	27,871	0.00%
Bravida Holding AB	20,068	145,480	0.00%
Bufab AB	1,321	52,509	0.00%
Bure Equity AB	5,890	203,525	0.00%
Camurus AB	3,560	182,201	0.00%
Castellum AB	49,966	545,141	0.01%
Catena AB	4,986	213,442	0.00%
Cibus Nordic Real Estate AB publ	9,328	148,752	0.00%
Clas Ohlson AB Class B	1,240	23,567	0.00%
Cloetta AB Class B	6,878	15,687	0.00%
Corem Property Group AB Class B	109,623	66,374	0.00%
Dios Fastigheter AB	26,572	190,466	0.00%
Dometic Group AB	24,415	114,902	0.00%
Electrolux AB Class B	17,399	144,713	0.00%
Electrolux Professional AB Class B	15,310	94,915	0.00%
Elekta AB Class B	34,966	193,513	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Embracer Group AB Class B	78,866	215,272	0.00%
Epiroc AB Class A	63,261	1,102,419	0.02%
Epiroc AB Class B	34,216	533,868	0.01%
EQT AB	71,906	1,992,029	0.03%
Essity AB Class B	58,339	1,561,268	0.03%
Fabege AB	19,118	143,265	0.00%
Fagerhult Group AB	6,495	31,801	0.00%
Fastighets AB Balder Class B	71,834	499,296	0.01%
Fortnox AB	46,332	302,332	0.01%
Getinge AB Class B	25,090	412,253	0.01%
Granges AB	14,949	178,183	0.00%
H&M Hennes & Mauritz AB Class B	58,174	785,007	0.01%
Hemnet Group AB	7,538	229,225	0.01%
Hexatronic Group AB	14,525	47,561	0.00%
HMS Networks AB	1,586	62,267	0.00%
Holmen AB Class B	8,101	297,814	0.01%
Hufvudstaden AB Class A	6,456	70,758	0.00%
Husqvarna AB Class B	29,050	151,806	0.00%
Industrivarden AB Class A	11,436	361,630	0.01%
Industrivarden AB Class C	11,475	362,552	0.01%
Instalco AB	14,905	44,462	0.00%
Investment AB Latour Class B	14,883	371,629	0.01%
Investment AB Oresund	613	6,003	0.00%
Investor AB Class B	208,980	5,535,982	0.09%
JM AB	5,602	84,619	0.00%
Kinnevik AB Class B	18,268	121,916	0.00%
L E Lundbergforetagen AB Class B	7,715	349,817	0.01%
Lagercrantz Group AB Class B	18,828	353,752	0.01%
Lindab International AB	4,471	92,744	0.00%
Loomis AB Class B	5,580	169,886	0.00%
Medicover AB Class B	7,396	128,518	0.00%
MEKO AB	1,785	21,615	0.00%
MIPS AB	1,475	62,795	0.00%
Modern Times Group MTG AB Class B	12,708	109,147	0.00%
Munters Group AB	11,017	185,457	0.00%
Mycronic AB	6,371	230,294	0.01%
NCAB Group AB	24,026	140,252	0.00%
NCC AB Class B	12,980	190,778	0.00%
Nibe Industrier AB Class B	176,569	690,983	0.01%
Nolato AB Class B	7,940	38,948	0.00%
Nordnet AB publ	18,335	389,624	0.01%
NP3 Fastigheter AB	2,104	47,605	0.00%
Nyfosa AB	13,112	128,044	0.00%
Pandox AB Class B	10,836	188,098	0.00%
Peab AB Class B	12,837	92,014	0.00%
Platzer Fastigheter Holding AB Class B	3,122	24,215	0.00%
Ratos AB Class B	7,825	22,195	0.00%
Sagax AB Class B	23,215	475,257	0.01%
Samhallsbyggnadsbolaget i Norden AB	63,201	25,914	0.00%
Samhallsbyggnadsbolaget i Norden AB Class D	16,122	9,623	0.00%
Scandic Hotels Group AB	26,179	162,771	0.00%
Sdiptech AB Class B	2,488	53,546	0.00%
Sectra AB Class B	15,602	390,641	0.01%
Securitas AB Class B	51,246	634,937	0.01%
Sinch AB	52,971	99,381	0.00%
Skandinaviska Enskilda Banken AB Class A	145,682	1,996,836	0.03%
Skanska AB Class B	31,156	656,153	0.01%
SKF AB Class B	32,910	618,333	0.01%
SkiStar AB	2,099	31,079	0.00%
SSAB AB Class A	86,328	351,351	0.01%
Stillfront Group AB	34,343	25,969	0.00%
Storskogen Group AB Class B	122,767	127,831	0.00%
Svenska Cellulosa AB SCA Class B	54,873	697,506	0.01%
Svenska Handelsbanken AB Class A	136,922	1,415,163	0.02%
Swedbank AB Class A	83,907	1,657,750	0.03%
Swedish Orphan Biovitrum AB	18,678	536,543	0.01%
Systemair AB	4,990	40,058	0.00%
Tele2 AB Class B	57,608	569,602	0.01%
Telefonaktiebolaget LM Ericsson Class B	270,398	2,199,550	0.04%
Telia Co. AB	233,843	649,091	0.01%
Thule Group AB	10,479	323,970	0.01%
Trelleborg AB Class B	21,263	728,572	0.01%
Troax Group AB	1,663	33,864	0.00%
Truecaller AB Class B	18,114	83,855	0.00%
Vitec Software Group AB Class B	2,677	131,800	0.00%
Vitrolife AB	10,793	210,014	0.00%
Volvo Car AB Class B	44,621	96,840	0.00%
Wallenstam AB Class B	55,212	238,852	0.01%
Wihlborgs Fastigheter AB	33,502	317,760	0.01%
		49,612,331	**0.80%**
Switzerland 2.12% (31 December 2023: 2.61%)			
Accelleron Industries AG	9,733	501,552	0.01%
Alcon AG	47,786	4,054,889	0.07%
Allreal Holding AG	1,101	201,187	0.00%
ALSO Holding AG	784	193,783	0.00%
ams-OSRAM AG	5,817	38,102	0.00%
Arbonia AG	2,042	25,191	0.00%
Aryzta AG	89,555	156,629	0.00%
Autoneum Holding AG	197	25,999	0.00%
Bachem Holding AG Class B	2,530	161,641	0.00%
Baloise Holding AG	4,472	809,771	0.01%
Banque Cantonale Vaudoise	2,161	199,110	0.00%
Barry Callebaut AG	362	480,936	0.01%
Basilea Pharmaceutica AG Allschwil	333	15,194	0.00%
Belimo Holding AG	906	599,335	0.01%
Bell Food Group AG	67	19,370	0.00%
Bossard Holding AG	805	169,661	0.00%
Bucher Industries AG	514	184,898	0.00%
Burckhardt Compression Holding AG	243	173,753	0.00%
Bystronic AG	62	21,208	0.00%
Cembra Money Bank AG	2,604	235,617	0.00%
Chocoladefabriken Lindt & Spruengli AG	90	1,000,055	0.02%
Chocoladefabriken Lindt & Spruengli AG (XSWX)	10	1,103,448	0.02%
Clariant AG	27,015	300,779	0.01%
Comet Holding AG	790	216,623	0.00%
COSMO Pharmaceuticals NV	204	14,339	0.00%
Daetwyler Holding AG	537	78,928	0.00%
DKSH Holding AG	3,302	245,213	0.00%
DocMorris AG	365	8,047	0.00%
dormakaba Holding AG	375	266,483	0.01%
EFG International AG	10,738	155,931	0.00%
Emmi AG	217	176,234	0.00%
EMS-Chemie Holding AG	671	452,763	0.01%
Flughafen Zurich AG	1,834	440,362	0.01%
Forbo Holding AG	86	71,647	0.00%
Galderma Group AG	7,513	834,326	0.01%
Galenica AG	5,549	455,248	0.01%
Geberit AG	3,181	1,806,282	0.03%
Georg Fischer AG	8,696	658,737	0.01%
Givaudan SA	766	3,352,227	0.06%
Helvetia Holding AG	3,612	595,457	0.01%
Huber + Suhner AG	1,794	146,885	0.00%
Idorsia Ltd.	12,496	11,334	0.00%
Implenia AG	428	14,499	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Inficon Holding AG	209	238,923	0.00%
Interroll Holding AG	59	129,816	0.00%
Intershop Holding AG	165	23,123	0.00%
Julius Baer Group Ltd.	18,969	1,227,831	0.02%
Kardex Holding AG	728	217,295	0.00%
Komax Holding AG	522	66,240	0.00%
Kuehne + Nagel International AG	4,979	1,141,668	0.02%
Landis+Gyr Group AG	2,733	173,404	0.00%
LEM Holding SA	35	28,618	0.00%
Leonteq AG	487	10,608	0.00%
Logitech International SA	14,367	1,189,627	0.02%
Lonza Group AG	7,003	4,140,367	0.07%
Medacta Group SA	217	25,525	0.00%
Medartis Holding AG	405	25,294	0.00%
Mobimo Holding AG	885	286,130	0.01%
Nestle SA	247,186	20,424,042	0.33%
Novartis AG	192,899	18,880,156	0.31%
OC Oerlikon Corp. AG Pfaffikon	19,345	74,925	0.00%
Partners Group Holding AG	2,152	2,920,783	0.05%
PIERER Mobility AG	1,038	22,404	0.00%
PolyPeptide Group AG	1,765	55,311	0.00%
PSP Swiss Property AG	4,444	632,090	0.01%
Rieter Holding AG	94	8,806	0.00%
Roche Holding AG	66,771	18,824,817	0.31%
Roche Holding AG BR	3,597	1,074,039	0.02%
Sandoz Group AG	42,403	1,739,166	0.03%
Schindler Holding AG	3,878	1,071,505	0.02%
Schindler Holding AG REG	1,906	520,535	0.01%
Schweiter Technologies AG	46	20,963	0.00%
Sensirion Holding AG	554	33,867	0.00%
SFS Group AG	2,132	295,481	0.01%
Siegfried Holding AG	390	424,320	0.01%
SIG Group AG	29,285	577,783	0.01%
SKAN Group AG	1,311	110,233	0.00%
Softwareone Holding AG	10,785	72,594	0.00%
Sonova Holding AG	4,536	1,483,053	0.03%
St Galler Kantonalbank AG	206	99,448	0.00%
Stadler Rail AG	6,341	139,240	0.00%
Straumann Holding AG	10,391	1,309,983	0.02%
Sunrise Communications AG Class A	6,819	295,860	0.01%
Swatch Group AG	4,005	729,186	0.01%
Swiss Life Holding AG	2,741	2,115,976	0.04%
Swiss Prime Site AG	7,583	826,704	0.01%
Swiss Re AG	28,048	4,060,577	0.07%
Swisscom AG	2,543	1,415,662	0.02%
Swissquote Group Holding SA	1,110	426,240	0.01%
Tecan Group AG	1,104	246,809	0.00%
Temenos AG	5,458	386,050	0.01%
u-blox Holding AG	897	72,255	0.00%
UBS Group AG	309,552	9,471,864	0.15%
Valiant Holding AG	1,798	209,510	0.00%
VAT Group AG	2,742	1,037,195	0.02%
Vetropack Holding AG Class A	1,179	33,175	0.00%
Vontobel Holding AG	2,035	142,815	0.00%
VZ Holding AG	1,581	251,215	0.01%
Ypsomed Holding AG	378	136,601	0.00%
Zehnder Group AG	872	43,492	0.00%
Zurich Insurance Group AG	13,859	8,239,701	0.13%
		130,554,573	**2.12%**
United Kingdom 2.85% (31 December 2023: 3.10%)			
3i Group plc	88,881	3,967,251	0.07%
4imprint Group plc	1,915	116,440	0.00%
abrdn plc	156,337	276,367	0.01%
Admiral Group plc	27,103	897,474	0.02%
AG Barr plc	6,127	46,731	0.00%
Airtel Africa plc	76,650	109,052	0.00%
AJ Bell plc	32,956	186,765	0.00%
Antofagasta plc	34,479	686,586	0.01%
AO World plc	11,625	15,054	0.00%
Ashmore Group plc	26,419	52,906	0.00%
Ashtead Group plc	42,518	2,643,840	0.04%
ASOS plc	10,934	60,965	0.00%
Associated British Foods plc	32,856	840,671	0.01%
Assura plc REIT	469,307	225,347	0.00%
Aston Martin Lagonda Global Holdings plc	19,665	26,254	0.00%
AstraZeneca plc	144,988	19,008,105	0.31%
Auction Technology Group plc	4,408	30,363	0.00%
Auto Trader Group plc	82,449	818,845	0.01%
Aviva plc	267,516	1,570,654	0.03%
B&M European Value Retail SA	104,600	480,774	0.01%
Baltic Classifieds Group plc	25,627	101,100	0.00%
Bank of Georgia Group plc	3,823	225,511	0.00%
Barclays plc	1,396,404	4,689,558	0.08%
Barratt Redrow plc	124,591	686,722	0.01%
Beazley plc	67,031	685,449	0.01%
Bellway plc	10,126	316,031	0.01%
Berkeley Group Holdings plc	9,535	465,724	0.01%
Big Yellow Group plc REIT	17,564	211,173	0.00%
Breedon Group plc	20,020	111,700	0.00%
Bridgepoint Group plc	25,364	114,357	0.00%
British Land Co. plc REIT	106,702	481,615	0.01%
Britvic plc	25,215	413,373	0.01%
BT Group plc	619,794	1,118,159	0.02%
Bunzl plc	31,903	1,316,927	0.02%
Burberry Group plc	30,515	374,526	0.01%
Bytes Technology Group plc	27,685	146,527	0.00%
Canal+ SADIR	53,053	134,880	0.00%
Carnival plc	16,203	367,703	0.01%
Clarkson plc	3,979	197,090	0.00%
Close Brothers Group plc	9,108	26,943	0.00%
CLS Holdings plc REIT	11,253	10,922	0.00%
Coats Group plc	119,013	140,705	0.00%
Coca-Cola HBC AG	19,117	654,099	0.01%
Compass Group plc	161,588	5,387,164	0.09%
Computacenter plc	5,995	159,473	0.00%
ConvaTec Group plc	147,417	408,391	0.01%
Cranswick plc	6,200	377,761	0.01%
Crest Nicholson Holdings plc	12,545	26,537	0.00%
CRH plc	65,572	6,088,553	0.10%
Croda International plc	12,175	516,144	0.01%
Currys plc	147,243	175,002	0.00%
DCC plc	9,967	641,609	0.01%
Deliveroo plc Class A	117,345	208,540	0.00%
Derwent London plc REIT	9,375	230,011	0.00%
Diploma plc	13,836	736,449	0.01%
Direct Line Insurance Group plc	145,326	464,480	0.01%
Domino's Pizza Group plc	30,058	118,581	0.00%
Dowlais Group plc	153,614	129,764	0.00%
Dr Martens plc	38,652	34,950	0.00%
DS Smith plc	137,242	931,600	0.02%
Dunelm Group plc	10,258	137,207	0.00%
easyJet plc	37,021	259,645	0.01%
Elementis plc	92,226	167,712	0.00%
Endeavour Mining plc	19,077	340,461	0.01%
Experian plc	89,056	3,842,337	0.06%
FDM Group Holdings plc	7,486	29,533	0.00%
Ferguson Enterprises, Inc.	19,710	3,421,065	0.06%
Firstgroup plc	90,249	181,636	0.00%
Frasers Group plc	13,566	103,469	0.00%
Fresnillo plc	16,147	125,683	0.00%
Future plc	8,508	98,776	0.00%
Games Workshop Group plc	2,877	479,580	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Genuit Group plc	15,633	76,259	0.00%
Genus plc	5,913	114,784	0.00%
Grafton Group plc	23,811	286,191	0.01%
Grainger plc	82,523	232,542	0.00%
Great Portland Estates plc REIT	27,332	98,584	0.00%
Greencore Group plc	27,161	65,924	0.00%
Greggs plc	12,009	419,016	0.01%
GSK plc	389,130	6,562,119	0.11%
Haleon plc	732,410	3,461,778	0.06%
Halfords Group plc	7,202	11,816	0.00%
Halma plc	36,680	1,235,274	0.02%
Hammerson plc REIT	38,072	133,317	0.00%
Hargreaves Lansdown plc	34,578	475,494	0.01%
Hays plc	207,315	208,622	0.00%
Helical plc REIT	4,236	9,178	0.00%
Helios Towers plc	144,337	165,402	0.00%
Hikma Pharmaceuticals plc	14,769	368,639	0.01%
Hilton Food Group plc	13,657	155,134	0.00%
Hiscox Ltd.	31,482	427,006	0.01%
Hochschild Mining plc	8,959	24,011	0.00%
Home Reit plc REIT	103,622	24,690	0.00%
Howden Joinery Group plc	53,090	527,597	0.01%
Ibstock plc	25,621	56,474	0.00%
IG Group Holdings plc	32,991	409,254	0.01%
Inchcape plc	32,874	316,814	0.01%
Informa plc	132,730	1,327,189	0.02%
IntegraFin Holdings plc	22,537	97,519	0.00%
InterContinental Hotels Group plc	15,683	1,955,104	0.03%
Intermediate Capital Group plc	24,321	629,296	0.01%
International Consolidated Airlines Group SA	229,599	868,113	0.02%
International Distribution Services plc	58,244	265,373	0.01%
International Workplace Group plc	114,773	228,693	0.00%
Investec plc	55,015	374,820	0.01%
IP Group plc	46,377	31,307	0.00%
ITV plc	327,453	301,835	0.01%
J Sainsbury plc	202,632	694,332	0.01%
JD Sports Fashion plc	218,522	262,456	0.01%
Johnson Matthey plc	15,091	253,260	0.01%
JTC plc	21,547	265,537	0.01%
Jupiter Fund Management plc	20,118	21,845	0.00%
Just Group plc	118,938	241,908	0.00%
Kainos Group plc	8,266	83,750	0.00%
Keller Group plc	8,326	151,199	0.00%
Kingfisher plc	166,017	517,096	0.01%
Lancashire Holdings Ltd.	22,598	186,508	0.00%
Land Securities Group plc REIT	83,782	612,783	0.01%
Legal & General Group plc	590,432	1,699,272	0.03%
Liontrust Asset Management plc	7,958	47,441	0.00%
Lloyds Banking Group plc	5,901,066	4,048,513	0.07%
London Stock Exchange Group plc	47,456	6,707,115	0.11%
LondonMetric Property plc REIT	204,719	461,759	0.01%
M&G plc	195,933	485,497	0.01%
Man Group plc	138,462	371,791	0.01%
Marks & Spencer Group plc	198,865	935,215	0.02%
Marshalls plc	24,531	90,478	0.00%
Mitie Group plc	105,488	145,324	0.00%
Mobico Group plc	29,896	29,691	0.00%
Molten Ventures plc	13,147	52,524	0.00%
Mondi plc	43,693	652,276	0.01%
MONY Group plc	55,228	132,871	0.00%
Moonpig Group plc	15,204	40,273	0.00%
NatWest Group plc	670,724	3,377,699	0.06%
NCC Group plc	22,300	42,060	0.00%
Next plc	11,571	1,376,405	0.02%
Ninety One plc	29,872	54,546	0.00%
NMC Health plc	2,034	—	0.00%
Ocado Group plc	49,129	186,003	0.00%
OSB Group plc	38,833	196,775	0.00%
Oxford Nanopore Technologies plc	57,755	93,164	0.00%
Pagegroup plc	25,194	108,416	0.00%
Paragon Banking Group plc	20,043	186,632	0.00%
Pearson plc	65,187	1,046,627	0.02%
Pennon Group plc	28,246	209,952	0.00%
Persimmon plc	34,636	519,670	0.01%
Petershill Partners plc	24,882	77,282	0.00%
Pets at Home Group plc	31,450	80,982	0.00%
Phoenix Group Holdings plc	68,298	436,236	0.01%
Picton Property Income Ltd. REIT	21,515	17,245	0.00%
Plus500 Ltd.	6,583	223,262	0.00%
Premier Foods plc	48,518	113,993	0.00%
Primary Health Properties plc REIT	109,189	127,586	0.00%
Prudential plc	261,268	2,084,341	0.03%
PureTech Health plc	22,717	42,733	0.00%
PZ Cussons plc	7,572	7,738	0.00%
Quilter plc	104,161	201,156	0.00%
Rathbones Group plc	4,100	85,238	0.00%
Reckitt Benckiser Group plc	67,700	4,097,779	0.07%
RELX plc	179,627	8,163,974	0.13%
Rentokil Initial plc	243,663	1,223,095	0.02%
RHI Magnesita NV	1,188	48,504	0.00%
Rightmove plc	72,682	584,211	0.01%
RS GROUP plc	41,783	356,622	0.01%
Safestore Holdings plc REIT	17,217	138,863	0.00%
Sage Group plc	97,366	1,552,311	0.03%
Savills plc	14,940	193,844	0.00%
Schroders plc	107,521	435,757	0.01%
Segro plc REIT	137,613	1,208,494	0.02%
Severn Trent plc	23,921	751,363	0.01%
Shaftesbury Capital plc REIT	155,428	244,296	0.00%
Sirius Real Estate Ltd. REIT	166,789	163,976	0.00%
Smith & Nephew plc	85,937	1,067,019	0.02%
Smurfit WestRock plc	50,236	2,715,436	0.04%
Softcat plc	12,545	239,441	0.00%
Spectris plc	9,569	300,564	0.01%
Spire Healthcare Group plc	66,108	187,114	0.00%
Spirent Communications plc	41,799	92,658	0.00%
SSP Group plc	72,018	162,983	0.00%
St James's Place plc	49,645	539,682	0.01%
Standard Chartered plc	191,835	2,375,153	0.04%
Supermarket Income plc REIT	109,162	93,103	0.00%
Synthomer plc	8,673	17,488	0.00%
Tate & Lyle plc	40,739	331,385	0.01%
Taylor Wimpey plc	321,066	490,968	0.01%
TBC Bank Group plc	4,389	171,500	0.00%
Telecom Plus plc	9,235	198,702	0.00%
Tesco plc	645,822	2,978,912	0.05%
THG plc	56,078	31,590	0.00%
TI Fluid Systems plc	28,874	69,865	0.00%
TP ICAP Group plc	67,904	219,411	0.00%
Trainline plc	40,209	217,545	0.00%
Travis Perkins plc	24,664	225,182	0.00%
Tritax Big Box plc REIT	209,316	347,870	0.01%
Trustpilot Group plc	26,409	101,539	0.00%
Unilever plc	236,802	13,488,041	0.22%
UNITE Group plc REIT	39,491	398,883	0.01%
United Utilities Group plc	72,109	949,602	0.02%
Vesuvius plc	33,823	179,182	0.00%
Victrex plc	4,938	66,544	0.00%

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Vistry Group plc	28,843	206,623	0.00%
Vodafone Group plc	2,074,824	1,774,782	0.03%
Volution Group plc	16,667	116,893	0.00%
Watches of Switzerland Group plc	22,079	154,711	0.00%
WH Smith plc	13,274	197,664	0.00%
Whitbread plc	16,137	595,386	0.01%
Wickes Group plc	28,458	53,889	0.00%
Wise plc Class A	75,636	1,009,785	0.02%
Workspace Group plc REIT	7,590	46,673	0.00%
WPP plc	107,613	1,115,124	0.02%
Zigup plc	17,838	71,824	0.00%
		175,668,779	**2.85%**
United States 73.84% (31 December 2023: 69.83%)			
10X Genomics, Inc. Class A	8,462	121,514	0.00%
1st Source Corp.	2,406	140,462	0.00%
A O Smith Corp.	12,272	837,073	0.01%
AAON, Inc.	6,587	775,158	0.01%
Abbott Laboratories	166,555	18,839,036	0.31%
AbbVie, Inc.	171,223	30,426,327	0.49%
Abercrombie & Fitch Co. Class A	4,416	660,060	0.01%
ABM Industries, Inc.	6,531	334,257	0.01%
Acadia Healthcare Co., Inc.	9,157	363,075	0.01%
ACADIA Pharmaceuticals, Inc.	11,045	202,676	0.00%
Acadia Realty Trust REIT	10,396	251,167	0.00%
Accenture plc Class A	60,497	21,282,240	0.35%
ACI Worldwide, Inc.	10,670	553,880	0.01%
Acuity Brands, Inc.	3,160	923,131	0.02%
Acushnet Holdings Corp.	2,581	183,457	0.00%
AdaptHealth Corp. Class A	7,236	68,887	0.00%
Adeia, Inc.	8,284	115,810	0.00%
Adient plc	6,890	118,715	0.00%
Adobe, Inc.	42,835	19,047,868	0.31%
ADT, Inc.	29,471	203,645	0.00%
Adtalem Global Education, Inc.	4,047	367,670	0.01%
Advance Auto Parts, Inc.	4,887	231,106	0.00%
Advanced Drainage Systems, Inc.	7,242	837,175	0.01%
Advanced Energy Industries, Inc.	4,474	517,329	0.01%
Advanced Micro Devices, Inc.	155,701	18,807,124	0.31%
AerCap Holdings NV	18,493	1,769,780	0.03%
Affiliated Managers Group, Inc.	3,204	592,484	0.01%
Affirm Holdings, Inc. Class A	25,337	1,543,023	0.03%
Aflac, Inc.	53,207	5,503,732	0.09%
AGCO Corp.	6,619	618,744	0.01%
Agilent Technologies, Inc.	28,166	3,783,820	0.06%
agilon health, Inc.	21,545	40,935	0.00%
Agios Pharmaceuticals, Inc.	5,284	173,632	0.00%
AGNC Investment Corp. REIT	79,274	730,114	0.01%
Agree Realty Corp. REIT	10,094	711,122	0.01%
Air Lease Corp. Class A	9,597	462,671	0.01%
Air Products & Chemicals, Inc.	21,386	6,202,795	0.10%
Airbnb, Inc. Class A	42,441	5,577,172	0.09%
Akamai Technologies, Inc.	15,176	1,451,584	0.02%
Akero Therapeutics, Inc.	6,502	180,886	0.00%
Alarm.com Holdings, Inc.	5,256	319,565	0.01%
Alaska Air Group, Inc.	3,459	223,970	0.00%
Albemarle Corp.	11,915	1,025,643	0.02%
Albertsons Cos, Inc. Class A	37,677	739,976	0.01%
Alexander & Baldwin, Inc. REIT	4,929	87,440	0.00%
Alexander's, Inc. REIT	67	13,404	0.00%
Alexandria Real Estate Equities, Inc. REIT	16,286	1,588,699	0.03%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Alight, Inc. Class A	46,927	324,735	0.01%
Align Technology, Inc.	7,501	1,564,034	0.03%
Alignment Healthcare, Inc.	7,437	83,666	0.00%
Alkermes plc	14,974	430,652	0.01%
Allegion plc	8,150	1,065,042	0.02%
Allegro MicroSystems, Inc.	9,644	210,818	0.00%
Allstate Corp.	25,264	4,870,647	0.08%
Ally Financial, Inc.	27,406	986,890	0.02%
Alnylam Pharmaceuticals, Inc.	12,630	2,971,965	0.05%
Alphabet, Inc. Class A	567,420	107,412,606	1.74%
Alphabet, Inc. Class C	468,441	89,209,904	1.45%
Altair Engineering, Inc. Class A	5,510	601,196	0.01%
Amazon.com, Inc.	905,995	198,766,243	3.22%
Ambarella, Inc.	2,854	207,600	0.00%
AMC Entertainment Holdings, Inc. Class A	42,047	167,347	0.00%
Amdocs Ltd.	11,665	993,158	0.02%
Amedisys, Inc.	3,070	278,725	0.00%
Amer Sports, Inc.	4,229	118,243	0.00%
Ameresco, Inc. Class A	2,022	47,477	0.00%
American Airlines Group, Inc.	12,187	212,419	0.00%
American Assets Trust, Inc. REIT	6,112	160,501	0.00%
American Eagle Outfitters, Inc.	16,728	278,856	0.00%
American Express Co.	53,978	16,020,131	0.26%
American Financial Group, Inc.	7,267	995,070	0.02%
American Homes 4 Rent REIT Class A	33,660	1,259,557	0.02%
American International Group, Inc.	62,985	4,585,308	0.07%
American Tower Corp. REIT	45,014	8,256,018	0.13%
American Water Works Co., Inc.	18,970	2,361,575	0.04%
American Woodmark Corp.	849	67,521	0.00%
Americold Realty Trust, Inc. REIT	28,431	608,423	0.01%
Ameriprise Financial, Inc.	9,285	4,943,613	0.08%
Ameris Bancorp	7,385	462,079	0.01%
Amgen, Inc.	52,033	13,561,881	0.22%
Amicus Therapeutics, Inc.	25,809	243,121	0.00%
Amkor Technology, Inc.	9,564	245,699	0.00%
AMN Healthcare Services, Inc.	3,262	78,027	0.00%
Amphastar Pharmaceuticals, Inc.	3,676	136,490	0.00%
Annaly Capital Management, Inc. REIT	49,146	899,372	0.01%
Aon plc Class A	18,772	6,742,152	0.11%
Apartment Investment & Management Co. REIT Class A	14,910	135,532	0.00%
Apellis Pharmaceuticals, Inc.	9,030	288,147	0.01%
API Group Corp.	23,190	834,144	0.01%
Apogee Enterprises, Inc.	1,509	107,758	0.00%
Apollo Commercial Real Estate Finance, Inc. REIT	15,599	135,087	0.00%
Apollo Global Management, Inc.	50,382	8,321,091	0.14%
Appfolio, Inc. Class A	2,290	564,989	0.01%
Appian Corp. Class A	3,948	130,205	0.00%
Apple Hospitality, Inc. REIT	19,856	304,790	0.01%
Apple, Inc.	1,381,334	345,913,660	5.61%
Applied Industrial Technologies, Inc.	3,728	892,744	0.01%
Applied Materials, Inc.	80,640	13,114,483	0.21%
AppLovin Corp. Class A	25,321	8,199,699	0.13%
AptarGroup, Inc.	6,750	1,060,425	0.02%
Aptiv plc	23,477	1,419,889	0.02%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Aramark	24,716	922,154	0.02%
Arbor Realty Trust, Inc. REIT	16,797	232,638	0.00%
Arcadium Lithium plc	97,337	499,339	0.01%
ArcBest Corp.	1,840	171,709	0.00%
Arch Capital Group Ltd.	34,687	3,203,344	0.05%
Archer-Daniels-Midland Co.	46,364	2,342,309	0.04%
Arcosa, Inc.	4,541	439,296	0.01%
Arcus Biosciences, Inc.	3,493	52,011	0.00%
Ardagh Metal Packaging SA	9,523	28,664	0.00%
Ares Management Corp. Class A	17,974	3,181,937	0.05%
Arista Networks, Inc.	99,581	11,006,688	0.18%
ARMOUR Residential, Inc. REIT	3,745	70,631	0.00%
Armstrong World Industries, Inc.	3,976	561,928	0.01%
Array Technologies, Inc.	11,674	70,511	0.00%
Arrow Electronics, Inc.	4,648	525,782	0.01%
Arrowhead Pharmaceuticals, Inc.	9,116	171,381	0.00%
Arthur J Gallagher & Co.	23,601	6,699,144	0.11%
Artisan Partners Asset Management, Inc. Class A	6,198	266,824	0.00%
Arvinas, Inc.	7,618	146,037	0.00%
Asana, Inc. Class A	9,544	193,457	0.00%
Asbury Automotive Group, Inc.	1,887	458,598	0.01%
ASGN, Inc.	4,578	381,531	0.01%
Ashland, Inc.	4,129	295,058	0.01%
Aspen Technology, Inc.	2,779	693,722	0.01%
Associated Banc-Corp.	14,630	349,657	0.01%
Assurant, Inc.	5,205	1,109,810	0.02%
Assured Guaranty Ltd.	4,336	390,283	0.01%
Astera Labs, Inc.	10,539	1,395,891	0.02%
AT&T, Inc.	690,960	15,733,159	0.26%
Atkore, Inc.	3,421	285,482	0.01%
Atlanta Braves Holdings, Inc. Class A	873	35,618	0.00%
Atlanta Braves Holdings, Inc. Class C	7,613	291,273	0.01%
Atlantic Union Bankshares Corp.	8,203	310,730	0.01%
Atlassian Corp. Class A	15,465	3,763,872	0.06%
AtriCure, Inc.	4,887	149,347	0.00%
Aurora Innovation, Inc. Class A	94,209	593,517	0.01%
Autodesk, Inc.	20,821	6,154,063	0.10%
Autoliv, Inc.	6,587	617,795	0.01%
Automatic Data Processing, Inc.	39,152	11,460,965	0.19%
AutoNation, Inc.	2,709	460,097	0.01%
AutoZone, Inc.	1,627	5,209,654	0.08%
AvalonBay Communities, Inc. REIT	13,276	2,920,322	0.05%
Avanos Medical, Inc.	3,458	55,051	0.00%
Avantor, Inc.	62,816	1,323,533	0.02%
Avery Dennison Corp.	7,425	1,389,440	0.02%
Avidity Biosciences, Inc.	10,103	293,795	0.01%
Avient Corp.	8,040	328,514	0.01%
Avis Budget Group, Inc.	1,669	134,538	0.00%
Avnet, Inc.	9,565	500,441	0.01%
Axalta Coating Systems Ltd.	19,457	665,819	0.01%
Axcelis Technologies, Inc.	2,596	181,383	0.00%
Axis Capital Holdings Ltd.	7,527	667,043	0.01%
Axon Enterprise, Inc.	6,926	4,116,260	0.07%
Axos Financial, Inc.	5,743	401,149	0.01%
Axsome Therapeutics, Inc.	2,868	242,661	0.00%
AZEK Co., Inc. Class A	14,222	675,118	0.01%
Azenta, Inc.	5,579	278,950	0.00%
AZZ, Inc.	2,414	197,755	0.00%
Badger Meter, Inc.	2,726	578,239	0.01%
Balchem Corp.	3,474	566,245	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Ball Corp.	28,386	1,564,920	0.03%
BancFirst Corp.	2,423	283,927	0.00%
Bank of America Corp.	640,258	28,139,339	0.46%
Bank of Hawaii Corp.	4,661	332,050	0.01%
Bank of New York Mellon Corp.	69,972	5,375,949	0.09%
Bank of NT Butterfield & Son Ltd.	4,695	171,602	0.00%
Bank OZK	9,882	440,045	0.01%
BankUnited, Inc.	6,284	239,860	0.00%
Banner Corp.	2,627	175,405	0.00%
Bath & Body Works, Inc.	19,642	761,520	0.01%
Baxter International, Inc.	47,297	1,379,181	0.02%
Beacon Roofing Supply, Inc.	6,531	663,419	0.01%
Beam Therapeutics, Inc.	5,073	125,810	0.00%
Becton Dickinson & Co.	27,899	6,329,446	0.10%
Belden, Inc.	3,844	432,873	0.01%
BellRing Brands, Inc.	12,784	963,147	0.02%
Berkshire Hills Bancorp, Inc.	3,218	91,488	0.00%
Berry Global Group, Inc.	10,340	668,688	0.01%
Best Buy Co., Inc.	21,112	1,811,410	0.03%
BGC Group, Inc. Class A	32,290	292,547	0.01%
BILL Holdings, Inc.	10,054	851,674	0.01%
BioCryst Pharmaceuticals, Inc.	17,040	128,141	0.00%
Biogen, Inc.	14,844	2,269,944	0.04%
Biohaven Ltd.	9,506	355,049	0.01%
BioMarin Pharmaceutical, Inc.	17,930	1,178,539	0.02%
Bio-Rad Laboratories, Inc. Class A	1,766	580,149	0.01%
Bio-Techne Corp.	15,023	1,082,107	0.02%
Birkenstock Holding plc	3,398	192,531	0.00%
BJ's Wholesale Club Holdings, Inc.	12,599	1,125,721	0.02%
Blackbaud, Inc.	4,229	312,608	0.01%
BlackLine, Inc.	6,320	384,003	0.01%
Blackrock, Inc.	14,153	14,508,382	0.24%
Blackstone Mortgage Trust, Inc. REIT Class A	20,757	361,379	0.01%
Blackstone, Inc.	69,615	12,003,018	0.19%
Block, Inc. Class A	54,018	4,590,990	0.07%
Bloom Energy Corp. Class A	20,085	446,088	0.01%
Blue Owl Capital, Inc. Class A	49,362	1,148,160	0.02%
Blueprint Medicines Corp.	6,783	591,613	0.01%
Boise Cascade Co.	3,647	433,482	0.01%
BOK Financial Corp.	2,310	245,899	0.00%
Booking Holdings, Inc.	3,188	15,839,323	0.26%
Boot Barn Holdings, Inc.	2,454	372,566	0.01%
BorgWarner, Inc.	20,373	647,658	0.01%
Boston Scientific Corp.	140,442	12,544,279	0.20%
Box, Inc. Class A	12,019	379,800	0.01%
Braze, Inc. Class A	5,037	210,950	0.00%
Bread Financial Holdings, Inc.	4,794	292,722	0.01%
Bridgebio Pharma, Inc.	15,449	423,921	0.01%
Bright Horizons Family Solutions, Inc.	5,334	591,274	0.01%
Brighthouse Financial, Inc.	5,146	247,214	0.00%
Brink's Co.	4,171	386,944	0.01%
Bristol-Myers Squibb Co.	196,566	11,117,773	0.18%
Brixmor Property Group, Inc. REIT	30,608	852,127	0.01%
Broadcom, Inc.	439,011	101,780,310	1.65%
Broadridge Financial Solutions, Inc.	11,299	2,554,591	0.04%
Broadstone Net Lease, Inc. REIT Class A	15,007	238,011	0.00%
Brown & Brown, Inc.	22,958	2,342,175	0.04%
Bruker Corp.	10,997	644,644	0.01%
Brunswick Corp.	8,023	518,928	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Buckle, Inc.	3,167	160,915	0.00%
Builders FirstSource, Inc.	11,319	1,617,825	0.03%
Bumble, Inc. Class A	7,045	57,346	0.00%
Bunge Global SA	13,366	1,039,340	0.02%
Burlington Stores, Inc.	6,031	1,719,197	0.03%
BXP, Inc. REIT	14,624	1,087,441	0.02%
C3.ai, Inc. Class A	11,173	384,686	0.01%
Cable One, Inc.	468	169,472	0.00%
Cabot Corp.	4,983	454,998	0.01%
Cadence Bank	19,182	660,820	0.01%
Cadence Design Systems, Inc.	26,449	7,946,867	0.13%
California Water Service Group	5,041	228,509	0.00%
Calix, Inc.	5,167	180,173	0.00%
Cal-Maine Foods, Inc.	4,215	433,808	0.01%
Camden Property Trust REIT	10,443	1,211,806	0.02%
Campbell Soup Co.	19,702	825,120	0.01%
Capital One Financial Corp.	36,663	6,537,746	0.11%
Capri Holdings Ltd.	9,127	192,215	0.00%
Cardinal Health, Inc.	23,646	2,796,612	0.05%
CareTrust, Inc. REIT	17,347	469,236	0.01%
Cargurus, Inc. Class A	10,086	368,542	0.01%
Carlisle Cos, Inc.	4,378	1,614,782	0.03%
CarMax, Inc.	15,612	1,276,437	0.02%
Carnival Corp.	100,290	2,499,227	0.04%
Carrier Global Corp.	81,006	5,529,470	0.09%
Carter's, Inc.	2,503	135,638	0.00%
Carvana Co. Class A	10,484	2,132,026	0.03%
Casella Waste Systems, Inc. Class A	5,707	603,858	0.01%
Caterpillar, Inc.	47,092	17,083,094	0.28%
Cathay General Bancorp	5,756	274,043	0.00%
Cava Group, Inc.	6,940	782,832	0.01%
Cavco Industries, Inc.	915	408,300	0.01%
CBIZ, Inc.	5,463	447,037	0.01%
Cboe Global Markets, Inc.	10,270	2,006,758	0.03%
CBRE Group, Inc. Class A	29,462	3,868,066	0.06%
CCC Intelligent Solutions Holdings, Inc.	42,103	493,868	0.01%
CDW Corp.	13,311	2,316,646	0.04%
Celsius Holdings, Inc.	16,709	440,115	0.01%
Cencora, Inc.	15,968	3,587,690	0.06%
Centene Corp.	48,744	2,952,912	0.05%
Centerspace REIT	2,811	185,948	0.00%
Central Garden & Pet Co. Class A	4,268	141,057	0.00%
Century Aluminum Co.	2,339	42,617	0.00%
Century Communities, Inc.	2,644	193,964	0.00%
Certara, Inc.	7,665	81,632	0.00%
CF Industries Holdings, Inc.	16,539	1,411,107	0.02%
CH Robinson Worldwide, Inc.	10,966	1,133,007	0.02%
Champion Homes, Inc.	4,892	430,985	0.01%
Charles River Laboratories International, Inc.	5,000	923,000	0.02%
Charles Schwab Corp.	143,839	10,645,524	0.17%
Chart Industries, Inc.	4,286	817,940	0.01%
Charter Communications, Inc. Class A	9,133	3,130,518	0.05%
Check Point Software Technologies Ltd.	7,949	1,484,078	0.02%
Chemed Corp.	1,347	713,641	0.01%
Chimera Investment Corp. REIT	8,077	113,078	0.00%
Chipotle Mexican Grill, Inc. Class A	132,094	7,965,268	0.13%
Choice Hotels International, Inc.	2,407	341,746	0.01%
Chubb Ltd.	38,740	10,703,862	0.17%
Church & Dwight Co., Inc.	23,680	2,479,533	0.04%
Ciena Corp.	14,353	1,217,278	0.02%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Cigna Group	26,453	7,304,731	0.12%
Cimpress plc	2,175	155,991	0.00%
Cincinnati Financial Corp.	14,886	2,139,118	0.04%
Cinemark Holdings, Inc.	8,688	269,154	0.00%
Cintas Corp.	32,607	5,957,299	0.10%
Cirrus Logic, Inc.	5,176	515,426	0.01%
Cisco Systems, Inc.	383,638	22,711,370	0.37%
Citigroup, Inc.	182,570	12,851,102	0.21%
Citizens Financial Group, Inc.	43,602	1,908,024	0.03%
City Holding Co.	1,394	165,161	0.00%
Clarivate plc	42,260	214,681	0.00%
Clean Harbors, Inc.	4,954	1,140,114	0.02%
Cleanspark, Inc.	21,479	197,822	0.00%
Clear Secure, Inc. Class A	9,292	247,539	0.00%
Clorox Co.	12,025	1,952,980	0.03%
Cloudflare, Inc. Class A	29,163	3,140,272	0.05%
CME Group, Inc. Class A	34,506	8,013,328	0.13%
CNA Financial Corp.	1,511	73,087	0.00%
CNH Industrial NV	86,682	982,107	0.02%
CNO Financial Group, Inc.	12,057	448,641	0.01%
Coca-Cola Co.	372,428	23,187,367	0.38%
Coca-Cola Consolidated, Inc.	572	720,714	0.01%
Coca-Cola Europacific Partners plc	20,106	1,544,342	0.03%
Coeur Mining, Inc.	41,100	235,092	0.00%
Cogent Communications Holdings, Inc.	4,496	346,507	0.01%
Cognex Corp.	17,610	631,495	0.01%
Cognizant Technology Solutions Corp. Class A	48,291	3,713,578	0.06%
Cohen & Steers, Inc.	2,273	209,889	0.00%
Coinbase Global, Inc. Class A	19,605	4,867,922	0.08%
Colgate-Palmolive Co.	77,369	7,033,616	0.11%
Columbia Banking System, Inc.	22,295	602,188	0.01%
Columbia Financial, Inc.	4,406	69,659	0.00%
Columbia Sportswear Co.	3,141	263,624	0.00%
Comcast Corp. Class A	366,309	13,747,577	0.22%
Comerica, Inc.	13,499	834,913	0.01%
Comfort Systems USA, Inc.	3,457	1,465,975	0.02%
Commerce Bancshares, Inc.	12,484	777,878	0.01%
Community Financial System, Inc.	5,354	330,235	0.01%
Commvault Systems, Inc.	4,240	639,858	0.01%
Conagra Brands, Inc.	44,850	1,244,588	0.02%
Concentrix Corp.	3,375	146,036	0.00%
Confluent, Inc. Class A	24,095	673,696	0.01%
CONMED Corp.	2,970	203,267	0.00%
Constellium SE Class A	10,677	109,653	0.00%
Cooper Cos, Inc.	19,521	1,794,566	0.03%
Copart, Inc.	83,962	4,818,579	0.08%
COPT Defense Properties REIT	11,747	363,570	0.01%
Corcept Therapeutics, Inc.	6,545	329,803	0.01%
Core & Main, Inc. Class A	19,434	989,385	0.02%
Corebridge Financial, Inc.	29,687	888,532	0.01%
Corning, Inc.	73,978	3,515,435	0.06%
Corpay, Inc.	6,594	2,231,541	0.04%
Corteva, Inc.	67,515	3,845,654	0.06%
CorVel Corp.	2,013	223,966	0.00%
CoStar Group, Inc.	39,716	2,843,268	0.05%
Costco Wholesale Corp.	42,675	39,101,822	0.63%
Coty, Inc. Class A	41,971	292,118	0.01%
Coupang, Inc. Class A	113,173	2,487,543	0.04%
Coursera, Inc.	12,352	104,992	0.00%
Cousins Properties, Inc. REIT	16,605	508,777	0.01%
Cracker Barrel Old Country Store, Inc.	1,983	104,821	0.00%
Credicorp Ltd.	6,604	1,210,645	0.02%

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Credit Acceptance Corp.	497	233,322	0.00%
Credo Technology Group Holding Ltd.	12,789	859,549	0.01%
Crinetics Pharmaceuticals, Inc.	7,933	405,614	0.01%
CRISPR Therapeutics AG	7,134	280,794	0.00%
Crocs, Inc.	5,869	642,832	0.01%
Crowdstrike Holdings, Inc. Class A	22,298	7,629,484	0.12%
Crown Castle, Inc. REIT	41,895	3,802,390	0.06%
Crown Holdings, Inc.	12,084	999,226	0.02%
CSG Systems International, Inc.	2,113	107,995	0.00%
CSW Industrials, Inc.	1,733	611,402	0.01%
CSX Corp.	185,087	5,972,757	0.10%
CTS Corp.	2,803	147,802	0.00%
CubeSmart REIT	21,051	902,035	0.02%
Cullen/Frost Bankers, Inc.	5,245	704,141	0.01%
Curbline Properties Corp. REIT	10,286	238,841	0.00%
Cushman & Wakefield plc	20,308	265,629	0.00%
CVB Financial Corp.	15,523	332,347	0.01%
CVS Health Corp.	122,669	5,506,611	0.09%
CyberArk Software Ltd.	4,076	1,357,919	0.02%
Cytokinetics, Inc.	11,238	528,636	0.01%
Dana, Inc.	12,297	142,153	0.00%
Danaher Corp.	62,332	14,308,311	0.23%
Darling Ingredients, Inc.	13,657	460,104	0.01%
Datadog, Inc. Class A	29,049	4,150,812	0.07%
DaVita, Inc.	4,611	689,575	0.01%
Dayforce, Inc.	15,204	1,104,419	0.02%
Deckers Outdoor Corp.	14,748	2,995,171	0.05%
Deere & Co.	24,307	10,298,876	0.17%
Delta Air Lines, Inc.	16,152	977,196	0.02%
Deluxe Corp.	3,326	75,134	0.00%
Denali Therapeutics, Inc.	12,958	264,084	0.00%
DENTSPLY SIRONA, Inc.	19,580	371,628	0.01%
Dexcom, Inc.	36,818	2,863,336	0.05%
DiamondRock Hospitality Co. REIT	17,117	154,567	0.00%
Digital Realty Trust, Inc. REIT	31,818	5,642,286	0.09%
DigitalBridge Group, Inc.	11,519	129,934	0.00%
DigitalOcean Holdings, Inc.	5,857	199,548	0.00%
Dillard's, Inc. Class A	318	137,293	0.00%
Diodes, Inc.	3,719	229,351	0.00%
Discover Financial Services	24,283	4,206,544	0.07%
Dlocal Ltd. Class A	7,159	80,610	0.00%
DocuSign, Inc. Class A	19,925	1,792,055	0.03%
Dolby Laboratories, Inc. Class A	6,400	499,840	0.01%
Dollar General Corp.	21,783	1,651,587	0.03%
Dollar Tree, Inc.	19,079	1,429,780	0.02%
Domino's Pizza, Inc.	3,434	1,441,456	0.02%
Donaldson Co., Inc.	11,923	803,014	0.01%
DoorDash, Inc. Class A	34,126	5,724,637	0.09%
Dorman Products, Inc.	2,863	370,902	0.01%
DoubleVerify Holdings, Inc.	12,996	249,653	0.00%
Douglas Emmett, Inc. REIT	17,430	323,501	0.01%
Dover Corp.	13,352	2,504,835	0.04%
Doximity, Inc. Class A	12,549	669,991	0.01%
Driven Brands Holdings, Inc.	6,591	106,379	0.00%
Dropbox, Inc. Class A	22,234	667,909	0.01%
Dun & Bradstreet Holdings, Inc.	34,325	427,690	0.01%
Duolingo, Inc. Class A	3,557	1,153,286	0.02%
DuPont de Nemours, Inc.	40,349	3,076,611	0.05%
Dutch Bros, Inc. Class A	10,892	570,523	0.01%
DXC Technology Co.	19,512	389,850	0.01%
Dycom Industries, Inc.	2,991	520,613	0.01%
Dynatrace, Inc.	27,825	1,512,289	0.02%
Dyne Therapeutics, Inc.	7,705	181,530	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
E2open Parent Holdings, Inc.	16,042	42,672	0.00%
Eagle Materials, Inc.	3,496	862,673	0.01%
East West Bancorp, Inc.	13,635	1,305,688	0.02%
Eastern Bankshares, Inc.	21,918	378,086	0.01%
EastGroup Properties, Inc. REIT	4,994	801,487	0.01%
eBay, Inc.	46,495	2,880,365	0.05%
Edgewell Personal Care Co.	3,818	128,285	0.00%
Edwards Lifesciences Corp.	58,363	4,320,613	0.07%
Elanco Animal Health, Inc.	46,626	564,641	0.01%
Elastic NV	8,872	879,038	0.01%
Electronic Arts, Inc.	25,451	3,723,481	0.06%
Element Solutions, Inc.	23,317	592,951	0.01%
Elevance Health, Inc.	22,583	8,330,869	0.14%
elf Beauty, Inc.	4,723	592,973	0.01%
Eli Lilly & Co.	77,302	59,677,144	0.97%
Elme Communities REIT	7,211	110,112	0.00%
Empire State Realty Trust, Inc. REIT Class A	16,465	169,919	0.00%
Employers Holdings, Inc.	2,353	120,544	0.00%
Encompass Health Corp.	9,833	908,078	0.02%
Encore Capital Group, Inc.	1,669	79,728	0.00%
Energizer Holdings, Inc.	6,433	224,447	0.00%
Enovix Corp.	14,998	163,028	0.00%
Enphase Energy, Inc.	12,362	849,022	0.01%
Ensign Group, Inc.	5,860	778,560	0.01%
Enstar Group Ltd.	1,234	397,410	0.01%
Entegris, Inc.	13,943	1,381,194	0.02%
Envista Holdings Corp.	20,916	403,470	0.01%
EPAM Systems, Inc.	5,451	1,274,553	0.02%
EPR Properties REIT	8,025	355,347	0.01%
Equifax, Inc.	12,072	3,076,549	0.05%
Equinix, Inc. REIT	9,248	8,719,847	0.14%
Equitable Holdings, Inc.	31,405	1,481,374	0.02%
Equity LifeStyle Properties, Inc. REIT	17,470	1,163,502	0.02%
Equity Residential REIT	36,064	2,587,953	0.04%
Essent Group Ltd.	11,347	617,731	0.01%
Essential Properties Realty Trust, Inc. REIT	16,706	522,564	0.01%
Essential Utilities, Inc.	23,305	846,438	0.01%
Essex Property Trust, Inc. REIT	6,359	1,815,113	0.03%
Estee Lauder Cos, Inc. Class A	21,639	1,622,492	0.03%
Etsy, Inc.	10,636	562,538	0.01%
Euronet Worldwide, Inc.	4,450	457,638	0.01%
Evercore, Inc. Class A	3,598	997,330	0.02%
Everest Group Ltd.	4,077	1,477,749	0.02%
EVERTEC, Inc.	9,164	316,433	0.01%
Evolent Health, Inc. Class A	10,804	121,545	0.00%
Exact Sciences Corp.	18,373	1,032,379	0.02%
Exelixis, Inc.	25,300	842,490	0.01%
Exelon Corp.	94,664	3,563,153	0.06%
ExlService Holdings, Inc.	14,015	621,986	0.01%
eXp World Holdings, Inc.	3,215	37,005	0.00%
Expedia Group, Inc.	11,943	2,225,339	0.04%
Expeditors International of Washington, Inc.	13,991	1,549,783	0.03%
Extra Space Storage, Inc. REIT	20,140	3,012,944	0.05%
Extreme Networks, Inc.	9,322	156,050	0.00%
F&G Annuities & Life, Inc.	1,386	57,436	0.00%
F5, Inc.	5,761	1,448,719	0.02%
Fabrinet	3,672	807,399	0.01%
FactSet Research Systems, Inc.	3,726	1,789,523	0.03%
Fair Isaac Corp.	2,282	4,543,302	0.07%
Fastenal Co.	54,335	3,907,230	0.06%
Fastly, Inc. Class A	10,701	101,017	0.00%

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Federal Realty Investment Trust REIT	7,807	873,994	0.01%
Federal Signal Corp.	6,426	593,698	0.01%
FedEx Corp.	21,760	6,121,741	0.10%
Fidelity National Financial, Inc.	24,338	1,366,335	0.02%
Fidelity National Information Services, Inc.	52,492	4,239,779	0.07%
Fifth Third Bancorp	65,702	2,777,881	0.05%
First American Financial Corp.	9,252	577,695	0.01%
First BanCorp	15,331	285,003	0.01%
First Citizens BancShares, Inc. Class A	1,161	2,453,216	0.04%
First Commonwealth Financial Corp.	10,644	180,096	0.00%
First Financial Bancorp	12,234	328,850	0.01%
First Financial Bankshares, Inc.	14,054	506,647	0.01%
First Hawaiian, Inc.	15,170	393,662	0.01%
First Horizon Corp.	48,658	979,972	0.02%
First Industrial Realty Trust, Inc. REIT	13,277	665,576	0.01%
First Interstate BancSystem, Inc. Class A	6,486	210,600	0.00%
First Merchants Corp.	6,454	257,450	0.00%
First Solar, Inc.	10,423	1,836,950	0.03%
Fiserv, Inc.	54,231	11,140,132	0.18%
Five Below, Inc.	5,734	601,841	0.01%
Five9, Inc.	5,812	236,200	0.00%
Fiverr International Ltd.	1,774	56,289	0.00%
Flagstar Financial, Inc.	20,813	194,185	0.00%
Flex Ltd.	36,824	1,413,673	0.02%
Floor & Decor Holdings, Inc. Class A	10,132	1,010,160	0.02%
Flowers Foods, Inc.	21,411	442,351	0.01%
Fluence Energy, Inc. Class A	4,121	65,441	0.00%
Flywire Corp.	14,156	291,897	0.01%
FMC Corp.	13,009	632,367	0.01%
FNB Corp.	39,781	587,963	0.01%
Foot Locker, Inc.	7,444	161,981	0.00%
Ford Motor Co.	384,975	3,811,253	0.06%
FormFactor, Inc.	7,699	338,756	0.01%
Fortinet, Inc.	60,873	5,751,281	0.09%
Fortrea Holdings, Inc.	7,410	138,197	0.00%
Fortune Brands Innovations, Inc.	11,110	759,146	0.01%
Four Corners Property Trust, Inc. REIT	11,043	299,707	0.01%
Fox Corp. Class A	32,751	1,591,044	0.03%
Fox Factory Holding Corp.	3,754	113,634	0.00%
Franklin Electric Co., Inc.	3,939	383,856	0.01%
Franklin Resources, Inc.	32,428	657,964	0.01%
Freedom Holding Corp.	1,380	180,352	0.00%
Freshpet, Inc.	4,837	716,408	0.01%
Freshworks, Inc. Class A	23,397	378,329	0.01%
Frontdoor, Inc.	7,792	425,989	0.01%
Frontier Communications Parent, Inc.	23,903	829,434	0.01%
FTAI Aviation Ltd.	9,410	1,355,416	0.02%
FTI Consulting, Inc.	3,187	609,131	0.01%
Fulton Financial Corp.	16,282	313,917	0.01%
GameStop Corp. Class A	39,220	1,229,155	0.02%
Gap, Inc.	18,782	443,819	0.01%
Garmin Ltd.	14,701	3,032,228	0.05%
Gartner, Inc.	7,239	3,507,078	0.06%
Gates Industrial Corp. plc	25,823	531,179	0.01%
GATX Corp.	3,220	498,971	0.01%
GCI Liberty, Inc.	2,979	—	0.00%
GE HealthCare Technologies, Inc.	44,136	3,450,552	0.06%
Gen Digital, Inc.	52,707	1,443,118	0.02%
Generac Holdings, Inc.	5,810	900,841	0.02%
General Mills, Inc.	53,204	3,392,819	0.06%
Genpact Ltd.	17,592	755,576	0.01%
Gentex Corp.	23,740	682,050	0.01%
Gentherm, Inc.	2,205	88,035	0.00%
Genuine Parts Co.	13,149	1,535,277	0.03%
Genworth Financial, Inc. Class A	41,249	288,331	0.01%
Getty Realty Corp. REIT	4,298	129,499	0.00%
Gibraltar Industries, Inc.	3,078	181,294	0.00%
G-III Apparel Group Ltd.	5,345	174,354	0.00%
Gilead Sciences, Inc.	121,153	11,190,903	0.18%
Gitlab, Inc. Class A	12,180	686,343	0.01%
Glacier Bancorp, Inc.	11,889	597,066	0.01%
Glaukos Corp.	4,492	673,530	0.01%
Global Net Lease, Inc. REIT	33,251	242,732	0.00%
Global Payments, Inc.	25,015	2,803,181	0.05%
Global-e Online Ltd.	11,080	604,192	0.01%
GLOBALFOUNDRIES, Inc.	9,408	403,697	0.01%
Globant SA	4,055	869,473	0.01%
Globe Life, Inc.	9,036	1,007,695	0.02%
Globus Medical, Inc. Class A	11,539	954,391	0.02%
GMS, Inc.	3,399	288,337	0.01%
GoDaddy, Inc. Class A	13,759	2,715,614	0.04%
Goldman Sachs Group, Inc.	29,537	16,913,477	0.27%
Goodyear Tire & Rubber Co.	26,270	236,430	0.00%
Grab Holdings Ltd. Class A	251,670	1,187,882	0.02%
Graco, Inc.	15,886	1,339,031	0.02%
Grand Canyon Education, Inc.	3,055	500,409	0.01%
Granite Construction, Inc.	4,144	363,470	0.01%
Graphic Packaging Holding Co.	31,229	848,180	0.01%
Green Brick Partners, Inc.	2,910	164,386	0.00%
Greenbrier Cos, Inc.	2,177	132,775	0.00%
Griffon Corp.	3,114	221,935	0.00%
Grocery Outlet Holding Corp.	7,609	118,776	0.00%
Group 1 Automotive, Inc.	1,375	579,535	0.01%
Guardant Health, Inc.	10,817	330,459	0.01%
Guess?, Inc.	1,954	27,473	0.00%
Guidewire Software, Inc.	7,906	1,332,793	0.02%
GXO Logistics, Inc.	10,412	452,922	0.01%
H&E Equipment Services, Inc.	3,216	157,455	0.00%
H&R Block, Inc.	12,471	658,968	0.01%
HA Sustainable Infrastructure Capital, Inc.	11,354	304,628	0.01%
Haemonetics Corp.	4,462	348,393	0.01%
Halozyme Therapeutics, Inc.	11,017	526,723	0.01%
Hamilton Lane, Inc. Class A	3,596	532,388	0.01%
Hancock Whitney Corp.	7,904	432,507	0.01%
Hanesbrands, Inc.	37,748	307,269	0.01%
Hanover Insurance Group, Inc.	3,614	558,941	0.01%
Harley-Davidson, Inc.	11,268	339,505	0.01%
Harmony Biosciences Holdings, Inc.	2,305	79,315	0.00%
Hartford Financial Services Group, Inc.	27,793	3,040,554	0.05%
Hasbro, Inc.	12,987	726,103	0.01%
HashiCorp, Inc. Class A	12,983	444,148	0.01%
Hayward Holdings, Inc.	14,667	224,258	0.00%
HB Fuller Co.	6,908	466,152	0.01%
HCA Healthcare, Inc.	17,922	5,379,288	0.09%
Healthcare Realty Trust, Inc. REIT Class A	33,156	561,994	0.01%
HealthEquity, Inc.	7,955	763,282	0.01%
Healthpeak Properties, Inc. REIT	68,090	1,380,184	0.02%
Heartland Express, Inc.	5,805	65,132	0.00%
Heartland Financial USA, Inc.	3,600	220,698	0.00%

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Hecla Mining Co.	58,708	288,256	0.01%
Helen of Troy Ltd.	1,635	97,822	0.00%
Helios Technologies, Inc.	2,068	92,316	0.00%
Henry Schein, Inc.	12,158	841,334	0.01%
Herbalife Ltd.	6,768	45,278	0.00%
Herc Holdings, Inc.	3,004	568,747	0.01%
Hershey Co.	14,139	2,394,440	0.04%
Hertz Global Holdings, Inc.	11,112	40,670	0.00%
Hewlett Packard Enterprise Co.	127,501	2,722,146	0.04%
Highwoods Properties, Inc. REIT	9,965	304,730	0.01%
Hillenbrand, Inc.	6,372	196,130	0.00%
Hilltop Holdings, Inc.	5,568	159,412	0.00%
Hilton Grand Vacations, Inc.	7,684	299,292	0.01%
Hilton Worldwide Holdings, Inc.	22,808	5,637,225	0.09%
Hims & Hers Health, Inc.	18,476	446,750	0.01%
HNI Corp.	5,927	298,543	0.01%
Hologic, Inc.	22,398	1,614,672	0.03%
Home BancShares, Inc.	15,926	450,706	0.01%
Home Depot, Inc.	95,243	37,048,575	0.60%
Hope Bancorp, Inc.	10,465	128,615	0.00%
Horace Mann Educators Corp.	4,020	157,705	0.00%
Hormel Foods Corp.	27,712	869,325	0.01%
Host Hotels & Resorts, Inc. REIT	68,988	1,208,670	0.02%
Houlihan Lokey, Inc. Class A	5,029	873,336	0.01%
Howard Hughes Holdings, Inc.	2,622	201,684	0.00%
HP, Inc.	93,826	3,061,542	0.05%
Hub Group, Inc. Class A	4,742	211,304	0.00%
HubSpot, Inc.	4,757	3,314,535	0.05%
Humana, Inc.	11,788	2,990,733	0.05%
Huntington Bancshares, Inc.	139,892	2,276,043	0.04%
Huntsman Corp.	14,174	255,557	0.00%
Huron Consulting Group, Inc.	1,301	161,662	0.00%
Hyatt Hotels Corp. Class A	3,725	584,751	0.01%
IAC, Inc.	6,233	268,892	0.00%
ICON plc ADR	8,221	1,724,026	0.03%
ICU Medical, Inc.	1,851	287,220	0.01%
IDEX Corp.	7,387	1,546,025	0.03%
IDEXX Laboratories, Inc.	7,974	3,296,771	0.05%
Illinois Tool Works, Inc.	27,521	6,978,225	0.11%
Illumina, Inc.	14,938	1,996,165	0.03%
IMAX Corp.	6,385	163,456	0.00%
Immunovant, Inc.	5,248	129,993	0.00%
Impinj, Inc.	1,789	259,870	0.00%
Inari Medical, Inc.	5,083	259,487	0.00%
Incyte Corp.	14,479	1,000,065	0.02%
Independence Realty Trust, Inc. REIT	20,340	403,546	0.01%
Independent Bank Corp.	3,671	235,641	0.00%
Independent Bank Group, Inc.	4,610	279,689	0.00%
Informatica, Inc. Class A	9,411	244,027	0.00%
Ingersoll Rand, Inc.	38,865	3,515,728	0.06%
Ingevity Corp.	2,532	103,179	0.00%
Ingredion, Inc.	6,472	890,288	0.01%
Inmode Ltd.	7,078	118,203	0.00%
Innospec, Inc.	3,343	367,931	0.01%
Innovative Industrial Properties, Inc. REIT Class A	2,428	161,802	0.00%
Innoviva, Inc.	5,043	87,496	0.00%
Insight Enterprises, Inc.	2,565	390,137	0.01%
Insmed, Inc.	17,002	1,173,818	0.02%
Insperity, Inc.	2,844	220,438	0.00%
Inspire Medical Systems, Inc.	3,040	563,555	0.01%
Installed Building Products, Inc.	1,980	346,995	0.01%
Insulet Corp.	6,512	1,700,088	0.03%
Integer Holdings Corp.	2,905	384,971	0.01%
Integra LifeSciences Holdings Corp.	5,187	117,641	0.00%
Intel Corp.	413,847	8,297,632	0.13%
Intellia Therapeutics, Inc.	7,769	90,587	0.00%
Interactive Brokers Group, Inc. Class A	9,960	1,759,633	0.03%
Intercontinental Exchange, Inc.	54,185	8,074,107	0.13%
InterDigital, Inc.	2,111	408,943	0.01%
International Bancshares Corp.	5,903	372,833	0.01%
International Flavors & Fragrances, Inc.	25,076	2,120,176	0.03%
International Paper Co.	32,721	1,761,044	0.03%
Interparfums, Inc.	1,744	229,353	0.00%
Interpublic Group of Cos, Inc.	38,055	1,066,301	0.02%
Intra-Cellular Therapies, Inc.	9,505	793,858	0.01%
Intuit, Inc.	26,386	16,583,601	0.27%
Intuitive Surgical, Inc.	34,050	17,772,738	0.29%
Invesco Ltd.	40,509	708,097	0.01%
Invitation Homes, Inc. REIT	61,063	1,952,184	0.03%
Ionis Pharmaceuticals, Inc.	16,008	559,640	0.01%
IonQ, Inc.	19,553	816,729	0.01%
Iovance Biotherapeutics, Inc.	21,418	158,493	0.00%
IQVIA Holdings, Inc.	17,969	3,531,088	0.06%
iRhythm Technologies, Inc.	2,620	236,245	0.00%
Iron Mountain, Inc. REIT	27,876	2,930,046	0.05%
Ironwood Pharmaceuticals, Inc. Class A	14,992	66,415	0.00%
Itron, Inc.	4,341	471,346	0.01%
J & J Snack Foods Corp.	1,342	208,184	0.00%
J M Smucker Co.	9,964	1,097,236	0.02%
Jabil, Inc.	10,637	1,530,664	0.03%
Jack Henry & Associates, Inc.	7,055	1,236,742	0.02%
Jack in the Box, Inc.	2,024	84,279	0.00%
Jackson Financial, Inc. Class A	6,951	605,293	0.01%
Jamf Holding Corp.	6,176	86,773	0.00%
Janus Henderson Group plc	13,319	566,457	0.01%
Jazz Pharmaceuticals plc	6,131	755,033	0.01%
JB Hunt Transport Services, Inc.	8,041	1,372,277	0.02%
JBG SMITH Properties REIT	7,837	120,455	0.00%
JELD-WEN Holding, Inc.	5,213	42,694	0.00%
JFrog Ltd.	11,115	326,892	0.01%
Joby Aviation, Inc.	12,794	104,015	0.00%
John Bean Technologies Corp.	4,497	571,569	0.01%
John Wiley & Sons, Inc. Class A	4,608	201,416	0.00%
Johnson Controls International plc	64,003	5,051,757	0.08%
Jones Lang LaSalle, Inc.	4,510	1,141,661	0.02%
JPMorgan Chase & Co.	270,633	64,873,436	1.05%
Juniper Networks, Inc.	32,363	1,211,994	0.02%
Kadant, Inc.	1,292	445,727	0.01%
Kaiser Aluminum Corp.	742	52,140	0.00%
KB Home	6,929	455,374	0.01%
Kellanova	24,708	2,000,607	0.03%
Kemper Corp.	5,492	364,888	0.01%
Kennedy-Wilson Holdings, Inc.	7,473	74,655	0.00%
Kenvue, Inc.	186,324	3,978,017	0.06%
Keurig Dr Pepper, Inc.	108,109	3,472,461	0.06%
KeyCorp	89,396	1,532,247	0.03%
Keysight Technologies, Inc.	16,478	2,646,861	0.04%

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Kilroy Realty Corp. REIT	12,798	517,679	0.01%
Kimberly-Clark Corp.	32,102	4,206,646	0.07%
Kimco Realty Corp. REIT	63,267	1,482,346	0.02%
Kinsale Capital Group, Inc.	2,151	1,000,495	0.02%
Kirby Corp.	5,569	589,200	0.01%
Kite Realty Group Trust REIT	23,314	588,445	0.01%
KLA Corp.	13,093	8,250,161	0.13%
Knife River Corp.	5,085	516,839	0.01%
Knight-Swift Transportation Holdings, Inc. Class A	16,129	855,482	0.01%
Kohl's Corp.	9,084	127,539	0.00%
Kontoor Brands, Inc.	5,667	484,018	0.01%
Korn Ferry	6,017	405,847	0.01%
Kraft Heinz Co.	85,521	2,626,350	0.04%
Krispy Kreme, Inc.	6,119	60,762	0.00%
Kroger Co.	63,641	3,891,647	0.06%
Krystal Biotech, Inc.	2,129	333,529	0.01%
Kulicke & Soffa Industries, Inc.	5,100	237,966	0.00%
Kymera Therapeutics, Inc.	3,166	127,368	0.00%
Kyndryl Holdings, Inc.	20,916	723,694	0.01%
Labcorp Holdings, Inc.	8,382	1,922,160	0.03%
Ladder Capital Corp. REIT Class A	8,072	90,326	0.00%
Lam Research Corp.	124,978	9,027,161	0.15%
Lamar Advertising Co. REIT Class A	8,009	975,016	0.02%
Lamb Weston Holdings, Inc.	13,774	920,516	0.02%
Lancaster Colony Corp.	1,690	292,607	0.01%
Landstar System, Inc.	3,695	635,023	0.01%
Lantheus Holdings, Inc.	6,658	595,625	0.01%
Lattice Semiconductor Corp.	13,143	744,551	0.01%
Laureate Education, Inc. Class A	14,390	263,193	0.00%
Lazard, Inc. Class A	11,197	576,422	0.01%
La-Z-Boy, Inc.	4,850	211,315	0.00%
LCI Industries	2,287	236,453	0.00%
Lear Corp.	5,054	478,614	0.01%
Legalzoom.com, Inc.	9,981	74,957	0.00%
Leggett & Platt, Inc.	12,727	122,179	0.00%
Lemonade, Inc.	4,850	177,898	0.00%
Lennar Corp. Class A	23,915	3,261,289	0.05%
Lennar Corp. Class B	42	5,550	0.00%
Lennox International, Inc.	3,148	1,918,076	0.03%
LGI Homes, Inc.	1,531	136,871	0.00%
Liberty Broadband Corp. Class A	841	62,537	0.00%
Liberty Broadband Corp. Class C	11,867	887,177	0.01%
Liberty Global Ltd. Class A	36,187	461,746	0.01%
Liberty Latin America Ltd. Class C	23,841	151,152	0.00%
Liberty Media Corp.-Liberty Formula One Class A	3,711	311,872	0.01%
Liberty Media Corp.-Liberty Formula One Class C	19,187	1,777,867	0.03%
Liberty Media Corp.-Liberty Live Class A	2,169	144,369	0.00%
Liberty Media Corp.-Liberty Live Class C	5,043	343,227	0.01%
Life Time Group Holdings, Inc.	6,794	150,283	0.00%
LifeStance Health Group, Inc.	13,270	97,800	0.00%
Ligand Pharmaceuticals, Inc.	1,245	133,402	0.00%
Lincoln National Corp.	17,688	560,886	0.01%
Linde plc	46,234	19,356,789	0.31%
Lindsay Corp.	1,090	128,958	0.00%
Lions Gate Entertainment Corp. Class A	4,272	36,483	0.00%
Lions Gate Entertainment Corp. Class B	8,035	60,664	0.00%

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Lithia Motors, Inc. Class A	2,409	861,049	0.01%
Littelfuse, Inc.	2,394	564,146	0.01%
LivaNova plc	4,922	227,938	0.00%
Live Nation Entertainment, Inc.	14,982	1,940,169	0.03%
Live Oak Bancshares, Inc.	1,862	73,642	0.00%
LiveRamp Holdings, Inc.	8,485	257,689	0.00%
LKQ Corp.	25,801	948,187	0.02%
Loews Corp.	16,267	1,377,652	0.02%
Louisiana-Pacific Corp.	5,952	616,330	0.01%
Lowe's Cos, Inc.	55,127	13,605,344	0.22%
LPL Financial Holdings, Inc.	7,260	2,370,463	0.04%
LTC Properties, Inc. REIT	3,735	129,044	0.00%
Lucid Group, Inc. Class A	73,789	222,843	0.00%
Lululemon Athletica, Inc.	11,475	4,388,155	0.07%
Lumen Technologies, Inc.	88,514	470,009	0.01%
Lumentum Holdings, Inc.	7,081	594,450	0.01%
LXP Industrial Trust REIT	35,158	285,483	0.01%
Lyft, Inc. Class A	31,357	404,505	0.01%
LyondellBasell Industries NV Class A	25,379	1,884,898	0.03%
M&T Bank Corp.	15,987	3,005,716	0.05%
M/I Homes, Inc.	2,757	366,543	0.01%
Macerich Co. REIT	25,917	516,267	0.01%
Macy's, Inc.	23,543	398,583	0.01%
Madison Square Garden Entertainment Corp. Class A	2,578	91,777	0.00%
Madison Square Garden Sports Corp.	2,079	469,189	0.01%
Madrigal Pharmaceuticals, Inc.	1,797	554,500	0.01%
Magnite, Inc.	12,136	193,205	0.00%
MakeMyTrip Ltd.	5,027	564,432	0.01%
Manhattan Associates, Inc.	5,866	1,585,228	0.03%
ManpowerGroup, Inc.	5,489	316,825	0.01%
Maplebear, Inc.	16,864	698,507	0.01%
MARA Holdings, Inc.	26,193	439,257	0.01%
Maravai LifeSciences Holdings, Inc. Class A	7,113	38,766	0.00%
Marcus & Millichap, Inc.	2,111	80,767	0.00%
Markel Group, Inc.	1,215	2,097,369	0.03%
MarketAxess Holdings, Inc.	3,799	858,726	0.01%
Marqeta, Inc. Class A	36,610	138,752	0.00%
Marriott International, Inc. Class A	22,002	6,137,238	0.10%
Marriott Vacations Worldwide Corp.	2,934	263,473	0.00%
Marsh & McLennan Cos, Inc.	46,934	9,969,251	0.16%
Martin Marietta Materials, Inc.	6,010	3,104,165	0.05%
Marvell Technology, Inc.	82,958	9,162,711	0.15%
Masco Corp.	20,806	1,509,891	0.02%
Masimo Corp.	4,274	706,492	0.01%
MasTec, Inc.	6,084	828,276	0.01%
Masterbrand, Inc.	11,608	169,593	0.00%
Mastercard, Inc. Class A	78,387	41,276,243	0.67%
Match Group, Inc.	24,168	790,535	0.01%
Mativ Holdings, Inc.	10,744	117,110	0.00%
Matson, Inc.	412	55,554	0.00%
Matterport, Inc.	25,422	120,500	0.00%
Maximus, Inc.	6,339	473,206	0.01%
MaxLinear, Inc. Class A	6,496	128,491	0.00%
McCormick & Co., Inc.	25,045	1,909,431	0.03%
McDonald's Corp.	69,345	20,102,422	0.33%
McGrath RentCorp	2,846	318,240	0.01%
McKesson Corp.	12,527	7,139,263	0.12%
Medical Properties Trust, Inc. REIT	49,829	196,825	0.00%
Medpace Holdings, Inc.	2,513	834,894	0.01%
Medtronic plc	123,426	9,859,269	0.16%

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MercadoLibre, Inc.	4,555	7,745,504	0.13%
Merck & Co., Inc.	244,956	24,368,223	0.40%
Mercury General Corp.	2,113	140,472	0.00%
Merit Medical Systems, Inc.	6,094	589,412	0.01%
Meritage Homes Corp.	3,701	569,288	0.01%
Merus NV	6,329	266,134	0.00%
Meta Platforms, Inc. Class A	211,507	123,839,464	2.01%
MetLife, Inc.	56,583	4,633,016	0.08%
Mettler-Toledo International, Inc.	2,083	2,548,925	0.04%
MFA Financial, Inc. REIT	10,916	111,234	0.00%
MGIC Investment Corp.	22,683	537,814	0.01%
Microchip Technology, Inc.	52,580	3,015,463	0.05%
Micron Technology, Inc.	106,791	8,987,531	0.15%
Microsoft Corp.	717,608	302,471,772	4.90%
MicroStrategy, Inc. Class A	15,912	4,608,433	0.08%
Mid-America Apartment Communities, Inc. REIT	10,915	1,687,132	0.03%
Middleby Corp.	5,641	764,073	0.01%
MillerKnoll, Inc.	5,578	126,007	0.00%
Minerals Technologies, Inc.	3,334	254,084	0.00%
Mister Car Wash, Inc.	6,419	46,795	0.00%
MKS Instruments, Inc.	6,526	681,249	0.01%
Moderna, Inc.	32,771	1,362,618	0.02%
Modine Manufacturing Co.	5,433	629,848	0.01%
Moelis & Co. Class A	5,927	437,887	0.01%
Mohawk Industries, Inc.	4,709	560,983	0.01%
Molina Healthcare, Inc.	5,394	1,569,924	0.03%
Monday.com Ltd.	3,945	928,811	0.02%
Mondelez International, Inc. Class A	128,553	7,678,471	0.12%
MongoDB, Inc. Class A	7,080	1,648,295	0.03%
Monolithic Power Systems, Inc.	4,619	2,733,062	0.04%
Monster Beverage Corp.	69,986	3,678,464	0.06%
Moody's Corp.	15,139	7,166,348	0.12%
MoonLake Immunotherapeutics Class A	2,081	112,686	0.00%
Morgan Stanley	111,769	14,051,599	0.23%
Mosaic Co.	29,086	714,934	0.01%
Motorola Solutions, Inc.	15,668	7,242,220	0.12%
MP Materials Corp.	10,630	165,828	0.00%
Mr Cooper Group, Inc.	6,258	600,831	0.01%
MSA Safety, Inc.	4,011	664,903	0.01%
MSC Industrial Direct Co., Inc. Class A	4,099	306,154	0.01%
MSCI, Inc. Class A	7,341	4,404,673	0.07%
Myriad Genetics, Inc.	10,488	143,790	0.00%
N-able, Inc.	7,430	69,396	0.00%
Nasdaq, Inc.	38,901	3,007,436	0.05%
Natera, Inc.	10,864	1,719,771	0.03%
National Beverage Corp.	1,764	75,270	0.00%
National Health Investors, Inc. REIT	3,826	265,142	0.00%
National Storage Affiliates Trust REIT	8,155	309,156	0.01%
National Vision Holdings, Inc.	6,807	70,929	0.00%
Navient Corp.	8,307	110,400	0.00%
NBT Bancorp, Inc.	3,488	166,587	0.00%
nCino, Inc.	6,663	223,744	0.00%
NCR Atleos Corp.	5,609	190,257	0.00%
NCR Voyix Corp.	11,218	155,257	0.00%
Nelnet, Inc. Class A	1,175	125,502	0.00%
Neogen Corp.	19,511	236,864	0.00%
NeoGenomics, Inc.	12,459	205,324	0.00%
NetApp, Inc.	20,146	2,338,548	0.04%
Netflix, Inc.	41,283	36,796,364	0.60%
NetScout Systems, Inc.	7,085	153,461	0.00%
Neurocrine Biosciences, Inc.	9,188	1,254,162	0.02%
New York Times Co. Class A	15,626	813,333	0.01%
Newell Brands, Inc.	37,476	373,261	0.01%
Newmark Group, Inc. Class A	12,433	159,267	0.00%
NewMarket Corp.	599	316,482	0.01%
Newmont Corp.	112,789	4,189,598	0.07%
News Corp. Class A	50,193	1,382,315	0.02%
Nexstar Media Group, Inc. Class A	2,901	458,271	0.01%
NEXTracker, Inc. Class A	14,810	541,009	0.01%
NIKE, Inc. Class B	114,533	8,666,712	0.14%
NMI Holdings, Inc. Class A	8,975	329,921	0.01%
NNN, Inc. REIT	17,413	711,321	0.01%
Nomad Foods Ltd.	17,160	287,945	0.01%
Nordson Corp.	5,591	1,169,861	0.02%
Nordstrom, Inc.	8,328	201,121	0.00%
Northern Trust Corp.	19,179	1,965,848	0.03%
Northwest Bancshares, Inc.	15,141	199,710	0.00%
Norwegian Cruise Line Holdings Ltd.	43,405	1,116,811	0.02%
Novanta, Inc.	3,948	603,136	0.01%
Novocure Ltd.	8,322	247,996	0.00%
NU Holdings Ltd. Class A	308,724	3,198,381	0.05%
Nucor Corp.	23,075	2,693,083	0.04%
Nutanix, Inc. Class A	23,191	1,418,825	0.02%
Nuvalent, Inc. Class A	4,044	316,564	0.01%
nVent Electric plc	16,663	1,135,750	0.02%
NVIDIA Corp.	2,258,976	303,357,887	4.92%
NVR, Inc.	282	2,306,450	0.04%
NXP Semiconductors NV	24,918	5,179,206	0.08%
ODP Corp.	2,522	57,350	0.00%
O-I Glass, Inc.	12,978	140,682	0.00%
Okta, Inc. Class A	16,138	1,271,674	0.02%
Old Dominion Freight Line, Inc.	18,815	3,318,966	0.05%
Old National Bancorp	32,555	706,606	0.01%
Old Republic International Corp.	22,997	832,261	0.01%
Ollie's Bargain Outlet Holdings, Inc.	5,551	609,111	0.01%
Omega Healthcare Investors, Inc. REIT	24,563	929,710	0.02%
OmniAb, Inc. Class CR3	822	—	0.00%
OmniAb, Inc. Class CR4	822	—	0.00%
Omnicell, Inc.	3,434	152,882	0.00%
Omnicom Group, Inc.	19,058	1,639,750	0.03%
On Holding AG Class A	24,258	1,328,611	0.02%
ON Semiconductor Corp.	42,048	2,651,126	0.04%
OneMain Holdings, Inc. Class A	12,240	638,071	0.01%
Onto Innovation, Inc.	4,529	754,848	0.01%
Opendoor Technologies, Inc.	36,560	58,496	0.00%
OPENLANE, Inc.	12,750	252,960	0.00%
OPKO Health, Inc.	15,583	22,907	0.00%
Option Care Health, Inc.	17,852	414,166	0.01%
Oracle Corp.	151,414	25,231,629	0.41%
O'Reilly Automotive, Inc.	5,532	6,559,846	0.11%
Organon & Co.	21,442	319,915	0.01%
Orion SA	7,159	113,041	0.00%
Ormat Technologies, Inc.	6,348	429,887	0.01%
OSI Systems, Inc.	1,302	217,994	0.00%
Otis Worldwide Corp.	37,945	3,514,086	0.06%
Outfront Media, Inc. REIT	16,856	299,025	0.01%
Owens & Minor, Inc.	7,234	94,548	0.00%
Owens Corning	8,568	1,459,302	0.02%
Oxford Industries, Inc.	1,452	114,389	0.00%
PACCAR, Inc.	49,532	5,152,319	0.08%
Pacific Premier Bancorp, Inc.	10,484	261,261	0.00%
Pacira BioSciences, Inc.	3,248	61,192	0.00%
Packaging Corp. of America	8,608	1,937,919	0.03%
PagerDuty, Inc.	6,657	121,557	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Pagseguro Digital Ltd. Class A	17,873	111,885	0.00%
Palantir Technologies, Inc. Class A	194,178	14,685,682	0.24%
Palo Alto Networks, Inc.	62,809	11,428,726	0.19%
Palomar Holdings, Inc.	2,726	287,838	0.01%
Papa John's International, Inc.	3,030	124,442	0.00%
Paramount Global Class B	57,807	604,661	0.01%
Paramount Group, Inc. REIT	9,780	48,313	0.00%
Park Hotels & Resorts, Inc. REIT	16,129	226,935	0.00%
Park National Corp.	1,731	296,745	0.01%
Patrick Industries, Inc.	2,946	244,754	0.00%
Patterson Cos, Inc.	7,300	225,278	0.00%
Paychex, Inc.	30,690	4,303,352	0.07%
Paycom Software, Inc.	5,186	1,062,974	0.02%
Paycor HCM, Inc.	10,613	197,083	0.00%
Paylocity Holding Corp.	4,094	816,630	0.01%
PayPal Holdings, Inc.	97,100	8,287,485	0.13%
Pebblebrook Hotel Trust REIT	7,838	106,205	0.00%
Pegasystems, Inc.	4,836	450,715	0.01%
Peloton Interactive, Inc. Class A	39,270	341,649	0.01%
PennyMac Financial Services, Inc.	3,134	320,107	0.01%
PennyMac Mortgage Investment Trust REIT	9,227	116,168	0.00%
Penske Automotive Group, Inc.	1,845	281,252	0.00%
Pentair plc	15,611	1,571,091	0.03%
Penumbra, Inc.	3,793	900,762	0.01%
PepsiCo, Inc.	132,213	20,104,309	0.33%
Perrigo Co. plc	11,338	291,500	0.01%
Pfizer, Inc.	548,633	14,555,233	0.24%
Phillips Edison & Co., Inc. REIT	12,649	473,832	0.01%
Phinia, Inc.	3,807	183,383	0.00%
Phreesia, Inc.	4,781	120,290	0.00%
Piedmont Office Realty Trust, Inc. REIT Class A	10,474	95,837	0.00%
Pinnacle Financial Partners, Inc.	7,790	891,098	0.01%
Pinterest, Inc. Class A	59,807	1,734,403	0.03%
Piper Sandler Cos	1,663	498,817	0.01%
Planet Fitness, Inc. Class A	8,435	833,968	0.01%
Plug Power, Inc.	100,648	214,380	0.00%
PNC Financial Services Group, Inc.	38,041	7,336,207	0.12%
Pool Corp.	3,675	1,252,955	0.02%
Popular, Inc.	7,597	714,574	0.01%
Post Holdings, Inc.	4,931	564,402	0.01%
PotlatchDeltic Corp. REIT	6,872	269,726	0.00%
Power Integrations, Inc.	4,826	297,764	0.01%
Premier, Inc. Class A	9,181	194,637	0.00%
Prestige Consumer Healthcare, Inc.	5,274	411,847	0.01%
PriceSmart, Inc.	2,989	275,496	0.00%
Primerica, Inc.	3,104	842,488	0.01%
Primo Brands Corp.	14,290	439,703	0.01%
Primoris Services Corp.	4,474	341,814	0.01%
Principal Financial Group, Inc.	22,157	1,715,173	0.03%
Privia Health Group, Inc.	7,777	152,040	0.00%
Procore Technologies, Inc.	10,963	821,458	0.01%
Procter & Gamble Co.	226,448	37,964,007	0.62%
PROG Holdings, Inc.	4,555	192,494	0.00%
Progress Software Corp.	4,962	323,274	0.01%
Progressive Corp.	56,169	13,458,654	0.22%
Progyny, Inc.	6,833	117,869	0.00%
Prologis, Inc. REIT	89,237	9,432,351	0.15%
PROS Holdings, Inc.	4,906	107,736	0.00%
Prosperity Bancshares, Inc.	8,107	610,862	0.01%
Prothena Corp. plc	3,274	45,345	0.00%
Provident Financial Services, Inc.	9,609	181,322	0.00%
Prudential Financial, Inc.	34,567	4,097,227	0.07%
PTC Therapeutics, Inc.	8,148	367,801	0.01%
PTC, Inc.	11,204	2,060,079	0.03%
Public Storage REIT	15,183	4,546,398	0.07%
PulteGroup, Inc.	20,046	2,183,009	0.04%
Pure Storage, Inc. Class A	30,040	1,845,357	0.03%
PVH Corp.	5,013	530,125	0.01%
Q2 Holdings, Inc.	6,012	605,108	0.01%
Qorvo, Inc.	9,018	630,629	0.01%
Quaker Chemical Corp.	1,024	144,138	0.00%
QUALCOMM, Inc.	108,135	16,611,699	0.27%
Qualys, Inc.	3,360	471,139	0.01%
QuantumScape Corp. Class A	23,359	121,233	0.00%
Quest Diagnostics, Inc.	10,610	1,600,625	0.03%
QuidelOrtho Corp.	7,569	337,199	0.01%
Radian Group, Inc.	16,588	526,171	0.01%
RadNet, Inc.	6,249	436,430	0.01%
Ralph Lauren Corp. Class A	3,968	916,529	0.02%
Rambus, Inc.	9,735	514,592	0.01%
Rapid7, Inc.	5,306	213,460	0.00%
Raymond James Financial, Inc.	17,386	2,700,567	0.04%
Rayonier, Inc. REIT	16,912	441,403	0.01%
Realty Income Corp. REIT	82,340	4,397,779	0.07%
Recursion Pharmaceuticals, Inc. Class A	25,093	169,629	0.00%
Regency Centers Corp. REIT	17,003	1,257,032	0.02%
Regeneron Pharmaceuticals, Inc.	10,225	7,283,574	0.12%
Regions Financial Corp.	88,141	2,073,076	0.03%
Reinsurance Group of America, Inc.	6,232	1,331,342	0.02%
Relay Therapeutics, Inc.	7,446	30,678	0.00%
Remitly Global, Inc.	11,834	267,093	0.00%
RenaissanceRe Holdings Ltd.	5,133	1,277,142	0.02%
Renasant Corp.	8,217	293,758	0.01%
Repligen Corp.	5,761	829,238	0.01%
Republic Bancorp, Inc. Class A	386	26,970	0.00%
Republic Services, Inc. Class A	18,852	3,792,645	0.06%
Resideo Technologies, Inc.	15,682	361,470	0.01%
ResMed, Inc.	14,115	3,227,959	0.05%
Retail Opportunity Investments Corp. REIT	12,188	211,584	0.00%
REVOLUTION Medicines, Inc.	17,062	746,292	0.01%
Revvity, Inc.	11,454	1,278,381	0.02%
Rexford Industrial Realty, Inc. REIT	23,306	901,010	0.02%
Reynolds Consumer Products, Inc.	5,508	148,661	0.00%
RH	1,453	571,886	0.01%
RingCentral, Inc. Class A	7,414	259,564	0.00%
Riot Platforms, Inc.	28,827	294,324	0.01%
Rithm Capital Corp. REIT	46,531	503,931	0.01%
Rivian Automotive, Inc. Class A	82,973	1,103,541	0.02%
RLI Corp.	4,403	725,746	0.01%
RLJ Lodging Trust REIT	11,321	115,587	0.00%
Robert Half, Inc.	8,978	632,590	0.01%
Robinhood Markets, Inc. Class A	65,125	2,426,558	0.04%
ROBLOX Corp. Class A	51,092	2,956,183	0.05%
Rocket Lab USA, Inc.	30,604	779,484	0.01%
Rocket Pharmaceuticals, Inc.	5,421	68,142	0.00%
Rockwell Automation, Inc.	11,256	3,216,852	0.05%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Rogers Corp.	1,839	186,861	0.00%
Roivant Sciences Ltd.	41,071	485,870	0.01%
Roku, Inc. Class A	11,394	847,030	0.01%
Rollins, Inc.	26,079	1,208,762	0.02%
Roper Technologies, Inc.	10,236	5,321,185	0.09%
Ross Stores, Inc.	31,483	4,762,433	0.08%
Royal Caribbean Cruises Ltd.	22,886	5,279,571	0.09%
Royal Gold, Inc.	6,549	863,486	0.01%
Royalty Pharma plc Class A	36,334	926,880	0.02%
RPM International, Inc.	12,398	1,525,698	0.03%
Rush Enterprises, Inc. Class A	6,730	368,737	0.01%
RXO, Inc.	13,908	331,567	0.01%
Ryan Specialty Holdings, Inc. Class A	9,827	630,500	0.01%
Ryder System, Inc.	3,828	600,460	0.01%
Ryman Hospitality Properties, Inc. REIT	5,682	592,860	0.01%
S&P Global, Inc.	30,023	14,952,355	0.24%
S&T Bancorp, Inc.	2,593	99,104	0.00%
Sabra Health Care, Inc. REIT	20,257	350,851	0.01%
Sabre Corp.	22,970	83,841	0.00%
Safehold, Inc. REIT	3,475	64,218	0.00%
Safety Insurance Group, Inc.	1,258	103,659	0.00%
Saia, Inc.	2,492	1,135,679	0.02%
Salesforce, Inc.	89,217	29,827,920	0.48%
Sally Beauty Holdings, Inc.	7,577	79,180	0.00%
Samsara, Inc. Class A	16,706	729,885	0.01%
Sana Biotechnology, Inc.	3,933	6,411	0.00%
Sandy Spring Bancorp, Inc.	3,001	101,164	0.00%
Sarepta Therapeutics, Inc.	8,469	1,029,746	0.02%
Saul Centers, Inc. REIT	853	33,096	0.00%
SBA Communications Corp. REIT Class A	10,593	2,158,853	0.04%
ScanSource, Inc.	3,088	146,526	0.00%
Schneider National, Inc. Class B	3,203	93,784	0.00%
Scholastic Corp.	2,144	45,732	0.00%
Schrodinger, Inc.	5,942	114,621	0.00%
Scilex Holding Co.	2,374	911	0.00%
Scorpio Tankers, Inc.	4,868	241,891	0.00%
Scotts Miracle-Gro Co.	3,491	231,593	0.00%
Seacoast Banking Corp. of Florida	9,098	250,468	0.00%
Seagate Technology Holdings plc	18,209	1,571,619	0.03%
Sealed Air Corp.	12,855	434,885	0.01%
SEI Investments Co.	9,467	780,838	0.01%
Select Medical Holdings Corp.	9,852	185,710	0.00%
Selective Insurance Group, Inc.	6,115	571,875	0.01%
Semtech Corp.	6,309	390,212	0.01%
Sensata Technologies Holding plc	12,701	348,007	0.01%
Sensient Technologies Corp.	4,804	342,333	0.01%
SentinelOne, Inc. Class A	26,247	582,683	0.01%
Service Corp. International	14,294	1,140,947	0.02%
ServiceNow, Inc.	19,824	21,015,819	0.34%
ServisFirst Bancshares, Inc.	5,463	462,935	0.01%
SFL Corp., Ltd. Class B	11,054	112,972	0.00%
SharkNinja, Inc.	5,747	559,528	0.01%
Shift4 Payments, Inc. Class A	6,284	652,154	0.01%
Shoals Technologies Group, Inc. Class A	16,749	92,622	0.00%
Shutterstock, Inc.	2,232	67,741	0.00%
Sigma Lithium Corp.	6,204	69,609	0.00%
Signet Jewelers Ltd.	4,057	327,440	0.01%
Silgan Holdings, Inc.	7,759	403,856	0.01%
Silicon Laboratories, Inc.	3,656	454,148	0.01%
Simmons First National Corp. Class A	10,591	234,908	0.00%
Simon Property Group, Inc. REIT	30,774	5,299,591	0.09%
Simply Good Foods Co.	8,485	330,745	0.01%
Simpson Manufacturing Co., Inc.	3,844	637,451	0.01%
Sirius XM Holdings, Inc.	20,459	466,465	0.01%
SiriusPoint Ltd.	11,276	184,814	0.00%
SITE Centers Corp. REIT	5,143	78,636	0.00%
SiteOne Landscape Supply, Inc.	4,851	639,216	0.01%
SiTime Corp.	1,947	417,690	0.01%
Six Flags Entertainment Corp.	9,406	453,275	0.01%
SJW Group	2,357	116,012	0.00%
Skechers USA, Inc. Class A	13,678	919,709	0.02%
Skyworks Solutions, Inc.	14,944	1,325,234	0.02%
SL Green Realty Corp. REIT	6,819	463,146	0.01%
SLM Corp.	22,663	625,046	0.01%
Smartsheet, Inc. Class A	13,385	749,962	0.01%
Snap-on, Inc.	4,860	1,649,873	0.03%
Snowflake, Inc. Class A	30,723	4,743,938	0.08%
SoFi Technologies, Inc.	104,018	1,601,877	0.03%
SolarEdge Technologies, Inc.	4,618	62,805	0.00%
SolarWinds Corp.	1,939	27,631	0.00%
Solventum Corp.	13,146	868,425	0.01%
Sonoco Products Co.	8,869	433,251	0.01%
Sonos, Inc.	8,482	127,569	0.00%
Sotera Health Co.	19,222	262,957	0.00%
SouthState Corp.	6,811	677,558	0.01%
Southwest Airlines Co.	14,026	471,554	0.01%
Spectrum Brands Holdings, Inc.	2,157	182,245	0.00%
Sphere Entertainment Co.	2,029	81,809	0.00%
Spotify Technology SA	14,187	6,346,980	0.10%
SpringWorks Therapeutics, Inc.	5,131	185,383	0.00%
Sprout Social, Inc. Class A	3,365	103,339	0.00%
Sprouts Farmers Market, Inc.	9,794	1,244,524	0.02%
SPS Commerce, Inc.	3,935	724,001	0.01%
SPX Technologies, Inc.	4,323	629,083	0.01%
SS&C Technologies Holdings, Inc.	20,483	1,552,202	0.03%
St Joe Co.	2,443	109,764	0.00%
STAAR Surgical Co.	4,050	98,375	0.00%
STAG Industrial, Inc. REIT	16,378	553,904	0.01%
Stanley Black & Decker, Inc.	14,897	1,196,080	0.02%
Star Bulk Carriers Corp.	10,260	153,387	0.00%
Starbucks Corp.	109,569	9,998,171	0.16%
Starwood Property Trust, Inc. REIT	30,921	585,953	0.01%
State Street Corp.	28,131	2,761,058	0.05%
Steel Dynamics, Inc.	13,771	1,570,858	0.03%
Steelcase, Inc. Class A	8,206	96,995	0.00%
Stepan Co.	3,467	224,315	0.00%
STERIS plc	9,731	2,000,304	0.03%
Sterling Infrastructure, Inc.	3,000	505,350	0.01%
Steven Madden Ltd.	5,880	250,018	0.00%
Stifel Financial Corp.	9,662	1,024,945	0.02%
Stock Yards Bancorp, Inc.	2,241	160,478	0.00%
StoneCo Ltd. Class A	22,727	181,134	0.00%
Strategic Education, Inc.	2,037	190,297	0.00%
Stryker Corp.	34,790	12,526,140	0.20%
Summit Materials, Inc. Class A	10,718	542,331	0.01%
Sun Communities, Inc. REIT	11,442	1,407,023	0.02%
Sunrun, Inc.	17,561	162,439	0.00%
Sunstone Hotel Investors, Inc. REIT	17,155	203,115	0.00%
Super Micro Computer, Inc.	45,880	1,398,422	0.02%

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Supernus Pharmaceuticals, Inc.	5,057	182,861	0.00%
Surgery Partners, Inc.	5,029	106,464	0.00%
Sylvamo Corp.	3,275	258,791	0.00%
Synaptics, Inc.	3,606	275,210	0.00%
Synchrony Financial	36,630	2,380,950	0.04%
Synopsys, Inc.	14,780	7,173,621	0.12%
Synovus Financial Corp.	12,951	663,480	0.01%
Sysco Corp.	47,259	3,613,423	0.06%
T Rowe Price Group, Inc.	20,723	2,343,564	0.04%
Take-Two Interactive Software, Inc.	16,791	3,090,887	0.05%
Tandem Diabetes Care, Inc.	5,932	213,671	0.00%
Tanger, Inc. REIT	9,183	313,416	0.01%
Tapestry, Inc.	23,280	1,520,882	0.03%
Target Corp.	44,908	6,070,663	0.10%
Taylor Morrison Home Corp. Class A	10,683	653,906	0.01%
TD SYNNEX Corp.	7,579	888,865	0.01%
TechTarget, Inc.	1,968	39,006	0.00%
TEGNA, Inc.	18,338	335,402	0.01%
Teladoc Health, Inc.	11,256	102,317	0.00%
Teleflex, Inc.	4,625	823,158	0.01%
Telephone & Data Systems, Inc.	10,574	360,679	0.01%
Tempur Sealy International, Inc.	17,018	964,750	0.02%
Tenable Holdings, Inc.	11,951	470,630	0.01%
Tenet Healthcare Corp.	8,876	1,120,417	0.02%
Tennant Co.	1,423	116,017	0.00%
Teradata Corp.	7,729	240,758	0.00%
Teradyne, Inc.	15,746	1,982,736	0.03%
Terex Corp.	6,499	300,384	0.01%
Terreno Realty Corp. REIT	9,756	576,970	0.01%
Tesla, Inc.	268,331	108,362,791	1.76%
Texas Capital Bancshares, Inc.	3,810	297,942	0.01%
Texas Instruments, Inc.	88,006	16,502,005	0.27%
TFS Financial Corp.	6,127	76,955	0.00%
TG Therapeutics, Inc.	11,610	349,461	0.01%
Thermo Fisher Scientific, Inc.	36,899	19,195,967	0.31%
Thor Industries, Inc.	4,593	439,596	0.01%
TJX Cos, Inc.	108,327	13,086,985	0.21%
TKO Group Holdings, Inc. Class A	7,633	1,084,726	0.02%
T-Mobile US, Inc.	46,020	10,157,995	0.17%
Toast, Inc. Class A	44,031	1,604,930	0.03%
Toll Brothers, Inc.	9,855	1,241,237	0.02%
TopBuild Corp.	3,005	935,577	0.02%
Topgolf Callaway Brands Corp.	11,344	89,164	0.00%
Toro Co.	10,019	802,522	0.01%
Towne Bank	8,957	305,075	0.01%
TPG, Inc. Class A	7,211	453,139	0.01%
Tractor Supply Co.	52,300	2,775,038	0.05%
Trade Desk, Inc. Class A	43,206	5,078,001	0.08%
Tradeweb Markets, Inc. Class A	11,378	1,489,608	0.02%
Trane Technologies plc	21,661	8,000,490	0.13%
TransMedics Group, Inc.	3,133	195,343	0.00%
TransUnion	19,125	1,773,079	0.03%
Travel + Leisure Co.	5,717	288,423	0.01%
Travelers Cos, Inc.	22,030	5,306,807	0.09%
TreeHouse Foods, Inc.	4,194	147,335	0.00%
Trex Co., Inc.	10,479	723,365	0.01%
Tri Pointe Homes, Inc.	9,523	345,304	0.01%
TriMas Corp.	2,786	68,508	0.00%
Trimble, Inc.	23,715	1,675,702	0.03%
TriNet Group, Inc.	2,912	264,322	0.00%
Trinity Industries, Inc.	9,497	333,345	0.01%
TripAdvisor, Inc.	10,116	149,413	0.00%

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Triumph Financial, Inc.	1,741	158,222	0.00%
Tronox Holdings plc	13,229	133,216	0.00%
Truist Financial Corp.	128,913	5,592,246	0.09%
Trupanion, Inc.	3,486	168,025	0.00%
Trustmark Corp.	7,227	255,619	0.00%
Twilio, Inc. Class A	14,807	1,600,341	0.03%
Twist Bioscience Corp.	4,865	226,077	0.00%
Two Harbors Investment Corp. REIT	19,509	230,791	0.00%
Tyler Technologies, Inc.	4,074	2,349,231	0.04%
Tyson Foods, Inc. Class A	26,375	1,514,980	0.02%
Uber Technologies, Inc.	196,423	11,848,235	0.19%
Ubiquiti, Inc.	528	175,259	0.00%
UDR, Inc. REIT	31,452	1,365,331	0.02%
UFP Industries, Inc.	6,429	724,227	0.01%
U-Haul Holding Co.	9,475	612,755	0.01%
UiPath, Inc. Class A	36,768	467,321	0.01%
Ulta Beauty, Inc.	4,559	1,982,846	0.03%
Ultragenyx Pharmaceutical, Inc.	7,913	332,900	0.01%
UMB Financial Corp.	4,795	541,164	0.01%
Under Armour, Inc. Class A	23,801	197,072	0.00%
Under Armour, Inc. Class C	17,829	133,004	0.00%
UniFirst Corp.	1,757	300,605	0.01%
Union Pacific Corp.	58,448	13,328,482	0.22%
United Airlines Holdings, Inc.	8,182	794,472	0.01%
United Bankshares, Inc.	14,670	550,859	0.01%
United Community Banks, Inc.	10,684	345,200	0.01%
United Parcel Service, Inc. Class B	70,332	8,868,865	0.14%
United Parks & Resorts, Inc.	3,503	196,834	0.00%
United States Steel Corp.	19,887	675,959	0.01%
United Therapeutics Corp.	4,363	1,539,441	0.03%
UnitedHealth Group, Inc.	88,777	44,908,733	0.73%
Unity Software, Inc.	31,659	711,378	0.01%
Universal Display Corp.	4,440	649,128	0.01%
Universal Health Services, Inc. Class B	5,250	941,955	0.02%
Unum Group	17,620	1,286,789	0.02%
Upbound Group, Inc.	4,478	130,623	0.00%
Upstart Holdings, Inc.	7,798	480,123	0.01%
Upwork, Inc.	12,961	211,912	0.00%
Urban Edge Properties REIT	10,542	226,653	0.00%
Urban Outfitters, Inc.	6,651	365,007	0.01%
US Bancorp	150,424	7,194,780	0.12%
US Foods Holding Corp.	21,992	1,483,580	0.02%
USANA Health Sciences, Inc.	770	27,635	0.00%
Vail Resorts, Inc.	3,941	738,740	0.01%
Valley National Bancorp	51,113	463,084	0.01%
Valmont Industries, Inc.	1,937	594,020	0.01%
Valvoline, Inc.	13,436	486,114	0.01%
Varonis Systems, Inc. Class B	9,605	426,750	0.01%
Vaxcyte, Inc.	12,711	1,040,522	0.02%
Veeva Systems, Inc. Class A	14,549	3,058,927	0.05%
Ventas, Inc. REIT	39,630	2,333,811	0.04%
Veracyte, Inc.	6,004	237,758	0.00%
Veralto Corp.	23,443	2,387,670	0.04%
Verint Systems, Inc.	6,184	169,751	0.00%
Veris Residential, Inc. REIT	7,270	120,900	0.00%
VeriSign, Inc.	7,909	1,636,847	0.03%
Verisk Analytics, Inc. Class A	13,438	3,701,228	0.06%
Verizon Communications, Inc.	406,088	16,239,459	0.26%
Verra Mobility Corp. Class A	17,865	431,976	0.01%
Vertex Pharmaceuticals, Inc.	25,150	10,127,905	0.16%
Vertiv Holdings Co. Class A	34,652	3,936,814	0.06%
Vestis Corp.	9,965	151,867	0.00%
VF Corp.	32,117	689,231	0.01%
Viatris, Inc.	114,232	1,422,188	0.02%
Viavi Solutions, Inc.	17,470	176,447	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Victoria's Secret & Co.	7,304	302,532	0.01%
Viking Holdings Ltd.	10,261	452,100	0.01%
Viking Therapeutics, Inc.	9,755	392,541	0.01%
Vir Biotechnology, Inc.	6,412	47,064	0.00%
Virtu Financial, Inc. Class A	8,541	304,743	0.01%
Virtus Investment Partners, Inc.	587	129,480	0.00%
Visa, Inc. Class A	151,726	47,951,485	0.78%
Vishay Intertechnology, Inc.	12,141	205,669	0.00%
Visteon Corp.	2,432	215,767	0.00%
Vontier Corp.	15,754	574,548	0.01%
Vornado Realty Trust REIT	17,991	756,342	0.01%
Voya Financial, Inc.	10,280	707,572	0.01%
Vulcan Materials Co.	12,928	3,325,469	0.05%
WaFd, Inc.	5,074	163,586	0.00%
Walgreens Boots Alliance, Inc.	72,502	676,444	0.01%
Walker & Dunlop, Inc.	2,816	273,743	0.00%
Walt Disney Co.	175,092	19,496,494	0.32%
Warner Bros Discovery, Inc.	238,054	2,516,231	0.04%
Waste Management, Inc.	38,097	7,687,594	0.13%
Waters Corp.	5,860	2,173,943	0.04%
Watsco, Inc.	3,380	1,601,748	0.03%
Watts Water Technologies, Inc. Class A	2,396	487,107	0.01%
Wayfair, Inc. Class A	9,680	429,018	0.01%
WD-40 Co.	1,555	377,367	0.01%
Webster Financial Corp.	17,483	965,411	0.02%
Weis Markets, Inc.	1,087	73,612	0.00%
Welltower, Inc. REIT	58,659	7,392,794	0.12%
Wendy's Co.	14,668	239,088	0.00%
Werner Enterprises, Inc.	6,044	217,100	0.00%
WesBanco, Inc.	7,494	243,855	0.00%
WESCO International, Inc.	3,845	695,791	0.01%
West Pharmaceutical Services, Inc.	6,855	2,245,424	0.04%
Westamerica BanCorp	3,600	188,856	0.00%
Western Alliance Bancorp	10,834	905,072	0.02%
Western Digital Corp.	34,017	2,028,434	0.03%
Western Union Co.	32,017	339,380	0.01%
Westinghouse Air Brake Technologies Corp.	16,722	3,170,324	0.05%
Westlake Corp.	3,212	368,256	0.01%
WEX, Inc.	3,618	634,308	0.01%
Whirlpool Corp.	5,601	641,202	0.01%
White Mountains Insurance Group Ltd.	230	447,364	0.01%
Williams-Sonoma, Inc.	12,329	2,283,084	0.04%
Willis Towers Watson plc	9,781	3,063,800	0.05%
WillScot Holdings Corp.	16,641	556,641	0.01%
Wingstop, Inc.	3,021	858,568	0.01%
Winnebago Industries, Inc.	2,020	96,516	0.00%
Wintrust Financial Corp.	5,816	725,313	0.01%
WisdomTree, Inc.	18,901	198,461	0.00%
Wix.com Ltd.	4,788	1,027,265	0.02%
WK Kellogg Co.	5,306	95,455	0.00%
Wolfspeed, Inc.	10,056	66,973	0.00%
Workday, Inc. Class A	20,557	5,304,323	0.09%
Workiva, Inc. Class A	5,377	588,782	0.01%
Worthington Steel, Inc.	3,681	117,129	0.00%
WP Carey, Inc. REIT	20,633	1,124,086	0.02%
WR Berkley Corp.	28,915	1,692,106	0.03%
WSFS Financial Corp.	5,237	278,242	0.00%
Wyndham Hotels & Resorts, Inc.	7,997	806,018	0.01%
Xencor, Inc.	6,111	140,431	0.00%
Xenia Hotels & Resorts, Inc. REIT	7,042	104,644	0.00%
Xenon Pharmaceuticals, Inc.	7,367	288,786	0.01%
Xerox Holdings Corp.	12,452	104,970	0.00%
XP, Inc. Class A	41,451	491,194	0.01%
XPO, Inc.	11,406	1,495,897	0.02%
Yelp, Inc. Class A	9,151	354,144	0.01%
YETI Holdings, Inc.	9,622	370,543	0.01%
Yum! Brands, Inc.	26,836	3,600,318	0.06%
Zebra Technologies Corp. Class A	4,979	1,922,989	0.03%
Zeta Global Holdings Corp. Class A	16,409	295,198	0.01%
Ziff Davis, Inc.	3,870	210,296	0.00%
Zillow Group, Inc. Class A	6,115	433,248	0.01%
Zillow Group, Inc. Class C	13,784	1,020,705	0.02%
ZIM Integrated Shipping Services Ltd.	6,443	138,331	0.00%
Zimmer Biomet Holdings, Inc.	19,532	2,063,165	0.03%
Zions Bancorp NA	14,437	783,207	0.01%
Zoetis, Inc. Class A	44,354	7,226,597	0.12%
Zoom Communications, Inc. Class A	24,700	2,015,767	0.03%
ZoomInfo Technologies, Inc. Class A	24,339	255,803	0.00%
Zscaler, Inc.	9,256	1,669,875	0.03%
Zurn Elkay Water Solutions Corp.	12,562	468,563	0.01%
		4,554,621,736	**73.84%**
Total Equities		**6,134,801,915**	**99.46%**
Total Transferable Securities		**6,134,801,915**	**99.46%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: 0.01%)				
Futures 0.00% (31 December 2023: 0.01%)				
TOPIX Index March 2025	19	¥517,225,461	77,689	0.00%
S&P 500 E-mini March 2025	82	$24,374,143	(37,568)	(0.00%)
Euro Stoxx 600 Index March 2025	246	€6,254,407	(38,062)	(0.00%)
			2,059	**0.00%**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**2,059**	**0.00%**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (0.07%) (31 December 2023: 0.02%)							
Forward Currency Exchange Contracts (0.01%) (31 December 2023: 0.00%)							
USD	23,781,293	JPY	(3,683,475,000)	State Street Bank & Trust Co.	19/3/2025	137,639	0.00%
USD	23,427,094	EUR	(22,442,970)	State Street Bank & Trust Co.	19/3/2025	110,450	0.00%
USD	15,617,785	EUR	(14,961,980)	BNP Paribas	19/3/2025	73,355	0.00%
USD	1,503,307	JPY	(223,497,825)	Barclays Bank plc	19/3/2025	68,709	0.00%
USD	913,997	JPY	(137,650,000)	Toronto-Dominion Bank	19/3/2025	30,443	0.00%
USD	1,992,696	EUR	(1,894,715)	State Street Bank & Trust Co.	19/3/2025	24,223	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	942,911	GBP	(738,354)	Bank of New York Mellon	19/3/2025	18,722	0.00%
USD	427,677	AUD	(663,204)	Bank of New York Mellon	19/3/2025	17,010	0.00%
JPY	1,362,250,000	USD	(8,730,609)	State Street Bank & Trust Co.	19/3/2025	13,462	0.00%
USD	364,394	JPY	(55,380,000)	State Street Bank & Trust Co.	19/3/2025	8,919	0.00%
USD	493,392	EUR	(468,450)	State Street Bank & Trust Co.	19/3/2025	6,705	0.00%
JPY	56,090,000	USD	(359,817)	State Street Bank & Trust Co.	19/3/2025	216	0.00%
EUR	226,980	USD	(236,413)	State Street Bank & Trust Co.	19/3/2025	(597)	(0.00%)
EUR	234,900	USD	(247,467)	Toronto-Dominion Bank	19/3/2025	(3,422)	(0.00%)
JPY	27,475,000	USD	(180,128)	State Street Bank & Trust Co.	19/3/2025	(3,770)	(0.00%)
EUR	311,640	USD	(328,769)	State Street Bank & Trust Co.	19/3/2025	(4,997)	(0.00%)
EUR	208,200	USD	(221,519)	Toronto-Dominion Bank	19/3/2025	(5,214)	(0.00%)
JPY	27,410,000	USD	(181,869)	Toronto-Dominion Bank	19/3/2025	(5,929)	(0.00%)
EUR	416,960	USD	(439,952)	JPMorgan Chase Bank	19/3/2025	(6,761)	(0.00%)
JPY	27,230,000	USD	(182,487)	Toronto-Dominion Bank	19/3/2025	(7,702)	(0.00%)
EUR	1,261,000	USD	(1,319,019)	JPMorgan Chase Bank	19/3/2025	(8,930)	(0.00%)
EUR	832,600	USD	(884,890)	Bank of New York Mellon	19/3/2025	(19,878)	(0.00%)
EUR	13,885,780	USD	(14,468,164)	State Street Bank & Trust Co.	19/3/2025	(41,829)	(0.00%)
EUR	13,576,840	USD	(14,274,862)	JPMorgan Chase Bank	19/3/2025	(169,494)	(0.00%)
JPY	1,338,680,000	USD	(8,784,842)	Toronto-Dominion Bank	19/3/2025	(192,063)	(0.00%)
EUR	13,742,900	USD	(14,487,291)	BNP Paribas	19/3/2025	(209,398)	(0.00%)
JPY	1,343,580,000	USD	(8,847,100)	BNP Paribas	19/3/2025	(222,869)	(0.01%)
						(393,000)	**(0.01%)**
Hedge Share Class Level Forward Currency Exchange Contracts (0.06%) (31 December 2023: 0.02%)							
EUR	13,157,766	JPY	(2,080,471,770)	Toronto-Dominion Bank	7/1/2025	382,869	0.01%
USD	2,622,962	JPY	(392,055,743)	JPMorgan Chase Bank	7/1/2025	127,146	0.00%
EUR	3,896,917	AUD	(6,325,200)	Toronto-Dominion Bank	3/1/2025	119,012	0.00%
EUR	2,850,349	KRW	(4,199,704,613)	Citibank NA	6/1/2025	98,879	0.00%
EUR	4,826,942	CHF	(4,480,054)	Toronto-Dominion Bank	6/1/2025	53,732	0.00%
USD	2,506,516	EUR	(2,369,896)	State Street Bank & Trust Co.	3/1/2025	52,488	0.00%
USD	770,466	AUD	(1,182,367)	JPMorgan Chase Bank	3/1/2025	38,404	0.00%
EUR	5,264,478	CAD	(7,786,410)	Toronto-Dominion Bank	3/1/2025	37,370	0.00%
USD	1,054,521	CAD	(1,474,695)	Toronto-Dominion Bank	2/1/2025	29,145	0.00%
USD	519,596	KRW	(724,025,233)	Deutsche Bank AG	6/1/2025	27,738	0.00%
CHF	39,836,449	USD	(44,095,647)	State Street Bank & Trust Co.	3/2/2025	20,461	0.00%
USD	1,177,384	GBP	(926,323)	State Street Bank & Trust Co.	3/1/2025	17,257	0.00%
USD	5,996,319	EUR	(5,774,303)	State Street Bank & Trust Co.	3/1/2025	17,028	0.00%
KRW	3,640,256,609	EUR	(2,371,734)	State Street Bank & Trust Co.	6/1/2025	16,733	0.00%
USD	334,269	DKK	(2,356,269)	Toronto-Dominion Bank	3/1/2025	7,082	0.00%
EUR	188,891	NZD	(337,626)	Toronto-Dominion Bank	6/1/2025	6,463	0.00%
USD	107,223	JPY	(16,010,331)	JPMorgan Chase Bank	7/1/2025	5,301	0.00%
USD	340,639	SEK	(3,712,287)	Toronto-Dominion Bank	3/1/2025	4,663	0.00%
EUR	77,426,963	USD	(80,274,030)	UBS AG	3/2/2025	3,508	0.00%
USD	60,889	JPY	(9,086,492)	State Street Bank & Trust Co.	7/1/2025	3,045	0.00%
USD	157,876	SGD	(211,368)	Toronto-Dominion Bank	3/1/2025	2,937	0.00%
EUR	77,426,216	USD	(80,274,030)	Royal Bank of Canada	3/2/2025	2,734	0.00%
USD	124,824	EUR	(118,038)	JPMorgan Chase Bank	3/1/2025	2,596	0.00%
USD	56,645	AUD	(87,836)	State Street Bank & Trust Co.	3/1/2025	2,262	0.00%
EUR	361,463	NOK	(4,225,970)	Toronto-Dominion Bank	3/1/2025	2,204	0.00%
USD	37,524	NZD	(63,404)	JPMorgan Chase Bank	6/1/2025	2,001	0.00%
USD	73,598	NOK	(813,551)	Toronto-Dominion Bank	3/1/2025	1,966	0.00%
USD	84,192	CAD	(118,411)	Toronto-Dominion Bank	2/1/2025	1,859	0.00%
CHF	4,132,174	EUR	(4,402,614)	State Street Bank & Trust Co.	6/1/2025	1,717	0.00%
JPY	2,057,683,483	EUR	(12,646,402)	Toronto-Dominion Bank	7/1/2025	1,665	0.00%
HKD	497,098	EUR	(60,381)	Toronto-Dominion Bank	3/1/2025	1,469	0.00%
JPY	417,152,566	USD	(2,654,318)	JPMorgan Chase Bank	7/1/2025	1,264	0.00%
EUR	418,509	ILS	(1,575,643)	Toronto-Dominion Bank	3/2/2025	1,139	0.00%
EUR	65,077	AUD	(107,016)	Toronto-Dominion Bank	3/1/2025	1,128	0.00%
USD	87,210	EUR	(83,190)	State Street Bank & Trust Co.	3/1/2025	1,067	0.00%
EUR	188,619	CAD	(279,920)	Toronto-Dominion Bank	3/1/2025	683	0.00%
USD	33,809	GBP	(26,532)	JPMorgan Chase Bank	3/1/2025	580	0.00%
USD	40,310	PLN	(164,160)	Toronto-Dominion Bank	3/1/2025	567	0.00%
USD	18,078	AUD	(28,287)	JPMorgan Chase Bank	3/1/2025	564	0.00%
GBP	123,631	EUR	(148,989)	Toronto-Dominion Bank	3/1/2025	557	0.00%
USD	65,819	GBP	(52,120)	State Street Bank & Trust Co.	3/1/2025	544	0.00%
SEK	1,155,055	EUR	(100,506)	Toronto-Dominion Bank	3/1/2025	463	0.00%
EUR	1,834,595	DKK	(13,677,796)	Toronto-Dominion Bank	3/1/2025	451	0.00%
USD	23,868	CAD	(33,711)	JPMorgan Chase Bank	2/1/2025	428	0.00%
EUR	27,598	KRW	(41,451,550)	Toronto-Dominion Bank	6/1/2025	421	0.00%
KRW	150,866,029	EUR	(98,573)	Toronto-Dominion Bank	5/2/2025	375	0.00%
KRW	720,225,497	USD	(488,935)	JPMorgan Chase Bank	6/1/2025	342	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	8,752	KRW	(12,441,253)	Toronto-Dominion Bank	6/1/2025	301	0.00%
JPY	10,254,281	EUR	(62,745)	State Street Bank & Trust Co.	7/1/2025	295	0.00%
CAD	254,498	EUR	(170,646)	State Street Bank & Trust Co.	3/1/2025	251	0.00%
USD	76,369	ILS	(277,369)	BNP Paribas	3/1/2025	245	0.00%
EUR	5,902,946	GBP	(4,887,964)	Toronto-Dominion Bank	3/2/2025	233	0.00%
USD	10,592	DKK	(74,687)	JPMorgan Chase Bank	3/1/2025	222	0.00%
USD	15,035	SEK	(164,028)	JPMorgan Chase Bank	3/1/2025	190	0.00%
USD	14,052	DKK	(99,946)	State Street Bank & Trust Co.	3/1/2025	174	0.00%
USD	11,951	SGD	(16,089)	State Street Bank & Trust Co.	3/1/2025	157	0.00%
EUR	207,331	PLN	(888,453)	Toronto-Dominion Bank	3/2/2025	113	0.00%
USD	6,240	SGD	(8,362)	JPMorgan Chase Bank	3/1/2025	111	0.00%
USD	86,108	ILS	(313,101)	Toronto-Dominion Bank	3/2/2025	109	0.00%
GBP	87,833	EUR	(106,127)	State Street Bank & Trust Co.	3/1/2025	108	0.00%
USD	2,315	NZD	(3,942)	State Street Bank & Trust Co.	6/1/2025	106	0.00%
NOK	160,851	EUR	(13,586)	State Street Bank & Trust Co.	3/1/2025	95	0.00%
EUR	3,775,435	AUD	(6,321,861)	Toronto-Dominion Bank	3/2/2025	80	0.00%
USD	3,249	PLN	(13,146)	JPMorgan Chase Bank	3/1/2025	67	0.00%
HKD	118,043	EUR	(14,624)	State Street Bank & Trust Co.	3/1/2025	53	0.00%
USD	2,687	ILS	(9,624)	JPMorgan Chase Bank	3/1/2025	46	0.00%
USD	2,251	NOK	(25,078)	JPMorgan Chase Bank	3/1/2025	43	0.00%
USD	2,145	NOK	(23,900)	State Street Bank & Trust Co.	3/1/2025	41	0.00%
USD	9,357	SEK	(102,995)	State Street Bank & Trust Co.	3/1/2025	36	0.00%
EUR	4,841	NOK	(56,613)	Toronto-Dominion Bank	3/1/2025	28	0.00%
USD	44,018	PLN	(181,919)	Toronto-Dominion Bank	3/2/2025	26	0.00%
KRW	10,454,519	USD	(7,084)	State Street Bank & Trust Co.	5/2/2025	25	0.00%
EUR	182,495	NZD	(337,626)	Toronto-Dominion Bank	3/2/2025	21	0.00%
SGD	1,158,959	EUR	(820,415)	Toronto-Dominion Bank	3/1/2025	13	0.00%
USD	1,124	PLN	(4,613)	State Street Bank & Trust Co.	3/1/2025	7	0.00%
USD	1,258,299	GBP	(1,004,975)	Toronto-Dominion Bank	3/2/2025	7	0.00%
DKK	139,355	EUR	(18,681)	State Street Bank & Trust Co.	3/1/2025	6	0.00%
HKD	32,374	USD	(4,162)	State Street Bank & Trust Co.	3/1/2025	6	0.00%
EUR	81,348	USD	(84,341)	BNP Paribas	3/2/2025	2	0.00%
EUR	350,005	NOK	(4,121,733)	Toronto-Dominion Bank	3/2/2025	2	0.00%
DKK	200,446	USD	(27,878)	BNP Paribas	3/2/2025	1	0.00%
EUR	20,298	USD	(21,045)	BNP Paribas	3/2/2025	1	0.00%
NZD	67,346	USD	(37,731)	Toronto-Dominion Bank	6/1/2025	1	0.00%
AUD	24,535	USD	(15,192)	BNP Paribas	3/2/2025	—	0.00%
CAD	29,588	USD	(20,597)	BNP Paribas	3/2/2025	—	0.00%
EUR	7,056	NZD	(13,056)	BNP Paribas	3/2/2025	—	0.00%
EUR	3,255	SGD	(4,598)	BNP Paribas	3/2/2025	—	0.00%
EUR	789	NOK	(9,294)	BNP Paribas	3/2/2025	—	0.00%
GBP	29,926	USD	(37,470)	BNP Paribas	3/2/2025	—	0.00%
HKD	14,655	USD	(1,887)	BNP Paribas	3/2/2025	—	0.00%
USD	4,830	ILS	(17,585)	BNP Paribas	3/2/2025	—	0.00%
NOK	22,243	USD	(1,958)	BNP Paribas	3/2/2025	—	0.00%
USD	2,233	NZD	(3,986)	BNP Paribas	3/2/2025	—	0.00%
USD	489	PLN	(2,022)	BNP Paribas	3/2/2025	—	0.00%
SEK	209,144	EUR	(18,288)	BNP Paribas	3/2/2025	—	0.00%
SEK	72,036	USD	(6,530)	BNP Paribas	3/2/2025	—	0.00%
USD	630	SGD	(858)	BNP Paribas	3/2/2025	—	0.00%
CHF	1,261,717	USD	(1,392,239)	Brown Brothers Harriman & Co.	3/1/2025	—	0.00%
EUR	2,757,559	USD	(2,855,453)	Brown Brothers Harriman & Co.	3/1/2025	—	0.00%
AUD	1,298,491	USD	(803,960)	JPMorgan Chase Bank	3/1/2025	—	0.00%
CAD	1,626,818	USD	(1,131,148)	Toronto-Dominion Bank	2/1/2025	—	0.00%
DKK	2,530,902	USD	(351,436)	Toronto-Dominion Bank	3/1/2025	—	0.00%
EUR	3,694	PLN	(15,838)	Toronto-Dominion Bank	3/2/2025	—	0.00%
SEK	19,418,168	EUR	(1,697,170)	Toronto-Dominion Bank	3/1/2025	—	0.00%
EUR	2,571,124	USD	(2,662,399)	Toronto-Dominion Bank	3/1/2025	—	0.00%
GBP	1,004,975	USD	(1,258,630)	Toronto-Dominion Bank	3/1/2025	—	0.00%
HKD	1,627,921	USD	(209,569)	Toronto-Dominion Bank	3/1/2025	—	0.00%
NOK	862,528	USD	(75,945)	Toronto-Dominion Bank	3/1/2025	—	0.00%
SEK	3,979,310	USD	(360,143)	Toronto-Dominion Bank	3/1/2025	—	0.00%
SGD	235,819	USD	(172,862)	Toronto-Dominion Bank	3/1/2025	—	0.00%
AUD	58,815	EUR	(35,125)	BNP Paribas	3/2/2025	(1)	(0.00%)
EUR	13,267	ILS	(50,083)	BNP Paribas	3/2/2025	(1)	(0.00%)
HKD	85,204	EUR	(10,583)	BNP Paribas	3/2/2025	(1)	(0.00%)
USD	803,995	AUD	(1,298,491)	JPMorgan Chase Bank	3/2/2025	(1)	(0.00%)
SGD	6,803	EUR	(4,816)	State Street Bank & Trust Co.	3/1/2025	(1)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
NOK	4,121,733	EUR	(350,473)	Toronto-Dominion Bank	3/1/2025	(1)	(0.00%)
DKK	12,522,980	EUR	(1,679,303)	Toronto-Dominion Bank	3/1/2025	(2)	(0.00%)
PLN	14,892	EUR	(3,484)	Toronto-Dominion Bank	3/1/2025	(2)	(0.00%)
HKD	8,016,376	EUR	(996,603)	Toronto-Dominion Bank	3/1/2025	(2)	(0.00%)
USD	37,737	NZD	(67,346)	Toronto-Dominion Bank	3/2/2025	(2)	(0.00%)
DKK	1,065,946	EUR	(142,994)	BNP Paribas	3/2/2025	(3)	(0.00%)
EUR	27,192	CAD	(40,503)	BNP Paribas	3/2/2025	(3)	(0.00%)
USD	75,937	NOK	(862,528)	Toronto-Dominion Bank	3/2/2025	(3)	(0.00%)
USD	80,274,030	EUR	(77,521,999)	Royal Bank of Canada	3/1/2025	(4)	(0.00%)
USD	80,274,030	EUR	(77,521,999)	UBS AG	3/1/2025	(4)	(0.00%)
GBP	94,411	EUR	(114,017)	JPMorgan Chase Bank	3/2/2025	(6)	(0.00%)
USD	4,551	HKD	(35,398)	JPMorgan Chase Bank	3/1/2025	(6)	(0.00%)
EUR	23,127	CHF	(21,659)	BNP Paribas	3/2/2025	(8)	(0.00%)
AUD	6,321,861	EUR	(3,780,000)	Toronto-Dominion Bank	3/1/2025	(11)	(0.00%)
USD	7,154	ILS	(26,109)	Toronto-Dominion Bank	3/1/2025	(11)	(0.00%)
USD	209,612	HKD	(1,627,921)	Toronto-Dominion Bank	3/2/2025	(18)	(0.00%)
NZD	337,626	EUR	(182,669)	Toronto-Dominion Bank	6/1/2025	(19)	(0.00%)
EUR	6,271	ILS	(23,734)	State Street Bank & Trust Co.	3/1/2025	(21)	(0.00%)
CAD	7,811,832	EUR	(5,245,481)	Toronto-Dominion Bank	3/1/2025	(22)	(0.00%)
SEK	354,743	EUR	(31,027)	State Street Bank & Trust Co.	3/1/2025	(23)	(0.00%)
USD	173,069	SGD	(235,819)	Toronto-Dominion Bank	3/2/2025	(25)	(0.00%)
PLN	181,919	USD	(44,066)	Toronto-Dominion Bank	3/1/2025	(25)	(0.00%)
USD	351,977	DKK	(2,530,902)	Toronto-Dominion Bank	3/2/2025	(30)	(0.00%)
USD	360,719	SEK	(3,979,310)	Toronto-Dominion Bank	3/2/2025	(35)	(0.00%)
USD	1,132,455	CAD	(1,626,818)	Toronto-Dominion Bank	3/2/2025	(39)	(0.00%)
DKK	1,015,461	EUR	(136,210)	Toronto-Dominion Bank	3/1/2025	(40)	(0.00%)
EUR	995,588	HKD	(8,016,376)	Toronto-Dominion Bank	3/2/2025	(42)	(0.00%)
EUR	17,917	SGD	(25,372)	Toronto-Dominion Bank	3/1/2025	(45)	(0.00%)
USD	84,075	JPY	(13,171,155)	BNP Paribas	3/2/2025	(50)	(0.00%)
EUR	820,399	SGD	(1,158,959)	Toronto-Dominion Bank	3/2/2025	(89)	(0.00%)
EUR	1,697,799	SEK	(19,418,168)	Toronto-Dominion Bank	3/2/2025	(93)	(0.00%)
GBP	4,887,964	EUR	(5,911,906)	Toronto-Dominion Bank	3/1/2025	(93)	(0.00%)
PLN	888,453	EUR	(207,812)	Toronto-Dominion Bank	3/1/2025	(98)	(0.00%)
EUR	1,679,793	DKK	(12,522,980)	Toronto-Dominion Bank	3/2/2025	(107)	(0.00%)
USD	2,665,666	EUR	(2,571,124)	Toronto-Dominion Bank	3/2/2025	(117)	(0.00%)
ILS	313,101	USD	(86,053)	Toronto-Dominion Bank	3/1/2025	(122)	(0.00%)
EUR	356,428	JPY	(57,882,785)	BNP Paribas	3/2/2025	(151)	(0.00%)
USD	208,877	HKD	(1,624,897)	Toronto-Dominion Bank	3/1/2025	(303)	(0.00%)
EUR	5,244,688	CAD	(7,811,832)	Toronto-Dominion Bank	3/2/2025	(357)	(0.00%)
EUR	39,489	ILS	(150,358)	Toronto-Dominion Bank	3/1/2025	(375)	(0.00%)
USD	489,337	KRW	(720,225,497)	JPMorgan Chase Bank	5/2/2025	(403)	(0.00%)
USD	1,107,272	CHF	(1,000,301)	BNP Paribas	3/2/2025	(491)	(0.00%)
AUD	110,355	EUR	(66,458)	State Street Bank & Trust Co.	3/1/2025	(491)	(0.00%)
KRW	16,240,989	USD	(11,559)	Toronto-Dominion Bank	6/1/2025	(526)	(0.00%)
CHF	69,194	EUR	(74,339)	State Street Bank & Trust Co.	6/1/2025	(610)	(0.00%)
ILS	1,575,643	EUR	(418,730)	Toronto-Dominion Bank	3/1/2025	(1,160)	(0.00%)
EUR	12,674,484	JPY	(2,057,683,483)	Toronto-Dominion Bank	3/2/2025	(1,456)	(0.00%)
EUR	209,742	PLN	(903,346)	Toronto-Dominion Bank	3/1/2025	(1,508)	(0.00%)
USD	2,662,840	JPY	(417,152,566)	JPMorgan Chase Bank	3/2/2025	(1,542)	(0.00%)
EUR	805,349	SGD	(1,140,390)	Toronto-Dominion Bank	3/1/2025	(2,001)	(0.00%)
JPY	12,534,006	EUR	(79,106)	Toronto-Dominion Bank	7/1/2025	(2,136)	(0.00%)
EUR	4,411,516	CHF	(4,132,174)	State Street Bank & Trust Co.	3/2/2025	(2,165)	(0.00%)
CHF	278,686	EUR	(300,222)	Toronto-Dominion Bank	6/1/2025	(3,298)	(0.00%)
EUR	364,882	ILS	(1,401,551)	BNP Paribas	3/1/2025	(6,821)	(0.00%)
KRW	600,899,554	EUR	(401,135)	Toronto-Dominion Bank	6/1/2025	(7,212)	(0.00%)
EUR	1,815,629	SEK	(20,927,966)	Toronto-Dominion Bank	3/1/2025	(13,978)	(0.00%)
USD	44,095,647	CHF	(39,961,680)	State Street Bank & Trust Co.	6/1/2025	(14,894)	(0.00%)
EUR	2,370,653	KRW	(3,640,256,609)	State Street Bank & Trust Co.	5/2/2025	(17,161)	(0.00%)
EUR	1,049,078	HKD	(8,631,517)	Toronto-Dominion Bank	3/1/2025	(24,850)	(0.00%)
EUR	6,128,000	GBP	(5,099,428)	State Street Bank & Trust Co.	3/1/2025	(40,978)	(0.00%)
CHF	1,144,849	USD	(1,309,381)	JPMorgan Chase Bank	6/1/2025	(45,672)	(0.00%)
CHF	1,758,988	USD	(1,989,162)	State Street Bank & Trust Co.	6/1/2025	(47,554)	(0.00%)
EUR	6,647,755	USD	(7,036,802)	Toronto-Dominion Bank	3/1/2025	(153,051)	(0.00%)
CHF	35,796,126	USD	(40,797,104)	Toronto-Dominion Bank	6/1/2025	(1,284,589)	(0.02%)
EUR	150,813,481	USD	(159,507,577)	UBS AG	3/1/2025	(3,340,210)	(0.05%)
						(3,911,640)	**(0.06%)**

Currency	Notional Amount	Termination Date	Counterparty	Reference Entity	Floating Interest Rate Received/Paid	Unrealised Gain/Loss US Dollars ($)	% of Total Net Assets
Total Return Swap Contracts 0.00% (31 December 2023: 0.00%)							
USD	97,248	29/8/2025	Bank of America	Home Depot Inc	Paid USD-Overnight Bank Founding Rate + 0.65%	–	0.00%
						–	**0.00%**
Total OTC Financial Derivative Instruments						**(4,304,640)**	**(0.07%)**
Total Investments						**6,130,499,334**	**99.39%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**37,882,835**	**0.61%**
Net Assets	**6,168,382,169**	**100.00%**

Analysis of Total Assets		US Dollars ($)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	6,100,820,659	98.69%
(b)	Transferable securities dealt in on another regulated market	33,655,312	0.54%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	325,944	0.01%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	77,689	0.00%
(e)	Total OTC Financial Derivative Instruments	1,615,382	0.03%
(f)	Other assets	45,442,742	0.73%
Total Assets		6,181,937,728	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	6,134,801,915	4,619,809,302
Financial Derivative Instruments	3,17	1,693,071	2,395,693
Cash	3	27,393,141	15,064,343
Unrealised Appreciation on Spot Currency Contracts		370	12,129
Receivables:			
Interest and Dividends		4,474,951	4,982,260
Capital Shares Issued		6,401,339	7,482,762
Investments Sold		549,366	106,128
Margin Cash Due from Broker	3	2,043,575	767,007
Cash Collateral		4,580,000	504,220
Other Receivables		—	26
Total Current Assets		**6,181,937,728**	**4,651,123,870**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	5,995,652	849,997
Bank Overdraft		194,055	398
Payables and Other Liabilities:			
Investments Purchased		91,528	10
Income Distribution Payable		661,928	593,007
Interest		461	—
Capital Shares Redeemed		5,609,304	2,838,020
Management Fees Payable	12	1,002,631	732,655
Other Payables		—	335
Total Current Liabilities		**13,555,559**	**5,014,422**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**6,168,382,169**	**4,646,109,448**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
CHF Acc[1]			
US ($) Equivalent	$16,115,206	$1,966,849	$59,356
Net Assets	CHF14,605,211	CHF1,655,398	CHF54,916
Number of Shares Outstanding	114,357	16,466	627
Net Asset Value Per Share[2]	**CHF127.72**	**CHF100.53**	**CHF87.59**
CHF Hedged Acc[1]			
US ($) Equivalent	$43,767,630	$11,884,730	$6,655,840
Net Assets	CHF39,666,603	CHF10,002,783	CHF6,157,983
Number of Shares Outstanding	304,366	89,449	66,930
Net Asset Value Per Share[2]	**CHF130.33**	**CHF111.83**	**CHF92.01**
EUR Acc			
US ($) Equivalent	$1,402,820,962	$1,143,804,465	$961,950,886
Net Assets	€1,354,704,203	€1,035,445,154	€901,336,052
Number of Shares Outstanding	3,141,707	3,022,159	3,206,935
Net Asset Value Per Share[2]	**€431.20**	**€342.62**	**€281.06**
Institutional Plus EUR Acc			
US ($) Equivalent	$937,232,972	$392,496,641	$150,717,522
Net Assets	€905,085,881	€355,313,130	€141,220,449
Number of Shares Outstanding	2,594,897	1,282,964	622,039
Net Asset Value Per Share[2]	**€348.79**	**€276.95**	**€227.03**
Institutional Plus EUR Hedged Acc			
US ($) Equivalent	$214,568,462	$177,963,341	$152,400,074
Net Assets	€207,208,764	€161,103,829	€142,796,980
Number of Shares Outstanding	1,521,843	1,412,626	1,551,084
Net Asset Value Per Share[2]	**€136.16**	**€114.05**	**€92.06**
GBP Acc			
US ($) Equivalent	$1,986,019,913	$1,355,264,413	$1,201,678,577
Net Assets	£1,585,836,901	£1,063,119,266	£998,984,626
Number of Shares Outstanding	3,400,393	2,737,609	3,062,721
Net Asset Value Per Share[2]	**£466.37**	**£388.34**	**£326.18**
GBP Dist			
US ($) Equivalent	$303,489,770	$247,821,760	$187,877,927
Net Assets	£242,336,581	£194,400,506	£156,187,490
Number of Shares Outstanding	640,989	610,262	575,871
Net Asset Value Per Share[2]	**£378.07**	**£318.55**	**£271.22**
Institutional Plus GBP Acc			
US ($) Equivalent	$21,167,248	$73,868,642	$56,271,184
Net Assets	£16,902,048	£57,945,280	£46,779,604
Number of Shares Outstanding	53,391	219,975	211,579
Net Asset Value Per Share[2]	**£316.57**	**£263.42**	**£221.10**
USD Acc			
Net Assets	$1,243,200,006	$1,241,038,607	$815,265,973
Number of Shares Outstanding	5,221,275	6,149,260	5,096,928
Net Asset Value Per Share[2]	**$238.10**	**$201.82**	**$159.95**

[1] The share class launched on 17 May 2022.

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

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		1,341,684	1,254,870
Dividend Income		90,235,980	79,735,835
Securities Lending Income		878,655	1,129,780
Net Gain on Financial Instruments		777,378,908	903,352,205
Total Investment Income		**869,835,227**	**985,472,690**
Expenses			
Management Fees	12	10,218,046	7,924,017
Transaction Fees and Commissions		331,457	151,050
Other Expenses		3,319	1,223
Total Expenses		**10,552,822**	**8,076,290**
Finance Costs			
Interest Expense		177,604	5,784
Distribution	6	3,375,560	3,101,885
Total Finance Costs		**3,553,164**	**3,107,669**
Net Investment Income		**855,729,241**	**974,288,731**
Taxation	5	(17,695,044)	(16,170,745)
Net Increase in Net Assets		**838,034,197**	**958,117,986**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	838,034,197	958,117,986
Capital Transactions		
Subscriptions	1,889,311,916	979,605,569
Redemptions	(1,205,073,392)	(824,491,446)
Total Capital Transactions	684,238,524	155,114,123
Total Increase for the Year	1,522,272,721	1,113,232,109
Net Assets		
Beginning of Year	4,646,109,448	3,532,877,339
End of Year	**6,168,382,169**	**4,646,109,448**

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

Vanguard ESG Emerging Markets All Cap Equity Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, followed by the Bank of England in August and the US Federal Reserve in September.
- Global stocks posted strong gains for the period, with the United States performing particularly well.
- In this environment, the fund's benchmark index returned 12.48% for the 12 months. The fund's return differed from that of its benchmark, owing largely to the impact of capital gains taxes stemming from a rally in Indian securities.
- Seven out of 11 benchmark sectors produced positive returns, with technology leading the way and standing out as by far the biggest contributor. Financial stocks were another top contributor, while basic materials detracted the most.
- Taiwanese stocks, which accounted for about a quarter of the index, contributed most to returns from a regional standpoint, followed by stocks from China and India. Among the largest-weighted markets, Brazil detracted most.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Emerging All Cap Choice Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception[1]
CHF Acc	20.39%	2.00%
Benchmark	21.11	2.53
Tracking Difference*	-0.72	
EUR Acc	19.28%	6.69%
Benchmark	19.99	7.26
Tracking Difference*	-0.71	
Institutional Plus EUR Acc	19.36%	1.21%
Benchmark	19.99	1.53
Tracking Difference*	-0.63	
GBP Acc	13.81%	4.91%
Benchmark	14.49	5.48
Tracking Difference*	-0.68	
GBP Dist	13.81%	4.92%
Benchmark	14.49	5.48
Tracking Difference*	-0.68	
Institutional Plus GBP Acc	13.89%	0.89%
Benchmark	14.49	1.28
Tracking Difference*	-0.60	
Institutional Plus GBP Dist	13.89%	4.99%
Benchmark	14.49	5.48
Tracking Difference*	-0.60	

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception[1]
USD Acc	11.81%	4.56%
Benchmark	12.48	5.11
Tracking Difference*	-0.67	

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

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Shares	Cost US Dollars ($)
Taiwan Semiconductor Manufacturing Co., Ltd.	799,000	21,059,909
ICICI Bank Ltd.	403,263	5,798,197
Alibaba Group Holding Ltd.	570,900	5,668,076
HDFC Bank Ltd.	259,900	4,790,367
PDD Holdings, Inc. ADR	32,098	4,283,161
Meituan Class B	206,400	3,009,006
Infosys Ltd.	119,454	2,431,259
China Construction Bank Corp. Class H	3,104,000	2,111,925
Kotak Mahindra Bank Ltd.	97,780	2,089,417
Hon Hai Precision Industry Co., Ltd.	405,000	1,954,941
MediaTek, Inc.	52,000	1,895,681
Xiaomi Corp. Class B	691,200	1,856,179
Jio Financial Services Ltd.	392,865	1,628,303
JD.com, Inc. Class A	118,600	1,627,042
Bharti Airtel Ltd. (XNSE)	97,502	1,593,871
Al Rajhi Bank	67,697	1,553,214
Trip.com Group Ltd.	27,600	1,494,655
Industrial & Commercial Bank of China Ltd. Class H	2,685,000	1,478,800
Bank of China Ltd. Class H	2,844,000	1,232,540
NetEase, Inc.	63,200	1,209,087

Sales	Shares	Proceeds US Dollars ($)
Taiwan Semiconductor Manufacturing Co., Ltd.	269,000	6,699,365
Alibaba Group Holding Ltd.	199,800	1,889,941
Meituan Class B	69,900	963,229
HDFC Bank Ltd.	45,197	856,768
Infosys Ltd.	41,619	845,815
Shenzhou International Group Holdings Ltd.	96,582	789,761
PDD Holdings, Inc. ADR	6,394	773,149
MediaTek, Inc.	20,000	732,306
ENN Energy Holdings Ltd.	85,700	706,121
Harmony Gold Mining Co., Ltd.	67,800	681,382
Ambuja Cements Ltd.	85,882	667,607
Dubai Electricity & Water Authority PJSC	1,012,795	652,269
JD.com, Inc. Class A	44,200	644,639
China Construction Bank Corp. Class H	998,000	641,331
Hon Hai Precision Industry Co., Ltd.	140,000	620,910
Naspers Ltd. Class N	3,328	604,665
Al Rajhi Bank	24,537	566,040
Bharti Airtel Ltd.	38,403	509,833
Industrial & Commercial Bank of China Ltd. Class H	893,000	468,881
CTBC Financial Holding Co., Ltd.	436,000	451,212

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

Financial Statements
Statement of Investments
31 December 2024

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 99.00% (31 December 2023: 98.60%)			
Equities 99.00% (31 December 2023: 98.60%)			
Brazil 2.81% (31 December 2023: 4.89%)			
Allos SA	52,637	154,302	0.02%
Alpargatas SA - Preference Shares	27,700	28,517	0.00%
Alupar Investimento SA	13,383	57,231	0.01%
Ambipar Participacoes e Empreendimentos SA Class B	5,200	109,423	0.01%
Anima Holding SA	27,706	7,086	0.00%
Armac Locacao Logistica E Servicos SA	22,600	18,401	0.00%
Atacadao SA	65,100	57,219	0.01%
Auren Energia SA	50,620	71,860	0.01%
Automob Participacoes SA	51,990	2,861	0.00%
Azul SA - Preference Shares	42,400	24,296	0.00%
Azzas 2154 SA	16,985	81,325	0.01%
B3 SA - Brasil Bolsa Balcao	662,800	1,107,197	0.13%
Banco ABC Brasil SA - Preference Shares	5,500	17,191	0.00%
Banco Bradesco SA	187,499	322,926	0.04%
Banco Bradesco SA - Preference Shares	627,191	1,173,601	0.14%
Banco BTG Pactual SA	143,700	632,686	0.08%
Banco do Brasil SA	206,500	807,903	0.10%
Banco do Estado do Rio Grande do Sul SA - Preference Shares	20,800	34,342	0.00%
Banco Pan SA - Preference Shares	35,000	35,919	0.00%
Banco Santander Brasil SA	45,100	173,893	0.02%
BB Seguridade Participacoes SA	83,500	489,010	0.06%
Bradespar SA - Preference Shares	33,617	90,221	0.01%
BrasilAgro - Co. Brasileira de Propriedades Agricolas	8,700	31,151	0.00%
BRF SA	78,000	320,189	0.04%
Caixa Seguridade Participacoes SA	54,400	125,481	0.02%
Camil Alimentos SA	7,500	7,102	0.00%
CCR SA	143,100	235,572	0.03%
Cogna Educacao SA	211,800	37,369	0.01%
Compania Brasileira de Aluminio	30,868	23,434	0.00%
Compania Brasileira de Distribuicao	49,500	20,432	0.00%
Compania de Ferro Ligas da Bahia FERBASA - Preference Shares	14,600	19,355	0.00%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	54,200	776,435	0.09%
Compania de Saneamento de Minas Gerais Copasa MG	21,800	73,468	0.01%
Compania de Sanena Do Parana	36,200	162,840	0.02%
Compania Energetica de Minas Gerais	6,747	15,978	0.00%
Compania Energetica de Minas Gerais - Preference Shares	202,033	363,328	0.04%
Compania Siderurgica Nacional SA	77,200	110,717	0.01%
CSN Mineracao SA	64,400	53,685	0.01%
Cury Construtora e Incorporadora SA	16,000	45,220	0.01%
CVC Brasil Operadora e Agencia de Viagens SA	42,609	9,518	0.00%
Cyrela Brazil Realty SA Empreendimentos e Participacoes	30,800	84,505	0.01%
Dexco SA	43,395	41,865	0.01%
Diagnosticos da America SA	26,200	8,058	0.00%
Direcional Engenharia SA	14,897	64,142	0.01%
EcoRodovias Infraestrutura e Logistica SA	25,500	17,501	0.00%
Energisa SA	41,300	243,875	0.03%
Engie Brasil Energia SA	20,000	114,927	0.01%
Equatorial Energia SA	116,175	515,259	0.06%
Ez Tec Empreendimentos e Participacoes SA	10,300	18,056	0.00%
Fleury SA	32,272	63,052	0.01%
Fras-Le SA	8,300	27,542	0.00%
Gerdau SA - Preference Shares	161,006	472,761	0.06%
GPS Participacoes e Empreendimentos SA	49,700	112,467	0.01%
Grendene SA	66,400	52,451	0.01%
Grupo Mateus SA	44,600	46,132	0.01%
Grupo SBF SA	9,100	15,791	0.00%
Hapvida Participacoes e Investimentos SA	599,106	216,258	0.03%
Hidrovias do Brasil SA	42,900	19,096	0.00%
Hypera SA	50,200	146,996	0.02%
Iguatemi SA	34,200	95,605	0.01%
Intelbras SA Industria de Telecomunicacao Eletronica Brasileira	6,300	13,033	0.00%
Iochpe Maxion SA	16,500	30,127	0.00%
IRB Brasil Resseguros SA	9,540	65,552	0.01%
Isa Energia Brasil sa - Preference Shares	35,124	130,823	0.02%
Itau Unibanco Holding SA	49,500	215,536	0.03%
Itau Unibanco Holding SA - Preference Shares	586,600	2,917,879	0.35%
Itausa SA - Preference Shares	688,351	983,859	0.12%
JHSF Participacoes SA	45,400	26,897	0.00%
Klabin SA	104,300	391,683	0.05%
Localiza Rent a Car SA	119,720	624,001	0.08%
LOG Commercial Properties e Participacoes SA	6,100	17,783	0.00%
Log-in Logistica Intermodal SA	6,000	20,124	0.00%
Lojas Quero-Quero SA	27,442	9,595	0.00%
Lojas Quero-Quero SA - Rights Issue 27/1/2025	1,666	302	0.00%
Lojas Renner SA	126,766	248,696	0.03%
LWSA SA	41,000	22,034	0.00%
M Dias Branco SA	13,500	43,814	0.01%
Magazine Luiza SA	46,126	48,531	0.01%
Mahle Metal Leve SA	5,600	24,892	0.00%
Marcopolo SA - Preference Shares	85,140	101,707	0.01%
Marfrig Global Foods SA	43,344	119,483	0.01%
Metalurgica Gerdau SA - Preference Shares	80,900	134,225	0.02%
Mills Locacao Servicos e Logistica SA	19,800	27,467	0.00%
Minerva SA	30,200	24,882	0.00%
Movida Participacoes SA	12,100	6,933	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
MRV Engenharia e Participacoes SA	46,700	40,140	0.01%
Multiplan Empreendimentos Imobiliarios SA	39,600	135,123	0.02%
Natura & Co. Holding SA	113,790	235,027	0.03%
Odontoprev SA	34,930	61,403	0.01%
Oncoclinicas do Brasil Servicos Medicos SA	41,500	15,719	0.00%
Orizon Valorizacao de Residuos SA	8,100	49,626	0.01%
Pet Center Comercio e Participacoes SA	47,400	31,227	0.00%
Porto Seguro SA	22,200	131,342	0.02%
Raia Drogasil SA	164,724	586,600	0.07%
Raizen SA - Preference Shares	153,300	53,599	0.01%
Randon SA Implementos e Participacoes - Preference Shares	19,300	30,928	0.00%
Rede D'Or Sao Luiz SA	103,438	425,616	0.05%
Rumo SA	156,987	453,337	0.06%
Santos Brasil Participacoes SA	83,747	177,990	0.02%
Sao Martinho SA	20,000	75,301	0.01%
Sendas Distribuidora SA	159,166	145,051	0.02%
Serena Energia SA	39,682	35,328	0.00%
SIMPAR SA	29,900	16,988	0.00%
SLC Agricola SA	24,020	68,041	0.01%
Smartfit Escola de Ginastica e Danca SA	15,500	42,552	0.01%
Smartfit Escola de Ginastica e Danca SA - Rights Issue 4/2/2025	291	41	0.00%
Suzano SA	81,238	812,400	0.10%
Telefonica Brasil SA	52,900	400,484	0.05%
TIM SA	102,000	239,073	0.03%
TOTVS SA	60,977	264,030	0.03%
Transmissora Alianca de Energia Eletrica SA	26,200	139,358	0.02%
Tres Tentos Agroindustrial SA	58,200	129,441	0.02%
Tupy SA	6,200	23,986	0.00%
Unipar Carbocloro SA - Preference Shares Class B	5,478	42,367	0.01%
Usinas Siderurgicas de Minas Gerais SA Usiminas	37,000	31,862	0.00%
Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A	54,500	46,932	0.01%
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA	45,156	34,719	0.00%
Vivara Participacoes SA	10,700	33,341	0.00%
Vulcabras SA	12,900	32,428	0.00%
WEG SA	179,300	1,531,546	0.19%
Wilson Sons SA	23,400	61,778	0.01%
YDUQS Participacoes SA	26,900	37,229	0.00%
Zamp SA	24,164	8,840	0.00%
		23,235,674	**2.81%**
Cayman Islands 0.00% (31 December 2023: 0.00%)			
China Dili Group	202,000	17,163	0.00%
		17,163	**0.00%**
Chile 0.52% (31 December 2023: 0.60%)			
Aguas Andinas SA Class A	316,820	95,410	0.01%
Banco de Chile	5,349,967	608,143	0.07%
Banco de Credito e Inversiones SA	11,115	308,463	0.04%
Banco Itau Chile SA	8,653	88,442	0.01%
Banco Santander Chile	8,130,937	386,710	0.05%
CAP SA	9,229	48,812	0.01%
Cencosud SA	163,008	360,592	0.04%
Cencosud Shopping SA	55,397	86,672	0.01%
Compania Sud Americana de Vapores SA	2,216,527	119,683	0.02%
Empresa Nacional de Telecomunicaciones SA	17,683	52,502	0.01%
Empresas CMPC SA	141,821	222,587	0.03%
Falabella SA	98,292	347,398	0.04%
Inversiones Aguas Metropolitanas SA	46,489	35,059	0.00%
Inversiones La Construccion SA	3,362	25,738	0.00%
Latam Airlines Group SA	24,302,623	335,512	0.04%
Parque Arauco SA	88,070	140,705	0.02%
Plaza SA	105,568	173,034	0.02%
Quinenco SA	30,307	99,863	0.01%
Ripley Corp. SA	137,299	37,537	0.01%
SMU SA	351,959	56,588	0.01%
Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	16,661	613,149	0.07%
SONDA SA	67,187	24,778	0.00%
		4,267,377	**0.52%**
China 26.84% (31 December 2023: 25.77%)			
263 Network Communications Co., Ltd. Class A	8,000	6,015	0.00%
360 Security Technology, Inc. Class A	62,703	88,398	0.01%
37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	8,900	18,960	0.00%
3peak, Inc. Class A	1,241	15,636	0.00%
3SBio, Inc.	206,000	161,237	0.02%
5I5J Holding Group Co., Ltd. Class A	6,000	2,493	0.00%
Accelink Technologies Co., Ltd. Class A	6,400	45,480	0.01%
ACM Research Shanghai, Inc. Class A	2,068	28,169	0.00%
ADAMA Ltd. Class A	1,200	1,092	0.00%
Adicon Holdings Ltd.	37,000	42,964	0.01%
Advanced Fiber Resources Zhuhai Ltd. Class A	2,300	15,226	0.00%
Advanced Micro-Fabrication Equipment, Inc. Class A	5,437	140,089	0.02%
Advanced Technology & Materials Co., Ltd. Class A	10,800	16,403	0.00%
AECC Aero Science & Technology Co., Ltd. Class A	11,300	30,553	0.00%
AECC Aviation Power Co., Ltd. Class A	23,800	134,374	0.02%
Aerospace Hi-Tech Holdings Grp Ltd. Class A	3,100	4,632	0.00%
Agile Group Holdings Ltd.	266,000	25,340	0.00%
Agricultural Bank of China Ltd. Class A	708,100	515,052	0.06%
Agricultural Bank of China Ltd. Class H	3,732,000	2,128,330	0.26%
Aier Eye Hospital Group Co., Ltd. Class A	85,412	154,152	0.02%
AIMA Technology Group Co., Ltd. Class A	4,950	27,658	0.00%
AInnovation Technology Group Co., Ltd.	22,700	17,008	0.00%
Air China Ltd. Class A	62,600	67,448	0.01%
Air China Ltd. Class H	228,000	151,160	0.02%
Aisino Corp. Class A	12,400	15,387	0.00%
AK Medical Holdings Ltd.	34,000	21,228	0.00%
Akeso, Inc.	86,000	672,018	0.08%
Alibaba Group Holding Ltd.	2,044,420	21,686,572	2.62%
Alibaba Health Information Technology Ltd.	696,000	297,468	0.04%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Alibaba Pictures Group Ltd.	1,510,000	92,335	0.01%
A-Living Smart City Services Co., Ltd.	99,500	36,506	0.01%
All Winner Technology Co., Ltd. Class A	5,970	31,519	0.01%
Alpha Group Class A	9,100	10,722	0.00%
Alphamab Oncology	77,000	34,694	0.01%
Amlogic Shanghai Co., Ltd. Class A	2,664	24,922	0.00%
Amoy Diagnostics Co., Ltd. Class A	1,620	5,031	0.00%
Andon Health Co., Ltd. Class A	2,600	14,442	0.00%
ANE Cayman, Inc.	79,000	81,360	0.01%
Angang Steel Co., Ltd. Class A	41,300	13,501	0.00%
Angang Steel Co., Ltd. Class H	240,000	45,417	0.01%
Angel Yeast Co., Ltd. Class A	5,900	28,972	0.00%
Angelalign Technology, Inc.	5,723	43,394	0.01%
Anhui Anke Biotechnology Group Co., Ltd. Class A	40,040	47,122	0.01%
Anhui Construction Engineering Group Co., Ltd. Class A	9,100	5,925	0.00%
Anhui Expressway Co., Ltd. Class A	11,900	28,609	0.00%
Anhui Expressway Co., Ltd. Class H	56,000	77,282	0.01%
Anhui Guangxin Agrochemical Co., Ltd. Class A	8,540	14,017	0.00%
Anhui Heli Co., Ltd. Class A	5,600	13,463	0.00%
Anhui Honglu Steel Construction Group Co., Ltd. Class A	2,600	6,350	0.00%
Anhui Huaheng Biotechnology Co., Ltd. Class A	1,215	5,331	0.00%
Anhui Huilong Agricultural Means of Production Co., Ltd. Class A	2,500	1,897	0.00%
Anhui Jianghuai Automobile Group Corp., Ltd. Class A	17,900	91,432	0.01%
Anhui Jiangnan Chemical Industry Co., Ltd. Class A	32,900	24,289	0.00%
Anhui Jinhe Industrial Co., Ltd. Class A	2,200	6,841	0.00%
Anhui Sierte Fertilizer Industry Ltd. Co. Class A	21,800	16,688	0.00%
Anhui Tatfook Technology Co., Ltd. Class A	2,100	3,355	0.00%
Anhui Truchum Advanced Materials & Technology Co., Ltd. Class A	3,400	3,798	0.00%
Anhui Xinhua Media Co., Ltd. Class A	16,400	16,397	0.00%
Anhui Zhongding Sealing Parts Co., Ltd. Class A	9,000	16,084	0.00%
Anji Microelectronics Technology Shanghai Co., Ltd. Class A	1,508	28,626	0.00%
Anjoy Foods Group Co., Ltd. Class A	2,200	24,417	0.00%
Anker Innovations Technology Co., Ltd. Class A	650	8,645	0.00%
ANTA Sports Products Ltd.	152,000	1,523,336	0.19%
Antong Holdings Co., Ltd. Class A	34,400	13,261	0.00%
Aotecar New Energy Technology Co., Ltd. Class A	7,400	3,074	0.00%
Apeloa Pharmaceutical Co., Ltd. Class A	5,300	11,738	0.00%
ApicHope Pharmaceutical Group Co., Ltd. Class A	4,700	10,922	0.00%
Appotronics Corp., Ltd. Class A	5,927	11,940	0.00%
APT Medical, Inc. Class A	822	41,688	0.01%
Archermind Technology Nanjing Co., Ltd. Class A	910	5,999	0.00%
Arcsoft Corp., Ltd. Class A	1,668	8,761	0.00%
Arctech Solar Holding Co., Ltd. Class A	1,752	17,182	0.00%
Arrail Group Ltd.	31,000	11,094	0.00%
Ascentage Pharma Group International	26,200	153,295	0.02%
Asia - Potash International Investment Guangzhou Co., Ltd. Class A	5,300	14,554	0.00%
AsiaInfo Technologies Ltd.	50,000	40,680	0.01%
ASR Microelectronics Co., Ltd. Class A	4,476	32,978	0.01%
Asymchem Laboratories Tianjin Co., Ltd. Class A	2,560	26,533	0.00%
Atour Lifestyle Holdings Ltd. ADR	6,238	167,740	0.02%
Autel Intelligent Technology Corp., Ltd. Class A	4,231	22,568	0.00%
Autobio Diagnostics Co., Ltd. Class A	1,300	7,728	0.00%
Autohome, Inc. ADR	7,392	191,822	0.02%
Avary Holding Shenzhen Co., Ltd. Class A	8,400	41,740	0.01%
AVIC Industry-Finance Holdings Co., Ltd. Class A	87,500	43,264	0.01%
Bafang Electric Suzhou Co., Ltd. Class A	784	2,544	0.00%
BAIC BluePark New Energy Technology Co., Ltd. Class A	47,061	51,282	0.01%
BAIC Motor Corp., Ltd. Class H	280,000	86,509	0.01%
Bairong, Inc. Class B	41,000	46,447	0.01%
Baiyin Nonferrous Group Co., Ltd. Class A	51,400	19,464	0.00%
Bank of Beijing Co., Ltd. Class A	177,200	148,441	0.02%
Bank of Changsha Co., Ltd. Class A	24,300	29,425	0.00%
Bank of Chengdu Co., Ltd. Class A	8,500	19,810	0.00%
Bank of China Ltd. Class A	366,900	275,369	0.03%
Bank of China Ltd. Class H	10,103,000	5,163,384	0.62%
Bank of Chongqing Co., Ltd. Class A	20,400	25,787	0.00%
Bank of Chongqing Co., Ltd. Class H	62,000	48,528	0.01%
Bank of Communications Co., Ltd. Class A	317,500	336,031	0.04%
Bank of Communications Co., Ltd. Class H	881,000	724,720	0.09%
Bank of Guiyang Co., Ltd. Class A	38,500	31,465	0.01%
Bank of Hangzhou Co., Ltd. Class A	48,600	96,717	0.01%
Bank of Jiangsu Co., Ltd. Class A	144,370	193,109	0.02%
Bank of Lanzhou Co., Ltd. Class A	45,500	15,246	0.00%
Bank of Nanjing Co., Ltd. Class A	88,899	128,962	0.02%
Bank of Ningbo Co., Ltd. Class A	51,830	171,625	0.02%
Bank of Qingdao Co., Ltd. Class A	40,660	21,489	0.00%
Bank of Shanghai Co., Ltd. Class A	110,000	137,097	0.02%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Bank of Suzhou Co., Ltd. Class A	9,680	10,693	0.00%
Bank of Xi'an Co., Ltd. Class A	33,600	16,522	0.00%
Bank of Zhengzhou Co., Ltd. Class A	74,965	21,443	0.00%
Baoji Titanium Industry Co., Ltd. Class A	4,000	15,501	0.00%
Baowu Magnesium Technology Co., Ltd. Class A	10,920	16,778	0.00%
Baoxiniao Holding Co., Ltd. Class A	17,800	10,692	0.00%
BBMG Corp. Class A	56,200	13,626	0.00%
BBMG Corp. Class H	248,000	25,541	0.00%
Bear Electric Appliance Co., Ltd. Class A	400	2,610	0.00%
Beibuwan Port Co., Ltd. Class A	9,200	9,875	0.00%
BeiGene Ltd.	95,000	1,335,487	0.16%
BeiGene Ltd. Class A	702	15,397	0.00%
Beijing Aerospace Shenzhou Intelligent Equipment Technology Co., Ltd. Class A	9,000	15,888	0.00%
Beijing Aosaikang Pharmaceutical Co., Ltd. Class A	12,400	21,468	0.00%
Beijing Balance Medical Technology Co., Ltd. Class A	816	12,116	0.00%
Beijing BDStar Navigation Co., Ltd. Class A	8,500	30,728	0.00%
Beijing Bei Mo Gao Ke Friction Material Co., Ltd. Class A	1,040	3,329	0.00%
Beijing Capital Development Co., Ltd. Class A	12,400	4,442	0.00%
Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A	88,820	39,683	0.01%
Beijing Capital International Airport Co., Ltd. Class H	182,000	65,603	0.01%
Beijing Chunlizhengda Medical Instruments Co., Ltd. Class H	11,000	12,093	0.00%
Beijing Compass Technology Development Co., Ltd. Class A	2,200	28,753	0.00%
Beijing CTJ Information Technology Co., Ltd. Class A	3,240	12,331	0.00%
Beijing Dabeinong Technology Group Co., Ltd. Class A	31,000	18,284	0.00%
Beijing Dahao Technology Corp., Ltd. Class A	6,120	12,713	0.00%
Beijing Easpring Material Technology Co., Ltd. Class A	5,800	31,822	0.01%
Beijing eGOVA Co., Ltd. Class A	3,840	9,049	0.00%
Beijing E-Hualu Information Technology Co., Ltd. Class A	4,900	15,618	0.00%
Beijing Enlight Media Co., Ltd. Class A	21,800	28,031	0.00%
Beijing Enterprises Water Group Ltd.	458,000	147,990	0.02%
Beijing GeoEnviron Engineering & Technology, Inc. Class A	4,356	3,109	0.00%
Beijing Huafeng Test & Control Technology Co., Ltd. Class A	741	10,547	0.00%
Beijing Jetsen Technology Co., Ltd. Class A	13,400	10,714	0.00%
Beijing Jingyuntong Technology Co., Ltd. Class A	10,800	4,487	0.00%
Beijing Kingsoft Office Software, Inc. Class A	3,785	147,652	0.02%
Beijing New Building Materials plc Class A	13,400	55,323	0.01%
Beijing North Star Co., Ltd. Class A	57,600	14,593	0.00%
Beijing Orient National Communication Science & Technology Co., Ltd. Class A	5,900	7,554	0.00%
Beijing Originwater Technology Co., Ltd. Class A	30,306	20,888	0.00%
Beijing Philisense Technology Co., Ltd. Class A	23,800	13,616	0.00%
Beijing Relpow Technology Co., Ltd. Class A	3,640	5,553	0.00%
Beijing Roborock Technology Co., Ltd. Class A	1,395	41,669	0.01%
Beijing Sanlian Hope Shin-Gosen Technical Service Co., Ltd. Class A	6,000	15,218	0.00%
Beijing Sanyuan Foods Co., Ltd. Class A	44,166	26,470	0.00%
Beijing Shiji Information Technology Co., Ltd. Class A	15,251	14,832	0.00%
Beijing Shougang Co., Ltd. Class A	57,000	23,680	0.00%
Beijing Sifang Automation Co., Ltd. Class A	9,600	22,177	0.00%
Beijing Sinnet Technology Co., Ltd. Class A	15,000	29,810	0.00%
Beijing SL Pharmaceutical Co., Ltd. Class A	8,100	8,242	0.00%
Beijing Strong Biotechnologies, Inc. Class A	3,100	5,641	0.00%
Beijing SuperMap Software Co., Ltd. Class A	2,600	6,013	0.00%
Beijing Teamsun Technology Co., Ltd. Class A	9,000	8,876	0.00%
Beijing Tiantan Biological Products Corp., Ltd. Class A	15,240	42,555	0.01%
Beijing Tong Ren Tang Co., Ltd. Class A	13,800	76,298	0.01%
Beijing Tongtech Co., Ltd. Class A	5,920	12,168	0.00%
Beijing Ultrapower Software Co., Ltd. Class A	20,900	32,995	0.01%
Beijing United Information Technology Co., Ltd. Class A	4,466	16,169	0.00%
Beijing Urban Construction Investment & Development Co., Ltd. Class A	31,100	21,605	0.00%
Beijing VRV Software Corp., Ltd. Class A	2,800	2,014	0.00%
Beijing Wandong Medical Technology Co., Ltd. Class A	8,800	18,100	0.00%
Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	3,010	28,888	0.00%
Beijing Yuanliu Hongyuan Electronic Technology Co., Ltd. Class A	1,100	5,428	0.00%
Beijing Zhong Ke San Huan High-Tech Co., Ltd. Class A	6,900	9,746	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Beijing-Shanghai High Speed Railway Co., Ltd. Class A	223,200	187,279	0.02%
Beiqi Foton Motor Co., Ltd. Class A	46,900	16,035	0.00%
Bestechnic Shanghai Co., Ltd. Class A	1,150	50,967	0.01%
Bestway Marine & Energy Technology Co., Ltd. Class A	21,100	13,451	0.00%
Bethel Automotive Safety Systems Co., Ltd. Class A	7,000	42,516	0.01%
Betta Pharmaceuticals Co., Ltd. Class A	300	2,204	0.00%
Beyondsoft Corp. Class A	5,000	8,254	0.00%
BGI Genomics Co., Ltd. Class A	5,000	28,584	0.00%
Biem.L.Fdlkk Garment Co., Ltd. Class A	2,800	8,166	0.00%
Bilibili, Inc. Class Z	34,210	625,367	0.08%
Bio-Thera Solutions Ltd. Class A	8,690	22,940	0.00%
Black Peony Group Co., Ltd. Class A	4,800	3,119	0.00%
Blivex Technology Co., Ltd. Class A	77,600	1,169	0.00%
Bloomage Biotechnology Corp., Ltd. Class A	2,291	15,928	0.00%
Blue Moon Group Holdings Ltd.	177,000	70,636	0.01%
Blue Sail Medical Co., Ltd. Class A	3,500	2,446	0.00%
Bluefocus Intelligent Communications Group Co., Ltd. Class A	25,900	32,739	0.01%
Bluestar Adisseo Co. Class A	6,600	11,282	0.00%
BOC International China Co., Ltd. Class A	12,400	18,850	0.00%
BOE HC SemiTek Corp. Class A	9,900	11,166	0.00%
BOE Technology Group Co., Ltd. Class A	335,100	200,380	0.03%
BOE Technology Group Co., Ltd. Class B	117,100	41,003	0.01%
BOE Varitronix Ltd.	33,000	28,718	0.00%
Bohai Leasing Co., Ltd. Class A	67,200	34,508	0.01%
Bosideng International Holdings Ltd.	476,000	237,756	0.03%
Bright Dairy & Food Co., Ltd. Class A	19,600	22,800	0.00%
Bright Real Estate Group Co., Ltd. Class A	31,000	15,708	0.00%
BrightGene Bio-Medical Technology Co., Ltd. Class A	1,861	7,655	0.00%
Brilliance China Automotive Holdings Ltd.	340,000	167,200	0.02%
B-Soft Co., Ltd. Class A	9,040	5,516	0.00%
BTG Hotels Group Co., Ltd. Class A	9,300	18,584	0.00%
By-health Co., Ltd. Class A	14,500	23,800	0.00%
C&D International Investment Group Ltd.	88,000	147,952	0.02%
C&S Paper Co., Ltd. Class A	6,000	5,566	0.00%
C*Core Technology Co., Ltd. Class A	2,188	8,255	0.00%
Caida Securities Co., Ltd. Class A	14,400	13,926	0.00%
Caitong Securities Co., Ltd. Class A	36,860	41,020	0.01%
Cambricon Technologies Corp., Ltd. Class A	3,600	322,659	0.04%
Canaan, Inc. ADR	29,120	59,696	0.01%
Canadian Solar, Inc.	6,548	72,814	0.01%
Cangzhou Mingzhu Plastic Co., Ltd. Class A	6,300	3,081	0.00%
Canmax Technologies Co., Ltd. Class A	4,680	14,694	0.00%
CanSino Biologics, Inc. Class A	2,177	18,103	0.00%
CanSino Biologics, Inc. Class H	7,800	31,630	0.01%
Canvest Environmental Protection Group Co., Ltd.	84,000	49,635	0.01%
Capital Securities Co., Ltd. Class A	10,700	32,064	0.01%
Castech, Inc. Class A	5,800	25,597	0.00%
Cathay Biotech, Inc. Class A	4,215	22,276	0.00%
CCCC Design & Consulting Group Co., Ltd. Class A	19,400	23,413	0.00%
CCCG Real Estate Corp., Ltd. Class A	7,100	8,317	0.00%
CECEP Solar Energy Co., Ltd. Class A	57,100	37,022	0.01%
CECEP Wind-Power Corp. Class A	33,800	14,595	0.00%
Central China Land Media Co., Ltd. Class A	11,000	17,021	0.00%
Central China Securities Co., Ltd. Class A	80,400	47,310	0.01%
Central China Securities Co., Ltd. Class H	100,000	22,142	0.00%
CETC Chips Technology, Inc. Class A	7,000	12,576	0.00%
CETC Cyberspace Security Technology Co., Ltd. Class A	6,400	14,166	0.00%
CETC Digital Technology Co., Ltd. Class A	6,760	22,007	0.00%
CETC Potevio Science&Technology Co., Ltd. Class A	5,500	16,055	0.00%
Changchun BCHT Biotechnology Co., Ltd. Class A	2,107	7,207	0.00%
Changchun Faway Automobile Components Co., Ltd. Class A	3,800	4,581	0.00%
Changchun High-Tech Industry Group Co., Ltd. Class A	3,600	48,762	0.01%
Changjiang Publishing & Media Co., Ltd. Class A	15,000	19,553	0.00%
Changjiang Securities Co., Ltd. Class A	45,400	42,175	0.01%
Changshu Tianyin Electromechanical Co., Ltd. Class A	6,800	15,033	0.00%
Changzheng Engineering Technology Co., Ltd. Class A	9,900	20,983	0.00%
Changzhou Fusion New Material Co., Ltd. Class A	2,156	13,007	0.00%
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	2,100	38,181	0.01%
Chaozhou Three-Circle Group Co., Ltd. Class A	19,000	99,665	0.01%
Cheng de Lolo Co., Ltd. Class A	15,600	19,060	0.00%
Chengdu ALD Aviation Manufacturing Corp. Class A	2,900	6,135	0.00%
Chengdu Bright Eye Hospital Group Co., Ltd. Class A	1,800	11,499	0.00%
Chengdu CORPRO Technology Co., Ltd. Class A	4,900	14,457	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Chengdu Fusen Noble-House Industrial Co., Ltd. Class A	7,300	14,856	0.00%
Chengdu Guoguang Electric Co., Ltd. Class A	1,433	9,238	0.00%
Chengdu Hi-tech Development Co., Ltd. Class A	3,800	32,242	0.01%
Chengdu Kanghong Pharmaceutical Group Co., Ltd. Class A	200	534	0.00%
Chengdu Kanghua Biological Products Co., Ltd. Class A	600	4,456	0.00%
Chengdu Leejun Industrial Co., Ltd. Class A	2,500	2,496	0.00%
Chengdu RML Technology Co., Ltd. Class A	1,400	9,836	0.00%
Chengdu Wintrue Holding Co., Ltd. Class A	3,100	3,302	0.00%
Chengdu XGimi Technology Co., Ltd.	428	5,714	0.00%
Chengdu Xingrong Environment Co., Ltd. Class A	18,400	19,023	0.00%
Chengxin Lithium Group Co., Ltd. Class A	5,400	10,136	0.00%
Chengzhi Co., Ltd. Class A	3,900	4,117	0.00%
Chervon Holdings Ltd.	13,400	30,085	0.00%
Chifeng Jilong Gold Mining Co., Ltd. Class A	16,700	35,509	0.01%
China Aluminum International Engineering Corp., Ltd. Class A	12,100	7,268	0.00%
China Automotive Engineering Research Institute Co., Ltd. Class A	8,400	20,160	0.00%
China Baoan Group Co., Ltd. Class A	26,000	32,405	0.01%
China Bester Group Telecom Co., Ltd. Class A	3,600	11,264	0.00%
China BlueChemical Ltd. Class H	190,000	52,588	0.01%
China Bohai Bank Co., Ltd. Class H	415,500	47,605	0.01%
China CAMC Engineering Co., Ltd. Class A	5,700	6,335	0.00%
China Cinda Asset Management Co., Ltd. Class H	1,020,000	166,762	0.02%
China CITIC Bank Corp., Ltd. Class A	209,100	198,804	0.03%
China CITIC Bank Corp., Ltd. Class H	1,127,000	779,097	0.10%
China CITIC Financial Asset Management Co., Ltd. Class H	1,945,000	162,752	0.02%
China Communications Services Corp., Ltd. Class H	292,000	171,412	0.02%
China Conch Venture Holdings Ltd.	186,500	160,380	0.02%
China Construction Bank Corp. Class A	84,400	101,052	0.01%
China Construction Bank Corp. Class H	11,247,000	9,382,213	1.13%
China Datang Corp. Renewable Power Co., Ltd. Class H	268,000	71,762	0.01%
China East Education Holdings Ltd.	42,000	14,761	0.00%
China Eastern Airlines Corp., Ltd. Class A	128,300	69,904	0.01%
China Eastern Airlines Corp., Ltd. Class H	184,000	61,350	0.01%
China Education Group Holdings Ltd.	133,000	58,385	0.01%
China Enterprise Co., Ltd. Class A	25,653	9,819	0.00%
China Everbright Bank Co., Ltd. Class A	353,500	186,344	0.02%
China Everbright Bank Co., Ltd. Class H	415,000	161,342	0.02%
China Everbright Environment Group Ltd.	434,000	216,219	0.03%
China Everbright Ltd.	92,000	62,771	0.01%
China Express Airlines Co., Ltd. Class A	5,200	5,496	0.00%
China Feihe Ltd.	476,000	333,962	0.04%
China Film Co., Ltd. Class A	18,254	28,867	0.00%
China Foods Ltd.	86,000	27,678	0.00%
China Fortune Land Development Co., Ltd. Class A	26,200	9,600	0.00%
China Galaxy Securities Co., Ltd. Class A	74,400	154,343	0.02%
China Galaxy Securities Co., Ltd. Class H	419,000	382,432	0.05%
China Gold International Resources Corp., Ltd.	27,900	147,259	0.02%
China Great Wall Securities Co., Ltd. Class A	18,800	20,998	0.00%
China Greatwall Technology Group Co., Ltd. Class A	23,800	47,234	0.01%
China Green Electricity Investment of Tianjin Co., Ltd. Class A	12,200	15,155	0.00%
China Hainan Rubber Industry Group Co., Ltd. Class A	36,100	26,602	0.00%
China High Speed Railway Technology Co., Ltd. Class A	6,100	2,410	0.00%
China Hongqiao Group Ltd.	335,500	507,918	0.06%
China International Capital Corp., Ltd. Class A	6,600	30,287	0.00%
China International Capital Corp., Ltd. Class H	178,400	294,426	0.04%
China International Marine Containers Group Co., Ltd. Class A	16,350	17,304	0.00%
China International Marine Containers Group Co., Ltd. Class H	72,050	50,179	0.01%
China Jinmao Holdings Group Ltd.	766,000	96,638	0.01%
China Jushi Co., Ltd. Class A	30,286	46,987	0.01%
China Kepei Education Group Ltd.	58,000	10,080	0.00%
China Kings Resources Group Co., Ltd. Class A	3,500	11,318	0.00%
China Lesso Group Holdings Ltd.	114,000	50,925	0.01%
China Life Insurance Co., Ltd. Class H	900,000	1,700,835	0.21%
China Lilang Ltd.	42,000	20,870	0.00%
China Medical System Holdings Ltd.	153,000	148,707	0.02%
China Meheco Group Co., Ltd. Class A	6,720	10,160	0.00%
China Meidong Auto Holdings Ltd.	42,000	12,490	0.00%
China Mengniu Dairy Co., Ltd.	372,545	842,164	0.10%
China Merchants Bank Co., Ltd. Class A	173,000	926,091	0.11%
China Merchants Bank Co., Ltd. Class H	458,500	2,360,983	0.29%
China Merchants Energy Shipping Co., Ltd. Class A	67,100	58,586	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A	57,300	108,879	0.01%
China Merchants Port Group Co., Ltd. Class A	6,000	16,730	0.00%
China Merchants Property Operation & Service Co., Ltd. Class A	6,000	8,639	0.00%
China Merchants Securities Co., Ltd. Class A	57,720	150,639	0.02%
China Merchants Securities Co., Ltd. Class H	59,520	122,596	0.02%
China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	83,300	116,188	0.02%
China Minsheng Banking Corp., Ltd. Class A	279,700	157,347	0.02%
China Minsheng Banking Corp., Ltd. Class H	772,500	342,098	0.04%
China Modern Dairy Holdings Ltd.	334,000	39,557	0.01%
China National Accord Medicines Corp., Ltd. Class A	2,990	11,913	0.00%
China National Accord Medicines Corp., Ltd. Class B	10,530	19,425	0.00%
China National Building Material Co., Ltd. Class H	556,000	253,380	0.03%
China National Chemical Engineering Co., Ltd. Class A	42,400	47,878	0.01%
China National Gold Group Gold Jewellery Co., Ltd. Class A	10,800	12,681	0.00%
China National Medicines Corp., Ltd. Class A	6,700	31,230	0.00%
China National Software & Service Co., Ltd. Class A	5,720	36,378	0.01%
China New Higher Education Group Ltd.	70,000	10,904	0.00%
China Nonferrous Metal Industry's Foreign Engineering & Construction Co., Ltd. Class A	7,300	4,912	0.00%
China Nonferrous Mining Corp., Ltd.	166,000	111,978	0.01%
China Oriental Group Co., Ltd.	240,000	35,531	0.01%
China Overseas Grand Oceans Group Ltd.	189,000	43,065	0.01%
China Overseas Land & Investment Ltd.	465,000	742,281	0.09%
China Overseas Property Holdings Ltd.	145,000	95,572	0.01%
China Pacific Insurance Group Co., Ltd. Class A	58,700	272,491	0.03%
China Pacific Insurance Group Co., Ltd. Class H	312,400	1,013,457	0.12%
China Publishing & Media Co., Ltd. Class A	14,200	13,888	0.00%
China Railway Construction Heavy Industry Corp., Ltd. Class A	25,194	15,100	0.00%
China Railway Group Ltd. Class A	159,600	138,915	0.02%
China Railway Group Ltd. Class H	534,000	272,226	0.03%
China Railway Hi-tech Industry Co., Ltd. Class A	16,000	17,566	0.00%
China Railway Materials Co., Ltd. Class A	36,100	12,932	0.00%
China Railway Signal & Communication Corp., Ltd. Class A	56,773	48,410	0.01%
China Railway Signal & Communication Corp., Ltd. Class H	194,000	86,661	0.01%
China Rare Earth Resources And Technology Co., Ltd. Class A	7,200	27,509	0.00%
China Reform Health Management & Services Group Co., Ltd. Class A	9,600	14,358	0.00%
China Reinsurance Group Corp. Class H	840,000	94,079	0.01%
China Resources Boya Bio-pharmaceutical Group Co., Ltd. Class A	5,900	24,335	0.00%
China Resources Building Materials Technology Holdings Ltd.	230,000	47,078	0.01%
China Resources Double Crane Pharmaceutical Co., Ltd. Class A	6,300	16,991	0.00%
China Resources Land Ltd.	335,500	973,941	0.12%
China Resources Medical Holdings Co., Ltd.	51,500	26,387	0.00%
China Resources Microelectronics Ltd. Class A	8,918	57,323	0.01%
China Resources Mixc Lifestyle Services Ltd.	71,000	264,149	0.03%
China Resources Pharmaceutical Group Ltd.	185,000	135,750	0.02%
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	11,050	66,738	0.01%
China Risun Group Ltd.	161,000	57,204	0.01%
China Ruyi Holdings Ltd.	972,800	306,820	0.04%
China Science Publishing & Media Ltd. Class A	3,200	8,883	0.00%
China Shineway Pharmaceutical Group Ltd.	27,000	33,542	0.01%
China South City Holdings Ltd.	378,000	8,759	0.00%
China South Publishing & Media Group Co., Ltd. Class A	10,300	21,059	0.00%
China Southern Airlines Co., Ltd. Class A	89,600	79,208	0.01%
China Southern Airlines Co., Ltd. Class H	234,000	122,905	0.02%
China Southern Power Grid Energy Efficiency&Clean Energy Co., Ltd. Class A	58,100	33,080	0.01%
China Southern Power Grid Energy Storage Co., Ltd. Class A	9,800	13,509	0.00%
China Southern Power Grid Technology Co., Ltd. Class A	3,780	16,523	0.00%
China Taiping Insurance Holdings Co., Ltd.	173,200	259,088	0.03%
China Television Media Ltd. Class A	6,400	15,570	0.00%
China Three Gorges Renewables Group Co., Ltd. Class A	233,000	138,692	0.02%
China Tianying, Inc. Class A	11,200	7,430	0.00%
China Tourism Group Duty Free Corp., Ltd. Class A	18,050	164,752	0.02%
China Tourism Group Duty Free Corp., Ltd. Class H	11,700	79,979	0.01%
China Tower Corp., Ltd. Class H	5,718,000	824,434	0.10%
China Traditional Chinese Medicine Holdings Co., Ltd.	302,000	89,807	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
China TransInfo Technology Co., Ltd. Class A	6,700	9,254	0.00%
China Tungsten And Hightech Materials Co., Ltd. Class A	7,700	9,660	0.00%
China United Network Communications Ltd. Class A	235,200	170,117	0.02%
China Vanke Co., Ltd. Class A	111,200	109,966	0.01%
China Vanke Co., Ltd. Class H	243,300	165,688	0.02%
China Wafer Level CSP Co., Ltd. Class A	4,300	16,546	0.00%
China Water Affairs Group Ltd.	142,000	93,412	0.01%
China West Construction Group Co., Ltd. Class A	700	627	0.00%
China World Trade Center Co., Ltd. Class A	6,200	20,657	0.00%
China Yangtze Power Co., Ltd. Class A	203,400	818,698	0.10%
China Yongda Automobiles Services Holdings Ltd.	167,500	55,848	0.01%
China Zhenhua Group Science & Technology Co., Ltd. Class A	4,400	25,274	0.00%
China Zheshang Bank Co., Ltd. Class A	86,390	34,243	0.01%
China Zheshang Bank Co., Ltd. Class H	356,000	101,741	0.01%
China Zhongwang Holdings Ltd.	36,800	—	0.00%
Chinalin Securities Co., Ltd. Class A	4,100	8,561	0.00%
Chinasoft International Ltd.	290,000	193,758	0.02%
Chinese Universe Publishing & Media Group Co., Ltd. Class A	8,300	14,189	0.00%
Chongqing Changan Automobile Co., Ltd. Class A	66,466	120,954	0.02%
Chongqing Changan Automobile Co., Ltd. Class B	185,580	86,006	0.01%
Chongqing Department Store Co., Ltd. Class A	3,600	14,343	0.00%
Chongqing Fuling Electric Power Industrial Co., Ltd. Class A	15,456	22,295	0.00%
Chongqing Fuling Zhacai Group Co., Ltd. Class A	15,910	30,622	0.00%
Chongqing Iron & Steel Co., Ltd. Class A	60,000	11,769	0.00%
Chongqing Port Co., Ltd. Class A	30,100	19,803	0.00%
Chongqing Road & Bridge Co., Ltd. Class A	18,700	14,239	0.00%
Chongqing Rural Commercial Bank Co., Ltd. Class A	31,700	26,123	0.00%
Chongqing Rural Commercial Bank Co., Ltd. Class H	316,000	189,162	0.02%
Chongqing Sanfeng Environment Group Corp., Ltd. Class A	17,900	20,920	0.00%
Chongqing Taiji Industry Group Co., Ltd. Class A	5,300	17,846	0.00%
Chongqing Three Gorges Water Conservancy & Electric Power Co., Ltd. Class A	14,900	14,187	0.00%
Chongqing Water Group Co., Ltd. Class A	29,000	19,356	0.00%
Chongqing Zhifei Biological Products Co., Ltd. Class A	19,200	68,782	0.01%
Chongqing Zongshen Power Machinery Co., Ltd. Class A	10,300	34,934	0.01%
Chow Tai Seng Jewellery Co., Ltd. Class A	5,000	9,896	0.00%
CICT Mobile Communication Technology Co., Ltd. Class A	28,781	23,365	0.00%
CIG Shanghai Co., Ltd. Class A	2,400	13,272	0.00%
CIMC Vehicles Group Co., Ltd. Class A	13,500	16,642	0.00%
Cinda Real Estate Co., Ltd. Class A	34,700	19,662	0.00%
CITIC Heavy Industries Co., Ltd. Class A	38,100	21,797	0.00%
Citic Offshore Helicopter Co., Ltd. Class A	5,800	20,825	0.00%
Citic Pacific Special Steel Group Co., Ltd. Class A	46,400	72,114	0.01%
CITIC Securities Co., Ltd. Class A	98,320	390,655	0.05%
CITIC Securities Co., Ltd. Class H	200,501	551,072	0.07%
City Development Environment Co., Ltd. Class A	5,400	9,643	0.00%
Client Service International, Inc. Class A	5,950	14,070	0.00%
CMGE Technology Group Ltd.	172,000	17,271	0.00%
CMOC Group Ltd. Class A	79,400	71,921	0.01%
CMOC Group Ltd. Class H	474,000	320,355	0.04%
CMST Development Co., Ltd. Class A	28,900	25,115	0.00%
CNGR Advanced Material Co., Ltd. Class A	5,880	28,929	0.00%
CNNC Hua Yuan Titanium Dioxide Co., Ltd. Class A	20,880	12,059	0.00%
CNSIG Inner Mongolia Chemical Industry Co., Ltd. Class A	9,490	10,173	0.00%
COFCO Biotechnology Co., Ltd. Class LT	8,800	6,653	0.00%
COFCO Capital Holdings Co., Ltd. Class A	15,300	27,905	0.00%
COFCO Joycome Foods Ltd.	293,000	52,430	0.01%
COL Group Co., Ltd. Class A	5,800	19,379	0.00%
Concord New Energy Group Ltd.	710,000	46,615	0.01%
Consun Pharmaceutical Group Ltd.	62,000	65,049	0.01%
Contemporary Amperex Technology Co., Ltd. Class A	37,540	1,360,163	0.17%
COSCO SHIPPING Development Co., Ltd. Class A	99,000	35,196	0.01%
COSCO SHIPPING Development Co., Ltd. Class H	405,000	54,223	0.01%
COSCO SHIPPING Energy Transportation Co., Ltd. Class A	32,900	51,984	0.01%
COSCO SHIPPING Energy Transportation Co., Ltd. Class H	148,000	118,507	0.02%
COSCO SHIPPING Holdings Co., Ltd. Class A	110,780	233,888	0.03%
COSCO SHIPPING Holdings Co., Ltd. Class H	332,500	547,892	0.07%
COSCO SHIPPING Ports Ltd.	152,000	90,011	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
COSCO SHIPPING Specialized Carriers Co., Ltd. Class A	24,000	23,864	0.00%
Country Garden Holdings Co., Ltd.	1,458,000	54,619	0.01%
Country Garden Services Holdings Co., Ltd.	250,686	178,141	0.02%
CPMC Holdings Ltd.	28,000	25,628	0.00%
CQ Pharmaceutical Holding Co., Ltd. Class A	12,900	9,453	0.00%
CRRC Corp., Ltd. Class A	190,700	217,676	0.03%
CRRC Corp., Ltd. Class H	529,000	341,183	0.04%
CSC Financial Co., Ltd. Class A	39,700	139,246	0.02%
CSC Financial Co., Ltd. Class H	120,000	151,700	0.02%
CSG Holding Co., Ltd. Class A	19,900	14,312	0.00%
CSG Holding Co., Ltd. Class B	123,300	36,190	0.01%
CSG Smart Science&Technology Co., Ltd. Class A	7,700	10,457	0.00%
CSPC Innovation Pharmaceutical Co., Ltd. Class A	10,300	37,305	0.01%
CSPC Pharmaceutical Group Ltd.	1,070,400	658,670	0.08%
CSSC Science & Technology Co., Ltd. Class A	12,800	24,496	0.00%
CTS International Logistics Corp., Ltd. Class A	6,200	5,430	0.00%
Daan Gene Co., Ltd. Class A	6,220	4,812	0.00%
Dada Nexus Ltd. ADR	6,701	8,108	0.00%
Dajin Heavy Industry Co., Ltd. Class A	4,300	12,001	0.00%
Daqin Railway Co., Ltd. Class A	164,700	152,103	0.02%
Daqo New Energy Corp. ADR	5,711	111,022	0.01%
DaShenLin Pharmaceutical Group Co., Ltd. Class A	5,109	10,480	0.00%
Dazhong Mining Co., Ltd. Class A	9,200	10,852	0.00%
DBG Technology Co., Ltd. Class A	7,400	28,213	0.00%
DeHua TB New Decoration Materials Co., Ltd. Class A	3,700	5,987	0.00%
DHC Software Co., Ltd. Class A	30,400	30,063	0.00%
Dian Diagnostics Group Co., Ltd. Class A	2,400	3,710	0.00%
Digital China Group Co., Ltd. Class A	5,100	24,349	0.00%
Digital China Holdings Ltd.	131,000	55,652	0.01%
Digital China Information Service Group Co., Ltd. Class A	1,100	1,678	0.00%
DingDong Cayman Ltd. ADR	18,115	59,417	0.01%
Dizal Jiangsu Pharmaceutical Co., Ltd. Class A	3,791	21,414	0.00%
Dlg Exhibitions & Events Corp., Ltd. Class A	11,600	13,588	0.00%
Do-Fluoride New Materials Co., Ltd. Class A	14,100	23,047	0.00%
Dong-E-E-Jiao Co., Ltd. Class A	5,000	42,716	0.01%
Dongfang Electronics Co., Ltd. Class A	17,600	25,675	0.00%
DongFeng Automobile Co., Ltd. Class A	21,000	21,082	0.00%
Dongguan Development Holdings Co., Ltd. Class A	15,200	22,133	0.00%
Dongguan Yiheda Automation Co., Ltd. Class A	4,200	14,142	0.00%
Dongjiang Environmental Co., Ltd. Class A	200	115	0.00%
Dongxing Securities Co., Ltd. Class A	28,700	43,041	0.01%
Dongyue Group Ltd.	177,000	185,022	0.02%
Dosilicon Co., Ltd. Class A	2,632	8,927	0.00%
Double Medical Technology, Inc. Class A	400	1,680	0.00%
DPC Dash Ltd.	7,400	74,305	0.01%
East Buy Holding Ltd.	54,500	126,148	0.02%
East Money Information Co., Ltd. Class A	135,488	476,510	0.06%
Eastern Air Logistics Co., Ltd. Class A	10,300	23,668	0.00%
Eastern Communications Co., Ltd. Class A	11,600	17,681	0.00%
Eastern Communications Co., Ltd. Class B	75,600	30,391	0.00%
Eastroc Beverage Group Co., Ltd. Class A	1,300	44,007	0.01%
Easyhome New Retail Group Co., Ltd. Class A	16,800	8,169	0.00%
Ecovacs Robotics Co., Ltd. Class A	3,800	24,327	0.00%
Edan Instruments, Inc. Class A	1,700	2,589	0.00%
Edifier Technology Co., Ltd. Class A	6,900	15,508	0.00%
EHang Holdings Ltd. ADR	5,416	85,275	0.01%
Electric Connector Technology Co., Ltd. Class A	2,600	21,143	0.00%
Empyrean Technology Co., Ltd. Class A	2,200	36,290	0.01%
Eoptolink Technology, Inc. Ltd. Class A	5,288	83,251	0.01%
Era Co., Ltd. Class A	6,700	4,016	0.00%
Espressif Systems Shanghai Co., Ltd. Class A	910	27,022	0.00%
Estun Automation Co., Ltd. Class A	4,200	10,584	0.00%
Eternal Asia Supply Chain Management Ltd. Class A	16,100	9,847	0.00%
Eve Energy Co., Ltd. Class A	17,400	110,778	0.01%
Everbright Securities Co., Ltd. Class A	30,600	75,484	0.01%
Everbright Securities Co., Ltd. Class H	30,600	31,514	0.01%
Everdisplay Optronics Shanghai Co., Ltd. Class A	60,786	19,209	0.00%
Explosive Co., Ltd. Class A	16,800	27,186	0.00%
Eyebright Medical Technology Beijing Co., Ltd. Class A	1,211	15,016	0.00%
Fangda Special Steel Technology Co., Ltd. Class A	6,400	3,531	0.00%
Far East Horizon Ltd.	229,000	167,152	0.02%
Farasis Energy Gan Zhou Co., Ltd. Class A	5,561	8,787	0.00%
FAW Jiefang Group Co., Ltd. Class A	15,300	17,089	0.00%
FAWER Automotive Parts Co., Ltd. Class A	4,100	2,865	0.00%
Fenbi Ltd.	112,000	36,911	0.01%
FESCO Group Co., Ltd. Class A	7,000	18,450	0.00%
Fiberhome Telecommunication Technologies Co., Ltd. Class A	9,400	24,916	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Fibocom Wireless, Inc. Class A	6,780	18,609	0.00%
FIH Mobile Ltd.	387,000	45,834	0.01%
Financial Street Holdings Co., Ltd. Class A	21,400	9,503	0.00%
FinVolution Group ADR	17,265	117,229	0.02%
First Capital Securities Co., Ltd. Class A	33,100	37,647	0.01%
First Tractor Co., Ltd. Class A	10,400	20,937	0.00%
First Tractor Co., Ltd. Class H	48,000	44,367	0.01%
Flat Glass Group Co., Ltd. Class A	14,300	38,353	0.01%
Flat Glass Group Co., Ltd. Class H	48,000	67,477	0.01%
Focus Media Information Technology Co., Ltd. Class A	119,300	114,238	0.02%
Focus Technology Co., Ltd. Class A	3,300	18,735	0.00%
Focused Photonics Hangzhou, Inc. Class A	3,500	7,261	0.00%
Foryou Corp. Class A	4,700	19,686	0.00%
Foshan Electrical & Lighting Co., Ltd. Class A	22,900	19,339	0.00%
Foshan Haitian Flavouring & Food Co., Ltd. Class A	40,578	253,699	0.03%
Foshan Nationstar Optoelectronics Co., Ltd. Class A	32,300	59,923	0.01%
Foshan Yowant Technology Co., Ltd. Class A	15,900	13,666	0.00%
Fosun International Ltd.	235,500	137,639	0.02%
Founder Securities Co., Ltd. Class A	64,699	73,410	0.01%
Founder Technology Group Corp. Class A	44,800	26,789	0.00%
Foxconn Industrial Internet Co., Ltd. Class A	103,900	304,277	0.04%
Fu Shou Yuan International Group Ltd.	114,000	56,648	0.01%
Fufeng Group Ltd.	190,000	134,038	0.02%
Fujian Apex Software Co., Ltd. Class A	3,600	18,389	0.00%
Fujian Boss Software Development Co., Ltd. Class A	7,400	15,704	0.00%
Fujian Kuncai Material Technology Co., Ltd. Class A	2,940	7,709	0.00%
Fujian Longking Co., Ltd. Class A	14,100	24,295	0.00%
Fujian Star-net Communication Co., Ltd. Class A	18,200	47,077	0.01%
Fujian Sunner Development Co., Ltd. Class A	10,000	19,723	0.00%
Fulin Precision Co., Ltd. Class A	14,650	30,691	0.00%
Full Truck Alliance Co., Ltd. ADR	89,702	970,576	0.12%
Fuyao Glass Industry Group Co., Ltd. Class A	16,200	137,694	0.02%
Fuyao Glass Industry Group Co., Ltd. Class H	73,200	527,236	0.06%
GalaxyCore, Inc. Class A	19,558	35,805	0.01%
Gan & Lee Pharmaceuticals Co., Ltd. Class A	3,200	19,222	0.00%
Ganfeng Lithium Group Co., Ltd. Class A	18,920	90,225	0.01%
Ganfeng Lithium Group Co., Ltd. Class H	45,120	116,750	0.02%
Gansu Jiu Steel Group Hongxing Iron & Steel Co., Ltd. Class A	105,200	22,784	0.00%
Gansu Shangfeng Cement Co., Ltd. Class A	8,980	9,357	0.00%
Gansu Yasheng Industrial Group Co., Ltd. Class A	68,300	27,259	0.00%
Ganzhou Teng Yuan Cobalt New Material Co., Ltd. Class A	3,000	18,474	0.00%
Gaona Aero Material Co., Ltd. Class A	4,000	8,500	0.00%
Gaotu Techedu, Inc. ADR	15,730	34,449	0.01%
G-bits Network Technology Xiamen Co., Ltd. Class A	400	11,923	0.00%
GCL Energy Technology Co., Ltd. Class A	9,000	9,513	0.00%
GCL System Integration Technology Co., Ltd. Class A	72,700	26,440	0.00%
GCL Technology Holdings Ltd.	2,549,000	354,395	0.04%
GDS Holdings Ltd. Class A	92,060	270,209	0.03%
Geely Automobile Holdings Ltd.	708,000	1,350,750	0.16%
GEM Co., Ltd. Class A	37,200	33,088	0.01%
Gemdale Corp. Class A	48,000	28,637	0.00%
Gemdale Properties & Investment Corp., Ltd.	496,000	17,559	0.00%
Genertec Universal Medical Group Co., Ltd.	83,000	52,997	0.01%
Genimous Technology Co., Ltd. Class A	5,700	6,568	0.00%
Genscript Biotech Corp.	152,000	192,545	0.02%
Geovis Technology Co., Ltd. Class A	6,119	42,533	0.01%
GF Securities Co., Ltd. Class A	41,600	91,853	0.01%
GF Securities Co., Ltd. Class H	136,200	184,804	0.02%
Giant Biogene Holding Co. ltd	53,600	344,317	0.04%
Giant Network Group Co., Ltd. Class A	14,200	24,545	0.00%
Giantec Semiconductor Corp. Class A	2,086	16,628	0.00%
GigaDevice Semiconductor, Inc. Class A	5,040	73,319	0.01%
Ginlong Technologies Co., Ltd. Class A	2,410	20,047	0.00%
Glarun Technology Co., Ltd. Class A	7,200	19,546	0.00%
GoerTek, Inc. Class A	32,000	112,500	0.01%
Goke Microelectronics Co., Ltd. Class A	1,600	14,547	0.00%
Goldenmax International Group Ltd. Class A	1,000	1,054	0.00%
Goldwind Science & Technology Co., Ltd. Class A	56,000	78,796	0.01%
Goldwind Science & Technology Co., Ltd. Class H	53,600	45,127	0.01%
Goneo Group Co., Ltd. Class A	4,495	43,006	0.01%
GoodWe Technologies Co., Ltd. Class A	1,191	6,635	0.00%
Gosuncn Technology Group Co., Ltd. Class A	17,500	13,063	0.00%
Gotion High-tech Co., Ltd. Class A	15,400	44,512	0.01%
Grand Pharmaceutical Group Ltd.	153,500	94,851	0.01%
Grandblue Environment Co., Ltd. Class A	5,300	17,052	0.00%
Grandjoy Holdings Group Co., Ltd. Class A	21,700	8,986	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Great Wall Motor Co., Ltd. Class A	20,500	73,522	0.01%
Great Wall Motor Co., Ltd. Class H	285,500	502,054	0.06%
Greatoo Intelligent Equipment, Inc. Class A	29,200	19,768	0.00%
Greattown Holdings Ltd. Class A	37,800	18,742	0.00%
Gree Electric Appliances, Inc. of Zhuhai Class A	36,200	224,108	0.03%
Gree Real Estate Co., Ltd. Class A	13,300	13,026	0.00%
Greenland Holdings Corp., Ltd. Class A	123,200	35,241	0.01%
Greentown China Holdings Ltd.	144,000	171,659	0.02%
Greentown Service Group Co., Ltd.	184,000	90,721	0.01%
GRG Banking Equipment Co., Ltd. Class A	20,900	33,194	0.01%
GRG Metrology & Test Group Co., Ltd. Class A	4,900	10,946	0.00%
Grinm Advanced Materials Co., Ltd. Class A	4,000	8,538	0.00%
Guangdong Advertising Group Co., Ltd. Class A	19,100	20,787	0.00%
Guangdong Aofei Data Technology Co., Ltd. Class A	3,455	6,824	0.00%
Guangdong Construction Engineering Group Co., Ltd. Class A	19,700	9,821	0.00%
Guangdong Create Century Intelligent Equipment Group Corp., Ltd. Class A	5,300	4,700	0.00%
Guangdong Dongfang Precision Science & Technology Co., Ltd. Class A	6,700	8,898	0.00%
Guangdong Dowstone Technology Co., Ltd. Class A	2,400	4,449	0.00%
Guangdong Fenghua Advanced Technology Holding Co., Ltd. Class A	8,700	17,005	0.00%
Guangdong Golden Dragon Development, Inc. Class A	8,100	16,682	0.00%
Guangdong Goworld Co., Ltd. Class A	31,000	43,577	0.01%
Guangdong Great River Smarter Logistics Co., Ltd. Class A	2,500	3,821	0.00%
Guangdong Guanghua Sci-Tech Co., Ltd. Class A	5,200	11,701	0.00%
Guangdong Guangzhou Daily Media Co., Ltd. Class A	16,500	12,608	0.00%
Guangdong Haid Group Co., Ltd. Class A	14,100	94,205	0.01%
Guangdong Hongtu Technology Holdings Co., Ltd. Class A	5,300	8,649	0.00%
Guangdong Jia Yuan Technology Shares Co., Ltd. Class A	3,568	7,159	0.00%
Guangdong Kinlong Hardware Products Co., Ltd. Class A	1,700	5,266	0.00%
Guangdong Marubi Biotechnology Co., Ltd. Class A	3,600	15,819	0.00%
Guangdong Provincial Expressway Development Co., Ltd. Class A	11,700	23,427	0.00%
Guangdong Provincial Expressway Development Co., Ltd. Class B	37,000	39,010	0.01%
Guangdong South New Media Co., Ltd. Class A	500	2,752	0.00%
Guangdong Tapai Group Co., Ltd. Class A	16,100	16,820	0.00%
Guangdong Topstar Technology Co., Ltd. Class A	4,100	14,235	0.00%
Guangdong Xinbao Electrical Appliances Holdings Co., Ltd. Class A	3,900	7,968	0.00%
Guangdong Zhongnan Iron & Steel Co., Ltd. Class A	44,400	16,450	0.00%
Guangdong Zhongsheng Pharmaceutical Co., Ltd. Class A	4,800	7,944	0.00%
Guangshen Railway Co., Ltd. Class A	40,700	19,015	0.00%
Guangshen Railway Co., Ltd. Class H	200,000	55,613	0.01%
Guangxi Liugong Machinery Co., Ltd. Class A	14,900	24,476	0.00%
GuangYuYuan Chinese Herbal Medicine Co., Ltd. Class A	4,300	11,047	0.00%
Guangzhou Automobile Group Co., Ltd. Class A	47,700	60,685	0.01%
Guangzhou Automobile Group Co., Ltd. Class H	316,000	138,719	0.02%
Guangzhou Baiyun International Airport Co., Ltd. Class A	24,200	31,645	0.01%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	12,900	49,938	0.01%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	24,000	56,231	0.01%
Guangzhou Great Power Energy & Technology Co., Ltd. Class A	2,500	9,572	0.00%
Guangzhou Guangri Stock Co., Ltd. Class A	8,100	16,108	0.00%
Guangzhou Haige Communications Group, Inc. Co. Class A	22,600	33,801	0.01%
Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	3,200	12,000	0.00%
Guangzhou Port Co., Ltd. Class A	55,900	25,812	0.00%
Guangzhou R&F Properties Co., Ltd. Class H	206,000	36,066	0.01%
Guangzhou Restaurant Group Co., Ltd. Class A	2,600	5,890	0.00%
Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	7,700	38,712	0.01%
Guangzhou Tinci Materials Technology Co., Ltd. Class A	20,340	54,635	0.01%
Guangzhou Wondfo Biotech Co., Ltd. Class A	1,720	5,250	0.00%
Guangzhou Yuexiu Capital Holdings Group Co., Ltd. Class A	52,671	50,364	0.01%
Guangzhou Zhiguang Electric Co., Ltd. Class A	23,200	19,435	0.00%
Guizhou Broadcasting & TV Information Network Co., Ltd. Class A	13,900	16,188	0.00%
Guizhou Chanhen Chemical Corp. Class A	3,700	12,398	0.00%
Guizhou Xinbang Pharmaceutical Co., Ltd. Class A	69,400	43,012	0.01%
Guizhou Zhenhua E-chem, Inc. Class A	7,870	11,738	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Guizhou Zhenhua Fengguang Semiconductor Co., Ltd. Class A	2,722	19,017	0.00%
Guobo Electronics Co., Ltd. Class A	5,852	39,345	0.01%
Guocheng Mining Co., Ltd. Class A	4,600	7,450	0.00%
Guoguang Electric Co., Ltd. Class A	8,400	24,817	0.00%
Guolian Securities Co., Ltd. Class A	22,000	40,515	0.01%
Guomai Technologies, Inc. Class A	15,900	16,893	0.00%
Guosen Securities Co., Ltd. Class A	37,300	56,904	0.01%
Guosheng Financial Holding, Inc. Class A	16,600	29,598	0.00%
Guotai Epoint Software Co., Ltd. Class A	4,116	16,253	0.00%
Guotai Junan Securities Co., Ltd. Class A	66,300	168,425	0.02%
Guotai Junan Securities Co., Ltd. Class H	86,000	123,554	0.02%
Guoyuan Securities Co., Ltd. Class A	36,700	41,791	0.01%
Gushengtang Holdings Ltd.	17,700	77,016	0.01%
H World Group Ltd.	230,780	772,441	0.09%
Haichang Ocean Park Holdings Ltd.	432,000	31,143	0.00%
Haier Smart Home Co., Ltd. Class A	52,800	204,756	0.03%
Haier Smart Home Co., Ltd. Class H	280,000	991,253	0.12%
Hainan Airlines Holding Co., Ltd. Class A	356,529	82,558	0.01%
Hainan Airport Infrastructure Co., Ltd. Class A	92,105	47,423	0.01%
Hainan Development Holdings Nanhai Co., Ltd. Class A	1,600	2,038	0.00%
Hainan Drinda New Energy Technology Co., Ltd. Class A	1,600	11,137	0.00%
Hainan Haide Capital Management Co., Ltd. Class A	9,251	8,606	0.00%
Hainan Jinpan Smart Technology Co., Ltd. Class A	3,571	20,147	0.00%
Hainan Meilan International Airport Co., Ltd. Class H	28,000	33,162	0.01%
Hainan Strait Shipping Co., Ltd. Class A	12,750	11,375	0.00%
Haisco Pharmaceutical Group Co., Ltd. Class A	4,600	20,834	0.00%
Haitian International Holdings Ltd.	68,000	184,708	0.02%
Haitong Securities Co., Ltd. Class A	83,400	126,324	0.02%
Haitong Securities Co., Ltd. Class H	431,600	380,597	0.05%
Hand Enterprise Solutions Co., Ltd. Class A	4,400	7,432	0.00%
Hangcha Group Co., Ltd. Class A	11,200	27,293	0.00%
Hangjin Technology Co., Ltd. Class A	4,900	12,748	0.00%
Hangxiao Steel Structure Co., Ltd. Class A	10,100	3,536	0.00%
Hangzhou Binjiang Real Estate Group Co., Ltd. Class A	23,500	27,560	0.00%
Hangzhou Chang Chuan Technology Co., Ltd. Class A	3,700	22,241	0.00%
Hangzhou Dptech Technologies Co., Ltd. Class A	2,700	6,436	0.00%
Hangzhou Electronic Soul Network Technology Co., Ltd. Class A	600	1,626	0.00%
Hangzhou EZVIZ Network Co., Ltd. Class A	6,783	27,893	0.00%
Hangzhou First Applied Material Co., Ltd. Class A	7,996	16,119	0.00%
Hangzhou GreatStar Industrial Co., Ltd.	8,600	37,896	0.01%
Hangzhou Haoyue Personal Care Co., Ltd. Class A	700	3,810	0.00%
Hangzhou Honghua Digital Technology Stock Co., Ltd. Class A	1,776	16,058	0.00%
Hangzhou Iron & Steel Co. Class A	20,300	13,217	0.00%
Hangzhou Lion Microelectronics Co., Ltd. Class A	4,400	14,845	0.00%
Hangzhou Onechance Tech Corp. Class A	1,000	3,269	0.00%
Hangzhou Oxygen Plant Group Co., Ltd. Class A	4,200	12,472	0.00%
Hangzhou Robam Appliances Co., Ltd. Class A	5,700	16,638	0.00%
Hangzhou Shunwang Technology Co., Ltd. Class A	4,100	9,388	0.00%
Hangzhou Silan Microelectronics Co., Ltd. Class A	16,800	59,543	0.01%
Hangzhou Steam Turbine Power Group Co., Ltd. Class B	45,732	60,462	0.01%
Hangzhou Sunrise Technology Co., Ltd. Class A	6,600	15,076	0.00%
Hangzhou Tigermed Consulting Co., Ltd. Class A	5,400	40,175	0.01%
Hangzhou Tigermed Consulting Co., Ltd. Class H	15,800	62,647	0.01%
Han's Laser Technology Industry Group Co., Ltd. Class A	7,600	25,880	0.00%
Hansoh Pharmaceutical Group Co., Ltd.	114,000	253,596	0.03%
Haohua Chemical Science & Technology Co., Ltd. Class A	7,700	30,322	0.00%
Harbin Boshi Automation Co., Ltd. Class A	5,700	13,199	0.00%
HBIS Resources Co., Ltd. Class A	12,400	23,477	0.00%
Health & Happiness H&H International Holdings Ltd.	13,500	15,381	0.00%
Hebei Changshan Biochemical Pharmaceutical Co., Ltd. Class A	7,200	19,605	0.00%
Hebei Sinopack Electronic Technology Co., Ltd. Class A	3,780	26,975	0.00%
Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A	10,024	31,185	0.00%
Hefei Meiya Optoelectronic Technology, Inc. Class A	5,690	11,486	0.00%
Heilongjiang Agriculture Co., Ltd. Class A	10,100	20,292	0.00%
Hello Group, Inc. ADR	16,407	126,498	0.02%
Henan Liliang Diamond Co., Ltd. Class A	2,600	12,838	0.00%
Henan Lingrui Pharmaceutical Co. Class A	9,200	27,770	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Henan Mingtai Al Industrial Co., Ltd. Class A	7,200	11,798	0.00%
Henan Pinggao Electric Co., Ltd. Class A	8,400	21,968	0.00%
Henan Shuanghui Investment & Development Co., Ltd. Class A	24,900	88,048	0.01%
Henan Yuguang Gold & Lead Co., Ltd. Class A	13,900	12,155	0.00%
Hengan International Group Co., Ltd.	70,000	202,306	0.03%
Hengdian Group DMEGC Magnetics Co., Ltd. Class A	10,200	18,006	0.00%
Hengtong Optic-electric Co., Ltd. Class A	27,700	64,972	0.01%
Hengyi Petrochemical Co., Ltd. Class A	21,500	18,391	0.00%
Hesteel Co., Ltd. Class A	63,900	19,236	0.00%
Hexing Electrical Co., Ltd. Class A	2,400	12,092	0.00%
Hiconics Eco-energy Technology Co., Ltd. Class A	59,600	40,916	0.01%
Hisense Home Appliances Group Co., Ltd. Class A	6,700	26,375	0.00%
Hisense Home Appliances Group Co., Ltd. Class H	50,000	158,021	0.02%
Hisense Visual Technology Co., Ltd. Class A	10,300	27,975	0.00%
Hithink RoyalFlush Information Network Co., Ltd. Class A	4,700	184,056	0.02%
HLA Group Corp., Ltd. Class A	33,957	34,690	0.01%
Hongta Securities Co., Ltd. Class A	12,700	14,687	0.00%
Hopson Development Holdings Ltd.	128,883	51,600	0.01%
Hoshine Silicon Industry Co., Ltd. Class A	4,371	33,079	0.01%
Hoymiles Power Electronics, Inc. Class A	1,171	17,967	0.00%
Hoyuan Green Energy Co., Ltd. Class A	3,186	7,052	0.00%
Hua Hong Semiconductor Ltd.	72,394	201,769	0.03%
Huaan Securities Co., Ltd. Class A	26,000	21,462	0.00%
Huadian Heavy Industries Co., Ltd. Class A	17,200	15,838	0.00%
Huadong Medicine Co., Ltd. Class A	13,162	62,032	0.01%
Huafon Chemical Co., Ltd. Class A	28,300	31,532	0.01%
Huafon Microfibre Shanghai Technology Co., Ltd. Class A	8,200	7,037	0.00%
Huagong Tech Co., Ltd. Class A	7,600	44,825	0.01%
Hualan Biological Engineering, Inc. Class A	12,700	29,149	0.00%
Hualan Biological Vaccine, Inc. Class A	4,900	11,687	0.00%
Huali Industrial Group Co., Ltd. Class A	3,100	33,211	0.01%
Huaming Power Equipment Co., Ltd. Class A	7,900	18,175	0.00%
Huaneng Lancang River Hydropower, Inc. Class A	50,200	65,028	0.01%
Huangshan Tourism Development Co., Ltd. Class A	20,900	32,169	0.01%
Huangshan Tourism Development Co., Ltd. Class B	18,600	14,173	0.00%
Huapont Life Sciences Co., Ltd. Class A	57,300	35,278	0.01%
Huatai Securities Co., Ltd. Class A	56,700	135,851	0.02%
Huatai Securities Co., Ltd. Class H	165,200	279,021	0.03%
Huaxi Securities Co., Ltd. Class A	18,400	20,827	0.00%
Huaxia Bank Co., Ltd. Class A	134,500	146,747	0.02%
Huaxia Eye Hospital Group Co., Ltd. Class A	2,700	7,002	0.00%
Huaxin Cement Co., Ltd. Class A	11,200	18,459	0.00%
Huaxin Cement Co., Ltd. Class H	33,200	33,465	0.01%
Huayi Brothers Media Corp. Class A	44,400	15,845	0.00%
Huayu Automotive Systems Co., Ltd. Class A	23,400	56,129	0.01%
Hubei Biocause Pharmaceutical Co., Ltd. Class A	31,100	19,783	0.00%
Hubei Dinglong Co., Ltd. Class A	5,200	18,430	0.00%
Hubei Feilihua Quartz Glass Co., Ltd. Class A	4,800	24,590	0.00%
Hubei Jumpcan Pharmaceutical Co., Ltd. Class A	2,000	7,922	0.00%
Hubei Xingfa Chemicals Group Co., Ltd. Class A	6,500	19,213	0.00%
Hubei Yihua Chemical Industry Co., Ltd. Class A	6,800	11,689	0.00%
Huizhou Desay Sv Automotive Co., Ltd. Class A	4,300	64,493	0.01%
Humanwell Healthcare Group Co., Ltd. Class A	10,534	33,547	0.01%
Hunan Aihua Group Co., Ltd. Class A	17,600	36,152	0.01%
Hunan Corun New Energy Co., Ltd. Class A	30,400	17,102	0.00%
Hunan Dakang International Food & Agriculture Co., Ltd.	33,200	1,637	0.00%
Hunan Er-Kang Pharmaceutical Co., Ltd. Class A	41,100	15,563	0.00%
Hunan Gold Corp., Ltd. Class A	9,100	19,498	0.00%
Hunan New Wellful Co., Ltd. Class A	12,400	10,472	0.00%
Hunan TV & Broadcast Intermediary Co., Ltd. Class A	4,300	4,141	0.00%
Hunan Valin Steel Co., Ltd. Class A	58,100	33,080	0.01%
Hunan Yuneng New Energy Battery Material Co., Ltd. Class A	4,600	28,396	0.00%
Hunan Zhongke Electric Co., Ltd. Class A	5,200	10,589	0.00%
Hundsun Technologies, Inc. Class A	19,739	75,256	0.01%
Hwa Create Co., Ltd. Class A	3,400	9,675	0.00%
Hwatsing Technology Co., Ltd. Class A	1,488	33,035	0.01%
Hybio Pharmaceutical Co., Ltd. Class A	8,800	15,451	0.00%
Hygeia Healthcare Holdings Co., Ltd.	38,531	70,733	0.01%
Hygon Information Technology Co., Ltd. Class A	19,557	399,025	0.05%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Hymson Laser Technology Group Co., Ltd. Class A	3,443	16,133	0.00%
Hytera Communications Corp., Ltd. Class A	14,700	28,453	0.00%
HyUnion Holding Co., Ltd. Class A	4,200	3,290	0.00%
IEIT Systems Co., Ltd. Class A	13,900	98,227	0.01%
Iflytek Co., Ltd. Class A	18,900	124,395	0.02%
IKD Co., Ltd. Class A	4,500	9,991	0.00%
Imeik Technology Development Co., Ltd. Class A	2,140	53,198	0.01%
Industrial & Commercial Bank of China Ltd. Class A	647,400	610,231	0.07%
Industrial & Commercial Bank of China Ltd. Class H	9,502,000	6,373,035	0.77%
Industrial Bank Co., Ltd. Class A	169,300	441,843	0.05%
Industrial Securities Co., Ltd. Class A	62,630	53,404	0.01%
INESA Intelligent Tech, Inc. Class A	8,700	18,747	0.00%
INESA Intelligent Tech, Inc. Class B	54,000	36,072	0.01%
Infore Environment Technology Group Co., Ltd. Class A	27,200	18,414	0.00%
Ingenic Semiconductor Co., Ltd. Class A	2,500	23,224	0.00%
INKON Life Technology Co., Ltd. Class A	1,100	1,378	0.00%
Inmyshow Digital Technology Group Co., Ltd. Class A	6,400	4,533	0.00%
Inner Mongolia OJing Science & Technology Co., Ltd. Class A	2,300	8,926	0.00%
Inner Mongolia Xingye Silver&Tin Mining Co., Ltd. Class A	20,700	31,354	0.01%
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	51,900	213,354	0.03%
Inner Mongolia Yuan Xing Energy Co., Ltd. Class A	40,700	30,990	0.00%
InnoCare Pharma Ltd.	87,000	68,543	0.01%
Innovation New Material Technology Co., Ltd. Class A	34,100	17,929	0.00%
Innovent Biologics, Inc.	177,000	833,965	0.10%
Innuovo Technology Co., Ltd. Class A	8,100	10,735	0.00%
Insigma Technology Co., Ltd. Class A	21,100	20,636	0.00%
Intco Medical Technology Co., Ltd. Class A	9,320	32,093	0.01%
iRay Technology Co., Ltd. Class A	662	8,618	0.00%
IReader Technology Co., Ltd. Class A	5,100	14,109	0.00%
IRICO Display Devices Co., Ltd. Class A	47,200	52,848	0.01%
Isoftstone Information Technology Group Co., Ltd. Class A	7,300	58,378	0.01%
J&T Global Express Ltd.	815,400	643,465	0.08%
JA Solar Technology Co., Ltd. Class A	27,378	51,277	0.01%
Jade Bird Fire Co., Ltd. Class A	4,290	6,819	0.00%
Jafron Biomedical Co., Ltd. Class A	8,800	35,169	0.01%
Jason Furniture Hangzhou Co., Ltd. Class A	7,220	27,124	0.00%
JC Finance & Tax Interconnect Holdings Ltd. Class A	11,700	14,997	0.00%
JCET Group Co., Ltd. Class A	12,800	71,240	0.01%
JCHX Mining Management Co., Ltd. Class A	6,400	31,645	0.01%
JD Health International, Inc.	124,950	451,998	0.06%
JD Logistics, Inc.	202,800	334,173	0.04%
JD.com, Inc. Class A	307,539	5,384,343	0.65%
Jiajiayue Group Co., Ltd. Class A	8,000	12,412	0.00%
Jiangling Motors Corp., Ltd. Class A	5,800	18,526	0.00%
Jiangsu Azure Corp. Class A	4,500	6,552	0.00%
Jiangsu Boqian New Materials Stock Co., Ltd. Class A	1,800	7,098	0.00%
Jiangsu Broadcasting Cable Information Network Corp., Ltd. Class A	94,100	42,939	0.01%
Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A	14,850	15,312	0.00%
Jiangsu Cnano Technology Co., Ltd. Class A	2,659	14,056	0.00%
Jiangsu Dingsheng New Energy Materials Co., Ltd. Class A	15,100	18,203	0.00%
Jiangsu Etern Co., Ltd. Class A	24,100	16,282	0.00%
Jiangsu Expressway Co., Ltd. Class A	11,100	23,148	0.00%
Jiangsu Expressway Co., Ltd. Class H	152,000	167,890	0.02%
Jiangsu Financial Leasing Co., Ltd. Class A	66,500	47,283	0.01%
Jiangsu Gian Technology Co., Ltd. Class A	2,800	15,321	0.00%
Jiangsu Guomao Reducer Co., Ltd. Class A	5,000	7,982	0.00%
Jiangsu Guotai International Group Co., Ltd. Class A	5,300	5,284	0.00%
Jiangsu Haili Wind Power Equipment Technology Co., Ltd. Class A	1,800	13,071	0.00%
Jiangsu Hengli Hydraulic Co., Ltd. Class A	9,148	65,755	0.01%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	53,168	332,413	0.04%
Jiangsu Hoperun Software Co., Ltd. Class A	7,500	51,110	0.01%
Jiangsu Huaxicun Co., Ltd. Class A	12,700	14,133	0.00%
Jiangsu Jiangyin Rural Commercial Bank Co., Ltd. Class A	26,500	15,702	0.00%
Jiangsu Jiejie Microelectronics Co., Ltd. Class A	7,600	35,363	0.01%
Jiangsu Kanion Pharmaceutical Co., Ltd. Class A	5,700	10,575	0.00%
Jiangsu Lianyungang Port Co., Ltd. Class A	54,300	28,328	0.00%
Jiangsu Lihua Animal Husbandry Stock Co., Ltd. Class A	6,660	17,654	0.00%
Jiangsu Linyang Energy Co., Ltd. Class A	9,600	9,245	0.00%
Jiangsu Lopal Tech Co., Ltd. Class A	4,300	6,068	0.00%
Jiangsu Nata Opto-electronic Material Co., Ltd. Class A	6,110	32,117	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Jiangsu Nhwa Pharmaceutical Co., Ltd. Class A	6,400	21,227	0.00%
Jiangsu Pacific Quartz Co., Ltd. Class A	3,300	12,914	0.00%
Jiangsu Phoenix Publishing & Media Corp., Ltd. Class A	18,200	28,608	0.00%
Jiangsu Provincial Agricultural Reclamation & Development Corp. Class A	7,000	9,335	0.00%
Jiangsu Ruitai New Energy Materials Co., Ltd. Class A	7,700	16,425	0.00%
Jiangsu Shagang Co., Ltd. Class A	9,700	8,271	0.00%
Jiangsu Shuangxing Color Plastic New Materials Co., Ltd. Class A	3,400	2,473	0.00%
Jiangsu ToLand Alloy Co., Ltd. Class A	2,340	6,987	0.00%
Jiangsu Xinquan Automotive Trim Co., Ltd. Class A	6,400	37,224	0.01%
Jiangsu Yangnong Chemical Co., Ltd. Class A	3,380	26,643	0.00%
Jiangsu Yoke Technology Co., Ltd. Class A	3,500	27,627	0.00%
Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A	9,800	48,710	0.01%
Jiangsu Zhangjiagang Rural Commercial Bank Co., Ltd. Class A	22,240	13,238	0.00%
Jiangsu Zhongnan Construction Group Co., Ltd. Class A	31,700	2,432	0.00%
Jiangsu Zhongtian Technology Co., Ltd. Class A	31,200	60,857	0.01%
Jiangsu Zijin Rural Commercial Bank Co., Ltd. Class A	67,100	26,048	0.00%
Jiangxi Copper Co., Ltd. Class A	20,800	58,477	0.01%
Jiangxi Copper Co., Ltd. Class H	149,000	239,000	0.03%
Jiangxi Ganyue Expressway Co., Ltd. Class A	48,100	36,756	0.01%
Jiangxi Lianchuang Optoelectronic Science & Technology Co., Ltd. Class A	4,800	31,305	0.01%
Jiangxi Special Electric Motor Co., Ltd. Class A	9,200	9,286	0.00%
Jiangxi Zhengbang Technology Co., Ltd. Class A	97,100	38,620	0.01%
Jiangzhong Pharmaceutical Co., Ltd. Class A	4,400	13,605	0.00%
Jiaozuo Wanfang Aluminum Manufacturing Co., Ltd. Class A	3,800	3,323	0.00%
Jiayou International Logistics Co., Ltd. Class A	11,900	31,365	0.01%
Jiaze Renewables Co., Ltd. Class A	73,800	33,374	0.01%
Jihua Group Corp., Ltd. Class A	83,300	32,224	0.01%
Jilin Aodong Pharmaceutical Group Co., Ltd. Class A	11,800	27,758	0.00%
Jilin Electric Power Co., Ltd. Class A	11,900	8,526	0.00%
Jin Medical International Ltd.	7,194	5,598	0.00%
Jinan Shengquan Group Share Holding Co., Ltd. Class A	4,900	15,738	0.00%
Jinduicheng Molybdenum Co., Ltd. Class A	22,700	31,106	0.00%
Jinghua Pharmaceutical Group Co., Ltd. Class A	7,000	7,294	0.00%
Jingjin Equipment, Inc. Class A	2,100	5,114	0.00%
Jinhong Gas Co., Ltd. Class A	8,306	19,245	0.00%
Jinke Smart Services Group Co., Ltd. Class H	19,200	18,562	0.00%
Jinko Power Technology Co., Ltd. Class A	54,200	20,819	0.00%
Jinko Solar Co., Ltd. Class A	51,845	50,210	0.01%
JinkoSolar Holding Co., Ltd. ADR	4,291	106,846	0.01%
Jinlei Technology Co., Ltd. Class A	2,000	5,427	0.00%
Jinneng Science&Technology Co., Ltd. Class A	28,200	21,626	0.00%
Jinxin Fertility Group Ltd.	266,000	92,114	0.01%
Jinyu Bio-Technology Co., Ltd. Class A	15,200	14,203	0.00%
Jishi Media Co., Ltd. Class A	61,400	15,640	0.00%
Jiumaojiu International Holdings Ltd.	91,000	40,182	0.01%
JL Mag Rare-Earth Co., Ltd. Class A	1,440	3,507	0.00%
JNBY Design Ltd.	24,000	54,192	0.01%
Joincare Pharmaceutical Group Industry Co., Ltd. Class A	11,236	17,248	0.00%
Joinn Laboratories China Co., Ltd. Class A	7,968	18,049	0.00%
Joinn Laboratories China Co., Ltd. Class H	7,840	9,437	0.00%
Jointown Pharmaceutical Group Co., Ltd. Class A	40,094	27,962	0.00%
Jolywood Suzhou Sunwatt Co., Ltd. Class A	12,500	10,642	0.00%
Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A	7,600	22,795	0.00%
JoulWatt Technology Co., Ltd. Class A	5,646	23,541	0.00%
Joyoung Co., Ltd. Class A	2,000	2,822	0.00%
JOYY, Inc. ADR	3,540	148,149	0.02%
JS Corrugating Machinery Co., Ltd. Class A	5,600	9,497	0.00%
JS Global Lifestyle Co., Ltd.	159,500	28,541	0.00%
JSTI Group Class A	5,500	7,604	0.00%
Juewei Food Co., Ltd. Class A	1,400	3,135	0.00%
Juneyao Airlines Co., Ltd. Class A	14,200	26,499	0.00%
J-Yuan Trust Co., Ltd. Class A	120,000	57,209	0.01%
Kaishan Group Co., Ltd. Class A	4,900	6,087	0.00%
Kangji Medical Holdings Ltd.	24,000	19,372	0.00%
Kanzhun Ltd. ADR	44,332	611,782	0.08%
KBC Corp., Ltd. Class A	1,098	3,150	0.00%
KE Holdings, Inc. ADR	72,600	1,337,292	0.16%
Keboda Technology Co., Ltd. Class A	400	3,367	0.00%
Keda Industrial Group Co., Ltd. Class A	20,100	21,355	0.00%
Keshun Waterproof Technologies Co., Ltd. Class A	5,880	4,061	0.00%
Keymed Biosciences, Inc.	22,500	89,502	0.01%
Kidswant Children Products Co., Ltd. Class A	9,700	15,036	0.00%
Kingboard Holdings Ltd.	89,000	214,023	0.03%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Kingboard Laminates Holdings Ltd.	131,000	121,591	0.02%
KingClean Electric Co., Ltd. Class A	420	1,296	0.00%
Kingdee International Software Group Co., Ltd.	349,000	383,238	0.05%
Kingfa Sci & Tech Co., Ltd. Class A	45,300	53,312	0.01%
Kingnet Network Co., Ltd. Class A	14,700	27,252	0.00%
Kingsemi Co., Ltd. Class A	999	11,380	0.00%
Kingsoft Cloud Holdings Ltd.	197,890	151,832	0.02%
Kingsoft Corp., Ltd.	99,600	431,457	0.05%
Konfoong Materials International Co., Ltd. Class A	1,800	17,028	0.00%
Konka Group Co., Ltd. Class A	8,700	6,541	0.00%
KPC Pharmaceuticals, Inc. Class A	3,500	7,556	0.00%
Kuaishou Technology Class B	341,900	1,819,987	0.22%
Kuang-Chi Technologies Co., Ltd. Class A	19,900	129,568	0.02%
Kunlun Tech Co., Ltd. Class A	11,200	58,704	0.01%
Kunming Yunnei Power Co., Ltd. Class A	27,900	13,073	0.00%
Kunshan Dongwei Technology Co., Ltd. Class A	2,267	9,097	0.00%
Kunshan Kinglai Hygienic Materials Co., Ltd. Class A	3,200	11,808	0.00%
Kunwu Jiuding Investment Holdings Co., Ltd. Class A	6,500	12,280	0.00%
Lakala Payment Co., Ltd. Class A	7,000	16,877	0.00%
Lancy Co., Ltd. Class A	2,200	4,903	0.00%
Lao Feng Xiang Co., Ltd. Class A	2,000	14,784	0.00%
Lao Feng Xiang Co., Ltd. Class B	22,300	79,254	0.01%
Laobaixing Pharmacy Chain JSC Class A	5,904	13,165	0.00%
LB Group Co., Ltd. Class A	21,000	50,544	0.01%
Leader Harmonious Drive Systems Co., Ltd. Class A	1,041	15,323	0.00%
Lee & Man Paper Manufacturing Ltd.	168,000	52,122	0.01%
Legend Holdings Corp. Class H	48,600	49,802	0.01%
Lens Technology Co., Ltd. Class A	38,700	115,444	0.02%
Leo Group Co., Ltd. Class A	69,500	29,252	0.00%
Lepu Medical Technology Beijing Co., Ltd. Class A	12,700	19,617	0.00%
Leshan Giantstar Farming & Husbandry Corp., Ltd. Class A	2,800	6,770	0.00%
Levima Advanced Materials Corp. Class A	4,100	7,690	0.00%
Leyard Optoelectronic Co., Ltd. Class A	12,800	11,228	0.00%
Li Auto, Inc. Class A	142,392	1,722,170	0.21%
Li Ning Co., Ltd.	274,750	582,185	0.07%
LianChuang Electronic Technology Co., Ltd. Class A	5,000	6,402	0.00%
Lianhe Chemical Technology Co., Ltd. Class A	4,200	3,152	0.00%
Liaoning Chengda Biotechnology Co., Ltd. Class A	14,243	50,015	0.01%
Liaoning Port Co., Ltd. Class A	111,500	26,275	0.00%
Lier Chemical Co., Ltd. Class A	11,800	13,292	0.00%
Lifan Technology Group Co., Ltd. Class A	29,900	31,156	0.00%
Lifetech Scientific Corp.	228,000	40,798	0.01%
Ligao Foods Co., Ltd. Class A	1,100	5,848	0.00%
Lihuayi Weiyuan Chemical Co., Ltd. Class A	4,000	8,320	0.00%
Lingyi iTech Guangdong Co. Class A	66,500	72,465	0.01%
Lingyun Industrial Corp., Ltd. Class A	13,400	19,731	0.00%
Linklogis, Inc. Class B	81,500	17,941	0.00%
Linktel Technologies Co., Ltd. Class A	1,100	11,341	0.00%
Livzon Pharmaceutical Group, Inc. Class A	4,800	24,845	0.00%
Livzon Pharmaceutical Group, Inc. Class H	15,200	53,909	0.01%
Lizhong Sitong Light Alloys Group Co., Ltd. Class A	4,300	9,547	0.00%
Loncin Motor Co., Ltd. Class A	30,200	37,434	0.01%
Longfor Group Holdings Ltd.	292,500	376,547	0.05%
Longhua Technology Group Luoyang Co., Ltd. Class A	3,600	3,580	0.00%
LONGi Green Energy Technology Co., Ltd. Class A	59,940	128,265	0.02%
Longshine Technology Group Co., Ltd. Class A	7,500	12,463	0.00%
Lonking Holdings Ltd.	282,000	54,818	0.01%
Loongson Technology Corp., Ltd. Class A	3,069	55,298	0.01%
Lufax Holding Ltd. ADR	20,761	49,619	0.01%
Luoniushan Co., Ltd. Class A	700	635	0.00%
Luoxin Pharmaceuticals Group Stock Co., Ltd. Class A	9,200	4,787	0.00%
Luoyang Xinqianglian Slewing Bearing Co., Ltd. Class A	1,190	3,098	0.00%
Lushang Freda Pharmaceutical Co., Ltd. Class A	11,900	12,254	0.00%
Luxi Chemical Group Co., Ltd. Class A	10,200	16,242	0.00%
Luxin Venture Capital Group Co., Ltd. Class A	12,900	22,263	0.00%
Luxshare Precision Industry Co., Ltd. Class A	59,849	332,282	0.04%
Luyang Energy-Saving Materials Co., Ltd.	3,700	6,446	0.00%
Luye Pharma Group Ltd.	217,000	60,620	0.01%
LVGEM China Real Estate Investment Co., Ltd.	76,000	4,109	0.00%
Maanshan Iron & Steel Co., Ltd. Class H	170,000	32,171	0.01%
Mabwell Shanghai Bioscience Co., Ltd. Class A	7,552	20,779	0.00%
Maccura Biotechnology Co., Ltd. Class A	2,200	3,956	0.00%
Mango Excellent Media Co., Ltd. Class A	20,071	73,515	0.01%
Maoyan Entertainment	50,400	51,841	0.01%
Marssenger Kitchenware Co., Ltd. Class A	2,800	5,225	0.00%
Maxscend Microelectronics Co., Ltd. Class A	3,440	42,031	0.01%
Mayinglong Pharmaceutical Group Co., Ltd. Class A	1,500	5,335	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
MCC Meili Cloud Computing Industry Investment Co., Ltd. Class A	12,200	19,027	0.00%
Medlive Technology Co., Ltd.	28,000	35,757	0.01%
Mehow Innovative Ltd. Class A	6,800	30,029	0.00%
Meihua Holdings Group Co., Ltd. Class A	18,900	25,821	0.00%
Meinian Onehealth Healthcare Holdings Co., Ltd. Class A	24,000	15,005	0.00%
Meitu, Inc.	329,500	125,981	0.02%
Meituan Class B	663,315	12,953,853	1.56%
Mesnac Co., Ltd. Class A	5,700	6,413	0.00%
M-Grass Ecology And Environment Group Co., Ltd. Class A	23,300	16,281	0.00%
Microport Cardioflow Medtech Corp.	108,000	9,454	0.00%
Microport Scientific Corp.	103,300	84,976	0.01%
Micro-Tech Nanjing Co., Ltd. Class A	1,072	9,869	0.00%
Midea Group Co., Ltd.	42,000	408,486	0.05%
Midea Real Estate Holding Ltd.	21,400	8,265	0.00%
Milkyway Intelligent Supply Chain Service Group Co., Ltd. Class A	600	4,184	0.00%
Ming Yang Smart Energy Group Ltd. Class A	15,900	27,310	0.00%
Ming Yuan Cloud Group Holdings Ltd.	138,000	46,900	0.01%
MINISO Group Holding Ltd.	57,216	346,554	0.04%
Minmetals Capital Co., Ltd. Class A	33,900	29,783	0.00%
Minmetals New Energy Materials(Hunan) Co., Ltd.	7,673	5,560	0.00%
Minth Group Ltd.	80,000	155,717	0.02%
MLS Co., Ltd. Class A	17,100	20,311	0.00%
Mobvista, Inc.	75,000	80,523	0.01%
Montage Technology Co., Ltd. Class A	9,635	89,112	0.01%
Montnets Cloud Technology Group Co., Ltd. Class A	4,800	7,068	0.00%
Moon Environment Technology Co., Ltd. Class A	7,500	12,525	0.00%
Motic Xiamen Electric Group Co., Ltd. Class A	6,900	16,457	0.00%
Muyuan Foods Co., Ltd. Class A	43,520	227,870	0.03%
Nanfang Zhongjin Environment Co., Ltd. Class A	79,900	40,377	0.01%
NanJi E-Commerce Co., Ltd. Class A	39,000	23,374	0.00%
Nanjing Cosmos Chemical Co., Ltd. Class A	3,400	11,865	0.00%
Nanjing Gaoke Co., Ltd. Class A	28,700	30,375	0.00%
Nanjing Hanrui Cobalt Co., Ltd. Class A	1,400	6,440	0.00%
Nanjing Iron & Steel Co., Ltd. Class A	56,600	36,158	0.01%
Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	11,310	20,443	0.00%
Nanjing Pharmaceutical Co., Ltd. Class A	46,300	31,281	0.01%
Nanjing Securities Co., Ltd. Class A	16,500	19,463	0.00%
Nanjing Tanker Corp. Class A	37,400	15,945	0.00%
Nanjing Vazyme Biotech Co., Ltd. Class A	4,623	13,961	0.00%
Nanjing Xinjiekou Department Store Co., Ltd. Class A	10,000	9,317	0.00%
Nantong Jianghai Capacitor Co., Ltd. Class A	3,500	8,381	0.00%
Nantong Jiangshan Agrochemical & Chemical LLC Class A	4,500	8,857	0.00%
National Silicon Industry Group Co., Ltd. Class A	21,315	54,641	0.01%
Nations Technologies, Inc. Class A	7,700	25,004	0.00%
NAURA Technology Group Co., Ltd. Class A	4,600	244,991	0.03%
NavInfo Co., Ltd. Class A	14,800	19,434	0.00%
NetDragon Websoft Holdings Ltd.	40,500	53,284	0.01%
NetEase Cloud Music, Inc.	6,950	102,175	0.01%
NetEase, Inc.	217,360	3,872,659	0.47%
Neusoft Corp. Class A	25,400	37,262	0.01%
New China Life Insurance Co., Ltd. Class A	18,200	123,209	0.02%
New China Life Insurance Co., Ltd. Class H	92,807	281,959	0.04%
New Guomai Digital Culture Co., Ltd. Class A	7,900	12,848	0.00%
New Hope Liuhe Co., Ltd. Class A	46,300	56,633	0.01%
New Horizon Health Ltd.	38,000	69,171	0.01%
New Journey Health Technology Group Co., Ltd. Class A	42,900	15,427	0.00%
New Oriental Education & Technology Group, Inc.	184,550	1,162,948	0.14%
Newland Digital Technology Co., Ltd. Class A	5,800	15,761	0.00%
Nexchip Semiconductor Corp. Class A	14,745	46,877	0.01%
Nine Dragons Paper Holdings Ltd.	182,000	73,803	0.01%
Ningbo Boway Alloy Material Co., Ltd. Class A	8,300	22,950	0.00%
Ningbo Deye Technology Co., Ltd. Class A	5,664	65,424	0.01%
Ningbo Huaxiang Electronic Co., Ltd. Class A	6,600	11,345	0.00%
Ningbo Jifeng Auto Parts Co., Ltd. Class A	7,300	11,385	0.00%
Ningbo Joyson Electronic Corp. Class A	12,900	27,534	0.00%
Ningbo Orient Wires & Cables Co., Ltd. Class A	6,800	48,674	0.01%
Ningbo Peacebird Fashion Co., Ltd. Class A	2,700	5,443	0.00%
Ningbo Ronbay New Energy Technology Co., Ltd. Class A	2,827	12,149	0.00%
Ningbo Sanxing Medical Electric Co., Ltd. Class A	10,000	41,899	0.01%
Ningbo Shanshan Co., Ltd. Class A	21,200	21,513	0.00%
Ningbo Tuopu Group Co., Ltd. Class A	12,761	85,172	0.01%
Ningbo Xusheng Group Co., Ltd. Class A	6,440	11,535	0.00%
Ningbo Yongxin Optics Co., Ltd. Class A	1,500	19,169	0.00%
Ningbo Yunsheng Co., Ltd. Class A	33,200	33,284	0.01%
Ningbo Zhenyu Technology Co., Ltd. Class A	1,900	18,023	0.00%
Ningbo Zhoushan Port Co., Ltd. Class A	44,600	23,389	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Ningxia Building Materials Group Co., Ltd. Class A	6,700	13,708	0.00%
Ningxia Zhongyin Cashmere Co., Ltd. Class A	14,700	362	0.00%
NIO, Inc. Class A	183,415	821,689	0.10%
Nongfu Spring Co., Ltd. Class H	212,400	928,299	0.11%
Norinco International Cooperation Ltd. Class A	8,200	10,924	0.00%
North Huajin Chemical Industries Co., Ltd. Class A	6,100	3,980	0.00%
Northeast Pharmaceutical Group Co., Ltd. Class A	24,400	17,515	0.00%
Northeast Securities Co., Ltd. Class A	20,400	22,063	0.00%
NSFOCUS Technologies Group Co., Ltd. Class A	3,500	3,428	0.00%
Nuode New Materials Co., Ltd. Class A	12,200	6,647	0.00%
NYOCOR Co., Ltd. Class A	52,400	38,543	0.01%
Ocumension Therapeutics	65,231	37,789	0.01%
Offcn Education Technology Co., Ltd. Class A	6,700	3,103	0.00%
OFILM Group Co., Ltd. Class A	33,400	54,503	0.01%
Onewo, Inc. Class H	37,300	98,196	0.01%
Oppein Home Group, Inc. Class A	1,500	14,086	0.00%
Opple Lighting Co., Ltd. Class A	200	448	0.00%
OPT Machine Vision Tech Co., Ltd. Class A	866	8,919	0.00%
ORG Technology Co., Ltd. Class A	8,500	6,565	0.00%
Orient Group, Inc. Class A	51,100	14,547	0.00%
Orient Securities Co., Ltd. Class A	79,456	114,289	0.02%
Orient Securities Co., Ltd. Class H	93,200	60,710	0.01%
Oriental Pearl Group Co., Ltd. Class A	17,700	18,709	0.00%
Ourpalm Co., Ltd. Class A	26,700	20,003	0.00%
Ovctek China, Inc. Class A	4,720	12,183	0.00%
Pacific Securities Co., Ltd. Class A	64,900	37,659	0.01%
Pacific Shuanglin Bio-pharmacy Co., Ltd. Class A	7,100	20,435	0.00%
Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	72,100	28,284	0.00%
PAX Global Technology Ltd.	61,000	42,169	0.01%
PCI Technology Group Co., Ltd. Class A	19,500	12,431	0.00%
PDD Holdings, Inc. ADR	85,224	8,265,876	1.00%
People.cn Co., Ltd. Class A	8,300	24,918	0.00%
People's Insurance Co. Group of China Ltd. Class A	90,700	94,141	0.01%
People's Insurance Co. Group of China Ltd. Class H	976,000	486,244	0.06%
Perfect World Co., Ltd. Class A	5,600	7,880	0.00%
PharmaBlock Sciences Nanjing, Inc. Class A	960	4,394	0.00%
Pharmaron Beijing Co., Ltd. Class A	15,450	54,085	0.01%
Pharmaron Beijing Co., Ltd. Class H	30,750	55,816	0.01%
PhiChem Corp. Class A	1,700	3,649	0.00%
PICC Property & Casualty Co., Ltd. Class H	810,000	1,278,407	0.16%
Piesat Information Technology Co., Ltd. Class A	2,275	6,322	0.00%
Ping An Bank Co., Ltd. Class A	174,500	278,097	0.03%
Ping An Healthcare & Technology Co., Ltd.	65,280	52,103	0.01%
Ping An Insurance Group Co. of China Ltd. Class A	90,200	646,875	0.08%
Ping An Insurance Group Co. of China Ltd. Class H	780,500	4,626,964	0.56%
Piotech, Inc. Class A	1,669	34,935	0.01%
PNC Process Systems Co., Ltd. Class A	2,760	9,440	0.00%
Polaris Bay Group Co., Ltd. Class A	11,400	11,491	0.00%
Poly Developments & Holdings Group Co., Ltd. Class A	96,800	116,822	0.02%
Poly Property Group Co., Ltd.	276,000	54,717	0.01%
Poly Property Services Co., Ltd. Class H	16,400	64,182	0.01%
Pop Mart International Group Ltd.	82,600	953,288	0.12%
Porton Pharma Solutions Ltd. Class A	4,000	8,592	0.00%
Postal Savings Bank of China Co., Ltd. Class A	185,300	143,364	0.02%
Postal Savings Bank of China Co., Ltd. Class H	1,336,000	787,708	0.10%
Primarius Technologies Co., Ltd. Class A	7,514	19,354	0.00%
Pylon Technologies Co., Ltd. Class A	1,289	7,032	0.00%
Q Technology Group Co., Ltd.	33,000	27,528	0.00%
Qi An Xin Technology Group, Inc. Class A	6,488	23,711	0.00%
Qifu Technology, Inc. ADR	13,256	508,765	0.06%
Qilu Bank Co., Ltd. Class A	39,200	29,848	0.00%
Qiming Information Technology Co., Ltd. Class A	6,200	16,054	0.00%
Qinchuan Machine Tool & Tool Group Share Co., Ltd. Class A	11,600	14,173	0.00%
Qingdao Baheal Pharmaceutical Co., Ltd. Class A	5,600	18,467	0.00%
Qingdao East Steel Tower Stock Co., Ltd. Class A	15,200	14,555	0.00%
Qingdao Eastsoft Communication Technology Co., Ltd. Class A	400	1,054	0.00%
Qingdao Gaoce Technology Co., Ltd. Class A	3,180	4,843	0.00%
Qingdao Haier Biomedical Co., Ltd. Class A	1,583	7,590	0.00%
Qingdao Port International Co., Ltd. Class A	32,100	39,833	0.01%
Qingdao Port International Co., Ltd. Class H	28,000	23,069	0.00%
Qingdao Rural Commercial Bank Corp. Class A	71,400	29,566	0.00%
Qingdao Sentury Tire Co., Ltd. Class A	6,440	21,632	0.00%
Qingdao TGOOD Electric Co., Ltd. Class A	9,100	27,208	0.00%
Qinghai Salt Lake Industry Co., Ltd. Class A	39,599	88,783	0.01%
Qinhuangdao Port Co., Ltd. Class A	16,300	7,438	0.00%
QuantumCTek Co., Ltd. Class A	953	38,730	0.01%
Quectel Wireless Solutions Co., Ltd. Class A	1,038	9,677	0.00%
Quzhou Xin'an Development Co., Ltd. Class A	112,700	45,439	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Rainbow Digital Commercial Co., Ltd. Class A	3,400	2,714	0.00%
Range Intelligent Computing Technology Group Co., Ltd. Class A	4,600	32,557	0.01%
Raytron Technology Co., Ltd. Class A	3,990	25,549	0.00%
Red Avenue New Materials Group Co., Ltd. Class A	5,500	26,198	0.00%
Red Star Macalline Group Corp., Ltd. Class A	8,300	3,629	0.00%
Red Star Macalline Group Corp., Ltd. Class H	95,820	21,957	0.00%
Remegen Co., Ltd. Class A	7,231	29,657	0.00%
Remegen Co., Ltd. Class H	13,000	24,099	0.00%
Renhe Pharmacy Co., Ltd. Class A	7,500	5,884	0.00%
Risen Energy Co., Ltd. Class A	9,800	15,992	0.00%
RiseSun Real Estate Development Co., Ltd. Class A	46,800	10,518	0.00%
Rising Nonferrous Metals Share Co., Ltd. Class A	4,400	16,667	0.00%
Rizhao Port Co., Ltd. Class A	79,800	34,783	0.01%
Rockchip Electronics Co., Ltd. Class A	1,100	16,491	0.00%
Rongsheng Petrochemical Co., Ltd. Class A	91,150	112,362	0.01%
Roshow Technology Co., Ltd. Class A	11,200	11,671	0.00%
Sai Micro Electronics, Inc. Class A	3,700	8,658	0.00%
SAIC Motor Corp., Ltd. Class A	68,600	193,984	0.02%
Sailun Group Co., Ltd. Class A	30,600	59,729	0.01%
Sanan Optoelectronics Co., Ltd. Class A	37,500	62,164	0.01%
Sangfor Technologies, Inc. Class A	1,100	8,600	0.00%
Sanquan Food Co., Ltd. Class A	8,670	14,171	0.00%
Sansure Biotech, Inc. Class A	11,167	34,528	0.01%
Sanwei Holding Group Co., Ltd. Class A	6,000	10,371	0.00%
Sany Heavy Equipment International Holdings Co., Ltd.	102,000	59,220	0.01%
Sany Heavy Industry Co., Ltd. Class A	68,900	154,665	0.02%
Sany Renewable Energy Co., Ltd. Class A	4,829	20,312	0.00%
Satellite Chemical Co., Ltd. Class A	25,432	65,091	0.01%
SDIC Capital Co., Ltd. Class A	36,500	37,387	0.01%
Sealand Securities Co., Ltd. Class A	58,600	34,163	0.01%
Seazen Group Ltd.	327,142	76,648	0.01%
Seazen Holdings Co., Ltd. Class A	23,900	38,935	0.01%
Semitronix Corp. Class A	1,800	12,767	0.00%
SenseTime Group, Inc. Class B	2,885,000	553,383	0.07%
Sensteed Hi-tech Group Class A	100,200	27,297	0.00%
Seres Group Co., Ltd. Class A	12,800	232,567	0.03%
Servyou Software Group Co., Ltd. Class A	4,500	18,695	0.00%
SF Holding Co., Ltd. Class A	38,900	213,535	0.03%
SG Micro Corp. Class A	4,695	52,300	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Shaanxi Beiyuan Chemical Industry Group Co., Ltd. Class A	80,100	45,824	0.01%
Shaanxi Construction Engineering Group Corp., Ltd. Class A	26,200	15,988	0.00%
Shaanxi International Trust Co., Ltd. Class A	48,900	23,712	0.00%
Shandong Buchang Pharmaceuticals Co., Ltd. Class A	12,000	25,826	0.00%
Shandong Dawn Polymer Co., Ltd. Class A	2,100	3,378	0.00%
Shandong Denghai Seeds Co., Ltd. Class A	10,600	15,723	0.00%
Shandong Dongyue Silicone Material Co., Ltd. Class A	4,900	5,179	0.00%
Shandong Gold Mining Co., Ltd. Class A	27,800	85,693	0.01%
Shandong Gold Mining Co., Ltd. Class H	82,800	133,879	0.02%
Shandong Head Group Co., Ltd. Class A	1,500	2,625	0.00%
Shandong Himile Mechanical Science & Technology Co., Ltd. Class A	5,100	34,866	0.01%
Shandong Hi-speed Co., Ltd. Class A	22,400	31,366	0.01%
Shandong Hi-Speed New Energy Group Ltd.	46,000	10,363	0.00%
Shandong Hi-Speed Road & Bridge Group Co., Ltd. Class A	4,700	3,809	0.00%
Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	14,700	43,270	0.01%
Shandong Huatai Paper Industry Shareholding Co., Ltd. Class A	70,700	35,054	0.01%
Shandong Humon Smelting Co., Ltd. Class A	10,700	14,720	0.00%
Shandong Iron & Steel Co., Ltd. Class A	87,000	17,183	0.00%
Shandong Jincheng Pharmaceutical Group Co., Ltd. Class A	1,200	1,961	0.00%
Shandong Jinjing Science & Technology Co., Ltd. Class A	10,400	7,961	0.00%
Shandong Linglong Tyre Co., Ltd. Class A	7,800	19,167	0.00%
Shandong Longda Meishi Co., Ltd. Class A	2,500	2,697	0.00%
Shandong Nanshan Aluminum Co., Ltd. Class A	112,400	59,863	0.01%
Shandong Pharmaceutical Glass Co., Ltd. Class A	6,400	22,465	0.00%
Shandong Publishing & Media Co., Ltd. Class A	9,100	14,069	0.00%
Shandong Sinobioway Biomedicine Co., Ltd. Class A	13,500	19,565	0.00%
Shandong Sun Paper Industry JSC Ltd. Class A	20,400	41,320	0.01%
Shandong Weifang Rainbow Chemical Co., Ltd. Class A	1,600	10,618	0.00%
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	290,400	171,968	0.02%
Shandong WIT Dyne Health Co., Ltd. Class A	2,600	9,980	0.00%
Shandong Xiantan Co., Ltd. Class A	18,000	15,544	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Shandong Xinhua Pharmaceutical Co., Ltd. Class A	2,600	5,564	0.00%
Shandong Yisheng Livestock & Poultry Breeding Co., Ltd. Class A	9,900	12,959	0.00%
Shanghai Aerospace Automobile Electromechanical Co., Ltd. Class A	23,700	25,761	0.00%
Shanghai Aiko Solar Energy Co., Ltd. Class A	10,800	16,211	0.00%
Shanghai AJ Group Co., Ltd. Class A	24,900	17,535	0.00%
Shanghai Allist Pharmaceuticals Co., Ltd. Class A	3,864	31,527	0.01%
Shanghai Anlogic Infotech Co., Ltd. Class A	2,498	10,065	0.00%
Shanghai AtHub Co., Ltd. Class A	3,166	9,768	0.00%
Shanghai Awinic Technology Co., Ltd. Class A	1,382	13,143	0.00%
Shanghai Bailian Group Co., Ltd. Class A	12,800	19,057	0.00%
Shanghai Bailian Group Co., Ltd. Class B	17,900	12,136	0.00%
Shanghai Baolong Automotive Corp. Class A	2,400	12,341	0.00%
Shanghai Baosight Software Co., Ltd. Class A	11,397	45,423	0.01%
Shanghai Baosight Software Co., Ltd. Class B	95,444	153,188	0.02%
Shanghai Belling Co., Ltd. Class A	7,900	42,699	0.01%
Shanghai BOCHU Electronic Technology Corp., Ltd. Class A	1,220	32,280	0.01%
Shanghai Bright Meat Group Co., Ltd. Class A	37,600	35,544	0.01%
Shanghai Bright Power Semiconductor Co., Ltd. Class A	715	8,668	0.00%
Shanghai Chinafortune Co., Ltd. Class A	8,000	17,958	0.00%
Shanghai Chlor-Alkali Chemical Co., Ltd. Class B	106,800	64,721	0.01%
Shanghai Daimay Automotive Interior Co., Ltd. Class A	9,126	11,175	0.00%
Shanghai DZH Ltd. Class A	15,200	19,151	0.00%
Shanghai Electric Wind Power Group Co., Ltd. Class A	24,730	30,317	0.00%
Shanghai Environment Group Co., Ltd. Class A	31,800	35,389	0.01%
Shanghai Flyco Electrical Appliance Co., Ltd. Class A	1,200	6,787	0.00%
Shanghai Foreign Service Holding Group Co., Ltd. Class A	17,900	12,362	0.00%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	14,300	48,404	0.01%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	65,500	119,061	0.02%
Shanghai Fudan Microelectronics Group Co., Ltd. Class A	4,496	23,510	0.00%
Shanghai Fudan Microelectronics Group Co., Ltd. Class H	35,000	68,126	0.01%
Shanghai Fullhan Microelectronics Co., Ltd. Class A	950	7,570	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Shanghai Ganglian E-Commerce Holdings Co., Ltd. Class A	4,900	15,264	0.00%
Shanghai Haixin Group Co. Class A	7,900	6,241	0.00%
Shanghai Haixin Group Co. Class B	69,239	19,664	0.00%
Shanghai Hanbell Precise Machinery Co., Ltd. Class A	3,900	9,838	0.00%
Shanghai Haohai Biological Technology Co., Ltd. Class A	1,793	14,795	0.00%
Shanghai Haohai Biological Technology Co., Ltd. Class H	3,080	10,567	0.00%
Shanghai Highly Group Co., Ltd. Class A	13,400	22,268	0.00%
Shanghai Huace Navigation Technology Ltd. Class A	4,000	22,775	0.00%
Shanghai Huafon Aluminium Corp. Class A	6,200	15,471	0.00%
Shanghai Huayi Group Co., Ltd. Class A	8,400	8,009	0.00%
Shanghai Huayi Group Co., Ltd. Class B	31,300	16,902	0.00%
Shanghai International Airport Co., Ltd. Class A	18,999	88,376	0.01%
Shanghai International Port Group Co., Ltd. Class A	81,900	68,273	0.01%
Shanghai Jahwa United Co., Ltd. Class A	17,100	39,387	0.01%
Shanghai Jinjiang International Hotels Co., Ltd. Class A	6,600	24,147	0.00%
Shanghai Jinjiang International Hotels Co., Ltd. Class B	16,900	25,519	0.00%
Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class B	47,900	39,949	0.01%
Shanghai Junshi Biosciences Co., Ltd. Class A	13,260	49,363	0.01%
Shanghai Junshi Biosciences Co., Ltd. Class H	12,600	18,783	0.00%
Shanghai Kaibao Pharmaceutical Co., Ltd. Class A	10,200	8,586	0.00%
Shanghai Kelai Mechatronics Engineering Co., Ltd. Class A	3,300	8,945	0.00%
Shanghai Liangxin Electrical Co., Ltd. Class A	4,500	4,707	0.00%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A	23,700	31,766	0.01%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	119,800	59,900	0.01%
Shanghai M&G Stationery, Inc. Class A	3,800	15,658	0.00%
Shanghai Medicilon, Inc. Class A	471	1,936	0.00%
Shanghai MicroPort Endovascular MedTech Group Co., Ltd. Class A	1,026	15,352	0.00%
Shanghai MicroPort MedBot Group Co., Ltd.	46,000	56,316	0.01%
Shanghai Milkground Food Tech Co., Ltd. Class A	8,100	19,749	0.00%
Shanghai Moons' Electric Co., Ltd. Class A	3,000	22,066	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	21,500	61,500	0.01%
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	101,100	164,249	0.02%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Shanghai Pret Composites Co., Ltd. Class A	4,900	6,361	0.00%
Shanghai Pudong Development Bank Co., Ltd. Class A	240,899	337,649	0.04%
Shanghai Putailai New Energy Technology Co., Ltd. Class A	23,040	49,931	0.01%
Shanghai RAAS Blood Products Co., Ltd. Class A	53,700	52,811	0.01%
Shanghai Runda Medical Technology Co., Ltd. Class A	1,800	3,906	0.00%
Shanghai Rural Commercial Bank Co., Ltd. Class A	25,999	30,137	0.00%
Shanghai Shibei Hi-Tech Co., Ltd. Class A	6,100	3,955	0.00%
Shanghai Shibei Hi-Tech Co., Ltd. Class B	55,600	10,064	0.00%
Shanghai Shyndec Pharmaceutical Co., Ltd. Class A	21,000	34,154	0.01%
Shanghai Sinyang Semiconductor Materials Co., Ltd. Class A	3,100	15,780	0.00%
Shanghai SMI Holding Co., Ltd. Class A	18,100	10,971	0.00%
Shanghai Stonehill Technology Co., Ltd. Class A	71,300	38,556	0.01%
Shanghai Tongji Science & Technology Industrial Co., Ltd. Class A	7,900	9,276	0.00%
Shanghai Tunnel Engineering Co., Ltd. Class A	20,400	19,979	0.00%
Shanghai United Imaging Healthcare Co., Ltd. Class A	1,794	30,888	0.00%
Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class A	12,000	19,467	0.00%
Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B	48,816	37,735	0.01%
Shanghai Wanye Enterprises Co., Ltd. Class A	15,100	30,070	0.00%
Shanghai Yaoji Technology Co., Ltd. Class A	4,400	15,978	0.00%
Shanghai Yizhong Pharmaceutical Co., Ltd. Class A	3,042	16,541	0.00%
Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	40,800	35,734	0.01%
Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	10,900	39,790	0.01%
Shanghai Zhenhua Heavy Industries Co., Ltd. Class A	74,100	39,566	0.01%
Shanghai Zhenhua Heavy Industries Co., Ltd. Class B	110,213	25,900	0.00%
Shanghai Zhonggu Logistics Co., Ltd. Class A	13,912	18,571	0.00%
Shanghai Zijiang Enterprise Group Co., Ltd. Class A	3,700	3,331	0.00%
Shanjin International Gold Co., Ltd. Class A	19,640	41,118	0.01%
Shannon Semiconductor Technology Co., Ltd. Class A	7,400	28,717	0.00%
Shantui Construction Machinery Co., Ltd. Class A	20,000	26,425	0.00%
Shanxi Securities Co., Ltd. Class A	29,300	25,064	0.00%
Shanxi Taigang Stainless Steel Co., Ltd. Class A	57,400	27,209	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Shanying International Holding Co., Ltd. Class A	21,500	5,740	0.00%
Sharetronic Data Technology Co., Ltd. Class A	1,800	26,207	0.00%
Shengda Resources Co., Ltd. Class A	3,000	4,900	0.00%
Shenghe Resources Holding Co., Ltd. Class A	9,300	13,022	0.00%
Shengyi Technology Co., Ltd. Class A	19,200	62,897	0.01%
Shenma Industry Co., Ltd. Class A	34,500	38,017	0.01%
Shennan Circuits Co., Ltd. Class A	2,400	40,864	0.01%
Shenwan Hongyuan Group Co., Ltd. Class A	156,800	114,265	0.02%
Shenwan Hongyuan Group Co., Ltd. Class H	246,400	73,273	0.01%
Shenyang Fortune Precision Equipment Co., Ltd. Class A	1,434	10,073	0.00%
Shenyang Jinbei Automotive Co., Ltd. Class A	18,300	17,947	0.00%
Shenyang Machine Tool Co., Ltd. Class A	19,100	18,498	0.00%
Shenyang Xingqi Pharmaceutical Co., Ltd. Class A	1,568	14,904	0.00%
Shenzhen Agricultural Power Group Co., Ltd. Class A	13,600	12,986	0.00%
Shenzhen Airport Co., Ltd. Class A	46,000	43,171	0.01%
Shenzhen Aisidi Co., Ltd. Class A	8,800	19,502	0.00%
Shenzhen Baoming Technology Co., Ltd. Class A	2,200	18,759	0.00%
Shenzhen CECport Technologies Co., Ltd. Class A	10,700	29,601	0.00%
Shenzhen Center Power Tech Co., Ltd. Class A	300	566	0.00%
Shenzhen Changhong Technology Co., Ltd. Class A	2,400	5,557	0.00%
Shenzhen Chipscreen Biosciences Co., Ltd. Class A	10,644	26,938	0.00%
Shenzhen Click Technology Co., Ltd. Class A	4,200	7,237	0.00%
Shenzhen Clou Electronics Co., Ltd. Class A	17,000	10,073	0.00%
Shenzhen Das Intellitech Co., Ltd. Class A	30,100	14,063	0.00%
Shenzhen Desay Battery Technology Co. Class A	1,820	5,828	0.00%
Shenzhen Dynanonic Co., Ltd. Class A	1,752	8,801	0.00%
Shenzhen Envicool Technology Co., Ltd. Class A	5,720	31,477	0.01%
Shenzhen Everwin Precision Technology Co., Ltd. Class A	8,560	18,935	0.00%
Shenzhen Expressway Corp., Ltd. Class A	5,100	9,364	0.00%
Shenzhen Expressway Corp., Ltd. Class H	82,000	77,271	0.01%
Shenzhen Fastprint Circuit Tech Co., Ltd. Class A	13,200	19,976	0.00%
Shenzhen Fine Made Electronics Group Co., Ltd. Class A	1,700	8,230	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Shenzhen Fortune Trend Technology Co., Ltd. Class A	1,374	32,004	0.01%
Shenzhen FRD Science & Technology Co., Ltd. Class A	2,900	7,592	0.00%
Shenzhen Fuanna Bedding & Furnishing Co., Ltd. Class A	10,700	12,884	0.00%
Shenzhen Gongjin Electronics Co., Ltd. Class A	600	727	0.00%
Shenzhen Goodix Technology Co., Ltd. Class A	3,700	40,591	0.01%
Shenzhen H&T Intelligent Control Co., Ltd. Class A	10,400	25,655	0.00%
Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class A	9,500	13,833	0.00%
Shenzhen Hopewind Electric Co., Ltd. Class A	5,000	13,594	0.00%
Shenzhen Huaqiang Industry Co., Ltd. Class A	6,500	19,832	0.00%
Shenzhen Infogem Technologies Co., Ltd. Class A	7,000	36,471	0.01%
Shenzhen Inovance Technology Co., Ltd. Class A	24,350	194,296	0.02%
Shenzhen International Holdings Ltd.	158,500	147,932	0.02%
Shenzhen Investment Ltd.	248,000	27,776	0.00%
Shenzhen Invt Electric Co., Ltd. Class A	34,600	35,441	0.01%
Shenzhen Kaifa Technology Co., Ltd. Class A	11,100	28,818	0.00%
Shenzhen Kangtai Biological Products Co., Ltd. Class A	9,040	21,118	0.00%
Shenzhen Kedali Industry Co., Ltd. Class A	1,700	22,619	0.00%
Shenzhen Kingdom Sci-Tech Co., Ltd. Class A	4,500	10,567	0.00%
Shenzhen Kinwong Electronic Co., Ltd. Class A	11,800	44,747	0.01%
Shenzhen Kstar Science And Technology Co., Ltd. Class A	2,700	8,286	0.00%
Shenzhen Laibao Hi-tech Co., Ltd. Class A	7,900	11,740	0.00%
Shenzhen Leaguer Co., Ltd. Class A	6,200	6,807	0.00%
Shenzhen Longsys Electronics Co., Ltd. Class A	2,500	29,286	0.00%
Shenzhen Mason Technologies Co., Ltd. Class A	5,800	9,583	0.00%
Shenzhen Megmeet Electrical Co., Ltd. Class A	5,300	44,369	0.01%
Shenzhen Microgate Technology Co., Ltd. Class A	2,700	4,590	0.00%
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	10,000	347,340	0.04%
Shenzhen Minglida Precision Technology Co., Ltd. Class A	4,600	10,389	0.00%
Shenzhen MTC Co., Ltd. Class A	31,300	24,643	0.00%
Shenzhen Neptunus Bioengineering Co., Ltd. Class A	12,800	4,446	0.00%
Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A	1,500	14,476	0.00%
Shenzhen New Nanshan Holding Group Co., Ltd. Class A	9,900	3,209	0.00%
Shenzhen Noposin Crop Science Co., Ltd. Class A	15,800	24,169	0.00%
Shenzhen Overseas Chinese Town Co., Ltd. Class A	53,400	19,421	0.00%
Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A	9,500	40,024	0.01%
Shenzhen SC New Energy Technology Corp. Class A	1,900	16,359	0.00%
Shenzhen SED Industry Co., Ltd. Class A	6,000	14,417	0.00%
Shenzhen Senior Technology Material Co., Ltd. Class A	8,613	11,403	0.00%
Shenzhen Special Economic Zone Real Estate & Properties Group Co., Ltd. Class A	8,300	17,026	0.00%
Shenzhen Sunline Tech Co., Ltd. Class A	3,500	6,817	0.00%
Shenzhen Sunlord Electronics Co., Ltd. Class A	4,700	20,153	0.00%
Shenzhen Suntak Circuit Technology Co., Ltd. Class A	3,500	4,863	0.00%
Shenzhen Sunway Communication Co., Ltd. Class A	9,900	34,306	0.01%
Shenzhen Tagen Group Co., Ltd. Class A	6,700	3,751	0.00%
Shenzhen Topband Co., Ltd. Class A	5,800	10,752	0.00%
Shenzhen Topway Video Communication Co., Ltd. Class A	9,700	10,610	0.00%
Shenzhen Transsion Holdings Co., Ltd. Class A	10,192	131,886	0.02%
Shenzhen Woer Heat-Shrinkable Material Co., Ltd. Class A	11,000	37,833	0.01%
Shenzhen Yan Tian Port Holding Co., Ltd. Class A	47,500	31,509	0.01%
Shenzhen YHLO Biotech Co., Ltd. Class A	6,659	14,331	0.00%
Shenzhen Ysstech Info-tech Co., Ltd. Class A	7,300	27,404	0.00%
Shenzhen Zhaowei Machinery & Electronic Co., Ltd. Class A	2,240	22,551	0.00%
Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A	43,900	28,045	0.00%
Shida Shinghwa Advanced Material Group Co., Ltd. Class A	1,400	6,674	0.00%
Shijiazhuang Changshan BeiMing Technology Co., Ltd. Class A	14,400	39,504	0.01%
Shijiazhuang Shangtai Technology Co., Ltd. Class A	2,500	23,343	0.00%
Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	13,540	29,527	0.00%
Shinva Medical Instrument Co., Ltd. Class A	6,630	15,036	0.00%
Shoucheng Holdings Ltd.	346,000	48,105	0.01%
Shuangliang Eco-Energy Systems Co., Ltd. Class A	15,100	11,312	0.00%
Shui On Land Ltd.	324,500	27,989	0.00%
Siasun Robot & Automation Co., Ltd. Class A	16,100	39,365	0.01%
SICC Co., Ltd. Class A	3,498	24,395	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Sichuan Anning Iron & Titanium Co., Ltd. Class A	2,200	8,517	0.00%
Sichuan Changhong Electric Co., Ltd. Class A	38,800	51,000	0.01%
Sichuan Development Lomon Co., Ltd. Class A	15,200	29,959	0.00%
Sichuan EM Technology Co., Ltd. Class A	12,800	13,146	0.00%
Sichuan Expressway Co., Ltd. Class A	19,700	14,034	0.00%
Sichuan Expressway Co., Ltd. Class H	92,000	41,808	0.01%
Sichuan Haite High-tech Co., Ltd. Class A	13,500	18,664	0.00%
Sichuan Hebang Biotechnology Co., Ltd. Class A	88,900	24,703	0.00%
Sichuan Hexie Shuangma Co., Ltd. Class A	9,200	18,146	0.00%
Sichuan Hongda Co., Ltd. Class A	18,900	19,617	0.00%
Sichuan Injet Electric Co., Ltd. Class A	2,200	16,557	0.00%
Sichuan Jiuyuan Yinhai Software Co., Ltd. Class A	5,000	11,728	0.00%
Sichuan Jiuzhou Electric Co., Ltd. Class A	11,500	22,416	0.00%
Sichuan Kelun Pharmaceutical Co., Ltd. Class A	15,400	62,783	0.01%
Sichuan New Energy Power Co., Ltd. Class A	10,500	15,275	0.00%
Sichuan Road & Bridge Group Co., Ltd. Class A	67,540	66,974	0.01%
Sichuan Teway Food Group Co., Ltd. Class A	10,540	19,152	0.00%
Sichuan Yahua Industrial Group Co., Ltd. Class A	4,400	7,012	0.00%
Sieyuan Electric Co., Ltd. Class A	7,100	70,309	0.01%
Sihuan Pharmaceutical Holdings Group Ltd.	578,000	49,109	0.01%
Simcere Pharmaceutical Group Ltd.	88,000	80,433	0.01%
Sineng Electric Co., Ltd. Class A	2,287	13,676	0.00%
Sino Biological, Inc. Class A	800	6,740	0.00%
Sino Biopharmaceutical Ltd.	1,190,500	490,425	0.06%
Sino Wealth Electronic Ltd. Class A	1,485	4,950	0.00%
Sinocare, Inc. Class A	3,800	13,359	0.00%
Sinocelltech Group Ltd. Class A	2,154	10,630	0.00%
Sinochem International Corp. Class A	41,700	22,834	0.00%
Sinofert Holdings Ltd.	142,000	22,302	0.00%
Sinofibers Technology Co., Ltd. Class A	3,600	13,872	0.00%
Sinolink Securities Co., Ltd. Class A	39,100	46,495	0.01%
Sinoma International Engineering Co. Class A	16,800	21,694	0.00%
Sinoma Science & Technology Co., Ltd. Class A	12,800	22,805	0.00%
Sinomach Automobile Co., Ltd. Class A	15,100	12,814	0.00%
Sinomine Resource Group Co., Ltd. Class A	7,124	34,448	0.01%
Sino-Ocean Group Holding Ltd.	223,000	7,091	0.00%
Sinopharm Group Co., Ltd. Class H	155,200	425,564	0.05%
Sino-Platinum Metals Co., Ltd. Class A	2,327	4,352	0.00%
Sinosoft Co., Ltd. Class A	2,660	7,862	0.00%
Sinosteel Engineering & Technology Co., Ltd. Class A	5,100	4,425	0.00%
Sinotrans Ltd. Class A	24,800	18,073	0.00%
Sinotrans Ltd. Class H	226,000	106,775	0.01%
Sinotruk Hong Kong Ltd.	78,500	230,408	0.03%
Sinotruk Jinan Truck Co., Ltd. Class A	16,020	37,052	0.01%
Skshu Paint Co., Ltd. Class A	5,708	33,121	0.01%
Skyworth Digital Co., Ltd. Class A	3,600	7,807	0.00%
Skyworth Group Ltd.	115,376	47,083	0.01%
SOHO China Ltd.	185,000	16,433	0.00%
Sohu.com Ltd. ADR	2,196	28,943	0.00%
Solareast Holdings Co., Ltd. Class A	11,500	18,343	0.00%
Songcheng Performance Development Co., Ltd. Class A	19,000	24,043	0.00%
Sonoscape Medical Corp. Class A	3,900	15,613	0.00%
SooChow Securities Co., Ltd. Class A	41,480	44,071	0.01%
Southern Publishing & Media Co., Ltd. Class A	7,200	14,819	0.00%
Southwest Securities Co., Ltd. Class A	44,400	28,243	0.00%
Spring Airlines Co., Ltd. Class A	7,900	62,057	0.01%
SSY Group Ltd.	162,000	74,452	0.01%
StarPower Semiconductor Ltd. Class A	1,260	15,416	0.00%
State Grid Information & Communication Co., Ltd. Class A	8,300	21,379	0.00%
State Grid Yingda Co., Ltd. Class A	35,200	26,419	0.00%
STO Express Co., Ltd. Class A	8,400	11,591	0.00%
Sumavision Technologies Co., Ltd. Class A	3,700	2,727	0.00%
Sun Art Retail Group Ltd.	268,000	85,562	0.01%
Sunac China Holdings Ltd.	726,000	216,829	0.03%
Sunac Services Holdings Ltd.	136,800	29,234	0.00%
Sunflower Pharmaceutical Group Co., Ltd. Class A	4,500	12,559	0.00%
Sungrow Power Supply Co., Ltd. Class A	18,177	182,797	0.02%
Suning Universal Co., Ltd. Class A	13,800	4,436	0.00%
Sunny Optical Technology Group Co., Ltd.	79,300	702,863	0.09%
Sunresin New Materials Co., Ltd. Class A	3,525	22,985	0.00%
Sunward Intelligent Equipment Co., Ltd. Class A	6,700	6,845	0.00%
Suofeiya Home Collection Co., Ltd. Class A	8,599	20,123	0.00%
SUPCON Technology Co., Ltd. Class A	6,557	44,362	0.01%
Suzhou Anjie Technology Co., Ltd. Class A	5,300	11,493	0.00%
Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	12,400	49,320	0.01%
Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A	7,700	3,744	0.00%
Suzhou Maxwell Technologies Co., Ltd. Class A	2,600	37,239	0.01%
Suzhou Nanomicro Technology Co., Ltd. Class A	3,607	8,647	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Suzhou Novosense Microelectronics Co., Ltd. Class A	1,100	19,523	0.00%
Suzhou Recodeal Interconnect System Co., Ltd. Class A	2,520	17,200	0.00%
Suzhou Secote Precision Electronic Co., Ltd. Class A	2,800	26,377	0.00%
Suzhou TFC Optical Communication Co., Ltd. Class A	4,032	50,176	0.01%
Suzhou Zelgen Biopharmaceutical Co., Ltd. Class A	2,544	21,592	0.00%
Taiji Computer Corp., Ltd. Class A	3,300	10,644	0.00%
TAL Education Group ADR	49,719	498,184	0.06%
Talkweb Information System Co., Ltd. Class A	10,800	26,936	0.00%
Tangrenshen Group Co., Ltd. Class A	5,500	3,821	0.00%
Tangshan Jidong Cement Co., Ltd. Class A	14,900	10,615	0.00%
TangShan Port Group Co., Ltd. Class A	44,700	28,678	0.00%
Tangshan Sanyou Chemical Industries Co., Ltd. Class A	8,900	6,546	0.00%
Tangshan Sunfar Silicon Industry Co., Ltd. Class A	5,300	7,804	0.00%
Tasly Pharmaceutical Group Co., Ltd. Class A	8,200	16,151	0.00%
Tayho Advanced Materials Group Co., Ltd. Class A	6,000	7,682	0.00%
TCL Electronics Holdings Ltd.	80,000	65,397	0.01%
TCL Technology Group Corp. Class A	159,970	109,603	0.01%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	35,000	42,287	0.01%
TDG Holdings Co., Ltd. Class A	16,400	15,861	0.00%
Telling Telecommunication Holding Co., Ltd. Class A	4,000	7,181	0.00%
Three Squirrels, Inc. Class A	300	1,507	0.00%
Three's Co. Media Group Co., Ltd. Class A	607	2,970	0.00%
Thunder Software Technology Co., Ltd. Class A	2,800	22,716	0.00%
Tianfeng Securities Co., Ltd. Class A	71,800	43,814	0.01%
Tiangong International Co., Ltd.	200,000	48,404	0.01%
Tianjin Capital Environmental Protection Group Co., Ltd. Class A	18,400	14,963	0.00%
Tianjin Chase Sun Pharmaceutical Co., Ltd. Class A	13,300	6,866	0.00%
Tianjin Pharmaceutical Da Re Tang Group Corp., Ltd. Class A	4,000	16,781	0.00%
Tianjin Port Co., Ltd. Class A	50,100	33,234	0.01%
Tianli International Holdings Ltd.	145,000	71,119	0.01%
Tianma Microelectronics Co., Ltd. Class A	18,500	22,755	0.00%
Tianneng Battery Group Co., Ltd. Class A	4,522	16,766	0.00%
Tianneng Power International Ltd.	76,000	80,618	0.01%
Tianqi Lithium Corp. Class A	15,700	70,571	0.01%
Tianqi Lithium Corp. Class H	12,000	37,153	0.01%
Tianshan Aluminum Group Co., Ltd. Class A	7,900	8,469	0.00%
TianShan Material Co., Ltd. Class A	23,600	18,195	0.00%
Tianshui Huatian Technology Co., Ltd. Class A	32,500	51,396	0.01%
Tibet Mineral Development Co., Ltd. Class A	3,700	10,836	0.00%
Tibet Rhodiola Pharmaceutical Holding Co. Class A	2,470	12,428	0.00%
Tibet Tianlu Co., Ltd. Class A	18,900	16,631	0.00%
Tibet Urban Development & Investment Co., Ltd. Class A	8,700	12,775	0.00%
Tingyi Cayman Islands Holding Corp.	220,000	286,614	0.04%
Titan Wind Energy Suzhou Co., Ltd. Class A	8,600	9,266	0.00%
Tofflon Science & Technology Group Co., Ltd. Class A	5,600	10,130	0.00%
Toly Bread Co., Ltd. Class A	470	423	0.00%
Tong Ren Tang Technologies Co., Ltd. Class H	88,000	58,795	0.01%
Tongcheng Travel Holdings Ltd.	138,000	323,329	0.04%
Tongding Interconnection Information Co., Ltd. Class A	16,800	11,762	0.00%
TongFu Microelectronics Co., Ltd. Class A	10,700	43,068	0.01%
Tonghua Dongbao Pharmaceutical Co., Ltd. Class A	11,900	13,065	0.00%
Tonghua Golden-Horse Pharmaceutical Industry Co., Ltd. Class A	8,100	17,322	0.00%
Tongkun Group Co., Ltd. Class A	19,000	30,539	0.00%
Tongling Jingda Special Magnet Wire Co., Ltd. Class A	29,300	29,094	0.00%
Tongling Nonferrous Metals Group Co., Ltd. Class A	87,200	38,365	0.01%
Tongwei Co., Ltd. Class A	35,400	106,612	0.01%
Topchoice Medical Corp. Class A	2,801	16,940	0.00%
Topsec Technologies Group, Inc. Class A	5,500	4,832	0.00%
Topsports International Holdings Ltd.	353,000	135,421	0.02%
TPV Technology Co., Ltd. Class A	56,500	21,395	0.00%
Transfar Zhilian Co., Ltd. Class A	51,700	31,901	0.01%
TravelSky Technology Ltd. Class H	115,000	153,966	0.02%
Triangle Tyre Co., Ltd. Class A	10,100	20,732	0.00%
Trina Solar Co., Ltd. Class A	21,070	55,391	0.01%
Trip.com Group Ltd.	74,752	5,196,491	0.63%
Triumph New Energy Co., Ltd. Class A	1,700	2,198	0.00%
Triumph Science & Technology Co., Ltd. Class A	12,600	19,583	0.00%
TRS Information Technology Corp., Ltd. Class A	7,700	21,963	0.00%
Truking Technology Ltd. Class A	5,800	5,420	0.00%
Tsinghua Tongfang Co., Ltd. Class A	30,700	29,732	0.00%
Tuhu Car, Inc. Class A	63,500	147,143	0.02%
Tunghsu Optoelectronic Technology Co., Ltd.	82,700	4,192	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Unigroup Guoxin Microelectronics Co., Ltd. Class A	7,259	63,647	0.01%
Unilumin Group Co., Ltd. Class A	12,900	12,072	0.00%
Uni-President China Holdings Ltd.	140,267	141,026	0.02%
Unisplendour Corp., Ltd. Class A	8,680	32,904	0.01%
United Nova Technology Co., Ltd. Class A	43,863	30,650	0.00%
Universal Scientific Industrial Shanghai Co., Ltd. Class A	3,800	8,540	0.00%
UTour Group Co., Ltd. Class A	11,500	11,576	0.00%
Valiant Co., Ltd. Class A	8,800	14,384	0.00%
Vanchip Tianjin Technology Co., Ltd. Class A	5,918	26,972	0.00%
Vantone Neo Development Group Co., Ltd. Class A	23,400	23,746	0.00%
Vcanbio Cell & Gene Engineering Corp., Ltd. Class A	8,400	22,083	0.00%
Venus MedTech Hangzhou, Inc. Class H	23,000	16,640	0.00%
Venustech Group, Inc. Class A	5,700	12,283	0.00%
Verisilicon Microelectronics Shanghai Co., Ltd. Class A	4,473	31,944	0.01%
Victory Giant Technology Huizhou Co., Ltd. Class A	7,000	40,132	0.01%
Vipshop Holdings Ltd. ADR	41,266	555,853	0.07%
Visionox Technology, Inc. Class A	14,600	20,444	0.00%
Visual China Group Co., Ltd. Class A	2,800	7,941	0.00%
Vnet Group, Inc. ADR	18,207	86,301	0.01%
Walvax Biotechnology Co., Ltd. Class A	10,600	17,442	0.00%
Wanda Film Holding Co., Ltd. Class A	16,700	27,615	0.00%
Wangfujing Group Co., Ltd. Class A	17,700	37,153	0.01%
Wangsu Science & Technology Co., Ltd. Class A	18,000	25,916	0.00%
Wanhua Chemical Group Co., Ltd. Class A	26,100	253,659	0.03%
Want Want China Holdings Ltd.	531,570	312,046	0.04%
Wanxiang Qianchao Co., Ltd. Class A	48,700	40,796	0.01%
Wasion Holdings Ltd.	50,000	45,894	0.01%
Wasu Media Holding Co., Ltd. Class A	18,000	17,653	0.00%
Weaver Network Technology Co., Ltd. Class A	5,000	33,372	0.01%
Weichai Power Co., Ltd. Class A	64,900	121,110	0.02%
Weichai Power Co., Ltd. Class H	227,000	347,165	0.04%
Weifu High-Technology Group Co., Ltd. Class A	6,900	17,745	0.00%
Weifu High-Technology Group Co., Ltd. Class B	15,600	25,585	0.00%
Weihai Guangwei Composites Co., Ltd. Class A	4,800	22,655	0.00%
Weimob, Inc.	252,000	106,082	0.01%
Wellhope Foods Co., Ltd. Class A	4,100	4,814	0.00%
Wencan Group Co., Ltd. Class A	1,800	5,801	0.00%
Wens Foodstuff Group Co., Ltd. Class A	53,960	121,348	0.02%
West China Cement Ltd.	266,000	54,104	0.01%
Western Mining Co., Ltd. Class A	21,300	46,624	0.01%
Western Region Gold Co., Ltd. Class A	2,300	3,587	0.00%
Western Securities Co., Ltd. Class A	29,200	32,416	0.01%
Western Superconducting Technologies Co., Ltd. Class A	3,788	22,094	0.00%
Will Semiconductor Co., Ltd. Shanghai Class A	10,455	148,690	0.02%
Willfar Information Technology Co., Ltd. Class A	3,432	16,923	0.00%
Winall Hi-Tech Seed Co., Ltd. Class A	4,200	6,751	0.00%
Windey Energy Technology Group Co., Ltd. Class A	5,330	9,612	0.00%
Wingtech Technology Co., Ltd. Class A	8,500	44,900	0.01%
Winner Medical Co., Ltd. Class A	5,840	33,474	0.01%
Winning Health Technology Group Co., Ltd. Class A	16,490	16,082	0.00%
Wonders Information Co., Ltd. Class A	8,100	8,760	0.00%
Wondershare Technology Group Co., Ltd. Class A	1,118	9,617	0.00%
World Union Group, Inc. Class A	5,500	1,940	0.00%
Wuchan Zhongda Group Co., Ltd. Class A	43,600	30,051	0.00%
Wuhan DR Laser Technology Corp., Ltd. Class A	1,504	13,025	0.00%
Wuhan Fingu Electronic Technology Co., Ltd. Class A	400	611	0.00%
Wuhan Jingce Electronic Group Co., Ltd. Class A	2,000	17,517	0.00%
Wuhan Keqian Biology Co., Ltd. Class A	2,768	5,388	0.00%
Wuhan P&S Information Technology Co., Ltd. Class A	14,100	17,919	0.00%
Wuhan Raycus Fiber Laser Technologies Co., Ltd. Class A	3,860	10,074	0.00%
Wuhu Token Science Co., Ltd. Class A	29,500	26,279	0.00%
WUS Printed Circuit Kunshan Co., Ltd. Class A	17,770	95,972	0.01%
Wushang Group Co., Ltd. Class A	6,300	8,976	0.00%
WuXi AppTec Co., Ltd. Class A	24,700	185,179	0.02%
WuXi AppTec Co., Ltd. Class H	37,220	270,719	0.03%
Wuxi Autowell Technology Co., Ltd. Class A	1,426	8,412	0.00%
Wuxi Biologics Cayman, Inc.	424,500	959,612	0.12%
Wuxi Boton Technology Co., Ltd. Class A	1,600	3,993	0.00%
Wuxi NCE Power Co., Ltd. Class A	2,352	10,864	0.00%
Wuxi Paike New Materials Technology Co., Ltd. Class A	1,100	8,055	0.00%
Wuxi Rural Commercial Bank Co., Ltd. Class A	33,500	26,968	0.00%
Wuxi Taiji Industry Ltd. Co. Class A	18,700	17,626	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
XCMG Construction Machinery Co., Ltd. Class A	104,700	113,093	0.01%
XD, Inc.	33,000	106,843	0.01%
XGD, Inc. Class A	5,100	15,047	0.00%
Xiamen Amoytop Biotech Co., Ltd. Class A	4,514	45,112	0.01%
Xiamen Bank Co., Ltd. Class A	24,500	18,822	0.00%
Xiamen C & D, Inc. Class A	17,900	25,650	0.00%
Xiamen Faratronic Co., Ltd. Class A	1,800	29,157	0.00%
Xiamen International Airport Co., Ltd. Class A	13,800	28,628	0.00%
Xiamen Intretech, Inc. Class A	970	2,069	0.00%
Xiamen ITG Group Corp., Ltd. Class A	16,200	14,652	0.00%
Xiamen King Long Motor Group Co., Ltd. Class A	10,000	19,151	0.00%
Xiamen Kingdomway Group Co. Class A	2,500	5,142	0.00%
Xiamen Tungsten Co., Ltd. Class A	7,900	20,736	0.00%
Xiamen Xiangyu Co., Ltd. Class A	11,900	10,520	0.00%
Xi'an Bright Laser Technologies Co., Ltd. Class A	1,317	7,073	0.00%
Xian International Medical Investment Co., Ltd. Class A	12,500	8,990	0.00%
Xi'An Shaangu Power Co., Ltd. Class A	14,300	16,946	0.00%
Xiangcai Co., Ltd. Class A	21,100	20,693	0.00%
Xiangtan Electric Manufacturing Co., Ltd. Class A	7,500	11,534	0.00%
Xiaomi Corp. Class B	1,958,000	8,696,117	1.05%
Xilinmen Furniture Co., Ltd. Class A	1,600	3,653	0.00%
Xinfengming Group Co., Ltd. Class A	2,100	3,184	0.00%
Xinhua Winshare Publishing & Media Co., Ltd. Class A	7,300	15,760	0.00%
Xinhua Winshare Publishing & Media Co., Ltd. Class H	44,000	66,839	0.01%
Xinhuanet Co., Ltd. Class A	2,300	6,999	0.00%
Xinjiang Communications Construction Group Co., Ltd. Class A	2,700	4,108	0.00%
Xinjiang Joinworld Co., Ltd. Class A	13,900	13,443	0.00%
Xinte Energy Co., Ltd. Class H	46,400	44,740	0.01%
Xinxiang Chemical Fiber Co., Ltd. Class A	36,100	19,718	0.00%
Xinxiang Richful Lube Additive Co., Ltd. Class A	1,710	11,085	0.00%
Xinxing Ductile Iron Pipes Co., Ltd. Class A	21,000	10,984	0.00%
Xinyi Energy Holdings Ltd.	182,600	18,570	0.00%
Xinyi Solar Holdings Ltd.	516,000	208,580	0.03%
Xinyu Iron & Steel Co., Ltd. Class A	7,300	3,321	0.00%
Xizang Zhufeng Resources Co., Ltd. Class A	2,800	4,069	0.00%
XPeng, Inc. Class A	156,429	939,426	0.11%
XTC New Energy Materials Xiamen Co., Ltd. Class A	3,255	20,235	0.00%
Xtep International Holdings Ltd.	167,000	121,252	0.02%
Xuji Electric Co., Ltd. Class A	8,400	31,499	0.01%
Yadea Group Holdings Ltd.	140,000	233,215	0.03%
YaGuang Technology Group Co., Ltd. Class A	2,400	1,896	0.00%
Yangling Metron New Material, Inc. Class A	2,900	7,881	0.00%
Yango Group Co., Ltd.	25,800	—	0.00%
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A	10,400	42,342	0.01%
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H	10,000	15,731	0.00%
Yangzhou Yangjie Electronic Technology Co., Ltd. Class A	5,400	32,011	0.01%
Yangzijiang Financial Holding Ltd.	277,700	84,478	0.01%
Yangzijiang Shipbuilding Holdings Ltd.	303,200	664,542	0.08%
Yankershop Food Co., Ltd. Class A	2,179	18,580	0.00%
Yanlord Land Group Ltd.	67,700	32,753	0.01%
Yantai Dongcheng Pharmaceutical Co., Ltd. Class A	5,600	9,321	0.00%
Yantai Eddie Precision Machinery Co., Ltd. Class A	8,060	18,543	0.00%
YanTai Shuangta Food Co., Ltd. Class A	7,200	5,306	0.00%
Yantai Zhenghai Magnetic Material Co., Ltd. Class A	3,800	6,372	0.00%
Yeahka Ltd.	14,000	22,168	0.00%
Yealink Network Technology Corp., Ltd. Class A	7,560	39,749	0.01%
YGSOFT, Inc. Class A	7,171	5,626	0.00%
Yibin Tianyuan Group Co., Ltd. Class A	41,100	25,584	0.00%
YiChang HEC ChangJiang Pharmaceutical Co., Ltd. Class H	40,400	49,720	0.01%
Yidu Tech, Inc.	81,500	50,256	0.01%
Yifan Pharmaceutical Co., Ltd. Class A	5,700	8,323	0.00%
Yifeng Pharmacy Chain Co., Ltd. Class A	9,744	32,027	0.01%
Yihai International Holding Ltd.	54,000	104,831	0.01%
Yihai Kerry Arawana Holdings Co., Ltd. Class A	13,400	59,521	0.01%
Yili Chuanning Biotechnology Co., Ltd. Class A	27,000	43,618	0.01%
Yixintang Pharmaceutical Group Co., Ltd. Class A	2,600	4,611	0.00%
Yonfer Agricultural Technology Co., Ltd. Class A	6,500	11,545	0.00%
Yonghui Superstores Co., Ltd. Class A	82,300	71,073	0.01%
YongXing Special Materials Technology Co., Ltd. Class A	4,670	23,994	0.00%
Yonyou Network Technology Co., Ltd. Class A	34,700	50,716	0.01%
Yotrio Group Co., Ltd. Class A	4,500	1,986	0.00%
Youdao, Inc. ADR	2,570	19,018	0.00%
Youngor Fashion Co., Ltd. Class A	28,800	34,914	0.01%
Youngy Co., Ltd. Class A	1,700	7,387	0.00%
Youzu Interactive Co., Ltd. Class A	5,200	6,623	0.00%
YTO Express Group Co., Ltd. Class A	22,400	43,296	0.01%
Yuan Longping High-tech Agriculture Co., Ltd. Class A	13,900	21,149	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Yuanjie Semiconductor Technology Co., Ltd. Class A	857	15,666	0.00%
Yuexiu Property Co., Ltd.	182,600	119,650	0.02%
Yuexiu REIT	419,817	51,883	0.01%
Yuexiu Transport Infrastructure Ltd.	62,000	30,729	0.00%
Yueyang Forest & Paper Co., Ltd. Class A	27,700	19,167	0.00%
Yum China Holdings, Inc.	44,550	2,146,076	0.26%
YUNDA Holding Group Co., Ltd. Class A	5,860	6,002	0.00%
Yuneng Technology Co., Ltd. Class A	1,771	11,772	0.00%
Yunnan Aluminium Co., Ltd. Class A	26,100	48,101	0.01%
Yunnan Baiyao Group Co., Ltd. Class A	15,160	123,795	0.02%
Yunnan Botanee Bio-Technology Group Co., Ltd. Class A	5,386	31,319	0.01%
Yunnan Chihong Zinc&Germanium Co., Ltd. Class A	50,300	38,163	0.01%
Yunnan Copper Co., Ltd. Class A	16,600	27,563	0.00%
Yunnan Energy Investment Co., Ltd. Class A	9,200	14,286	0.00%
Yunnan Energy New Material Co., Ltd. Class A	9,100	39,653	0.01%
Yunnan Lincang Xinyuan Germanium Industrial Co., Ltd. Class A	7,700	19,823	0.00%
Yunnan Tin Co., Ltd. Class A	16,700	31,915	0.01%
Yunnan Yuntianhua Co., Ltd. Class A	12,600	38,273	0.01%
Yusys Technologies Co., Ltd. Class A	3,360	8,934	0.00%
Yutong Bus Co., Ltd. Class A	17,000	61,086	0.01%
Zai Lab Ltd.	116,510	313,475	0.04%
Zangge Mining Co., Ltd. Class A	11,500	43,437	0.01%
ZEEKR Intelligent Technology Holding Ltd. ADR	2,656	75,377	0.01%
Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A	5,300	154,853	0.02%
Zhaojin Mining Industry Co., Ltd. Class H	187,500	264,549	0.03%
Zhejiang Ackome New Energy Technology	20,400	—	0.00%
Zhejiang Ausun Pharmaceutical Co., Ltd. Class A	6,664	9,068	0.00%
Zhejiang Cfmoto Power Co., Ltd. Class A	1,000	21,395	0.00%
Zhejiang Chengchang Technology Co., Ltd. Class A	3,600	18,683	0.00%
Zhejiang China Commodities City Group Co., Ltd. Class A	40,400	73,795	0.01%
Zhejiang China Light & Textile Industrial City Group Co., Ltd. Class A	51,600	26,357	0.00%
Zhejiang Chint Electrics Co., Ltd. Class A	16,200	51,657	0.01%
Zhejiang Communications Technology Co., Ltd. Class A	31,780	17,662	0.00%
Zhejiang Conba Pharmaceutical Co., Ltd. Class A	19,000	12,060	0.00%
Zhejiang Construction Investment Group Co., Ltd. Class A	12,000	14,351	0.00%
Zhejiang Crystal-Optech Co., Ltd. Class A	15,700	47,518	0.01%
Zhejiang Dahua Technology Co., Ltd. Class A	22,500	49,036	0.01%
Zhejiang Daily Digital Culture Group Co., Ltd. Class A	7,500	10,686	0.00%
Zhejiang Dingli Machinery Co., Ltd. Class A	3,800	33,396	0.01%
Zhejiang Dun'An Artificial Environment Co., Ltd. Class A	8,400	12,369	0.00%
Zhejiang Expressway Co., Ltd. Class H	180,080	129,590	0.02%
Zhejiang Garden Biopharmaceutical Co., Ltd. Class A	1,000	1,997	0.00%
Zhejiang Haikong Nanke Huatie Digital Intelligence & Technology Co., Ltd. Class A	32,200	25,351	0.00%
Zhejiang Hailiang Co., Ltd. Class A	9,600	14,057	0.00%
Zhejiang Hailide New Material Co., Ltd. Class A	10,800	6,311	0.00%
Zhejiang HangKe Technology, Inc. Co. Class A	1,871	4,552	0.00%
Zhejiang Hisoar Pharmaceutical Co., Ltd. Class A	8,900	6,255	0.00%
Zhejiang Huace Film & Television Co., Ltd. Class A	17,200	16,915	0.00%
Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	8,600	20,933	0.00%
Zhejiang Huatong Meat Products Co., Ltd. Class A	6,700	11,508	0.00%
Zhejiang Huayou Cobalt Co., Ltd. Class A	11,390	45,396	0.01%
Zhejiang Jiahua Energy Chemical Industry Co., Ltd. Class A	27,300	29,637	0.00%
Zhejiang Jiecang Linear Motion Technology Co., Ltd. Class A	1,700	5,722	0.00%
Zhejiang Jiemei Electronic & Technology Co., Ltd. Class A	1,800	5,088	0.00%
Zhejiang Jinggong Integration Technology Co., Ltd. Class A	8,800	19,778	0.00%
Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	13,200	57,356	0.01%
Zhejiang Jingu Co., Ltd. Class A	13,600	19,340	0.00%
Zhejiang Jingxin Pharmaceutical Co., Ltd. Class A	7,260	12,658	0.00%
Zhejiang Jinke Tom Culture Industry Co., Ltd. Class A	25,300	19,781	0.00%
Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A	5,800	10,808	0.00%
Zhejiang Juhua Co., Ltd. Class A	23,000	75,565	0.01%
Zhejiang Leapmotor Technology Co., Ltd.	80,300	336,481	0.04%
Zhejiang Longsheng Group Co., Ltd. Class A	45,300	63,493	0.01%
Zhejiang Medicine Co., Ltd. Class A	13,200	28,516	0.00%
Zhejiang Meida Industrial Co., Ltd. Class A	400	400	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Zhejiang Narada Power Source Co., Ltd. Class A	4,100	9,014	0.00%
Zhejiang NHU Co., Ltd. Class A	28,440	85,109	0.01%
Zhejiang Orient Financial Holdings Group Co., Ltd. Class A	26,350	16,726	0.00%
Zhejiang Orient Gene Biotech Co., Ltd. Class A	744	2,972	0.00%
Zhejiang Qianjiang Motorcycle Co., Ltd. Class A	1,500	3,680	0.00%
Zhejiang Runtu Co., Ltd. Class A	700	640	0.00%
Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	17,200	55,080	0.01%
Zhejiang Sanmei Chemical Industry Co., Ltd. Class A	3,400	17,775	0.00%
Zhejiang Semir Garment Co., Ltd. Class A	2,600	2,486	0.00%
Zhejiang Shaoxing RuiFeng Rural Commercial Bank Co., Ltd. Class A	31,300	24,003	0.00%
Zhejiang Shuanghuan Driveline Co., Ltd. Class A	3,300	13,764	0.00%
Zhejiang Supor Co., Ltd. Class A	3,800	27,542	0.00%
Zhejiang Tiantie Industry Co., Ltd. Class A	6,900	4,126	0.00%
Zhejiang Tianyu Pharmaceutical Co., Ltd. Class A	1,160	2,632	0.00%
Zhejiang Wanfeng Auto Wheel Co., Ltd. Class A	21,900	56,529	0.01%
Zhejiang Wanliyang Co., Ltd. Class A	4,100	3,462	0.00%
Zhejiang Wanma Co., Ltd. Class A	4,800	5,531	0.00%
Zhejiang Weiming Environment Protection Co., Ltd. Class A	2,080	6,128	0.00%
Zhejiang Weixing Industrial Development Co., Ltd. Class A	14,400	27,794	0.00%
Zhejiang Weixing New Building Materials Co., Ltd. Class A	11,500	19,784	0.00%
Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	2,300	6,366	0.00%
Zhejiang Xianju Pharmaceutical Co., Ltd. Class A	4,700	6,364	0.00%
Zhejiang Xinan Chemical Industrial Group Co., Ltd. Class A	4,900	5,860	0.00%
Zhejiang Yasha Decoration Co., Ltd. Class A	2,900	1,525	0.00%
Zhejiang Yinlun Machinery Co., Ltd. Class A	8,100	20,654	0.00%
Zhejiang Yonggui Electric Equipment Co., Ltd. Class A	5,700	13,773	0.00%
Zhejiang Yongtai Technology Co., Ltd. Class A	4,100	4,993	0.00%
Zhengzhou Coal Mining Machinery Group Co., Ltd. Class A	10,800	19,095	0.00%
Zheshang Securities Co., Ltd. Class A	42,400	70,691	0.01%
Zhewen Interactive Group Co., Ltd. Class A	25,900	21,097	0.00%
Zhihu, Inc. ADR	7,389	26,157	0.00%
ZhongAn Online P&C Insurance Co., Ltd. Class H	84,000	127,385	0.02%
Zhongji Innolight Co., Ltd. Class A	8,200	137,953	0.02%
Zhongjin Gold Corp., Ltd. Class A	37,100	60,793	0.01%
Zhongmin Energy Co., Ltd. Class A	24,000	19,909	0.00%
Zhongnongfa Seed Industry Group Co., Ltd. Class A	15,400	14,159	0.00%
Zhongshan Broad Ocean Motor Co., Ltd. Class A	71,800	57,409	0.01%
Zhongshan Public Utilities Group Co., Ltd. Class A	31,900	40,106	0.01%
Zhongsheng Group Holdings Ltd.	74,000	132,987	0.02%
Zhongtai Securities Co., Ltd. Class A	38,200	34,186	0.01%
Zhongtian Group Co. Ltd.	31,200	—	0.00%
Zhou Hei Ya International Holdings Co., Ltd.	101,000	22,754	0.00%
Zhuhai Aerospace Microchips Science & Technology Co., Ltd. Class A	9,500	16,939	0.00%
Zhuhai CosMX Battery Co., Ltd. Class A	5,452	11,941	0.00%
Zhuhai Huafa Properties Co., Ltd. Class A	15,300	12,004	0.00%
Zhuhai Port Co., Ltd. Class A	36,400	25,286	0.00%
Zhuzhou CRRC Times Electric Co., Ltd. Class A	5,522	36,044	0.01%
Zhuzhou CRRC Times Electric Co., Ltd. Class H	61,800	260,949	0.03%
Zhuzhou Hongda Electronics Corp., Ltd. Class A	1,700	7,202	0.00%
Zhuzhou Kibing Group Co., Ltd. Class A	16,500	12,608	0.00%
Zhuzhou Times New Material Technology Co., Ltd. Class A	14,700	25,650	0.00%
Zibo Qixiang Tengda Chemical Co., Ltd. Class A	28,376	19,442	0.00%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	49,800	49,044	0.01%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H	194,200	142,501	0.02%
Zotye Automobile Co., Ltd. Class A	30,000	9,766	0.00%
ZTE Corp. Class A	30,200	166,189	0.02%
ZTE Corp. Class H	96,000	300,929	0.04%
ZWSOFT Co., Ltd. Guangzhou Class A	602	7,017	0.00%
		222,313,767	**26.84%**
Colombia 0.07% (31 December 2023: 0.11%)			
Bancolombia SA - Preference Shares	55,288	441,497	0.05%
Cementos Argos SA	69,602	161,147	0.02%
		602,644	**0.07%**
Czech Republic 0.06% (31 December 2023: 0.06%)			
Komercni Banka A.S.	9,137	318,886	0.04%
Moneta Money Bank A.S.	40,287	205,147	0.02%
		524,033	**0.06%**
Egypt 0.09% (31 December 2023: 0.13%)			
Commercial International Bank - Egypt (CIB)	297,388	459,275	0.05%
EFG Holding SAE.	128,910	52,497	0.01%
Fawry for Banking & Payment Technology Services SAE	317,113	53,341	0.01%
Talaat Moustafa Group	135,967	149,796	0.02%
Telecom Egypt Co.	36,763	23,940	0.00%
		738,849	**0.09%**
Greece 0.49% (31 December 2023: 0.46%)			
Aegean Airlines SA	4,440	46,528	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Aktor SA Holding Co. Technical And Energy Projects	6,678	33,711	0.00%
Alpha Services & Holdings SA	255,575	427,936	0.05%
Athens International Airport SA	8,278	68,575	0.01%
Autohellas Tourist & Trading SA	2,048	21,589	0.00%
Cenergy Holdings SA	6,986	68,289	0.01%
Ellaktor SA	8,219	18,979	0.00%
Eurobank Ergasias Services & Holdings SA	303,419	700,645	0.09%
Fourlis Holdings SA	5,137	19,735	0.00%
Hellenic Exchanges - Athens Stock Exchange SA	8,539	39,878	0.01%
Hellenic Telecommunications Organization SA	22,286	343,388	0.04%
Holding Co. ADMIE IPTO SA	10,913	29,099	0.00%
Ideal Holdings SA	4,094	25,182	0.00%
JUMBO SA	13,063	345,743	0.04%
LAMDA Development SA	10,568	79,995	0.01%
National Bank of Greece SA	101,779	807,304	0.10%
Optima bank SA	7,553	101,205	0.01%
Piraeus Financial Holdings SA	123,162	491,007	0.06%
Piraeus Port Authority SA	914	28,393	0.00%
Quest Holdings SA	2,369	14,694	0.00%
Sarantis SA	4,050	45,628	0.01%
Terna Energy SA	5,770	119,138	0.02%
Titan Cement International SA	4,746	197,562	0.02%
Viohalco SA	3,864	21,766	0.00%
		4,095,969	**0.49%**
Hungary 0.26% (31 December 2023: 0.25%)			
Magyar Telekom Telecommunications plc ADR	41,527	133,175	0.02%
Opus Global Nyrt	39,265	49,914	0.00%
OTP Bank Nyrt	27,888	1,522,648	0.18%
Richter Gedeon Nyrt	18,120	474,367	0.06%
		2,180,104	**0.26%**
Iceland 0.12% (31 December 2023: 0.13%)			
Alvotech SA	10,343	132,116	0.02%
Arion Banki HF	155,497	186,874	0.02%
Eimskipafelag Islands hf	15,564	43,009	0.01%
Festi hf	32,577	66,579	0.01%
Hagar hf	134,413	102,532	0.01%
Hampidjan HF	51,759	38,179	0.01%
Icelandair Group HF	2,063,483	21,680	0.00%
Islandsbanki HF	132,650	118,369	0.02%
Kvika banki hf	638,976	94,265	0.01%
Reitir fasteignafelag hf	90,509	76,206	0.01%
Siminn HF	222,597	21,625	0.00%
Sjova-Almennar Tryggingar hf	95,590	33,225	0.00%
Vatryggingafelag Islands Hf	182,531	28,373	0.00%
		963,032	**0.12%**
India 20.63% (31 December 2023: 18.22%)			
360 ONE WAM Ltd.	27,164	398,130	0.05%
Aarti Industries Ltd.	23,831	114,139	0.01%
Aavas Financiers Ltd.	5,802	113,822	0.01%
ACC Ltd.	9,459	226,770	0.03%
Action Construction Equipment Ltd.	4,435	78,087	0.01%
Adani Green Energy Ltd.	37,092	450,881	0.05%
Adani Ports & Special Economic Zone Ltd.	88,645	1,274,688	0.15%
Adani Wilmar Ltd.	19,847	71,412	0.01%
Aditya Birla Capital Ltd.	96,832	201,120	0.02%
Aditya Birla Fashion & Retail Ltd.	59,354	194,083	0.02%
Aditya Birla Real Estate Ltd.	6,199	181,643	0.02%
Affle India Ltd.	6,604	137,555	0.02%
AIA Engineering Ltd.	4,784	190,136	0.02%
Ajanta Pharma Ltd.	5,143	176,143	0.02%
Akzo Nobel India Ltd.	1,559	65,350	0.01%
Alembic Pharmaceuticals Ltd.	5,014	62,445	0.01%
Alkem Laboratories Ltd.	6,235	410,301	0.05%
Alkyl Amines Chemicals	1,807	37,191	0.00%
Allcargo Logistics Ltd.	36,342	21,322	0.00%
Alok Industries Ltd.	118,841	29,178	0.00%
Amara Raja Energy & Mobility Ltd.	15,707	220,147	0.03%
Amber Enterprises India Ltd.	2,286	197,257	0.02%
Anand Rathi Wealth Ltd.	1,880	86,608	0.01%
Anant Raj Ltd.	16,454	164,389	0.02%
Angel One Ltd.	6,841	234,255	0.03%
APL Apollo Tubes Ltd.	23,672	433,617	0.05%
Apollo Hospitals Enterprise Ltd.	12,063	1,028,058	0.12%
Apollo Tyres Ltd.	46,033	284,649	0.03%
Aptus Value Housing Finance India Ltd.	24,079	81,408	0.01%
Archean Chemical Industries Ltd.	6,079	47,541	0.01%
Arvind Ltd.	18,303	87,738	0.01%
Asahi India Glass Ltd.	12,640	112,605	0.01%
Ashok Leyland Ltd.	170,127	438,166	0.05%
Asian Paints Ltd.	55,207	1,471,101	0.18%
Aster DM Healthcare Ltd.	35,607	213,753	0.03%
Astral Ltd.	14,732	284,311	0.03%
AstraZeneca Pharma India Ltd.	784	66,896	0.01%
Atul Ltd.	1,840	149,582	0.02%
AU Small Finance Bank Ltd.	44,181	288,524	0.03%
Aurobindo Pharma Ltd.	32,578	507,808	0.06%
Avenue Supermarts Ltd.	18,281	760,558	0.09%
Axis Bank Ltd.	275,652	3,428,032	0.41%
Bajaj Auto Ltd.	8,068	829,155	0.10%
Bajaj Consumer Care Ltd.	14,578	33,619	0.00%
Bajaj Electricals Ltd.	4,955	44,423	0.01%
Bajaj Finance Ltd.	33,450	2,665,803	0.32%
Bajaj Finserv Ltd.	46,732	855,943	0.10%
Bajaj Holdings & Investment Ltd.	3,203	444,710	0.05%
Balaji Amines Ltd.	2,117	44,180	0.01%
Balkrishna Industries Ltd.	9,765	331,922	0.04%
Balrampur Chini Mills Ltd.	14,549	90,033	0.01%
Bandhan Bank Ltd.	95,355	177,158	0.02%
Bank of Baroda	122,624	344,538	0.04%
Bank of India	111,407	132,600	0.02%
Bank of Maharashtra	181,758	110,799	0.01%
BASF India Ltd.	1,357	88,174	0.01%
Bata India Ltd.	7,977	128,105	0.02%
Bayer CropScience Ltd.	1,564	101,405	0.01%
Berger Paints India Ltd.	34,043	178,359	0.02%
Bharti Airtel Ltd.	12,333	169,609	0.02%
Bharti Airtel Ltd. (XNSE)	307,670	5,705,895	0.69%
Bharti Hexacom Ltd.	8,826	150,193	0.02%
Bikaji Foods International Ltd.	7,683	69,948	0.01%
Biocon Ltd.	55,944	238,737	0.03%
Birla Corp., Ltd.	3,028	43,768	0.01%
Birlasoft Ltd.	18,379	120,292	0.01%
BLS International Services Ltd.	12,320	69,505	0.01%
Blue Dart Express Ltd.	737	59,979	0.01%
Blue Star Ltd.	15,774	394,130	0.05%
Bombay Burmah Trading Co.	2,908	72,031	0.01%
Borosil Renewables Ltd.	5,547	36,312	0.00%
Bosch Ltd.	1,047	417,023	0.05%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Brigade Enterprises Ltd.	15,986	232,096	0.03%
Brightcom Group Ltd.	155,649	18,635	0.00%
Britannia Industries Ltd.	14,422	802,305	0.10%
BSE Ltd.	7,938	493,764	0.06%
Campus Activewear Ltd.	7,588	28,606	0.00%
Can Finance Homes Ltd.	10,357	91,855	0.01%
Canara Bank	213,843	250,076	0.03%
Capri Global Capital Ltd.	17,892	39,003	0.00%
Carborundum Universal Ltd.	13,047	195,011	0.02%
Care Ratings Ltd.	2,730	43,993	0.01%
CCL Products India Ltd.	9,903	85,845	0.01%
Ceat Ltd.	2,706	102,165	0.01%
Cello World Ltd.	6,911	61,079	0.01%
Central Depository Services India Ltd.	12,181	250,218	0.03%
Century Plyboards India Ltd.	7,297	62,931	0.01%
Cera Sanitaryware Ltd.	697	61,767	0.01%
CG Power & Industrial Solutions Ltd.	77,203	656,481	0.08%
Chalet Hotels Ltd.	8,920	101,501	0.01%
Chambal Fertilisers & Chemicals Ltd.	20,294	117,087	0.01%
Chemplast Sanmar Ltd.	6,373	37,231	0.00%
Cholamandalam Financial Holdings Ltd.	11,381	185,955	0.02%
Cholamandalam Investment & Finance Co., Ltd.	49,548	686,355	0.08%
CIE Automotive India Ltd.	13,874	76,287	0.01%
Cipla Ltd.	65,335	1,166,836	0.14%
City Union Bank Ltd.	39,842	80,197	0.01%
Clean Science & Technology Ltd.	3,023	50,249	0.01%
CMS Info Systems Ltd.	18,942	108,512	0.01%
Coforge Ltd.	7,706	869,752	0.10%
Colgate-Palmolive India Ltd.	16,291	510,087	0.06%
Computer Age Management Services Ltd.	5,407	320,541	0.04%
Concord Biotech Ltd.	7,202	185,973	0.02%
Coromandel International Ltd.	14,897	327,116	0.04%
Craftsman Automation Ltd.	1,370	86,173	0.01%
CreditAccess Grameen Ltd.	6,510	67,413	0.01%
CRISIL Ltd.	2,033	157,986	0.02%
Crompton Greaves Consumer Electricals Ltd.	77,795	359,653	0.04%
Dabur India Ltd.	70,919	419,978	0.05%
Dalmia Bharat Ltd.	9,717	200,580	0.02%
DCB Bank Ltd.	16,172	22,862	0.00%
DCM Shriram Ltd.	5,314	71,501	0.01%
Deepak Fertilisers & Petrochemicals Corp., Ltd.	8,398	117,362	0.01%
Deepak Nitrite Ltd.	8,114	236,396	0.03%
Delhivery Ltd.	64,876	262,304	0.03%
Devyani International Ltd.	48,935	104,285	0.01%
Dhani Services Ltd.	45,185	49,558	0.01%
Divi's Laboratories Ltd.	15,393	1,096,539	0.13%
Dixon Technologies India Ltd.	4,547	952,608	0.11%
DLF Ltd.	74,418	717,027	0.09%
Dr Lal PathLabs Ltd.	4,347	152,344	0.02%
Dr Reddy's Laboratories Ltd.	73,518	1,192,329	0.14%
eClerx Services Ltd.	2,683	109,164	0.01%
Edelweiss Financial Services Ltd.	73,972	106,957	0.01%
Eicher Motors Ltd.	16,781	945,132	0.11%
EID Parry India Ltd.	12,130	126,615	0.02%
EIH Ltd.	23,551	115,494	0.01%
Elecon Engineering Co., Ltd.	11,505	85,266	0.01%
Electrosteel Castings Ltd.	38,528	62,683	0.01%
Elgi Equipments Ltd.	25,845	175,030	0.02%
Emami Ltd.	24,632	172,842	0.02%
Embassy Office Parks REIT	106,159	458,184	0.06%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Endurance Technologies Ltd.	3,793	95,255	0.01%
EPL Ltd.	20,776	62,973	0.01%
Equinox India Developments Ltd.	68,117	92,190	0.01%
Equitas Small Finance Bank Ltd.	63,302	47,336	0.01%
Eris Lifesciences Ltd.	7,656	122,843	0.01%
Escorts Kubota Ltd.	4,088	159,127	0.02%
Exide Industries Ltd.	55,377	269,434	0.03%
Federal Bank Ltd.	220,256	514,586	0.06%
Fine Organic Industries Ltd.	846	44,071	0.01%
Finolex Cables Ltd.	10,257	141,610	0.02%
Finolex Industries Ltd.	33,424	98,206	0.01%
Firstsource Solutions Ltd.	34,334	150,789	0.02%
Five-Star Business Finance Ltd.	25,131	227,141	0.03%
Fortis Healthcare Ltd.	60,533	508,968	0.06%
FSN E-Commerce Ventures Ltd.	170,930	326,951	0.04%
G R Infraprojects Ltd.	2,652	45,565	0.01%
Galaxy Surfactants Ltd.	1,480	43,541	0.01%
Garware Technical Fibres Ltd.	1,032	57,349	0.01%
Gateway Distriparks Ltd.	37,387	34,918	0.00%
GE Vernova T&D India Ltd.	15,043	364,752	0.04%
General Insurance Corp. of India	36,234	188,018	0.02%
Genus Power Infrastructures Ltd.	19,737	88,491	0.01%
Gillette India Ltd.	1,035	115,490	0.01%
GlaxoSmithKline Pharmaceuticals Ltd.	5,132	134,984	0.02%
Glenmark Pharmaceuticals Ltd.	17,532	329,512	0.04%
Global Health Ltd.	13,405	168,866	0.02%
GMM Pfaudler Ltd.	3,365	46,322	0.01%
GMR Airports Ltd.	444,554	407,927	0.05%
Godawari Power & Ispat Ltd.	30,935	73,018	0.01%
Godrej Agrovet Ltd.	4,788	41,578	0.00%
Godrej Consumer Products Ltd.	44,810	566,342	0.07%
Godrej Industries Ltd.	7,672	104,505	0.01%
Godrej Properties Ltd.	13,919	453,026	0.05%
Gokaldas Exports Ltd.	7,255	95,952	0.01%
Granules India Ltd.	15,806	109,350	0.01%
Graphite India Ltd.	7,781	51,377	0.01%
Grasim Industries Ltd.	45,699	1,303,867	0.16%
Great Eastern Shipping Co., Ltd.	11,610	130,456	0.02%
Grindwell Norton Ltd.	5,638	126,433	0.02%
Gujarat Fluorochemicals Ltd.	4,727	229,996	0.03%
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.	9,163	59,828	0.01%
Gujarat Pipavav Port Ltd.	29,272	62,323	0.01%
Gujarat State Fertilizers & Chemicals Ltd.	27,166	62,713	0.01%
Happiest Minds Technologies Ltd.	9,174	78,733	0.01%
Havells India Ltd.	28,606	559,699	0.07%
HCL Technologies Ltd.	127,589	2,857,475	0.34%
HDFC Asset Management Co., Ltd.	12,396	607,980	0.07%
HDFC Bank Ltd.	678,132	14,042,444	1.69%
HDFC Life Insurance Co., Ltd.	120,643	869,519	0.10%
Hero MotoCorp Ltd.	15,980	776,585	0.09%
Himadri Speciality Chemical Ltd.	28,494	194,600	0.02%
Hindustan Copper Ltd.	30,453	88,196	0.01%
Hindustan Unilever Ltd.	107,047	2,909,373	0.35%
Hindustan Zinc Ltd.	43,897	227,653	0.03%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Hitachi Energy India Ltd.	1,249	210,256	0.03%
Home First Finance Co. India Ltd.	5,373	66,245	0.01%
Honasa Consumer Ltd.	26,100	77,800	0.01%
Honeywell Automation India Ltd.	267	130,847	0.02%
Housing & Urban Development Corp., Ltd.	59,016	161,792	0.02%
ICICI Bank Ltd.	548,501	8,211,138	0.99%
ICICI Lombard General Insurance Co., Ltd.	28,983	605,211	0.07%
ICICI Prudential Life Insurance Co., Ltd.	47,569	363,850	0.04%
ICICI Securities Ltd.	8,410	84,121	0.01%
IDBI Bank Ltd.	62,008	55,400	0.01%
IDFC First Bank Ltd.	458,919	338,452	0.04%
IFCI Ltd.	64,784	47,112	0.01%
IIFL Finance Ltd.	39,813	192,290	0.02%
IndiaMart InterMesh Ltd.	3,336	87,626	0.01%
Indian Bank	32,161	199,077	0.02%
Indian Energy Exchange Ltd.	53,713	114,047	0.01%
Indian Hotels Co., Ltd. Class A	99,771	1,022,663	0.12%
Indian Railway Catering & Tourism Corp., Ltd.	35,553	326,778	0.04%
Indian Railway Finance Corp., Ltd.	214,339	373,130	0.04%
Indian Renewable Energy Development Agency Ltd.	84,552	212,581	0.03%
Indus Towers Ltd.	165,272	659,824	0.08%
Infibeam Avenues Ltd.	183,144	55,662	0.01%
Info Edge India Ltd.	9,268	939,344	0.11%
Infosys Ltd.	422,931	9,287,180	1.12%
Inox Wind Ltd.	80,195	169,563	0.02%
Intellect Design Arena Ltd.	11,413	127,436	0.02%
InterGlobe Aviation Ltd.	22,344	1,188,596	0.14%
ION Exchange India Ltd.	9,533	73,179	0.01%
Ipca Laboratories Ltd.	16,055	317,898	0.04%
IRB Infrastructure Developers Ltd.	348,108	232,740	0.03%
IRB InvIT Fund	63,867	44,752	0.01%
IRCON International Ltd.	27,687	69,533	0.01%
Jai Balaji Industries Ltd.	8,081	84,785	0.01%
Jammu & Kashmir Bank Ltd.	40,166	47,300	0.01%
JB Chemicals & Pharmaceuticals Ltd.	8,307	178,936	0.02%
JBM Auto Ltd.	4,385	78,236	0.01%
Jindal Saw Ltd.	28,244	96,133	0.01%
Jio Financial Services Ltd.	375,988	1,311,794	0.16%
JK Lakshmi Cement Ltd.	8,000	78,128	0.01%
JK Paper Ltd.	7,829	37,932	0.00%
JK Tyre & Industries Ltd.	13,447	61,028	0.01%
JM Financial Ltd.	49,257	74,794	0.01%
JSW Infrastructure Ltd.	27,821	103,337	0.01%
Jubilant Foodworks Ltd.	44,086	369,779	0.04%
Jubilant Ingrevia Ltd.	8,998	86,503	0.01%
Jubilant Pharmova Ltd. Class A	9,211	118,906	0.01%
Jupiter Life Line Hospitals Ltd.	4,069	74,276	0.01%
Jupiter Wagons Ltd.	13,812	80,818	0.01%
Just Dial Ltd.	1,710	19,844	0.00%
Jyothy Labs Ltd.	16,822	78,025	0.01%
Kajaria Ceramics Ltd.	10,044	135,965	0.02%
Kalpataru Projects International Ltd.	11,959	181,200	0.02%
Kalyan Jewellers India Ltd.	48,687	435,753	0.05%
Kansai Nerolac Paints Ltd.	23,143	71,634	0.01%
Karnataka Bank Ltd.	20,782	52,075	0.01%
Karur Vysya Bank Ltd.	45,357	115,033	0.01%
Kaveri Seed Co., Ltd.	1,679	17,129	0.00%
Kaynes Technology India Ltd.	3,201	277,324	0.03%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
KEC International Ltd.	14,891	208,510	0.03%
KEI Industries Ltd.	6,784	351,558	0.04%
Kfin Technologies Ltd.	7,623	136,876	0.02%
Kirloskar Pneumatic Co., Ltd.	5,174	92,887	0.01%
KNR Constructions Ltd.	15,364	62,119	0.01%
Kotak Mahindra Bank Ltd.	107,008	2,232,371	0.27%
KPI Green Energy Ltd.	7,807	74,332	0.01%
KPIT Technologies Ltd.	19,570	334,808	0.04%
KPR Mill Ltd.	10,061	116,835	0.01%
KRBL Ltd.	7,716	27,096	0.00%
Krishna Institute of Medical Sciences Ltd.	29,517	206,172	0.02%
Laurus Labs Ltd.	47,319	333,114	0.04%
Lemon Tree Hotels Ltd.	77,076	137,706	0.02%
LIC Housing Finance Ltd.	37,845	264,364	0.03%
Linde India Ltd.	2,501	175,160	0.02%
LMW Ltd.	662	136,661	0.02%
LT Foods Ltd.	18,736	91,717	0.01%
Lupin Ltd.	28,768	791,564	0.10%
Macrotech Developers Ltd.	31,384	509,322	0.06%
Maharashtra Seamless Ltd.	6,978	57,131	0.01%
Mahindra & Mahindra Financial Services Ltd.	69,578	215,324	0.03%
Mahindra Lifespace Developers Ltd.	8,161	44,182	0.01%
Manappuram Finance Ltd.	69,076	152,048	0.02%
Mankind Pharma Ltd.	11,363	382,298	0.05%
Marico Ltd.	64,506	481,834	0.06%
Marksans Pharma Ltd.	28,915	100,190	0.01%
Maruti Suzuki India Ltd.	16,726	2,121,360	0.26%
Mastek Ltd.	2,106	73,255	0.01%
Max Financial Services Ltd.	29,021	377,585	0.05%
Max Healthcare Institute Ltd.	89,124	1,174,405	0.14%
Medplus Health Services Ltd.	9,149	88,788	0.01%
Metro Brands Ltd.	3,284	46,676	0.01%
Metropolis Healthcare Ltd.	3,018	73,205	0.01%
Minda Corp., Ltd.	8,774	50,166	0.01%
Motherson Sumi Wiring India Ltd.	206,255	140,308	0.02%
Motilal Oswal Financial Services Ltd.	17,321	192,969	0.02%
Mphasis Ltd.	13,328	443,241	0.05%
MRF Ltd.	311	474,543	0.06%
Mrs Bectors Food Specialities Ltd.	3,242	62,050	0.01%
Multi Commodity Exchange of India Ltd.	2,945	214,445	0.03%
Muthoot Finance Ltd.	13,486	336,489	0.04%
Narayana Hrudayalaya Ltd.	8,247	122,606	0.01%
Natco Pharma Ltd.	9,960	161,394	0.02%
Navin Fluorine International Ltd.	4,534	171,894	0.02%
Nazara Technologies Ltd.	5,515	65,287	0.01%
NBCC India Ltd.	105,945	115,023	0.01%
NCC Ltd.	53,677	171,726	0.02%
Nestle India Ltd.	43,110	1,092,708	0.13%
Network18 Media & Investments Ltd.	82,656	69,049	0.01%
Neuland Laboratories Ltd.	937	150,200	0.02%
New India Assurance Co., Ltd.	25,581	60,512	0.01%
Newgen Software Technologies Ltd.	7,388	146,856	0.02%
Nexus Select Trust REIT	145,999	232,282	0.03%
NHPC Ltd.	352,409	332,142	0.04%
NIIT Learning Systems Ltd.	9,700	51,081	0.01%
NIIT Ltd.	9,926	22,118	0.00%
Nippon Life India Asset Management Ltd.	20,053	170,283	0.02%
NMDC Steel Ltd.	128,292	64,660	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
NOCIL Ltd.	14,691	41,818	0.00%
Nuvama Wealth Management Ltd.	1,277	103,282	0.01%
Nuvoco Vistas Corp., Ltd.	12,928	52,889	0.01%
Oberoi Realty Ltd.	13,900	375,288	0.05%
Olectra Greentech Ltd.	4,385	74,090	0.01%
One 97 Communications Ltd.	41,841	497,442	0.06%
Onesource Speciality Pharma Ltd.	3,706	72,290	0.01%
Oracle Financial Services Software Ltd.	2,756	411,706	0.05%
Orient Electric Ltd.	17,479	47,555	0.01%
Page Industries Ltd.	766	425,119	0.05%
Paisalo Digital Ltd.	67,200	39,230	0.00%
Patanjali Foods Ltd.	12,616	262,587	0.03%
PB Fintech Ltd.	37,718	929,075	0.11%
Persistent Systems Ltd.	12,121	914,266	0.11%
Pfizer Ltd.	517	31,894	0.00%
PG Electroplast Ltd.	14,819	169,733	0.02%
Phoenix Mills Ltd.	22,675	432,769	0.05%
PI Industries Ltd.	9,902	426,279	0.05%
Pidilite Industries Ltd.	18,426	625,060	0.08%
Piramal Enterprises Ltd.	14,469	186,698	0.02%
Piramal Pharma Ltd.	62,201	193,439	0.02%
PNB Housing Finance Ltd.	14,602	149,698	0.02%
PNC Infratech Ltd.	14,721	57,353	0.01%
Poly Medicure Ltd.	4,644	141,861	0.02%
Polyplex Corp., Ltd.	2,432	36,741	0.00%
Poonawalla Fincorp Ltd.	33,285	122,213	0.01%
Power Finance Corp., Ltd.	174,774	915,579	0.11%
Power Grid Corp. of India Ltd.	507,569	1,830,156	0.22%
PowerGrid Infrastructure Investment Trust	102,877	101,791	0.01%
Prestige Estates Projects Ltd.	19,231	380,515	0.05%
Procter & Gamble Health Ltd.	899	55,003	0.01%
PTC India Ltd.	25,197	42,669	0.00%
Punjab National Bank	258,804	310,696	0.04%
PVR Inox Ltd.	9,410	143,425	0.02%
Quess Corp., Ltd.	7,988	61,762	0.01%
Rail Vikas Nigam Ltd.	70,115	346,178	0.04%
Railtel Corp. of India Ltd.	10,328	48,743	0.01%
Rain Industries Ltd.	22,491	44,468	0.01%
Rainbow Children's Medicare Ltd.	5,787	101,361	0.01%
Rajesh Exports Ltd.	18,063	48,657	0.01%
Rallis India Ltd.	9,610	33,226	0.00%
Ramkrishna Forgings Ltd.	10,831	113,081	0.01%
Rategain Travel Technologies Ltd. Class A	6,571	55,656	0.01%
Raymond Ltd.	3,758	73,590	0.01%
RBL Bank Ltd.	58,141	107,299	0.01%
REC Ltd.	150,282	878,903	0.11%
Redington Ltd.	76,017	177,643	0.02%
Relaxo Footwears Ltd.	9,161	66,342	0.01%
Restaurant Brands Asia Ltd.	48,960	48,540	0.01%
Rhi Magnesita India Ltd.	8,158	47,940	0.01%
RITES Ltd.	16,973	57,820	0.01%
Route Mobile Ltd.	3,353	54,550	0.01%
RR Kabel Ltd.	4,024	67,666	0.01%
Safari Industries India Ltd.	2,977	90,469	0.01%
Sammaan Capital Ltd.	85,874	151,529	0.02%
Samvardhana Motherson International Ltd.	330,723	603,086	0.07%
Sansera Engineering Ltd.	4,428	77,056	0.01%
Sapphire Foods India Ltd.	25,015	96,275	0.01%
Saregama India Ltd.	8,725	47,165	0.01%
SBI Cards & Payment Services Ltd.	34,618	268,428	0.03%
SBI Life Insurance Co., Ltd.	51,208	831,637	0.10%
Schaeffler India Ltd.	5,175	205,867	0.02%
Schneider Electric Infrastructure Ltd.	6,491	58,125	0.01%
Sheela Foam Ltd.	6,812	78,894	0.01%
Shipping Corp. of India Ltd.	18,499	45,142	0.01%
Shriram Finance Ltd.	30,976	1,045,326	0.13%
Shyam Metalics & Energy Ltd.	7,560	64,409	0.01%
SignatureGlobal India Ltd.	5,006	79,800	0.01%
SJVN Ltd.	87,542	106,762	0.01%
SKF India Ltd.	2,796	146,254	0.02%
Sobha Ltd.	5,865	108,012	0.01%
Sona Blw Precision Forgings Ltd.	49,076	340,955	0.04%
Sonata Software Ltd.	22,554	157,905	0.02%
South Indian Bank Ltd.	147,494	43,104	0.01%
SRF Ltd.	16,733	437,402	0.05%
Star Health & Allied Insurance Co., Ltd.	27,412	152,071	0.02%
State Bank of India	215,153	1,997,762	0.24%
Sterling & Wilson Renewable	11,990	64,268	0.01%
Sterlite Technologies Ltd.	29,241	39,131	0.00%
Strides Pharma Science Ltd.	7,413	57,095	0.01%
Sumitomo Chemical India Ltd.	14,902	92,722	0.01%
Sun Pharma Advanced Research Co., Ltd.	4,934	11,558	0.00%
Sun Pharmaceutical Industries Ltd.	131,473	2,896,779	0.35%
Sun TV Network Ltd.	10,655	85,046	0.01%
Sundaram Finance Ltd.	8,008	387,587	0.05%
Sundram Fasteners Ltd.	12,563	155,427	0.02%
Suprajit Engineering Ltd.	8,769	47,054	0.01%
Supreme Industries Ltd.	7,908	434,182	0.05%
Supreme Petrochem Ltd.	7,919	61,547	0.01%
Suven Pharmaceuticals Ltd.	12,269	163,190	0.02%
Suzlon Energy Ltd.	1,422,920	1,034,111	0.12%
Swan Energy Ltd.	17,203	144,514	0.02%
Symphony Ltd.	2,141	33,652	0.00%
Syngene International Ltd.	20,503	205,584	0.02%
Syrma SGS Technology Ltd.	6,224	42,903	0.01%
Tamilnad Mercantile Bank Ltd.	11,021	58,173	0.01%
Tanla Platforms Ltd.	7,538	59,181	0.01%
Tata Chemicals Ltd.	19,601	240,898	0.03%
Tata Communications Ltd.	13,755	273,674	0.03%
Tata Consumer Products Ltd.	78,570	839,444	0.10%
Tata Elxsi Ltd.	4,248	337,233	0.04%
Tata Technologies Ltd.	20,774	216,284	0.03%
Tata Teleservices Maharashtra Ltd.	52,857	46,607	0.01%
TeamLease Services Ltd.	992	33,961	0.00%
Techno Electric & Engineering Co., Ltd.	5,938	108,941	0.01%
Tejas Networks Ltd.	8,221	113,856	0.01%
Texmaco Rail & Engineering Ltd.	23,567	53,342	0.01%
Thermax Ltd.	4,588	216,488	0.03%
Thomas Cook India Ltd.	18,496	42,428	0.00%
Titan Co., Ltd.	49,375	1,876,151	0.23%
Torrent Pharmaceuticals Ltd.	13,256	520,253	0.06%
Trent Ltd.	21,820	1,815,497	0.22%
Trident Ltd.	168,144	65,676	0.01%
Triveni Turbine Ltd.	16,674	144,384	0.02%
TTK Prestige Ltd.	5,333	50,450	0.01%
Tube Investments of India Ltd.	12,494	521,898	0.06%
TVS Holdings Ltd.	592	73,242	0.01%
TVS Motor Co., Ltd.	28,906	799,683	0.10%

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TVS Supply Chain Solutions Ltd.	28,945	60,467	0.01%
Ujjivan Small Finance Bank Ltd.	117,094	46,242	0.01%
UltraTech Cement Ltd.	13,979	1,865,693	0.23%
Union Bank of India Ltd.	182,782	256,985	0.03%
UNO Minda Ltd.	21,170	260,428	0.03%
UPL Ltd.	63,275	370,277	0.04%
Usha Martin Ltd.	17,504	76,936	0.01%
UTI Asset Management Co., Ltd.	9,439	148,017	0.02%
VA Tech Wabag Ltd.	5,167	99,165	0.01%
Vaibhav Global Ltd.	5,872	19,029	0.00%
Vakrangee Ltd.	76,380	30,440	0.00%
Vardhman Textiles Ltd.	12,926	76,396	0.01%
Varun Beverages Ltd.	141,558	1,055,727	0.13%
Vedant Fashions Ltd.	7,625	114,860	0.01%
Vesuvius India Ltd.	1,016	53,934	0.01%
V-Guard Industries Ltd.	18,645	92,012	0.01%
Vinati Organics Ltd.	3,275	68,992	0.01%
VIP Industries Ltd.	8,588	48,164	0.01%
V-Mart Retail Ltd.	1,099	50,530	0.01%
Vodafone Idea Ltd.	2,636,969	244,558	0.03%
Voltamp Transformers Ltd.	775	91,752	0.01%
Voltas Ltd.	28,055	586,554	0.07%
Welspun Corp., Ltd.	16,544	157,259	0.02%
Welspun Living Ltd.	26,545	48,614	0.01%
Westlife Foodworld Ltd.	8,079	74,780	0.01%
Whirlpool of India Ltd.	7,427	159,633	0.02%
Wipro Ltd.	342,274	1,206,762	0.15%
Yes Bank Ltd.	2,454,830	561,710	0.07%
Zee Entertainment Enterprises Ltd.	105,589	149,589	0.02%
Zensar Technologies Ltd.	13,086	114,889	0.01%
ZF Commercial Vehicle Control Systems India Ltd.	762	107,196	0.01%
Zomato Ltd.	826,670	2,684,798	0.32%
Zydus Lifesciences Ltd.	31,884	361,877	0.04%
Zydus Wellness Ltd.	2,613	60,164	0.01%
		170,897,624	**20.63%**
Indonesia 1.83% (31 December 2023: 2.32%)			
Amman Mineral Internasional PT	1,521,400	801,110	0.10%
Aspirasi Hidup Indonesia Tbk PT	775,900	38,084	0.00%
Avia Avian Tbk PT	2,005,600	49,844	0.01%
Bank BTPN Syariah Tbk PT	361,900	20,799	0.00%
Bank Central Asia Tbk PT	6,683,500	4,017,575	0.49%
Bank Danamon Indonesia Tbk PT	55,300	8,727	0.00%
Bank Jago Tbk PT	594,400	89,742	0.01%
Bank Mandiri Persero Tbk PT	5,347,400	1,893,767	0.23%
Bank Negara Indonesia Persero Tbk PT	1,785,500	482,568	0.06%
Bank Neo Commerce Tbk PT	871,316	11,802	0.00%
Bank Pan Indonesia Tbk PT	511,100	59,065	0.01%
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	273,487	15,463	0.00%
Bank Rakyat Indonesia Persero Tbk PT	8,459,134	2,144,347	0.26%
Bank Syariah Indonesia Tbk PT	465,909	79,026	0.01%
Bank Tabungan Negara Persero Tbk PT	544,632	38,576	0.00%
Barito Pacific Tbk PT	2,987,387	170,761	0.02%
BFI Finance Indonesia Tbk PT	923,800	54,240	0.01%
Bukalapak.com PT Tbk	7,223,900	56,104	0.01%
Bumi Resources Minerals Tbk PT	12,175,200	261,735	0.03%
Bumi Serpong Damai Tbk PT	829,100	48,680	0.01%
Charoen Pokphand Indonesia Tbk PT	912,600	269,896	0.03%
Ciputra Development Tbk PT	1,079,000	65,699	0.01%
Cisarua Mountain Dairy PT TBK	199,200	66,833	0.01%
Dayamitra Telekomunikasi PT	2,230,500	89,386	0.01%
Elang Mahkota Teknologi Tbk PT	2,918,500	89,214	0.01%
Global Mediacom Tbk PT	642,300	7,303	0.00%
GoTo Gojek Tokopedia Tbk PT Class A	116,199,476	505,372	0.06%
Indah Kiat Pulp & Paper Tbk PT	322,700	136,338	0.02%
Indocement Tunggal Prakarsa Tbk PT	187,800	86,345	0.01%
Indofood CBP Sukses Makmur Tbk PT	271,400	191,810	0.02%
Indofood Sukses Makmur Tbk PT	531,000	254,035	0.03%
Indosat Tbk PT	581,200	89,554	0.01%
Industri Jamu Dan Farmasi Sido Muncul Tbk PT	549,800	20,154	0.00%
Japfa Comfeed Indonesia Tbk PT	768,400	92,619	0.01%
Jasa Marga Persero Tbk PT	274,900	73,956	0.01%
Kalbe Farma Tbk PT	2,200,800	185,964	0.02%
Lippo Karawaci Tbk PT	4,695,800	29,759	0.00%
Map Aktif Adiperkasa PT	959,000	63,755	0.01%
Matahari Department Store Tbk PT	186,800	16,306	0.00%
Mayora Indah Tbk PT	410,100	70,834	0.01%
Media Nusantara Citra Tbk PT	815,100	13,977	0.00%
Merdeka Copper Gold Tbk PT	1,904,000	191,051	0.02%
Mitra Adiperkasa Tbk PT	811,600	71,100	0.01%
Mitra Keluarga Karyasehat Tbk PT	624,400	98,538	0.01%
Pakuwon Jati Tbk PT	2,963,900	73,292	0.01%
Panin Financial Tbk PT	1,620,600	43,296	0.01%
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	254,700	15,429	0.00%
Sarana Menara Nusantara Tbk PT	2,317,100	94,296	0.01%
Siloam International Hospitals Tbk PT	499,300	100,511	0.01%
Sumber Alfaria Trijaya Tbk PT	2,261,500	400,452	0.05%
Summarecon Agung Tbk PT	1,665,992	50,720	0.01%
Surya Citra Media Tbk PT	1,738,200	18,035	0.00%
Telkom Indonesia Persero Tbk PT	5,581,800	939,837	0.11%
Tower Bersama Infrastructure Tbk PT	261,106	34,068	0.00%
Trimegah Bangun Persada Tbk PT	1,066,600	50,033	0.01%
Unilever Indonesia Tbk PT	658,900	77,168	0.01%
Vale Indonesia Tbk PT	266,021	59,832	0.01%
Waskita Karya Persero Tbk PT	1,812,155	22,743	0.00%
XL Axiata Tbk PT	496,126	69,356	0.01%
		15,170,881	**1.83%**
Kuwait 1.05% (31 December 2023: 1.06%)			
Agility Public Warehousing Co. KSC	191,777	153,646	0.02%
Al Ahli Bank of Kuwait KSCP	116,112	97,921	0.01%
Alimtiaz Investment Group KSC	125,448	25,350	0.00%
Boubyan Bank KSCP	155,816	283,532	0.03%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Boubyan Petrochemicals Co. KSCP	44,556	93,939	0.01%
Boursa Kuwait Securities Co. KPSC	11,313	84,398	0.01%
Burgan Bank SAK	152,859	87,263	0.01%
Commercial Real Estate Co. KSC	156,354	75,058	0.01%
Gulf Bank KSCP	274,357	290,108	0.04%
Gulf Cables & Electrical Industries Group Co. KSCP	15,379	89,790	0.01%
Humansoft Holding Co. KSC	11,648	102,765	0.01%
Integrated Holding Co. KCSC	22,313	33,292	0.00%
Jazeera Airways Co. KSCP	9,241	30,214	0.00%
Kuwait Finance House KSCP	1,334,609	3,229,381	0.39%
Kuwait International Bank KSCP	152,971	90,800	0.01%
Kuwait Projects Co. Holding KSCP	191,216	58,922	0.01%
Kuwait Real Estate Co. KSC	104,471	86,748	0.01%
Kuwait Telecommunications Co.	39,749	69,364	0.01%
Mabanee Co. KPSC	79,188	195,722	0.02%
Mobile Telecommunications Co. KSCP	271,787	413,455	0.05%
National Bank of Kuwait SAKP	946,637	2,751,173	0.33%
National Industries Group Holding SAK	256,883	206,640	0.03%
National Real Estate Co. KPSC	148,165	37,486	0.01%
Salhia Real Estate Co. KSCP	53,844	69,685	0.01%
Warba Bank KSCP	111,330	69,333	0.01%
		8,725,985	**1.05%**
Malaysia 2.06% (31 December 2023: 1.85%)			
Alliance Bank Malaysia Bhd	140,100	151,646	0.02%
AMMB Holdings Bhd	323,300	396,217	0.05%
Astro Malaysia Holdings Bhd	153,400	7,719	0.00%
Axiata Group Bhd	556,200	309,726	0.04%
Axis REIT	291,400	112,741	0.01%
Bank Islam Malaysia Bhd	113,500	62,696	0.01%
Bermaz Auto Bhd	114,600	41,006	0.01%
Bursa Malaysia Bhd	82,600	165,514	0.02%
Cahya Mata Sarawak Bhd	82,600	22,167	0.00%
CELCOMDIGI Bhd	486,900	394,181	0.05%
CIMB Group Holdings Bhd	1,015,700	1,862,628	0.22%
CTOS Digital Bhd	214,100	57,457	0.01%
D&O Green Technologies Bhd	76,300	35,834	0.00%
FGV Holdings Bhd	49,600	12,645	0.00%
Fraser & Neave Holdings Bhd	20,700	130,454	0.02%
Frontken Corp. Bhd	143,400	143,031	0.02%
Gamuda Bhd	597,800	633,696	0.08%
Greatech Technology Bhd	112,400	58,066	0.01%
HAP Seng Consolidated Bhd	105,200	82,344	0.01%
Hartalega Holdings Bhd	214,200	189,218	0.02%
Hong Leong Bank Bhd	75,700	348,069	0.04%
Hong Leong Financial Group Bhd	26,500	109,639	0.01%
IGB REIT	207,700	99,402	0.01%
IHH Healthcare Bhd	359,300	586,580	0.07%
Inari Amertron Bhd	371,100	253,956	0.03%
IOI Corp. Bhd	370,400	321,403	0.04%
IOI Properties Group Bhd	194,300	97,335	0.01%
Kossan Rubber Industries Bhd	177,800	112,529	0.01%
KPJ Healthcare Bhd	268,300	145,805	0.02%
Kuala Lumpur Kepong Bhd	66,300	323,234	0.04%
Lotte Chemical Titan Holding Bhd	38,300	5,482	0.00%
Mah Sing Group Bhd	196,800	79,222	0.01%
Malayan Banking Bhd	911,500	2,087,389	0.25%
Malaysia Airports Holdings Bhd	130,500	308,776	0.04%
Malaysian Pacific Industries Bhd	9,400	54,447	0.01%
Malaysian Resources Corp. Bhd	220,700	25,913	0.00%
Maxis Bhd	367,300	299,820	0.04%
MBSB Bhd	329,000	54,447	0.01%
MISC Bhd	261,070	443,729	0.05%
MR DIY Group M Bhd	544,800	225,401	0.03%
My EG Services Bhd	657,300	141,118	0.02%
Nestle Malaysia Bhd	7,900	176,639	0.02%
Padini Holdings Bhd	44,550	21,919	0.00%
Pentamaster Corp. Bhd	75,650	70,380	0.01%
Petronas Chemicals Group Bhd	348,900	403,402	0.05%
PPB Group Bhd	89,900	249,303	0.03%
Press Metal Aluminium Holdings Bhd	455,200	498,821	0.06%
Public Bank Bhd	1,801,500	1,837,155	0.22%
QL Resources Bhd	191,100	203,430	0.02%
RHB Bank Bhd	236,700	343,021	0.04%
Scientex Bhd	83,900	83,309	0.01%
SD Guthrie Bhd	434,300	480,775	0.06%
Sime Darby Bhd	471,200	248,693	0.03%
Sime Darby Property Bhd	459,900	173,819	0.02%
SP Setia Bhd Group	300,400	98,084	0.01%
Sunway Bhd	258,200	276,591	0.03%
Supermax Corp. Bhd	189,800	56,454	0.01%
Syarikat Takaful Malaysia Keluarga Bhd	25,800	22,445	0.00%
Telekom Malaysia Bhd	136,300	202,705	0.02%
TIME dotCom Bhd	157,133	164,811	0.02%
Top Glove Corp. Bhd	587,100	175,940	0.02%
UEM Sunrise Bhd	172,000	41,543	0.01%
United Plantations Bhd	17,900	124,417	0.02%
UWC Bhd	47,300	33,427	0.00%
VS Industry Bhd	352,700	89,131	0.01%
WCT Holdings Bhd	139,384	29,613	0.00%
		17,098,509	**2.06%**
Mexico 2.04% (31 December 2023: 3.52%)			
Alpek SAB de CV Class A	37,900	23,769	0.00%
Alsea SAB de CV	63,300	132,398	0.02%
America Movil SAB de CV	2,685,300	1,930,732	0.23%
Arca Continental SAB de CV	62,100	515,908	0.06%
Banco del Bajio SA	98,600	197,980	0.02%
Bolsa Mexicana de Valores SAB de CV	53,800	86,317	0.01%
Cemex SAB de CV	1,837,900	1,032,411	0.13%
Coca-Cola Femsa SAB de CV	65,600	511,070	0.06%
Concentradora Fibra Danhos SA de CV REIT	51,200	49,396	0.01%
Controladora Vuela Compania de Aviacion SAB de CV Class A	110,700	83,214	0.01%
Corp. Inmobiliaria Vesta SAB de CV	104,500	267,422	0.03%
El Puerto de Liverpool SAB de CV	24,800	118,247	0.01%
Fibra Uno Administracion SA de CV REIT	354,000	352,761	0.04%
Fomento Economico Mexicano SAB de CV	209,000	1,786,166	0.22%
Genomma Lab Internacional SAB de CV Class B	91,900	111,070	0.01%
Gentera SAB de CV	123,100	143,864	0.02%
Gruma SAB de CV Class B	21,545	337,691	0.04%
Grupo Aeroportuario del Centro Norte SAB de CV Class B	32,589	281,272	0.03%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Grupo Aeroportuario del Pacifico SAB de CV Class B	47,990	845,980	0.10%
Grupo Aeroportuario del Sureste SAB de CV Class B	22,635	582,053	0.07%
Grupo Bimbo SAB de CV	265,200	704,556	0.09%
Grupo Carso SAB de CV	65,400	362,593	0.04%
Grupo Comercial Chedraui SA de CV	30,600	184,400	0.02%
Grupo Financiero Banorte SAB de CV Class O	350,600	2,258,955	0.27%
Grupo Financiero Inbursa SAB de CV Class O	280,500	585,343	0.07%
Grupo Rotoplas SAB de CV	21,858	16,767	0.00%
Grupo Televisa SAB	272,200	90,459	0.01%
Grupo Traxion SAB de CV Class A	41,500	37,982	0.01%
Industrias Penoles SAB de CV	22,420	287,033	0.04%
Kimberly-Clark de Mexico SAB de CV Class A	101,600	143,658	0.02%
La Comer SAB de CV	33,100	52,214	0.01%
Megacable Holdings SAB de CV	34,600	56,428	0.01%
Nemak SAB de CV	266,800	31,694	0.00%
Operadora de Sites Mexicanos SAB de CV Class 1	135,900	80,980	0.01%
Orbia Advance Corp. SAB de CV	131,200	94,522	0.01%
Prologis Property Mexico SA de CV REIT	112,439	313,154	0.04%
Promotora y Operadora de Infraestructura SAB de CV	26,560	225,622	0.03%
Qualitas Controladora SAB de CV	23,800	200,779	0.02%
Regional SAB de CV	30,000	168,895	0.02%
Wal-Mart de Mexico SAB de CV	619,400	1,635,131	0.20%
		16,920,886	**2.04%**
Philippines 0.61% (31 December 2023: 0.72%)			
AREIT, Inc. REIT	117,400	77,022	0.01%
Ayala Land, Inc.	914,300	414,118	0.05%
Bank of the Philippine Islands	251,401	530,226	0.06%
BDO Unibank, Inc.	284,858	709,129	0.08%
Cebu Air, Inc.	29,400	14,358	0.00%
Century Pacific Food, Inc.	149,700	108,564	0.01%
Converge Information & Communications Technology Solutions, Inc.	273,100	76,201	0.01%
D&L Industries, Inc.	207,900	21,888	0.00%
Globe Telecom, Inc.	3,634	137,206	0.02%
GT Capital Holdings, Inc.	11,850	134,796	0.02%
International Container Terminal Services, Inc.	131,130	875,031	0.11%
JG Summit Holdings, Inc.	370,390	131,585	0.02%
Jollibee Foods Corp.	54,550	253,677	0.03%
Megaworld Corp.	1,209,000	42,846	0.00%
Metropolitan Bank & Trust Co.	211,480	263,230	0.03%
Monde Nissin Corp.	878,300	130,580	0.02%
PLDT, Inc.	10,670	238,874	0.03%
Puregold Price Club, Inc.	125,600	66,985	0.01%
Robinsons Land Corp.	224,100	51,526	0.01%
SM Prime Holdings, Inc.	1,295,900	563,435	0.07%
Universal Robina Corp.	104,570	142,813	0.02%
Wilcon Depot, Inc.	180,600	44,647	0.00%
		5,028,737	**0.61%**
Qatar 1.00% (31 December 2023: 1.12%)			
Al Meera Consumer Goods Co. QSC	11,952	47,664	0.01%
Barwa Real Estate Co.	249,578	193,987	0.02%
Commercial Bank PSQC	405,882	484,918	0.06%
Doha Bank QPSC	285,722	156,241	0.02%
Dukhan Bank	204,523	207,556	0.02%
Ezdan Holding Group QSC	205,987	59,742	0.01%
Industries Qatar QSC	191,373	697,479	0.08%
Masraf Al Rayan QSC	747,453	505,624	0.06%
Mesaieed Petrochemical Holding Co.	768,259	315,448	0.04%
Ooredoo QPSC	131,340	416,637	0.05%
Qatar Aluminum Manufacturing Co.	273,812	91,145	0.01%
Qatar Gas Transport Co., Ltd.	338,715	385,973	0.05%
Qatar International Islamic Bank QSC	141,539	423,723	0.05%
Qatar Islamic Bank QPSC	204,835	1,201,669	0.14%
Qatar National Bank QPSC	533,979	2,535,704	0.31%
Qatar Navigation QSC	124,855	376,862	0.05%
United Development Co. QSC	181,039	55,838	0.01%
Vodafone Qatar QSC	177,179	89,052	0.01%
		8,245,262	**1.00%**
Romania 0.11% (31 December 2023: 0.08%)			
Banca Transilvania SA	98,645	554,312	0.07%
MED Life SA	34,756	41,954	0.00%
One United Properties SA	251,027	22,465	0.00%
Societatea de Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA	9,523	241,796	0.03%
Societatea Energetica Electrica SA	21,679	59,557	0.01%
Teraplast SA	101,784	9,681	0.00%
		929,765	**0.11%**
Russia 0.00% (31 December 2023: 0.00%)			
Credit Bank of Moscow PJSC	812,600	—	0.00%
Polyus PJSC	1,641	—	0.00%
Sberbank of Russia PJSC	612,830	—	0.00%
Sistema AFK PAO	150,700	—	0.00%
VTB Bank PJSC	59,434	—	0.00%
		—	**0.00%**
Saudi Arabia 4.02% (31 December 2023: 4.42%)			
Abdullah Al Othaim Markets Co.	52,713	147,306	0.02%
Advanced Petrochemical Co.	15,697	134,102	0.02%
Al Hammadi Holding	10,438	106,675	0.01%
Al Masane Al Kobra Mining Co.	5,127	92,104	0.01%
Al Moammar Information Systems Co.	1,660	72,013	0.01%
Al Rajhi Bank	235,873	5,938,571	0.72%
Al Rajhi Co. for Co-operative Insurance	5,781	264,018	0.03%
Al Rajhi REIT	31,688	70,504	0.01%
Al-Dawaa Medical Services Co.	3,680	76,785	0.01%
Alinma Bank	147,646	1,137,582	0.14%
AlKhorayef Water & Power Technologies Co.	1,664	66,429	0.01%
Almarai Co. JSC	49,488	753,370	0.09%
Almunajem Foods Co.	1,922	49,004	0.01%
Arab National Bank	106,641	598,284	0.07%
Arabian Cement Co.	5,082	35,166	0.00%
Arabian Centres Co.	40,448	233,598	0.03%
Arabian Contracting Services Co.	2,242	86,639	0.01%
Arabian Internet & Communications Services Co.	2,941	211,335	0.03%
Arriyadh Development Co.	11,543	103,222	0.01%
Astra Industrial Group Co.	4,381	209,874	0.03%
Bank AlBilad	74,296	772,145	0.09%
Bank Al-Jazira	59,723	297,232	0.04%
Banque Saudi Fransi	145,850	614,857	0.07%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Bawan Co.	3,804	56,695	0.01%
BinDawood Holding Co.	30,780	53,001	0.01%
Bupa Arabia for Cooperative Insurance Co.	8,832	486,566	0.06%
Catrion Catering Holding Co.	4,751	154,261	0.02%
City Cement Co.	6,343	30,724	0.00%
Co. for Cooperative Insurance	8,884	348,986	0.04%
Dallah Healthcare Co.	4,472	178,528	0.02%
Dar Al Arkan Real Estate Development Co.	62,452	250,978	0.03%
Dr Sulaiman Al Habib Medical Services Group Co.	11,929	890,214	0.11%
Eastern Province Cement Co.	5,697	52,158	0.01%
Electrical Industries Co.	62,470	120,371	0.01%
Elm Co.	3,095	918,434	0.11%
Emaar Economic City	41,407	96,426	0.01%
Etihad Atheeb Telecommunication Co.	1,841	53,406	0.01%
Etihad Etisalat Co.	45,491	646,516	0.08%
Herfy Food Services Co.	2,515	16,801	0.00%
Jamjoom Pharmaceuticals Factory Co.	3,066	124,194	0.02%
Jarir Marketing Co.	73,501	247,651	0.03%
Leejam Sports Co. JSC	3,276	161,646	0.02%
Middle East Healthcare Co.	4,584	83,814	0.01%
Middle East Paper Co.	4,468	43,641	0.01%
Mobile Telecommunications Co. Saudi Arabia	54,419	148,597	0.02%
Mouwasat Medical Services Co.	11,473	259,848	0.03%
Nahdi Medical Co.	5,744	179,777	0.02%
Najran Cement Co.	10,281	24,817	0.00%
National Agriculture Development Co.	17,984	118,126	0.01%
National Co. for Learning & Education	2,429	132,524	0.02%
National Industrialization Co.	37,601	101,673	0.01%
National Medical Care Co.	2,514	111,736	0.01%
Northern Region Cement Co.	7,589	18,683	0.00%
Perfect Presentation For Commercial Services Co.	16,116	60,220	0.01%
Qassim Cement Co.	6,762	94,662	0.01%
Retal Urban Development Co. Class A	29,141	125,486	0.02%
Riyad Bank	176,757	1,345,412	0.16%
Riyadh Cables Group Co.	8,669	317,930	0.04%
SABIC Agri-Nutrients Co.	27,931	825,129	0.10%
Sahara International Petrochemical Co.	42,162	279,180	0.03%
SAL Saudi Logistics Services	2,679	180,102	0.02%
Saudi Arabian Mining Co.	146,355	1,959,242	0.24%
Saudi Automotive Services Co.	3,950	66,755	0.01%
Saudi Awwal Bank	114,612	1,026,426	0.12%
Saudi Cement Co.	9,158	103,952	0.01%
Saudi Ceramic Co.	6,317	57,329	0.01%
Saudi Chemical Co. Holding	49,995	123,344	0.01%
Saudi Ground Services Co.	10,431	141,860	0.02%
Saudi Industrial Investment Group	43,954	195,356	0.02%
Saudi Investment Bank	71,669	276,574	0.03%
Saudi Kayan Petrochemical Co.	88,486	165,320	0.02%
Saudi National Bank	350,279	3,113,674	0.38%
Saudi Pharmaceutical Industries & Medical Appliances Corp.	6,928	58,910	0.01%
Saudi Public Transport Co.	8,740	47,545	0.01%
Saudi Real Estate Co.	14,866	100,098	0.01%
Saudi Research & Media Group	4,723	345,671	0.04%
Saudi Tadawul Group Holding Co.	5,757	332,176	0.04%
Saudi Telecom Co.	228,223	2,429,584	0.29%
Saudia Dairy & Foodstuff Co.	1,871	168,208	0.02%
Savola Group	18,018	175,989	0.02%
Seera Group Holding	24,407	145,894	0.02%
Sinad Holding Co.	7,014	25,574	0.00%
Southern Province Cement Co.	8,821	80,993	0.01%
United Electronics Co.	4,414	105,962	0.01%
United International Transportation Co.	4,828	105,236	0.01%
Yamama Cement Co.	12,229	114,075	0.01%
Yanbu Cement Co.	9,803	63,398	0.01%
Yanbu National Petrochemical Co.	33,375	335,757	0.04%
Zamil Industrial Investment Co.	3,159	27,198	0.00%
		33,301,828	**4.02%**
South Africa 3.70% (31 December 2023: 3.93%)			
Absa Group Ltd.	100,113	1,006,701	0.12%
Aeci Ltd.	11,357	52,614	0.01%
African Rainbow Minerals Ltd.	14,032	111,832	0.01%
Anglo American Platinum Ltd.	10,512	316,948	0.04%
Anglogold Ashanti plc	59,976	1,338,097	0.16%
Aspen Pharmacare Holdings Ltd.	46,013	401,974	0.05%
Astral Foods Ltd.	3,857	38,223	0.00%
Attacq Ltd. REIT	96,858	71,193	0.01%
AVI Ltd.	38,137	221,748	0.03%
Barloworld Ltd.	20,599	118,474	0.01%
Bid Corp., Ltd.	39,867	909,673	0.11%
Bidvest Group Ltd.	41,615	581,485	0.07%
Burstone Group Ltd. REIT	92,871	46,263	0.01%
Capitec Bank Holdings Ltd.	11,180	1,857,018	0.22%
Clicks Group Ltd.	28,833	570,090	0.07%
Coronation Fund Managers Ltd.	37,080	76,950	0.01%
Curro Holdings Ltd.	58,152	40,216	0.00%
DataTec Ltd.	21,996	58,131	0.01%
Dis-Chem Pharmacies Ltd.	47,194	90,286	0.01%
Discovery Ltd.	61,516	634,948	0.08%
DRDGOLD Ltd.	56,560	49,546	0.01%
Equites Property Fund Ltd. REIT	103,932	80,965	0.01%
FirstRand Ltd.	604,619	2,433,856	0.29%
Fortress Real Estate Investments Ltd. Class B	134,379	144,278	0.02%
Foschini Group Ltd.	37,680	335,466	0.04%
Gold Fields Ltd.	106,547	1,395,218	0.17%
Grindrod Ltd.	58,639	37,166	0.00%
Growthpoint Properties Ltd. REIT	436,085	294,190	0.04%
Hyprop Investments Ltd. REIT	49,839	122,736	0.01%
Impala Platinum Holdings Ltd.	95,706	445,056	0.05%
Investec Ltd.	28,776	190,681	0.02%
JSE Ltd.	9,580	61,288	0.01%
KAP Ltd.	267,852	43,577	0.01%
Kumba Iron Ore Ltd.	6,854	118,501	0.01%
Life Healthcare Group Holdings Ltd.	178,140	154,633	0.02%
MAS plc	64,288	79,381	0.01%
Momentum Group Ltd.	154,367	247,544	0.03%
Motus Holdings Ltd.	17,271	111,214	0.01%
Mr Price Group Ltd.	29,750	465,484	0.06%
MTN Group Ltd.	209,859	1,023,049	0.12%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
MultiChoice Group	31,174	178,420	0.02%
Naspers Ltd. Class N	21,150	4,677,456	0.56%
Nedbank Group Ltd.	56,352	841,278	0.10%
NEPI Rockcastle NV	71,692	524,260	0.06%
Netcare Ltd.	156,384	123,649	0.02%
Ninety One Ltd.	26,657	48,935	0.01%
Northam Platinum Holdings Ltd.	41,726	215,396	0.03%
Old Mutual Ltd.	514,115	340,836	0.04%
Omnia Holdings Ltd.	19,968	82,644	0.01%
OUTsurance Group Ltd.	103,526	364,837	0.04%
Pepkor Holdings Ltd.	304,454	467,088	0.06%
Pick n Pay Stores Ltd.	63,820	103,830	0.01%
Redefine Properties Ltd. REIT	697,220	168,116	0.02%
Remgro Ltd.	59,113	485,873	0.06%
Resilient Ltd. REIT	37,680	117,333	0.01%
Sanlam Ltd.	195,241	898,916	0.11%
Santam Ltd.	5,311	110,509	0.01%
Sappi Ltd.	67,699	176,728	0.02%
Shoprite Holdings Ltd.	56,763	885,888	0.11%
Standard Bank Group Ltd.	159,674	1,876,487	0.23%
Super Group Ltd.	44,493	69,557	0.01%
Telkom SA SOC Ltd.	32,583	60,383	0.01%
Tiger Brands Ltd.	19,301	295,621	0.04%
Truworths International Ltd.	42,163	231,506	0.03%
Vodacom Group Ltd.	71,824	385,802	0.05%
Vukile Property Fund Ltd. REIT	125,943	119,936	0.01%
We Buy Cars Holdings Ltd.	26,657	60,815	0.01%
Woolworths Holdings Ltd.	105,983	350,188	0.04%
		30,638,980	**3.70%**
Taiwan 25.67% (31 December 2023: 23.54%)			
91APP, Inc.	7,000	18,149	0.00%
Ability Enterprise Co., Ltd.	24,000	48,096	0.01%
Ability Opto-Electronics Technology Co., Ltd.	9,000	57,786	0.01%
AcBel Polytech, Inc.	71,592	66,057	0.01%
Accton Technology Corp.	61,000	1,438,271	0.17%
Acer, Inc.	338,000	410,328	0.05%
Acter Group Corp., Ltd.	13,000	147,310	0.02%
Actron Technology Corp.	7,410	37,633	0.00%
ADATA Technology Co., Ltd.	33,000	78,915	0.01%
Adimmune Corp.	39,000	23,911	0.00%
Adlink Technology, Inc.	20,000	47,278	0.01%
Advanced Ceramic X Corp.	6,000	33,034	0.00%
Advanced Energy Solution Holding Co., Ltd.	3,000	104,318	0.01%
Advanced International Multitech Co., Ltd.	11,000	25,198	0.00%
Advanced Wireless Semiconductor Co.	14,000	47,187	0.01%
Advantech Co., Ltd.	56,000	591,865	0.07%
AGV Products Corp.	30,000	10,706	0.00%
Airoha Technology Corp.	5,000	107,368	0.01%
Airtac International Group	16,278	419,059	0.05%
Alchip Technologies Ltd.	9,000	900,426	0.11%
ALI Corp.	7,200	8,323	0.00%
Allied Supreme Corp.	6,000	56,185	0.01%
Allis Electric Co., Ltd.	25,395	77,848	0.01%
Alpha Networks, Inc.	19,500	20,907	0.00%
Altek Corp.	24,795	28,853	0.00%
Amazing Microelectronic Corp.	8,161	21,333	0.00%
AmTRAN Technology Co., Ltd.	65,482	37,051	0.00%
Andes Technology Corp.	4,000	50,573	0.01%
Anpec Electronics Corp.	9,000	46,943	0.01%
AP Memory Technology Corp.	16,000	154,463	0.02%
Apex International Co., Ltd.	29,416	29,968	0.00%
Arcadyan Technology Corp.	19,000	101,710	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Ardentec Corp.	49,000	79,364	0.01%
ASE Technology Holding Co., Ltd.	390,000	1,927,130	0.23%
Asia Cement Corp.	297,000	365,990	0.04%
Asia Polymer Corp.	42,260	17,531	0.00%
Asia Vital Components Co., Ltd.	38,401	729,730	0.09%
ASMedia Technology, Inc.	5,342	323,442	0.04%
ASPEED Technology, Inc.	4,084	414,199	0.05%
ASROCK, Inc.	6,000	42,368	0.01%
Asustek Computer, Inc.	85,000	1,597,096	0.19%
AUO Corp.	837,800	374,377	0.05%
AURAS Technology Co., Ltd.	8,000	163,980	0.02%
Bank of Kaohsiung Co., Ltd.	58,617	20,561	0.00%
Basso Industry Corp.	28,000	35,871	0.00%
BES Engineering Corp.	174,000	56,524	0.01%
Bioteque Corp.	9,000	33,903	0.00%
Bizlink Holding, Inc.	20,496	382,606	0.05%
Bora Pharmaceuticals Co., Ltd.	7,195	165,037	0.02%
Brighton-Best International Taiwan, Inc.	41,000	42,145	0.01%
Brogent Technologies, Inc.	8,000	35,627	0.00%
C Sun Manufacturing Ltd.	12,000	75,584	0.01%
Capital Securities Corp.	241,000	181,203	0.02%
Career Technology MFG. Co., Ltd.	87,984	40,927	0.01%
Catcher Technology Co., Ltd.	74,000	437,890	0.05%
Cathay Financial Holding Co., Ltd.	1,112,949	2,318,608	0.28%
Cathay Real Estate Development Co., Ltd.	71,000	51,976	0.01%
Cenra, Inc.	13,500	15,401	0.00%
Center Laboratories, Inc.	66,542	89,001	0.01%
Century Iron & Steel Industrial Co., Ltd.	21,000	105,050	0.01%
Chailease Holding Co., Ltd.	178,547	615,407	0.07%
Chang Hwa Commercial Bank Ltd.	833,407	453,761	0.06%
Chang Wah Electromaterials, Inc.	42,000	58,290	0.01%
Chang Wah Technology Co., Ltd.	37,000	37,695	0.00%
Channel Well Technology Co., Ltd.	21,000	45,351	0.01%
Charoen Pokphand Enterprise	28,600	78,774	0.01%
CHC Healthcare Group	14,000	17,850	0.00%
Chenbro Micom Co., Ltd.	6,000	48,773	0.01%
Cheng Loong Corp.	106,000	61,431	0.01%
Cheng Shin Rubber Industry Co., Ltd.	222,000	332,142	0.04%
Cheng Uei Precision Industry Co., Ltd.	32,000	70,863	0.01%
Chia Hsin Cement Corp.	37,740	19,570	0.00%
Chicony Electronics Co., Ltd.	70,000	324,544	0.04%
Chicony Power Technology Co., Ltd.	21,000	76,545	0.01%
Chief Telecom, Inc.	3,300	48,215	0.01%
China Airlines Ltd.	341,000	266,792	0.03%
China Bills Finance Corp.	77,000	35,347	0.00%
China Electric Manufacturing Corp.	22,000	10,569	0.00%
China General Plastics Corp.	39,705	14,473	0.00%
China Man-Made Fiber Corp.	209,320	47,055	0.01%
China Metal Products	41,000	38,768	0.01%
China Motor Corp.	28,000	67,813	0.01%
China Petrochemical Development Corp.	418,509	93,826	0.01%
China Steel Chemical Corp.	16,000	44,948	0.01%
China Steel Corp.	1,373,000	822,933	0.10%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Chin-Poon Industrial Co., Ltd.	47,000	55,624	0.01%
Chipbond Technology Corp.	74,000	145,361	0.02%
ChipMOS Technologies, Inc.	64,000	61,200	0.01%
Chlitina Holding Ltd.	6,181	20,267	0.00%
Chong Hong Construction Co., Ltd.	26,000	68,124	0.01%
Chroma ATE, Inc.	47,000	586,344	0.07%
Chun Yuan Steel Industry Co., Ltd.	45,000	24,638	0.00%
Chung Hung Steel Corp.	102,000	55,224	0.01%
Chung Hwa Pulp Corp.	45,000	22,717	0.00%
Chunghwa Precision Test Tech Co., Ltd.	2,000	53,806	0.01%
Chunghwa Telecom Co., Ltd.	453,000	1,706,462	0.21%
Cleanaway Co., Ltd.	11,000	60,394	0.01%
Clevo Co.	42,000	66,233	0.01%
CMC Magnetics Corp.	129,920	40,223	0.01%
Co-Tech Development Corp.	21,000	37,472	0.00%
Compal Electronics, Inc.	483,000	554,681	0.07%
Compeq Manufacturing Co., Ltd.	129,000	275,829	0.03%
Continental Holdings Corp.	52,000	47,663	0.01%
Coretronic Corp.	47,000	134,185	0.02%
CTBC Financial Holding Co., Ltd.	1,973,000	2,353,072	0.28%
Cub Elecparts, Inc.	8,924	28,989	0.00%
Cyberlink Corp.	6,000	17,807	0.00%
CyberPower Systems, Inc.	7,000	82,951	0.01%
CyberTAN Technology, Inc.	38,000	39,003	0.01%
Darfon Electronics Corp.	27,000	35,866	0.00%
Darwin Precisions Corp.	51,000	19,834	0.00%
Delpha Construction Co., Ltd.	34,000	40,653	0.01%
Delta Electronics, Inc.	261,000	3,427,245	0.41%
Depo Auto Parts Industries Co., Ltd.	16,000	104,684	0.01%
Dimerco Express Corp.	15,450	38,408	0.00%
D-Link Corp.	52,360	40,646	0.01%
Dyaco International, Inc.	10,953	9,054	0.00%
Dynamic Holding Co., Ltd.	35,784	66,799	0.01%
Dynapack International Technology Corp.	16,000	102,487	0.01%
E Ink Holdings, Inc.	96,000	799,402	0.10%
E.Sun Financial Holding Co., Ltd.	1,849,304	1,520,192	0.18%
Eclat Textile Co., Ltd.	24,000	372,615	0.05%
Egis Technology, Inc.	7,000	37,685	0.00%
EirGenix, Inc.	22,000	48,316	0.01%
Elan Microelectronics Corp.	32,000	147,387	0.02%
Elite Advanced Laser Corp.	16,000	140,066	0.02%
Elite Material Co., Ltd.	37,000	697,464	0.08%
Elite Semiconductor Microelectronics Technology, Inc.	25,000	47,278	0.01%
Elitegroup Computer Systems Co., Ltd.	29,000	19,726	0.00%
eMemory Technology, Inc.	8,000	818,680	0.10%
Ennoconn Corp.	12,116	107,728	0.01%
Ennostar, Inc.	79,550	101,426	0.01%
Episil Technologies, Inc.	31,208	47,262	0.01%
Eternal Materials Co., Ltd.	109,050	92,470	0.01%
Etron Technology, Inc.	31,782	35,045	0.00%
Eva Airways Corp.	323,000	436,946	0.05%
Evergreen Aviation Technologies Corp.	14,000	41,507	0.01%
Evergreen International Storage & Transport Corp.	63,000	60,051	0.01%
Evergreen Marine Corp. Taiwan Ltd.	124,200	852,384	0.10%
EVERGREEN Steel Corp.	23,000	62,578	0.01%
Everlight Chemical Industrial Corp.	59,000	37,792	0.00%
Everlight Electronics Co., Ltd.	47,000	121,856	0.02%
Far Eastern Department Stores Ltd.	144,000	98,827	0.01%
Far Eastern International Bank	257,084	103,510	0.01%
Far Eastern New Century Corp.	351,000	338,318	0.04%
Far EasTone Telecommunications Co., Ltd.	213,950	583,420	0.07%
Faraday Technology Corp.	25,888	190,304	0.02%
Farglory Land Development Co., Ltd.	33,000	74,386	0.01%
Federal Corp.	41,000	23,699	0.00%
Feng Hsin Steel Co., Ltd.	47,000	99,779	0.01%
Feng TAY Enterprise Co., Ltd.	58,368	236,787	0.03%
Firich Enterprises Co., Ltd.	25,029	23,628	0.00%
First Financial Holding Co., Ltd.	1,276,611	1,055,260	0.13%
First Steamship Co., Ltd.	86,000	18,887	0.00%
Fitipower Integrated Technology, Inc.	13,684	97,044	0.01%
Fittech Co., Ltd.	8,407	32,182	0.00%
FLEXium Interconnect, Inc.	36,000	70,607	0.01%
Flytech Technology Co., Ltd.	14,000	37,408	0.00%
FocalTech Systems Co., Ltd.	22,700	61,624	0.01%
Foresee Pharmaceuticals Co., Ltd.	11,124	26,296	0.00%
Formosa Chemicals & Fibre Corp.	409,000	340,579	0.04%
Formosa Plastics Corp.	461,000	499,184	0.06%
Formosa Sumco Technology Corp.	7,000	20,925	0.00%
Formosa Taffeta Co., Ltd.	137,000	76,681	0.01%
Formosan Rubber Group, Inc.	19,800	15,582	0.00%
Fortune Electric Co., Ltd.	15,300	262,743	0.03%
Fositek Corp.	6,000	148,241	0.02%
Foxconn Technology Co., Ltd.	135,000	306,364	0.04%
Foxsemicon Integrated Technology, Inc.	11,000	101,999	0.01%
FSP Technology, Inc.	12,000	22,437	0.00%
Fubon Financial Holding Co., Ltd.	983,511	2,708,934	0.33%
Fulgent Sun International Holding Co., Ltd.	14,000	50,603	0.01%
Fusheng Precision Co., Ltd.	14,000	134,515	0.02%
Gamania Digital Entertainment Co., Ltd.	14,000	32,967	0.00%
Gemtek Technology Corp.	66,000	67,440	0.01%
General Interface Solution Holding Ltd.	19,000	29,325	0.00%
Genesys Logic, Inc.	8,000	40,507	0.01%
Genius Electronic Optical Co., Ltd.	10,000	154,646	0.02%
Getac Holdings Corp.	44,000	142,262	0.02%
Giant Manufacturing Co., Ltd.	36,870	159,133	0.02%
Gigabyte Technology Co., Ltd.	62,000	515,335	0.06%
Gigasolar Materials Corp.	3,474	8,159	0.00%
Gigastorage Corp.	42,387	19,006	0.00%
Global Brands Manufacture Ltd.	27,440	48,126	0.01%
Global Mixed Mode Technology, Inc.	7,000	51,244	0.01%
Global Unichip Corp.	11,000	456,313	0.06%
Globalwafers Co., Ltd.	30,000	349,098	0.04%
Globe Union Industrial Corp.	37,339	15,546	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Gloria Material Technology Corp.	61,000	86,520	0.01%
Gold Circuit Electronics Ltd.	36,600	269,606	0.03%
Goldsun Building Materials Co., Ltd.	131,279	198,213	0.02%
Gourmet Master Co., Ltd.	8,000	23,621	0.00%
Grand Pacific Petrochemical	165,403	52,722	0.01%
Grand Process Technology Corp.	2,000	90,592	0.01%
Grape King Bio Ltd.	12,000	54,721	0.01%
Great Tree Pharmacy Co., Ltd.	6,916	30,799	0.00%
Great Wall Enterprise Co., Ltd.	58,143	91,335	0.01%
Greatek Electronics, Inc.	39,000	69,829	0.01%
Gudeng Precision Industrial Co., Ltd.	7,294	108,349	0.01%
Hannstar Board Corp.	27,600	44,787	0.01%
HannStar Display Corp.	268,000	68,830	0.01%
HannsTouch Holdings Co.	108,000	29,912	0.00%
Highwealth Construction Corp.	217,169	287,819	0.04%
Hiwin Technologies Corp.	34,984	351,072	0.04%
Ho Tung Chemical Corp.	137,000	33,389	0.00%
Holtek Semiconductor, Inc.	19,000	27,209	0.00%
Holy Stone Enterprise Co., Ltd.	20,600	53,786	0.01%
Hon Hai Precision Industry Co., Ltd.	1,437,000	8,065,031	0.97%
Hong Pu Real Estate Development Co., Ltd.	22,000	21,876	0.00%
Hota Industrial Manufacturing Co., Ltd.	28,073	57,799	0.01%
Hotai Finance Co., Ltd.	26,240	61,309	0.01%
Hotai Motor Co., Ltd.	39,365	743,246	0.09%
Hsin Kuang Steel Co., Ltd.	35,000	49,322	0.01%
HTC Corp.	87,000	130,562	0.02%
Hu Lane Associate, Inc.	11,200	60,126	0.01%
Hua Nan Financial Holdings Co., Ltd.	1,107,792	883,611	0.11%
Huaku Development Co., Ltd.	28,600	99,449	0.01%
Huang Hsiang Construction Corp.	22,000	43,417	0.01%
Hung Sheng Construction Ltd.	51,600	40,135	0.01%
IBF Financial Holdings Co., Ltd.	397,395	181,215	0.02%
Ichia Technologies, Inc.	31,000	36,357	0.00%
IEI Integration Corp.	11,000	26,473	0.00%
Infortrend Technology, Inc.	41,000	39,956	0.01%
Innodisk Corp.	6,373	42,377	0.01%
Innolux Corp.	907,256	397,112	0.05%
International CSRC Investment Holdings Co.	102,000	39,513	0.01%
International Games System Co., Ltd.	23,000	683,311	0.08%
Inventec Corp.	317,000	484,427	0.06%
Iron Force Industrial Co., Ltd.	8,148	24,555	0.00%
ITE Technology, Inc.	14,000	64,055	0.01%
ITEQ Corp.	20,321	48,781	0.01%
Jentech Precision Industrial Co., Ltd.	12,599	586,054	0.07%
Johnson Health Tech Co., Ltd.	14,000	78,787	0.01%
JPC connectivity, Inc.	11,000	49,154	0.01%
JSL Construction & Development Co., Ltd.	19,000	53,666	0.01%
Kaimei Electronic Corp.	7,600	15,995	0.00%
Kaori Heat Treatment Co., Ltd.	11,000	106,361	0.01%
KEE TAI Properties Co., Ltd.	52,780	23,344	0.00%
Kenda Rubber Industrial Co., Ltd.	78,320	64,860	0.01%
Kenmec Mechanical Engineering Co., Ltd.	20,000	54,965	0.01%
KGI Financial Holding Co., Ltd.	1,911,628	1,002,913	0.12%
Kindom Development Co., Ltd.	38,200	59,308	0.01%
King Slide Works Co., Ltd.	8,000	378,228	0.05%
King Yuan Electronics Co., Ltd.	133,000	452,333	0.05%
King's Town Bank Co., Ltd.	113,000	174,750	0.02%
Kinik Co.	15,000	131,083	0.02%
Kinpo Electronics	144,000	115,518	0.01%
Kinsus Interconnect Technology Corp.	30,000	92,422	0.01%
KMC Kuei Meng International, Inc.	9,000	32,805	0.00%
Kung Long Batteries Industrial Co., Ltd.	7,000	33,095	0.00%
Kuo Toong International Co., Ltd.	23,000	33,815	0.00%
Kuo Yang Construction Co., Ltd.	40,000	28,062	0.00%
L&K Engineering Co., Ltd.	19,372	132,655	0.02%
LandMark Optoelectronics Corp.	9,000	106,239	0.01%
Largan Precision Co., Ltd.	11,311	922,903	0.11%
Lealea Enterprise Co., Ltd.	111,280	30,073	0.00%
Li Peng Enterprise Co., Ltd.	57,000	12,379	0.00%
Lien Hwa Industrial Holdings Corp.	145,087	224,372	0.03%
Lingsen Precision Industries Ltd.	41,000	22,198	0.00%
Lite-On Technology Corp. ADR	242,000	734,463	0.09%
Longchen Paper & Packaging Co., Ltd.	78,545	27,791	0.00%
Lotes Co., Ltd.	9,194	548,255	0.07%
Lotus Pharmaceutical Co., Ltd.	16,000	131,526	0.02%
Lung Yen Life Service Corp.	23,000	38,866	0.01%
LuxNet Corp.	14,000	80,282	0.01%
M31 Technology Corp.	3,400	78,092	0.01%
Machvision, Inc.	4,000	48,315	0.01%
Macronix International Co., Ltd.	226,000	136,491	0.02%
Makalot Industrial Co., Ltd.	26,536	259,820	0.03%
Marketech International Corp.	9,000	40,492	0.01%
Materials Analysis Technology, Inc.	6,000	45,387	0.01%
MediaTek, Inc.	178,000	7,682,594	0.93%
Medigen Biotechnology Corp.	7,000	6,918	0.00%
Medigen Vaccine Biologics Corp.	21,182	23,292	0.00%
Mega Financial Holding Co., Ltd.	1,427,873	1,685,513	0.20%
Mercuries & Associates Holding Ltd.	40,155	18,740	0.00%
Mercuries Life Insurance Co., Ltd.	472,929	91,024	0.01%
Merida Industry Co., Ltd.	30,000	138,175	0.02%
Merry Electronics Co., Ltd.	23,519	77,477	0.01%
Microbio Co., Ltd.	66,774	67,213	0.01%
Micro-Star International Co., Ltd.	82,000	458,967	0.06%
Mitac Holdings Corp.	111,240	240,568	0.03%
momo.com, Inc.	9,521	96,852	0.01%
Motech Industries, Inc.	28,417	18,029	0.00%
MPI Corp.	10,000	282,451	0.03%
Namchow Holdings Co., Ltd.	17,000	25,797	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Nan Kang Rubber Tire Co., Ltd.	79,000	109,640	0.01%
Nan Liu Enterprise Co., Ltd.	3,000	6,003	0.00%
Nan Pao Resins Chemical Co., Ltd.	12,000	114,932	0.01%
Nan Ya Plastics Corp.	640,000	583,690	0.07%
Nan Ya Printed Circuit Board Corp.	23,000	91,552	0.01%
Nantex Industry Co., Ltd.	46,000	47,705	0.01%
Nanya Technology Corp.	138,000	123,122	0.02%
Newmax Technology Co., Ltd.	15,000	13,337	0.00%
Nichidenbo Corp.	18,000	38,268	0.00%
Nidec Chaun-Choung Technology Corp.	4,000	23,853	0.00%
Nien Made Enterprise Co., Ltd.	18,000	201,223	0.02%
Novatek Microelectronics Corp.	70,000	1,071,848	0.13%
Nuvoton Technology Corp.	19,000	51,579	0.01%
O-Bank Co., Ltd.	201,000	60,635	0.01%
OBI Pharma, Inc.	19,021	33,941	0.00%
Oneness Biotech Co., Ltd.	44,798	119,290	0.01%
Orient Semiconductor Electronics Ltd.	64,000	67,739	0.01%
Oriental Union Chemical Corp.	81,000	35,331	0.00%
Pan Jit International, Inc.	46,000	71,979	0.01%
Pan-International Industrial Corp.	48,000	60,028	0.01%
Panion & BF Biotech, Inc.	6,000	15,025	0.00%
Parade Technologies Ltd.	9,500	222,254	0.03%
PChome Online, Inc.	12,123	16,067	0.00%
Pegatron Corp.	248,000	695,182	0.08%
Pegavision Corp.	5,342	61,429	0.01%
PharmaEngine, Inc.	15,000	41,315	0.01%
Pharmaessentia Corp.	31,000	581,525	0.07%
Phihong Technology Co., Ltd.	37,798	43,177	0.01%
Phison Electronics Corp.	21,000	342,052	0.04%
Pixart Imaging, Inc.	13,000	101,511	0.01%
Polaris Group	32,823	45,704	0.01%
Posiflex Technology, Inc.	8,000	89,677	0.01%
Pou Chen Corp.	278,000	312,898	0.04%
Powerchip Semiconductor Manufacturing Corp.	365,000	177,020	0.02%
Powertech Technology, Inc.	82,000	305,144	0.04%
Poya International Co., Ltd.	9,303	140,888	0.02%
President Chain Store Corp.	62,000	497,369	0.06%
President Securities Corp.	103,121	80,995	0.01%
Primax Electronics Ltd.	41,000	95,045	0.01%
Promate Electronic Co., Ltd.	20,000	48,804	0.01%
Qisda Corp.	165,000	169,104	0.02%
Quanta Computer, Inc.	320,000	2,801,324	0.34%
Quanta Storage, Inc.	16,000	54,416	0.01%
Radiant Opto-Electronics Corp.	54,000	323,659	0.04%
Radium Life Tech Co., Ltd.	75,537	24,884	0.00%
Raydium Semiconductor Corp.	7,000	84,125	0.01%
RDC Semiconductor Co., Ltd.	6,120	37,335	0.00%
Realtek Semiconductor Corp.	57,000	987,540	0.12%
Rechi Precision Co., Ltd.	36,000	27,507	0.00%
Rexon Industrial Corp., Ltd.	15,000	13,840	0.00%
Rich Development Co., Ltd.	83,430	24,659	0.00%
RichWave Technology Corp.	8,898	57,810	0.01%
Ritek Corp.	60,241	25,541	0.00%
Ruentex Development Co., Ltd.	183,415	240,007	0.03%
Ruentex Industries Ltd.	84,264	186,085	0.02%
Run Long Construction Co., Ltd.	101,200	115,447	0.01%
Sakura Development Co., Ltd.	44,080	71,260	0.01%
Sampo Corp.	45,000	38,501	0.00%
Sanyang Motor Co., Ltd.	72,000	151,755	0.02%
Savior Lifetec Corp.	37,372	23,255	0.00%
Scientech Corp.	6,000	72,382	0.01%
ScinoPharm Taiwan Ltd.	35,000	23,540	0.00%
SDI Corp.	20,000	57,588	0.01%
Senao International Co., Ltd.	20,000	19,674	0.00%
Sensortek Technology Corp.	3,000	22,877	0.00%
Sercomm Corp.	35,000	130,244	0.02%
Shanghai Commercial & Savings Bank Ltd.	449,426	542,856	0.07%
Sheng Yu Steel Co., Ltd.	12,000	8,748	0.00%
Shihlin Electric & Engineering Corp.	33,000	193,262	0.02%
Shin Foong Specialty & Applied Materials Co., Ltd.	4,000	7,333	0.00%
Shin Kong Financial Holding Co., Ltd.	1,955,678	703,900	0.09%
Shin Zu Shing Co., Ltd.	18,521	118,636	0.01%
Shinfox Energy Co., Ltd.	12,000	41,727	0.01%
Shining Building Business Co., Ltd.	109,000	34,079	0.00%
Shinkong Insurance Co., Ltd.	27,000	87,709	0.01%
Shinkong Synthetic Fibers Corp.	149,000	67,036	0.01%
Shiny Chemical Industrial Co., Ltd.	10,500	50,763	0.01%
Sigurd Microelectronics Corp.	53,000	109,122	0.01%
Silergy Corp.	39,200	482,460	0.06%
Silicon Integrated Systems Corp.	50,589	109,867	0.01%
Simplo Technology Co., Ltd.	22,000	266,406	0.03%
Sinbon Electronics Co., Ltd.	25,000	199,790	0.02%
Sincere Navigation Corp.	35,000	26,743	0.00%
Sino-American Silicon Products, Inc.	66,000	270,768	0.03%
Sinon Corp.	42,000	55,343	0.01%
SinoPac Financial Holdings Co., Ltd.	1,443,313	1,008,155	0.12%
Sinyi Realty, Inc.	27,000	23,636	0.00%
Sitronix Technology Corp.	11,000	71,299	0.01%
Soft-World International Corp.	8,000	30,502	0.00%
Solar Applied Materials Technology Corp.	57,000	109,012	0.01%
Sonix Technology Co., Ltd.	12,000	15,245	0.00%
Speed Tech Corp.	10,000	17,691	0.00%
Sporton International, Inc.	7,455	47,071	0.01%
St Shine Optical Co., Ltd.	5,000	30,121	0.00%
Standard Foods Corp.	63,000	70,428	0.01%
Sunny Friend Environmental Technology Co., Ltd.	6,746	17,655	0.00%
Sunonwealth Electric Machine Industry Co., Ltd.	24,000	71,448	0.01%
Sunplus Technology Co., Ltd.	53,000	49,549	0.01%
Supreme Electronics Co., Ltd.	64,140	116,015	0.01%
Swancor Holding Co., Ltd.	8,000	21,644	0.00%
Syncmold Enterprise Corp.	15,000	41,498	0.01%
Synmosa Biopharma Corp.	39,191	41,242	0.01%
Synnex Technology International Corp.	166,000	358,486	0.04%
Systex Corp.	19,000	83,744	0.01%
T3EX Global Holdings Corp.	12,000	29,209	0.00%
TA Chen Stainless Pipe	200,156	184,682	0.02%
Ta Ya Electric Wire & Cable	77,110	104,195	0.01%
TA-I Technology Co., Ltd.	17,000	24,034	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Taichung Commercial Bank Co., Ltd.	438,324	250,685	0.03%
TaiDoc Technology Corp.	8,000	35,505	0.00%
Taiflex Scientific Co., Ltd.	21,965	30,049	0.00%
Taigen Biopharmaceuticals Holdings Ltd.	26,000	9,081	0.00%
TaiMed Biologics, Inc.	21,264	55,780	0.01%
Tainan Spinning Co., Ltd.	131,000	56,141	0.01%
Taishin Financial Holding Co., Ltd.	1,446,773	767,858	0.09%
Taiwan Business Bank	745,238	337,561	0.04%
Taiwan Cooperative Financial Holding Co., Ltd.	1,234,008	914,652	0.11%
Taiwan Fertilizer Co., Ltd.	88,000	137,162	0.02%
Taiwan Glass Industry Corp.	156,000	77,799	0.01%
Taiwan High Speed Rail Corp.	243,000	206,055	0.03%
Taiwan Hon Chuan Enterprise Co., Ltd.	33,667	151,470	0.02%
Taiwan Mask Corp.	19,000	28,542	0.00%
Taiwan Mobile Co., Ltd.	178,000	616,236	0.07%
Taiwan Paiho Ltd.	29,000	60,327	0.01%
Taiwan PCB Techvest Co., Ltd.	25,000	26,118	0.00%
Taiwan Sakura Corp.	26,000	66,300	0.01%
Taiwan Secom Co., Ltd.	30,000	113,011	0.01%
Taiwan Semiconductor Co., Ltd.	35,000	56,795	0.01%
Taiwan Semiconductor Manufacturing Co., Ltd.	2,893,000	94,861,139	11.45%
Taiwan Styrene Monomer	60,000	17,459	0.00%
Taiwan Surface Mounting Technology Corp.	34,000	113,041	0.01%
Taiwan TEA Corp.	90,000	55,178	0.01%
Taiwan Union Technology Corp.	30,000	155,561	0.02%
Taiwan-Asia Semiconductor Corp.	41,000	36,955	0.00%
Tatung Co., Ltd.	254,000	371,108	0.05%
TCI Co., Ltd.	10,000	37,518	0.00%
Teco Electric & Machinery Co., Ltd.	145,000	230,871	0.03%
Test Research, Inc.	23,000	85,589	0.01%
Thinking Electronic Industrial Co., Ltd.	8,000	36,969	0.00%
Ton Yi Industrial Corp.	70,000	32,668	0.00%
Tong Hsing Electronic Industries Ltd.	21,092	89,426	0.01%
Tong Yang Industry Co., Ltd.	57,000	194,726	0.02%
Tong-Tai Machine & Tool Co., Ltd.	30,000	29,648	0.00%
Topco Scientific Co., Ltd.	20,404	174,263	0.02%
Topkey Corp.	9,000	56,139	0.01%
TPK Holding Co., Ltd.	33,000	39,005	0.01%
Transcend Information, Inc.	31,000	81,886	0.01%
Tripod Technology Corp.	59,000	355,427	0.04%
TSEC Corp.	58,738	31,981	0.00%
TSRC Corp.	79,000	48,555	0.01%
TTY Biopharm Co., Ltd.	25,000	55,514	0.01%
Tung Ho Steel Enterprise Corp.	71,820	148,746	0.02%
Tung Thih Electronic Co., Ltd.	6,600	17,857	0.00%
TXC Corp.	34,000	104,226	0.01%
TYC Brother Industrial Co., Ltd.	21,000	40,483	0.01%
Tyntek Corp.	35,000	24,448	0.00%
Ultra Chip, Inc.	6,000	13,653	0.00%
U-Ming Marine Transport Corp.	54,000	95,698	0.01%
Unimicron Technology Corp.	157,000	675,228	0.08%
Uni-President Enterprises Corp.	572,000	1,411,484	0.17%
Unitech Printed Circuit Board Corp.	66,486	66,720	0.01%
United Integrated Services Co., Ltd.	20,000	294,041	0.04%
United Microelectronics Corp.	1,419,000	1,863,318	0.23%
United Renewable Energy Co., Ltd.	154,793	47,687	0.01%
Universal Cement Corp.	43,860	38,262	0.00%
Universal Vision Biotechnology Co., Ltd.	7,512	45,827	0.01%
UPC Technology Corp.	113,000	30,711	0.00%
UPI Semiconductor Corp.	8,000	54,904	0.01%
USI Corp.	99,000	32,462	0.00%
Vanguard International Semiconductor Corp.	123,609	376,658	0.05%
VIA Labs, Inc.	3,000	11,804	0.00%
Via Technologies, Inc.	22,000	67,440	0.01%
VisEra Technologies Co., Ltd.	11,000	103,174	0.01%
Visual Photonics Epitaxy Co., Ltd.	23,000	116,808	0.01%
Voltronic Power Technology Corp.	7,500	425,506	0.05%
Wafer Works Corp.	72,768	60,151	0.01%
Waffer Technology Corp.	18,430	38,564	0.01%
Wah Lee Industrial Corp.	25,120	94,245	0.01%
Walsin Lihwa Corp.	343,737	248,488	0.03%
Walsin Technology Corp.	36,000	101,572	0.01%
Wan Hai Lines Ltd.	109,275	270,317	0.03%
Wei Chuan Foods Corp.	37,000	20,202	0.00%
Weikeng Industrial Co., Ltd.	41,000	41,832	0.01%
Weltrend Semiconductor	18,000	30,417	0.00%
Win Semiconductors Corp.	49,000	167,396	0.02%
Winbond Electronics Corp.	353,623	159,637	0.02%
WinWay Technology Co., Ltd.	2,000	69,850	0.01%
Wisdom Marine Lines Co., Ltd.	55,023	113,287	0.01%
Wistron Corp.	327,000	1,037,319	0.13%
Wistron NeWeb Corp.	45,145	189,341	0.02%
Wiwynn Corp.	12,000	958,990	0.12%
WPG Holdings Ltd.	178,000	371,371	0.05%
WT Microelectronics Co., Ltd.	67,959	228,019	0.03%
WUS Printed Circuit Co., Ltd.	20,000	28,886	0.00%
Xintec, Inc.	19,000	114,749	0.01%
Xxentria Technology Materials Corp.	15,587	24,438	0.00%
Yageo Corp.	56,901	938,963	0.11%
Yang Ming Marine Transport Corp.	212,000	489,512	0.06%
Yankey Engineering Co., Ltd.	6,000	78,513	0.01%
YC INOX Co., Ltd.	67,770	40,412	0.01%
Yeong Guan Energy Technology Group Co., Ltd.	7,846	8,328	0.00%
YFY, Inc.	168,000	152,194	0.02%
Yieh Phui Enterprise Co., Ltd.	142,647	65,918	0.01%
Yuanta Financial Holding Co., Ltd.	1,379,040	1,430,169	0.17%
Yulon Finance Corp.	31,609	100,271	0.01%
Yulon Motor Co., Ltd.	80,317	124,207	0.02%
Yulon Nissan Motor Co., Ltd.	2,000	4,612	0.00%
Yungshin Construction & Development Co., Ltd.	14,000	62,133	0.01%
YungShin Global Holding Corp.	28,000	46,034	0.01%
Zeng Hsing Industrial Co., Ltd.	9,297	31,477	0.00%
Zhen Ding Technology Holding Ltd.	74,000	270,860	0.03%
ZillTek Technology Corp.	4,000	39,104	0.01%
Zinwell Corp.	20,000	9,517	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Zyxel Group Corp.	30,659	37,126	0.00%
		212,679,985	**25.67%**
Thailand 2.05% (31 December 2023: 2.40%)			
Advanced Info Service PCL	135,400	1,139,751	0.14%
AEON Thana Sinsap Thailand PCL	9,400	35,290	0.00%
Airports of Thailand PCL	523,000	912,700	0.11%
Amata Corp. PCL	102,900	86,769	0.01%
AP Thailand PCL	265,800	63,146	0.01%
Asset World Corp. PCL	834,500	86,155	0.01%
Bangkok Airways PCL	115,700	76,013	0.01%
Bangkok Bank PCL	16,800	74,404	0.01%
Bangkok Bank PCL NVDR	52,400	232,069	0.03%
Bangkok Chain Hospital PCL	145,400	65,248	0.01%
Bangkok Commercial Asset Management PCL	251,700	45,032	0.01%
Bangkok Dusit Medical Services PCL	448,000	321,924	0.04%
Bangkok Dusit Medical Services PCL Class F	953,000	684,807	0.08%
Bangkok Expressway & Metro PCL	845,000	175,964	0.02%
Bangkok Land PCL	1,082,100	18,091	0.00%
Bangkok Life Assurance PCL	2,400	1,485	0.00%
Bangkok Life Assurance PCL NVDR	60,800	37,627	0.01%
BCPG PCL	59,200	9,637	0.00%
BEC World PCL	79,300	9,071	0.00%
Berli Jucker PCL	119,400	81,596	0.01%
Betagro PCL	82,900	45,711	0.01%
Beyond Securities PCL	211,300	5,082	0.00%
BTS Group Holdings PCL	1,289,455	230,699	0.03%
Bumrungrad Hospital PCL	70,900	414,857	0.05%
Central Pattana PCL	385,200	643,977	0.08%
Central Plaza Hotel PCL	83,200	84,188	0.01%
Central Retail Corp. PCL	332,800	331,873	0.04%
Charoen Pokphand Foods PCL	537,500	359,437	0.04%
Chularat Hospital PCL Class F	618,900	44,291	0.01%
Com7 PCL Class F	142,300	109,558	0.01%
CP ALL PCL	717,000	1,172,393	0.14%
CP AXTRA PCL	200,028	159,870	0.02%
Delta Electronics Thailand PCL	336,900	1,506,885	0.18%
Dhipaya Group Holdings PCL	42,000	25,623	0.00%
Dohome PCL	137,020	35,566	0.00%
Energy Absolute PCL	112,500	13,066	0.00%
Energy Absolute PCL - Rights Issue 31/12/2049	175,100	10,066	0.00%
Energy Absolute PCL NVDR	62,600	7,271	0.00%
Forth Corp. PCL	47,000	14,612	0.00%
GFPT PCL	57,900	16,218	0.00%
Hana Microelectronics PCL	76,400	55,348	0.01%
Home Product Center PCL	691,400	190,619	0.02%
Indorama Ventures PCL	222,900	162,787	0.02%
Intouch Holdings PCL Class F	67,700	192,606	0.02%
Intouch Holdings PCL NVDR	41,200	117,214	0.01%
I-TAIL Corp. PCL	71,700	46,896	0.01%
Jasmine International PCL	494,573	31,042	0.00%
Jasmine Technology Solution PCL	29,600	57,299	0.01%
Jaymart Group Holdings PCL	110,700	42,858	0.01%
JMT Network Services PCL	86,735	46,299	0.01%
Kasikornbank PCL	126,200	575,571	0.07%
Kasikornbank PCL NVDR	87,000	396,788	0.05%
KCE Electronics PCL	124,700	89,607	0.01%
Kiatnakin Phatra Bank PCL	70,800	109,019	0.01%
Krung Thai Bank PCL	739,600	455,539	0.06%
Krungthai Card PCL	135,300	198,416	0.02%
Land & Houses PCL	1,026,300	152,011	0.02%
LPN Development PCL	158,400	11,893	0.00%
Major Cineplex Group PCL	56,100	24,187	0.00%
MBK PCL	72,001	43,291	0.01%
Mega Lifesciences PCL	38,400	37,448	0.00%
Minor International PCL Foreign	485,900	370,535	0.05%
MK Restaurants Group PCL	16,400	11,833	0.00%
Muangthai Capital PCL	79,900	112,486	0.01%
Ngern Tid Lor PCL	145,740	72,667	0.01%
Osotspa PCL	158,400	96,633	0.01%
Plan B Media PCL Class F	304,512	63,412	0.01%
Precious Shipping PCL	56,400	11,166	0.00%
Pruksa Holding PCL	49,200	11,400	0.00%
PTT Global Chemical PCL	249,300	178,411	0.02%
Quality Houses PCL	661,700	33,381	0.00%
Ratchthani Leasing PCL	180,510	8,471	0.00%
Sansiri PCL	1,896,400	100,118	0.01%
SCB X PCL	204,400	704,414	0.09%
SCG Packaging PCL	153,000	87,954	0.01%
Siam Cement PCL	90,900	447,901	0.05%
Siam City Cement PCL	7,800	37,404	0.00%
Siam Global House PCL	219,493	89,484	0.01%
Singer Thailand PCL	57,200	13,254	0.00%
SPCG PCL	34,400	8,526	0.00%
Sri Trang Agro-Industry PCL	98,500	52,291	0.01%
Sri Trang Gloves Thailand PCL	119,600	34,552	0.00%
Srisawad Corp. PCL	115,600	141,554	0.02%
Stecon Group PCL	131,700	29,743	0.00%
Supalai PCL	144,200	76,974	0.01%
Super Energy Corp. PCL	921,100	6,754	0.00%
Taokaenoi Food & Marketing PCL Class F	60,100	14,278	0.00%
Thai Airways International PCL	18,900	1,411	0.00%
Thai Life Insurance PCL	324,900	106,728	0.01%
Thai Union Group PCL Class F	396,700	151,257	0.02%
Thai Vegetable Oil PCL	62,520	42,175	0.01%
Thaicom PCL	80,500	29,985	0.00%
Thaifoods Group PCL Class F	292,800	29,027	0.00%
Thailand Future Fund	315,200	58,704	0.01%
Thanachart Capital PCL	97,800	144,857	0.02%
Thonburi Healthcare Group PCL	90,800	42,078	0.01%
Thoresen - Rights Issue 31/12/2049	69,900	—	0.00%
Thoresen Thai Agencies PCL	139,800	20,912	0.00%
Tipco Asphalt PCL	79,700	42,310	0.01%
Tisco Financial Group PCL	73,200	211,474	0.03%
TMBThanachart Bank PCL	5,485,900	299,275	0.04%
TOA Paint Thailand PCL	49,200	21,645	0.00%
TQM Alpha PCL	46,100	34,479	0.00%
True Corp. PCL	1,289,316	413,133	0.05%
TTW PCL	199,400	53,220	0.01%
VGI PCL	533,916	55,748	0.01%
VGI PCL - Warrants 3/9/2025	75,811	3,736	0.00%
		17,002,510	**2.05%**
Turkey 1.02% (31 December 2023: 0.97%)			
Agrotech Yueksek Teknoloji VE Yatirim A.S.	45,987	13,890	0.00%
Akbank T.A.S.	369,319	677,319	0.08%
Akcansa Cimento A.S.	4,460	22,703	0.00%
Akfen Yenilenebilir Enerji A.S.	33,056	18,332	0.00%
AKIS Gayrimenkul Yatirimi A.S. REIT	179,856	38,148	0.01%
Aksigorta A.S.	59,618	12,881	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Albaraka Turk Katilim Bankasi A.S.	200,313	36,425	0.01%
Alfa Solar Enerji Sanayi VE Ticaret A.S.	8,178	15,715	0.00%
Anadolu Anonim Turk Sigorta Sirketi	25,615	75,337	0.01%
Anadolu Isuzu Otomotiv Sanayi Ve Ticaret A.S. Class C	5,889	11,008	0.00%
Arcelik A.S.	24,613	98,840	0.01%
Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B	31,699	102,106	0.01%
Aydem Yenilenebilir Enerji A.S.	13,099	8,728	0.00%
Bagfas Bandirma Gubre Fabrikalari A.S.	8,809	5,461	0.00%
Baskent Dogalgaz Dagitim Gayrimenkul Yatirim Ortakligi A.S.	11,585	9,442	0.00%
Baticim Bati Anadolu Cimento Sanayii A.S.	9,773	39,108	0.01%
Bera Holding A.S.	76,349	32,236	0.01%
Besiktas Futbol Yatirimlari Sanayi ve Ticaret A.S.	102,022	13,560	0.00%
BIM Birlesik Magazalar A.S.	53,627	801,512	0.10%
Biotrend Cevre VE Enerji Yatirimlari A.S.	17,334	8,353	0.00%
Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S.	5,054	61,602	0.01%
Borusan Yatirim ve Pazarlama A.S.	934	53,857	0.01%
Brisa Bridgestone Sabanci Sanayi ve Ticaret A.S.	3,645	9,355	0.00%
Bursa Cimento Fabrikasi A.S.	73,951	19,178	0.00%
Celebi Hava Servisi A.S.	338	18,085	0.00%
Cimsa Cimento Sanayi VE Ticaret A.S.	48,175	63,488	0.01%
Coca-Cola Icecek A.S.	96,054	162,849	0.02%
CW Enerji Muhendislik Ticaret VE Sanayi A.S.	22,060	13,126	0.00%
Dogan Sirketler Grubu Holding A.S.	117,316	48,074	0.01%
Dogus Otomotiv Servis ve Ticaret A.S.	11,374	62,337	0.01%
Ebebek Magazacilik A.S. Class B	14,460	25,395	0.00%
Eczacibasi Yatirim Holding Ortakligi A.S.	1,626	9,068	0.00%
EGE Endustri VE Ticaret A.S.	128	35,502	0.01%
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret A.S.	16,549	22,277	0.00%
Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT	211,797	81,579	0.01%
Enerjisa Enerji A.S.	33,367	55,579	0.01%
Erciyas Celik Boru Sanayi A.S.	2,034	5,764	0.00%
Eregli Demir ve Celik Fabrikalari T.A.S.	390,484	269,448	0.03%
Europen Endustri Insaat Sanayi VE Ticaret A.S.	76,453	10,573	0.00%
Europower Enerji VE Otomasyon Teknolojileri Sanayi Ticaret A.S.	22,626	21,231	0.00%
Ford Otomotiv Sanayi A.S.	7,643	202,528	0.03%
Galata Wind Enerji A.S.	17,862	17,084	0.00%
GEN Ilac VE Saglik Urunleri Sanayi VE Ticaret A.S.	12,528	42,515	0.01%
Girsim Elektrik Sanayi Taahut Ve Ticaret A.S.	23,109	30,833	0.00%
Global Yatirim Holding A.S.	42,158	20,983	0.00%
Gubre Fabrikalari T.A.S.	10,862	88,160	0.01%
Hektas Ticaret T.A.S.	407,605	44,610	0.01%
Imas Makina Sanayi A.S.	76,364	6,371	0.00%
Investco Holding A.S.	3,930	32,203	0.01%
Is Finansal Kiralama A.S.	26,934	10,016	0.00%
Is Gayrimenkul Yatirim Ortakligi A.S. REIT	45,432	24,103	0.00%
Is Yatirim Menkul Degerler A.S.	63,765	88,361	0.01%
Iskenderun Demir ve Celik A.S.	10,518	12,059	0.00%
Izdemir Enerji Elektrik Uretim A.S.	104,834	14,082	0.00%
Kaleseramik Canakkale Kalebodur Seramik Sanayi A.S.	12,016	12,002	0.00%
Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class A	117,533	97,655	0.01%
Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D	18,504	14,181	0.00%
Karsan Otomotiv Sanayii Ve Ticaret A.S.	46,302	15,857	0.00%
Kartonsan Karton Sanayi ve Ticaret A.S.	1,223	3,182	0.00%
Katilimevim Tasarruf Finansman A.S.	12,087	17,946	0.00%
Kayseri Seker Fabrikasi A.S.	27,038	15,132	0.00%
Kerevitas Gida Sanayi ve Ticaret A.S.	17,557	7,319	0.00%
Kervan Gida Sanayi Ve Ticaret A.S. Class B	145,872	9,447	0.00%
Kiler Holding A.S.	24,224	22,566	0.00%
Kimteks Poliuretan Sanayi VE Ticaret A.S.	13,144	7,063	0.00%
Kizilbuk Gayrimenkul Yatirim Ortakligi A.S.	6,905	5,370	0.00%
Kocaer Celik Sanayi Ve Ticaret A.S.	52,758	20,858	0.00%
Kontrolmatik Enerji Ve Muhendislik A.S.	31,479	34,345	0.01%
Konya Cimento Sanayii A.S.	86	16,295	0.00%
Kordsa Teknik Tekstil A.S.	6,147	12,447	0.00%
Koza Altin Isletmeleri A.S.	110,383	70,487	0.01%
Koza Anadolu Metal Madencilik Isletmeleri A.S.	20,143	42,296	0.01%
Kuyumcukent Gayrimenkul Yatirimlari A.S. REIT	39,264	22,985	0.00%
LDR Turizm A.S.	6,035	28,075	0.00%
Logo Yazilim Sanayi Ve Ticaret A.S.	10,984	33,517	0.01%
Margun Enerji Uretim Sanayi VE Ticaret A.S.	26,265	14,298	0.00%
Marti Otel Isletmeleri A.S.	76,027	7,418	0.00%
Mavi Giyim Sanayi Ve Ticaret A.S. Class B	31,746	78,287	0.01%
MIA Teknoloji A.S.	22,006	26,225	0.00%
Migros Ticaret A.S.	10,789	166,898	0.02%
MLP Saglik Hizmetleri A.S. Class B	9,030	97,551	0.01%
Nuh Cimento Sanayi A.S.	6,857	58,175	0.01%
Oyak Cimento Fabrikalari A.S.	113,868	77,285	0.01%
Oyak Yatirim Menkul Degerler A.S.	7,885	7,934	0.00%
Ozak Gayrimenkul Yatirim Ortakligi REIT	52,380	20,724	0.00%
Pegasus Hava Tasimaciligi A.S.	24,019	144,683	0.02%
Peker Gayrimenkul Yatirim Ortakligi A.S.	134,432	5,665	0.00%
Penta Teknoloji Urunleri Dagitim Ticaret A.S.	16,742	7,358	0.00%
Petkim Petrokimya Holding A.S.	161,929	82,887	0.01%
Polisan Holding A.S.	20,555	7,039	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Politeknik Metal Sanayi ve Ticaret A.S.	74	14,660	0.00%
Qua Granite Hayal	58,619	5,388	0.00%
Reeder Teknoloji Sanayi VE Ticaret A.S.	60,620	24,601	0.00%
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret A.S.	42,417	22,660	0.00%
Sasa Polyester Sanayi A.S.	1,232,038	141,808	0.02%
Sekerbank Turk A.S.	126,296	16,930	0.00%
Selcuk Ecza Deposu Ticaret ve Sanayi A.S.	18,168	41,103	0.01%
Sinpas Gayrimenkul Yatirim Ortakligi A.S. REIT	143,261	12,721	0.00%
Smart Gunes Enerjisi Teknolojileri ArGE Uretim Sanayi ve Ticaret A.S.	15,558	17,881	0.00%
Sok Marketler Ticaret A.S.	31,986	37,268	0.01%
SUN Tekstil Sanayi Ve Ticaret A.S.	23,158	24,913	0.00%
Suwen Tekstil Sanayi Pazarlama A.S.	18,278	15,879	0.00%
TAB Gida Sanayi Ve Ticaret A.S.	6,470	27,409	0.00%
Tat Gida Sanayi A.S.	4,877	1,843	0.00%
Tat Gida Sanayi A.S. - Rights Issue 9/1/2025	4,877	1,361	0.00%
TAV Havalimanlari Holding A.S.	20,986	162,615	0.02%
Tekfen Holding A.S.	23,650	48,189	0.01%
Tofas Turk Otomobil Fabrikasi A.S.	13,776	79,904	0.01%
Torunlar Gayrimenkul Yatirim Ortakligi A.S. REIT	17,204	31,016	0.00%
Tukas Gida Sanayi ve Ticaret A.S.	68,457	13,591	0.00%
Turk Hava Yollari AO	68,028	540,599	0.07%
Turk Telekomunikasyon A.S.	66,858	82,210	0.01%
Turk Traktor ve Ziraat Makineleri A.S.	3,323	70,481	0.01%
Turkcell Iletisim Hizmetleri A.S.	147,277	386,513	0.05%
Turkiye Garanti Bankasi A.S.	70,826	249,169	0.03%
Turkiye Halk Bankasi A.S.	52,456	24,032	0.00%
Turkiye Is Bankasi A.S. Class C	923,227	353,516	0.04%
Turkiye Sigorta A.S.	97,802	50,698	0.01%
Turkiye Sinai Kalkinma Bankasi A.S.	148,305	51,252	0.01%
Turkiye Sise ve Cam Fabrikalari A.S.	171,143	200,955	0.03%
Turkiye Vakiflar Bankasi TAO Class D	80,020	52,773	0.01%
Ulker Biskuvi Sanayi A.S.	19,510	64,940	0.01%
Vakif Gayrimenkul Yatirim Ortakligi A.S. REIT	270,337	15,825	0.00%
Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri A.S.	10,284	24,503	0.00%
Vestel Beyaz Esya Sanayi ve Ticaret A.S.	53,902	25,838	0.00%
Vestel Elektronik Sanayi ve Ticaret A.S.	16,790	33,855	0.01%
Yapi ve Kredi Bankasi A.S.	406,930	352,376	0.04%
Yatas Yatak ve Yorgan Sanayi ve Ticaret A.S.	11,405	8,889	0.00%
Yayla Agro Gida Sanayi VE Nakliyat A.S.	26,818	8,115	0.00%
YEO Teknoloji Enerji VE Endustri A.S.	13,460	19,680	0.00%
Ziraat Gayrimenkul Yatirim Ortakligi A.S.	122,058	46,669	0.01%
		8,439,459	**1.02%**
United Arab Emirates 1.94% (31 December 2023: 2.02%)			
Abu Dhabi Commercial Bank PJSC	344,240	976,567	0.12%
Abu Dhabi Islamic Bank PJSC	174,845	657,861	0.08%
Abu Dhabi Ports Co. PJSC	106,459	147,528	0.02%
ADNOC Logistics & Services	169,061	249,929	0.03%
Agility Global plc	387,732	138,285	0.02%
Agthia Group PJSC	33,148	58,660	0.01%
Air Arabia PJSC	269,588	226,060	0.03%
Ajman Bank PJSC	129,580	60,326	0.01%
AL Seer Marine Supplies & Equipment Co. LLC	24,719	24,564	0.00%
Aldar Properties PJSC	443,950	928,258	0.11%
Alpha Dhabi Holding PJSC	172,117	557,627	0.07%
Amanat Holdings PJSC	123,939	37,792	0.00%
Americana Restaurants International plc - Foreign Co.	335,067	201,603	0.02%
Apex Investment Co. PSC	110,971	127,194	0.02%
Arabtec Holding PJSC	3,637	—	0.00%
Aramex PJSC	101,487	60,786	0.01%
Borouge plc	364,932	238,450	0.03%
Burjeel Holdings plc	87,255	46,561	0.01%
Dubai Financial Market PJSC	164,658	67,243	0.01%
Dubai Investments PJSC	256,299	150,721	0.02%
Dubai Islamic Bank PJSC	356,699	688,528	0.08%
Emaar Development PJSC	101,002	376,724	0.05%
Emaar Properties PJSC	811,925	2,840,483	0.34%
Emirates Central Cooling Systems Corp.	246,221	122,003	0.01%
Emirates NBD Bank PJSC	218,395	1,275,390	0.15%
Emirates Telecommunications Group Co. PJSC	422,451	1,877,023	0.23%
Fertiglobe plc	141,122	94,131	0.01%
First Abu Dhabi Bank PJSC	534,215	1,998,370	0.24%
GFH FINANCIAL GROUP BSC	372,178	123,619	0.01%
Ghitha Holding PJSC	4,434	28,972	0.00%
Modon Holding PSC	402,426	365,936	0.04%
Multiply Group PJSC	560,567	315,916	0.04%
NMDC Group PJSC	24,478	164,739	0.02%
Parkin Co. PJSC	87,640	116,200	0.01%
Phoenix Group plc	128,748	41,712	0.01%
Pure Health Holding PJSC	296,252	268,583	0.03%
RAK Properties PJSC	172,030	53,393	0.01%
Salik Co. PJSC	219,989	323,421	0.04%
		16,031,158	**1.94%**
United Kingdom 0.01% (31 December 2023: 0.00%)			
Pan African Resources plc	217,479	94,391	0.01%
		94,391	**0.01%**
Total Equities		**820,144,572**	**99.00%**
Total Transferable Securities		**820,144,572**	**99.00%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.03%) (31 December 2023: 0.04%)				
Futures (0.03%) (31 December 2023: 0.04%)				
MSCI Emerging Markets Index March 2025	153	$8,433,493	(218,923)	(0.03%)
			(218,923)	**(0.03%)**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(218,923)**	**(0.03%)**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments ((0.01%)) (31 December 2023: 0.00%)							
Forward Currency Exchange Contracts ((0.01%)) (31 December 2023: 0.00%)							
USD	658,851	INR	(56,324,147)	Bank of New York Mellon	19/3/2025	5,353	0.00%
USD	480,883	INR	(41,379,682)	UBS AG	19/3/2025	778	0.00%
INR	533,572,216	USD	(6,247,991)	State Street Bank & Trust Co.	19/3/2025	(57,251)	(0.01%)
						(51,120)	**(0.01%)**
Total OTC Financial Derivative Instruments						**(51,120)**	**(0.01%)**
Total Investments						**819,874,529**	**98.96%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**8,548,538**	**1.04%**
Net Assets	**828,423,067**	**100.00%**

Analysis of Total Assets	US Dollars ($)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	820,107,551	98.20%
(b) Transferable securities dealt in on another regulated market	—	0.00%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	37,021	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	6,131	0.00%
(f) Other assets	14,961,586	1.80%
Total Assets	835,112,289	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	820,144,572	578,500,819
Financial Derivative Instruments	3,17	6,131	255,971
Cash	3	12,306,859	7,789,023
Unrealised Appreciation on Spot Currency Contracts		42	—
Receivables:			
Interest and Dividends		813,192	789,912
Capital Shares Issued		1,062,931	3,097,785
Investments Sold		338,369	117,683
Margin Cash Due from Broker	3	440,193	—
Total Current Assets		**835,112,289**	**590,551,193**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	276,174	—
Bank Overdraft		314,874	—
Unrealised Depreciation on Spot Currency Contracts		—	17
Payables and Other Liabilities:			
Investments Purchased		—	19,387
Income Distribution Payable		264,293	195,838
Capital Shares Redeemed		474,702	960,009
Margin Cash Due to Broker	3	—	58,921
Management Fees Payable	12	156,488	104,501
Deferred Capital Gains Tax	5	5,202,691	2,489,255
Total Current Liabilities		**6,689,222**	**3,827,928**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**828,423,067**	**586,723,265**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
CHF Acc[1]			
US ($) Equivalent	$375,383	$200,508	$16,478
Net Assets	CHF340,210	CHF168,758	CHF15,245
Number of Shares Outstanding	3,230	1,929	172
Net Asset Value Per Share[2]	**CHF105.33**	**CHF87.48**	**CHF88.63**
EUR Acc			
US ($) Equivalent	$157,916,574	$109,371,888	$105,218,869
Net Assets	€152,500,036	€99,010,447	€98,588,776
Number of Shares Outstanding	1,133,566	877,823	916,720
Net Asset Value Per Share[2]	**€134.53**	**€112.79**	**€107.55**
Institutional Plus EUR Acc			
US ($) Equivalent	$146,226,756	$57,977,046	$5,777,553
Net Assets	€141,211,178	€52,484,540	€5,413,496
Number of Shares Outstanding	1,350,860	599,274	64,872
Net Asset Value Per Share[2]	**€104.53**	**€87.58**	**€83.45**
GBP Acc			
US ($) Equivalent	$210,294,235	$198,687,746	$203,796,076
Net Assets	£167,919,947	£155,857,978	£169,420,634
Number of Shares Outstanding	1,347,580	1,423,575	1,585,061
Net Asset Value Per Share[2]	**£124.61**	**£109.48**	**£106.89**
GBP Dist			
US ($) Equivalent	$23,695,629	$20,321,283	$16,278,583
Net Assets	£18,920,960	£15,940,762	£13,532,782
Number of Shares Outstanding	168,355	157,816	133,960
Net Asset Value Per Share[2]	**£112.39**	**£101.01**	**£101.02**
Institutional Plus GBP Acc			
US ($) Equivalent	$210,270,663	$139,961,782	$74,856,390
Net Assets	£167,901,124	£109,791,171	£62,229,938
Number of Shares Outstanding	1,629,877	1,213,868	705,239
Net Asset Value Per Share[2]	**£103.01**	**£90.45**	**£88.24**
Institutional Plus GBP Dist			
US ($) Equivalent	$68,885,525	$53,042,984	$48,903,304
Net Assets	£55,005,092	£41,608,868	£40,654,506
Number of Shares Outstanding	489,456	411,968	402,461
Net Asset Value Per Share[2]	**£112.38**	**£101.00**	**£101.01**
USD Acc			
Net Assets	$10,758,302	$7,160,028	$1,603,222
Number of Shares Outstanding	87,686	65,250	15,860
Net Asset Value Per Share[2]	**$122.69**	**$109.73**	**$101.09**

[1] The share class launched on 17 May 2022.

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

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		423,917	208,020
Dividend Income		19,550,809	15,242,652
Securities Lending Income		264,212	108,757
Other Income		—	17,893
Net Gain on Financial Instruments		64,067,549	33,132,291
Total Investment Income		**84,306,487**	**48,709,613**
Expenses			
Management Fees	12	1,527,530	1,148,914
Transaction Fees and Commissions		410,820	184,001
Other Expenses		9,218	4,704
Total Expenses		**1,947,568**	**1,337,619**
Finance Costs			
Interest Expense		6,441	932
Distribution	6	1,897,081	1,688,265
Total Finance Costs		**1,903,522**	**1,689,197**
Net Investment Income		**80,455,397**	**45,682,797**
Taxation	5	(5,360,117)	(4,017,086)
Net Increase in Net Assets		**75,095,280**	**41,665,711**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	75,095,280	41,665,711
Capital Transactions		
Subscriptions	337,435,259	230,603,761
Redemptions	(170,830,737)	(141,996,682)
Total Capital Transactions	166,604,522	88,607,079
Total Increase for the Year	241,699,802	130,272,790
Net Assets		
Beginning of Year	586,723,265	456,450,475
End of Year	**828,423,067**	**586,723,265**

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

Vanguard European Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks posted strong gains for the period, with the United States performing particularly well.
- The fund's benchmark returned 1.79% for the 12 months. The fund outperformed its benchmark due to the global tax treatment of dividends on non-resident investors in certain markets.
- Only four of the index's 11 industry sectors produced positive returns. Strong performance in financials and industrials helped offset negative returns. Consumer staples, materials and energy detracted most.
- Market returns in the index were a mixed bag. The United Kingdom and Germany contributed most to performance, while France and Denmark detracted most.

Benchmark returns in the commentary above are in US dollars.

Benchmark: MSCI Europe Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
EUR Acc	8.86%	6.89%	6.82%
Benchmark	8.59	6.61	6.63
Tracking Difference*	0.27		
Investor EUR	8.86%	6.89%	6.79%
Benchmark	8.59	6.61	6.63
Tracking Difference*	0.27		
Institutional Plus EUR Acc	8.90%	6.93%	6.89%
Benchmark	8.59	6.61	6.63
Tracking Difference*	0.31		
USD Acc	2.05%	5.17%	5.16%
Benchmark	1.79	4.90	4.98
Tracking Difference*	0.26		
Institutional Plus USD Acc	2.09%	5.22%	5.24%
Benchmark	1.79	4.90	4.98
Tracking Difference*	0.30		

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Shares	Cost US Dollars ($)
Spotify Technology SA	59,874	28,797,608
Novo Nordisk A/S Class B	114,439	13,410,583
ASML Holding NV	14,043	12,530,133
Nestle SA	92,984	9,322,459
AstraZeneca plc	57,823	8,179,989
SAP SE	39,000	7,955,177
LVMH Moet Hennessy Louis Vuitton SE	9,863	7,719,654
Novartis AG	69,789	7,152,916
Roche Holding AG	26,106	7,028,102
Shell plc	189,696	6,317,674
Deutsche Telekom AG	222,415	6,021,860
Siemens AG	28,510	5,487,358
Schneider Electric SE	21,337	5,110,716
Haleon plc	1,125,805	5,005,492
London Stock Exchange Group plc	40,427	4,994,146
TotalEnergies SE	75,985	4,904,908
HSBC Holdings plc	560,244	4,878,539
Unilever plc	88,029	4,771,244
Safran SA	21,156	4,666,990
Banco de Sabadell SA	2,154,937	4,532,482

Sales	Shares	Proceeds US Dollars ($)
CRH plc	287,755	22,592,035
Novo Nordisk A/S Class B	150,056	18,569,350
Flutter Entertainment plc	74,151	15,729,731
ASML Holding NV	17,780	15,023,993
Shell plc	387,859	13,308,227
Nestle SA	128,066	13,000,916
Novartis AG	112,271	11,773,017
HSBC Holdings plc	1,170,180	10,216,954
AstraZeneca plc	66,762	9,932,646
SAP SE	45,102	9,553,434
TotalEnergies SE	140,718	9,461,276
LVMH Moet Hennessy Louis Vuitton SE	11,875	9,251,857
Roche Holding AG	30,404	8,344,449
Siemens AG	32,918	6,548,737
Unilever plc	109,939	6,223,937
Allianz SE	20,677	6,122,871
Schneider Electric SE	23,469	5,961,781
BP plc	992,176	5,682,989
Iberdrola SA	402,299	5,463,770
Sanofi SA	49,022	5,042,549

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

Financial Statements
Statement of Investments
31 December 2024

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 98.86% (31 December 2023: 99.31%)			
Equities 98.86% (31 December 2023: 99.31%)			
Austria 0.30% (31 December 2023: 0.29%)			
Erste Group Bank AG	130,077	8,035,888	0.20%
OMV AG	56,148	2,170,994	0.05%
Verbund AG	25,978	1,883,015	0.05%
		12,089,897	**0.30%**
Belgium 1.53% (31 December 2023: 1.44%)			
Ageas SA	60,923	2,958,722	0.07%
Anheuser-Busch InBev SA	347,083	17,341,264	0.43%
Argenx SE	23,094	14,348,302	0.35%
D'ieteren Group	8,286	1,378,831	0.03%
Elia Group SA	11,196	862,553	0.02%
Groupe Bruxelles Lambert NV	33,306	2,277,956	0.06%
KBC Group NV	88,743	6,849,732	0.17%
Lotus Bakeries NV	156	1,741,380	0.04%
Sofina SA	5,871	1,327,746	0.03%
Syensqo SA	28,264	2,065,106	0.05%
UCB SA	48,841	9,720,487	0.24%
Warehouses de Pauw CVA REIT	71,861	1,413,829	0.04%
		62,285,908	**1.53%**
Denmark 4.44% (31 December 2023: 5.07%)			
AP Moller-Maersk A/S Class A	1,581	2,533,429	0.06%
AP Moller-Maersk A/S Class B	1,331	2,200,282	0.06%
Carlsberg A/S Class B	36,450	3,492,349	0.09%
Coloplast A/S Class B	48,745	5,321,501	0.13%
Danske Bank A/S	266,355	7,533,953	0.19%
Demant A/S	35,101	1,287,725	0.03%
DSV A/S	78,875	16,746,261	0.41%
Genmab A/S	24,416	5,060,109	0.13%
Novo Nordisk A/S Class B	1,242,713	107,712,377	2.65%
Novonesis (Novozymes) B Class B	136,027	7,700,817	0.19%
Orsted A/S	65,210	2,935,609	0.07%
Pandora A/S	31,687	5,794,793	0.14%
ROCKWOOL A/S Class B	3,573	1,266,149	0.03%
Tryg A/S	129,392	2,722,018	0.07%
Vestas Wind Systems A/S	390,151	5,313,543	0.13%
Zealand Pharma A/S	24,393	2,423,516	0.06%
		180,044,431	**4.44%**
Finland 1.50% (31 December 2023: 1.26%)			
Elisa OYJ	54,295	2,350,099	0.06%
Fortum OYJ	171,219	2,396,173	0.06%
Kesko OYJ Class B	106,499	2,004,885	0.05%
Kone OYJ Class B	131,388	6,394,457	0.16%
Metso OYJ	244,881	2,277,097	0.06%
Neste OYJ	161,466	2,027,276	0.05%
Nokia OYJ	2,059,450	9,115,630	0.22%
Nordea Bank Abp	1,219,344	13,257,622	0.33%
Orion OYJ Class B	41,202	1,825,194	0.04%
Sampo OYJ Class A	191,272	7,799,688	0.19%
Stora Enso OYJ Class R	222,100	2,234,990	0.06%
UPM-Kymmene OYJ	207,604	5,709,708	0.14%
Wartsila OYJ Abp	192,087	3,403,283	0.08%
		60,796,102	**1.50%**
France 16.97% (31 December 2023: 18.28%)			
Accor SA	74,435	3,625,723	0.09%
Aeroports de Paris SA	13,244	1,531,872	0.04%
Air Liquide SA	101,129	16,432,518	0.41%
Air Liquide SA (Prime De Fidelite)	121,998	19,823,535	0.49%
Airbus SE	229,304	36,751,627	0.91%
Alstom SA	132,148	2,950,254	0.07%
Amundi SA	23,438	1,558,137	0.04%
ArcelorMittal SA	181,818	4,222,953	0.10%
Arkema SA	22,497	1,713,395	0.04%
AXA SA	679,531	24,149,417	0.60%
BioMerieux	15,824	1,695,925	0.04%
BNP Paribas SA	392,894	24,093,167	0.59%
Bollore SE	272,453	1,675,823	0.04%
Bouygues SA	73,922	2,184,629	0.05%
Bureau Veritas SA	121,263	3,684,160	0.09%
Capgemini SE	60,036	9,831,755	0.24%
Carrefour SA	206,934	2,942,066	0.07%
Cie de Saint-Gobain SA	175,243	15,551,475	0.38%
Cie Generale des Etablissements Michelin SCA	258,068	8,497,895	0.21%
Covivio SA REIT	21,263	1,073,590	0.03%
Credit Agricole SA	411,079	5,657,185	0.14%
Danone SA	248,955	16,787,474	0.41%
Dassault Aviation SA	7,534	1,538,447	0.04%
Dassault Systemes SE	258,500	8,967,171	0.22%
Edenred SE	95,585	3,142,560	0.08%
Eiffage SA	28,044	2,460,232	0.06%
Engie SA	320,554	5,081,904	0.13%
Engie SA (Prime De Fidelite)	383,687	6,082,784	0.15%
EssilorLuxottica SA	114,700	27,982,648	0.69%
Eurazeo SA	9,257	689,686	0.02%
Eurazeo SE	6,886	513,036	0.01%
Eurofins Scientific SE	51,558	2,632,577	0.07%
Euronext NV	29,765	3,337,985	0.08%
Gecina SA REIT	17,520	1,640,940	0.04%
Getlink SE	118,142	1,884,587	0.05%
Hermes International SCA	12,223	29,389,360	0.72%
Ipsen SA	14,403	1,651,014	0.04%
Kering SA	28,784	7,101,239	0.18%
Klepierre SA REIT	82,091	2,363,145	0.06%
La Francaise des Jeux SACA	40,788	1,572,023	0.04%
Legrand SA	101,332	9,867,550	0.24%
L'Oreal SA	42,045	14,883,328	0.37%
L'Oreal SA (Prime De Fidelite)	50,662	17,933,622	0.44%
LVMH Moet Hennessy Louis Vuitton SE	106,150	69,853,095	1.72%
Orange SA	719,880	7,177,055	0.18%
Pernod Ricard SA	78,436	8,853,032	0.22%
Publicis Groupe SA	88,458	9,434,621	0.23%
Renault SA	73,345	3,573,389	0.09%
Rexel SA	87,227	2,221,959	0.05%
Safran SA	140,164	30,784,156	0.76%
Sanofi SA	440,711	42,778,834	1.05%
Sartorius Stedim Biotech	11,144	2,177,525	0.05%
Schneider Electric SE	211,009	52,636,606	1.30%
SEB SA	4,195	380,093	0.01%
SEB SA (Prime De Fidelite)	5,229	473,780	0.01%
Societe Generale SA	278,345	7,828,225	0.19%
Sodexo SA	18,752	1,544,678	0.04%
Sodexo SA (XPAR)	15,035	1,238,493	0.03%
STMicroelectronics NV	264,040	6,637,111	0.16%
Teleperformance SE	20,761	1,786,915	0.04%
Thales SA	35,832	5,144,475	0.13%
TotalEnergies SE	832,760	46,022,177	1.13%
Unibail-Rodamco-Westfield REIT	46,003	3,464,098	0.09%
Veolia Environnement SA	272,230	7,642,151	0.19%
Vinci SA	193,086	19,942,071	0.49%
		688,744,952	**16.97%**

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Germany 14.15% (31 December 2023: 13.02%)			
Adidas AG	62,554	15,338,641	0.38%
Allianz SE	151,141	46,310,275	1.14%
BASF SE	344,911	15,164,816	0.37%
Bayer AG	379,897	7,597,806	0.19%
Bayerische Motoren Werke AG	112,641	9,212,208	0.23%
Bayerische Motoren Werke AG - Preference Shares	20,976	1,572,575	0.04%
Bechtle AG	31,185	1,004,283	0.03%
Beiersdorf AG	38,496	4,942,963	0.12%
Brenntag SE	49,610	2,973,362	0.07%
Carl Zeiss Meditec AG	15,196	716,278	0.02%
Commerzbank AG	366,092	5,961,163	0.15%
Continental AG	41,990	2,818,415	0.07%
Covestro AG	69,092	4,136,758	0.10%
CTS Eventim AG & Co. KGaA	23,565	1,992,387	0.05%
Daimler Truck Holding AG	190,880	7,283,632	0.18%
Delivery Hero SE Class A	70,566	1,981,688	0.05%
Deutsche Bank AG	731,609	12,606,150	0.31%
Deutsche Boerse AG	72,673	16,736,243	0.41%
Deutsche Lufthansa AG	228,502	1,461,327	0.04%
Deutsche Post AG	394,257	13,872,441	0.34%
Deutsche Telekom AG	1,346,976	40,295,588	0.99%
Dr Ing hc F Porsche AG - Preference Shares	43,459	2,629,005	0.07%
E.ON SE	867,660	10,103,204	0.25%
Evonik Industries AG	97,920	1,696,358	0.04%
Fresenius Medical Care AG	78,407	3,585,370	0.09%
Fresenius SE & Co. KGaA	163,525	5,679,333	0.14%
GEA Group AG	60,512	2,996,410	0.07%
Hannover Rueck SE	23,333	5,832,543	0.14%
Heidelberg Materials AG	52,833	6,526,733	0.16%
Henkel AG & Co. KGaA	39,731	3,060,924	0.08%
Henkel AG & Co. KGaA - Preference Shares	65,584	5,752,166	0.14%
Infineon Technologies AG	504,105	16,390,823	0.40%
Knorr-Bremse AG	27,723	2,019,549	0.05%
LEG Immobilien SE	28,425	2,407,708	0.06%
Mercedes-Benz Group AG	289,360	16,120,217	0.40%
Merck KGaA	49,980	7,240,425	0.18%
MTU Aero Engines AG	20,799	6,935,031	0.17%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	51,627	26,040,248	0.64%
Nemetschek SE	22,050	2,137,148	0.05%
Porsche Automobil Holding SE - Preference Shares	58,410	2,198,577	0.05%
Puma SE	40,307	1,851,493	0.05%
QIAGEN NV	84,686	3,774,717	0.09%
Rational AG	1,955	1,668,108	0.04%
Rheinmetall AG	16,818	10,703,283	0.26%
RWE AG	244,393	7,295,978	0.18%
SAP SE	402,894	98,583,588	2.43%
Sartorius AG - Preference Shares	10,003	2,229,065	0.06%
Scout24 SE	29,244	2,577,012	0.06%
Siemens AG	293,314	57,270,696	1.41%
Siemens Energy AG	246,792	12,874,766	0.32%
Siemens Healthineers AG	109,024	5,780,191	0.14%
Symrise AG Class A	51,364	5,459,689	0.14%
Talanx AG	24,551	2,088,463	0.05%
Volkswagen AG - Preference Shares	79,706	7,348,966	0.18%
Vonovia SE	286,597	8,701,331	0.21%
Zalando SE	85,629	2,871,983	0.07%
		574,410,100	**14.15%**
Ireland 0.43% (31 December 2023: 0.80%)			
AIB Group plc	719,604	3,971,649	0.10%
Bank of Ireland Group plc	389,543	3,552,092	0.08%
Kerry Group plc Class A	59,179	5,714,346	0.14%
Kingspan Group plc	59,824	4,364,219	0.11%
		17,602,306	**0.43%**
Italy 4.29% (31 December 2023: 3.99%)			
Amplifon SpA	47,500	1,222,278	0.03%
Banco BPM SpA	491,570	3,976,470	0.10%
BPER Banca SpA	381,650	2,424,148	0.06%
Davide Campari-Milano NV	236,610	1,474,468	0.04%
DiaSorin SpA	8,332	858,982	0.02%
Enel SpA	3,139,097	22,383,183	0.55%
Eni SpA	888,176	12,038,955	0.30%
Ferrari NV	48,657	20,778,495	0.51%
FinecoBank Banca Fineco SpA	239,060	4,156,308	0.10%
Generali	363,769	10,272,140	0.25%
Infrastrutture Wireless Italiane SpA	129,513	1,316,297	0.03%
Intesa Sanpaolo SpA	5,645,625	22,583,270	0.56%
Leonardo SpA	154,504	4,148,512	0.10%
Mediobanca Banca di Credito Finanziario SpA	190,772	2,780,437	0.07%
Moncler SpA	90,454	4,775,048	0.12%
Nexi SpA	204,847	1,136,958	0.03%
Poste Italiane SpA	174,494	2,460,978	0.06%
Prysmian SpA	108,540	6,930,163	0.17%
Recordati Industria Chimica e Farmaceutica SpA	40,990	2,147,724	0.05%
Snam SpA	769,294	3,407,075	0.09%
Stellantis NV	758,881	9,893,490	0.24%
Telecom Italia SpA	3,797,185	969,628	0.02%
Tenaris SA	157,764	2,951,999	0.07%
Terna - Rete Elettrica Nazionale	546,340	4,310,901	0.11%
UniCredit SpA	568,533	22,680,281	0.56%
Unipol Gruppo SpA	150,776	1,878,226	0.05%
		173,956,414	**4.29%**
Netherlands 7.05% (31 December 2023: 7.03%)			
ABN AMRO Bank NV GDR	174,866	2,696,188	0.07%
Adyen NV	8,396	12,493,361	0.31%
Aegon Ltd.	515,330	3,052,331	0.08%
AerCap Holdings NV	75,129	7,189,845	0.18%
Akzo Nobel NV	66,853	4,012,355	0.10%
ASM International NV	18,125	10,487,803	0.26%
ASML Holding NV	154,179	108,356,052	2.67%
ASR Nederland NV	60,505	2,868,251	0.07%
BE Semiconductor Industries NV	29,428	4,031,537	0.10%
Coca-Cola Europacific Partners plc	80,043	6,148,103	0.15%
CVC Capital Partners plc	83,211	1,831,868	0.04%
DSM-Firmenich AG	71,825	7,267,904	0.18%
EXOR NV	37,962	3,480,870	0.09%
Heineken Holding NV	49,456	2,962,596	0.07%
Heineken NV	111,345	7,920,955	0.19%
IMCD NV	21,754	3,232,519	0.08%
ING Groep NV	1,274,866	19,973,472	0.49%
InPost SA	86,160	1,473,000	0.04%
JDE Peet's NV	47,409	811,491	0.02%
Koninklijke Ahold Delhaize NV	358,488	11,689,539	0.29%
Koninklijke KPN NV	1,506,247	5,482,411	0.13%
Koninklijke Philips NV	308,522	7,795,179	0.19%
NN Group NV	104,717	4,561,837	0.11%
Prosus NV	528,081	20,970,849	0.52%
Randstad NV	41,389	1,744,762	0.04%
Universal Music Group NV	317,986	8,139,666	0.20%
Wolters Kluwer NV	92,131	15,302,425	0.38%
		285,977,169	**7.05%**
Norway 0.88% (31 December 2023: 1.02%)			
Aker BP A.S.A	120,774	2,357,557	0.06%
DNB Bank A.S.A	346,993	6,932,314	0.17%
Equinor A.S.A	323,996	7,571,180	0.19%
Gjensidige Forsikring A.S.A	75,644	1,338,732	0.03%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Kongsberg Gruppen A.S.A	34,014	3,833,458	0.09%
Mowi A.S.A	177,828	3,049,303	0.08%
Norsk Hydro A.S.A	547,045	3,012,339	0.07%
Orkla A.S.A	268,002	2,320,787	0.06%
Salmar A.S.A	25,134	1,196,135	0.03%
Telenor A.S.A	235,390	2,630,102	0.06%
Yara International A.S.A	63,139	1,672,240	0.04%
		35,914,147	**0.88%**
Portugal 0.25% (31 December 2023: 0.34%)			
EDP Renovaveis SA	119,893	1,246,458	0.03%
EDP SA	1,222,361	3,912,448	0.10%
Galp Energia SGPS SA	177,337	2,928,938	0.07%
Jeronimo Martins SGPS SA	107,939	2,062,172	0.05%
		10,150,016	**0.25%**
Spain 4.20% (31 December 2023: 4.04%)			
Acciona SA	9,406	1,058,729	0.03%
ACS Actividades de Construccion y Servicios SA	68,347	3,428,259	0.08%
Aena SME SA	28,965	5,920,669	0.15%
Amadeus IT Group SA	173,998	12,287,930	0.30%
Banco Bilbao Vizcaya Argentaria SA	2,224,941	21,776,712	0.54%
Banco de Sabadell SA	2,076,914	4,036,760	0.10%
Banco Santander SA	5,981,081	27,650,476	0.68%
CaixaBank SA	1,543,543	8,368,902	0.21%
Cellnex Telecom SA	205,046	6,478,040	0.16%
Endesa SA	121,226	2,607,248	0.06%
Ferrovial SE	183,876	7,730,386	0.19%
Grifols SA	112,529	1,065,960	0.03%
Iberdrola SA	2,332,551	32,124,242	0.79%
Industria de Diseno Textil SA	421,072	21,644,035	0.53%
Redeia Corp. SA	154,903	2,646,634	0.06%
Repsol SA	455,547	5,514,394	0.14%
Telefonica SA	1,539,095	6,274,526	0.15%
		170,613,902	**4.20%**
Sweden 5.44% (31 December 2023: 5.23%)			
AddTech AB Class B	99,206	2,704,333	0.07%
Alfa Laval AB	112,229	4,698,702	0.12%
Assa Abloy AB Class B	388,081	11,478,143	0.28%
Atlas Copco AB Class A	1,021,671	15,612,747	0.38%
Atlas Copco AB Class B	620,315	8,390,260	0.21%
Beijer Ref AB Class B	149,866	2,212,199	0.05%
Boliden AB	104,348	2,932,331	0.07%
Epiroc AB Class A	258,158	4,498,796	0.11%
Epiroc AB Class B	147,722	2,304,887	0.06%
EQT AB	144,221	3,995,389	0.10%
Essity AB Class B	235,582	6,304,645	0.16%
Evolution AB	65,544	5,058,798	0.12%
Fastighets AB Balder Class B	252,908	1,757,887	0.04%
Getinge AB Class B	88,024	1,446,321	0.04%
H & M Hennes & Mauritz AB Class B	216,184	2,917,215	0.07%
Hexagon AB Class B	802,900	7,673,484	0.19%
Holmen AB Class B	29,067	1,068,581	0.03%
Industrivarden AB Class A	46,122	1,458,472	0.04%
Industrivarden AB Class C	64,466	2,036,797	0.05%
Indutrade AB	104,341	2,615,784	0.06%
Investment AB Latour Class B	55,861	1,394,850	0.03%
Investor AB Class B	668,561	17,710,506	0.44%
L E Lundbergforetagen AB Class B	28,343	1,285,141	0.03%
Lifco AB Class B	89,002	2,582,441	0.06%
Nibe Industrier AB Class B	578,449	2,263,695	0.06%
Saab AB Class B	122,277	2,586,251	0.06%
Sagax AB Class B	83,849	1,716,555	0.04%
Sandvik AB	413,513	7,421,285	0.18%
Securitas AB Class B	191,320	2,370,451	0.06%
Skandinaviska Enskilda Banken AB Class A	614,107	8,417,450	0.21%
Skanska AB Class B	129,829	2,734,232	0.07%
SKF AB Class B	130,107	2,444,529	0.06%
Spotify Technology SA	59,121	26,449,553	0.65%
Svenska Cellulosa AB SCA Class B	231,230	2,939,227	0.07%
Svenska Handelsbanken AB Class A	564,513	5,834,548	0.14%
Swedbank AB Class A	328,736	6,494,836	0.16%
Swedish Orphan Biovitrum AB	74,402	2,137,267	0.05%
Tele2 AB Class B	216,435	2,140,012	0.05%
Telefonaktiebolaget LM Ericsson Class B	1,073,414	8,731,674	0.22%
Telia Co. AB	900,117	2,498,503	0.06%
Trelleborg AB Class B	81,348	2,787,370	0.07%
Volvo AB Class A	48,808	1,193,558	0.03%
Volvo AB Class B	642,729	15,624,319	0.39%
		220,924,024	**5.44%**
Switzerland 14.64% (31 December 2023: 15.14%)			
ABB Ltd.	610,205	33,040,286	0.81%
Adecco Group AG	66,149	1,632,101	0.04%
Alcon AG	192,928	16,370,939	0.40%
Avolta AG	34,906	1,399,706	0.03%
Bachem Holding AG Class B	12,946	827,115	0.02%
Baloise Holding AG	16,607	3,007,127	0.07%
Banque Cantonale Vaudoise	11,487	1,058,388	0.03%
Barry Callebaut AG	1,361	1,808,159	0.04%
BKW AG	8,056	1,335,185	0.03%
Chocoladefabriken Lindt & Spruengli AG	376	4,178,008	0.10%
Chocoladefabriken Lindt & Spruengli AG (XSWX)	42	4,634,483	0.11%
Cie Financiere Richemont SA Class A	207,503	31,574,801	0.78%
Clariant AG	82,297	916,278	0.02%
EMS-Chemie Holding AG	2,703	1,823,872	0.05%
Galderma Group AG	32,522	3,611,602	0.09%
Geberit AG	12,948	7,352,321	0.18%
Givaudan SA	3,564	15,597,047	0.38%
Helvetia Holding AG	14,406	2,374,904	0.06%
Holcim AG	201,231	19,398,113	0.48%
Julius Baer Group Ltd.	79,681	5,157,614	0.13%
Kuehne + Nagel International AG	18,433	4,226,623	0.10%
Logitech International SA	58,808	4,869,465	0.12%
Lonza Group AG	27,922	16,508,257	0.41%
Nestle SA	1,010,755	83,514,852	2.06%
Novartis AG	760,495	74,434,104	1.83%
Partners Group Holding AG	8,770	11,903,007	0.29%
Roche Holding AG	270,955	76,390,623	1.88%
Roche Holding AG (XSWX)	12,463	3,721,366	0.09%
Sandoz Group AG	158,183	6,487,903	0.16%
Schindler Holding AG	8,973	2,450,557	0.06%
Schindler Holding AG (XSWX)	15,797	4,364,766	0.11%
SGS SA	58,648	5,881,302	0.15%
SIG Group AG	116,688	2,302,214	0.06%
Sika AG	58,924	14,031,227	0.35%
Sonova Holding AG	19,599	6,407,927	0.16%
Straumann Holding AG	43,211	5,447,566	0.13%
Swatch Group AG	10,947	1,993,109	0.05%
Swiss Life Holding AG	11,094	8,564,262	0.21%
Swiss Prime Site AG	29,483	3,214,257	0.08%
Swiss Re AG	116,406	16,852,378	0.42%
Swisscom AG	10,013	5,574,133	0.14%
Temenos AG	21,259	1,503,671	0.04%
UBS Group AG	1,269,041	38,830,904	0.96%
VAT Group AG	10,460	3,956,621	0.10%
Zurich Insurance Group AG	56,436	33,553,343	0.83%
		594,082,486	**14.64%**
United Kingdom 22.79% (31 December 2023: 22.36%)			
3i Group plc	375,513	16,761,224	0.41%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Admiral Group plc	99,414	3,291,941	0.08%
Anglo American plc	490,545	14,523,436	0.36%
Antofagasta plc	150,493	2,996,791	0.07%
Ashtead Group plc	168,959	10,506,151	0.26%
Associated British Foods plc	129,298	3,308,287	0.08%
AstraZeneca plc	598,202	78,425,017	1.93%
Auto Trader Group plc	341,551	3,392,125	0.08%
Aviva plc	1,037,414	6,090,918	0.15%
BAE Systems plc	1,166,708	16,781,710	0.41%
Barclays plc	5,609,586	18,838,732	0.47%
Barratt Redrow plc	526,470	2,901,804	0.07%
Berkeley Group Holdings plc	40,424	1,974,454	0.05%
BP plc	6,241,861	30,722,015	0.76%
British American Tobacco plc	769,102	27,740,832	0.68%
BT Group plc	2,502,036	4,513,878	0.11%
Bunzl plc	130,206	5,374,787	0.13%
Centrica plc	2,011,855	3,366,249	0.08%
Coca-Cola HBC AG	84,257	2,882,901	0.07%
Compass Group plc	654,523	21,821,068	0.54%
Croda International plc	50,639	2,146,776	0.05%
DCC plc	37,752	2,430,223	0.06%
Diageo plc	859,018	27,299,291	0.67%
Endeavour Mining plc	70,505	1,258,282	0.03%
Entain plc	233,279	2,007,714	0.05%
Experian plc	355,225	15,326,246	0.38%
Glencore plc	4,003,941	17,721,369	0.44%
GSK plc	1,600,134	26,983,965	0.67%
Haleon plc	2,971,004	14,042,621	0.35%
Halma plc	146,731	4,941,465	0.12%
Hargreaves Lansdown plc	135,890	1,868,671	0.05%
Hikma Pharmaceuticals plc	63,485	1,584,607	0.04%
HSBC Holdings plc	7,023,568	69,077,472	1.70%
Imperial Brands plc	309,359	9,891,374	0.24%
Informa plc	514,779	5,147,358	0.13%
InterContinental Hotels Group plc	61,480	7,664,336	0.19%
Intertek Group plc	61,603	3,647,727	0.09%
J Sainsbury plc	687,431	2,355,528	0.06%
JD Sports Fashion plc	995,788	1,195,993	0.03%
Kingfisher plc	702,021	2,186,598	0.05%
Land Securities Group plc REIT	269,809	1,973,387	0.05%
Legal & General Group plc	2,283,482	6,571,896	0.16%
Lloyds Banking Group plc	23,678,002	16,244,641	0.40%
London Stock Exchange Group plc	184,383	26,059,465	0.64%
M&G plc	863,083	2,138,610	0.05%
Marks & Spencer Group plc	792,957	3,729,088	0.09%
Melrose Industries plc	501,303	3,476,933	0.09%
Mondi plc	168,504	2,515,530	0.06%
National Grid plc	1,885,341	22,431,410	0.55%
NatWest Group plc	2,724,859	13,722,118	0.34%
Next plc	46,118	5,485,872	0.14%
Pearson plc	232,404	3,731,425	0.09%
Persimmon plc	122,193	1,833,353	0.05%
Phoenix Group Holdings plc	274,605	1,753,968	0.04%
Prudential plc	1,042,332	8,315,503	0.21%
Reckitt Benckiser Group plc	266,752	16,146,096	0.40%
RELX plc	719,178	32,686,349	0.81%
Rentokil Initial plc	975,976	4,899,028	0.12%
Rio Tinto plc	435,105	25,736,831	0.63%
Rolls-Royce Holdings plc	3,282,037	23,371,865	0.58%
Sage Group plc	388,577	6,195,103	0.15%
Schroders plc	308,377	1,249,780	0.03%
Segro plc REIT	501,408	4,403,279	0.11%
Severn Trent plc	102,998	3,235,187	0.08%
Shell plc	2,393,660	74,226,016	1.83%
Smith & Nephew plc	338,781	4,206,404	0.10%
Smiths Group plc	135,396	2,914,907	0.07%
Spirax Group plc	28,106	2,412,957	0.06%
SSE plc	426,712	8,572,002	0.21%
Standard Chartered plc	811,293	10,044,802	0.25%
Taylor Wimpey plc	1,352,993	2,068,970	0.05%
Tesco plc	2,643,684	12,194,228	0.30%
Unilever plc	957,706	54,550,120	1.34%
United Utilities Group plc	260,215	3,426,768	0.09%
Vodafone Group plc	8,588,263	7,346,307	0.18%
Whitbread plc	68,793	2,538,166	0.06%
Wise plc Class A	254,301	3,395,067	0.08%
WPP plc	417,524	4,326,533	0.11%
		925,121,900	**22.79%**
Total Equities		**4,012,713,754**	**98.86%**
Total Transferable Securities		**4,012,713,754**	**98.86%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.02%) (31 December 2023: 0.01%)				
Futures (0.02%) (31 December 2023: 0.01%)				
FTSE 100 Index March 2025	59	£4,819,254	9,068	0.00%
Euro Stoxx 600 Index March 2025	214	€5,449,637	(42,235)	(0.00%)
Euro Stoxx 50 Index March 2025	208	€10,237,371	(87,904)	(0.00%)
MSCI Europe Index March 2025	758	€26,094,568	(628,360)	(0.02%)
			(749,431)	**(0.02%)**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(749,431)**	**(0.02%)**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (0.00%) (31 December 2023: (0.00%))							
Forward Currency Exchange Contracts (0.00%) (31 December 2023: (0.00%))							
GBP	1,754,760	EUR	(2,100,450)	HSBC Bank	19/3/2025	14,195	0.00%
EUR	3,307,695	GBP	(2,736,030)	BNP Paribas	19/3/2025	11,802	0.00%
GBP	2,935,980	EUR	(3,529,079)	JPMorgan Chase Bank	19/3/2025	8,471	0.00%
GBP	1,537,601	EUR	(1,848,983)	Toronto-Dominion Bank	19/3/2025	3,636	0.00%
GBP	487,560	EUR	(584,835)	BNP Paribas	19/3/2025	2,671	0.00%
GBP	407,750	EUR	(489,486)	BNP Paribas	19/3/2025	1,835	0.00%
GBP	416,950	EUR	(501,317)	State Street Bank & Trust Co.	19/3/2025	1,059	0.00%
EUR	1,271,535	NOK	(15,000,000)	Toronto-Dominion Bank	19/3/2025	558	0.00%
GBP	82,360	EUR	(99,128)	JPMorgan Chase Bank	19/3/2025	102	0.00%
GBP	164,800	EUR	(198,811)	JPMorgan Chase Bank	19/3/2025	(272)	(0.00%)
GBP	830,050	EUR	(1,000,307)	HSBC Bank	19/3/2025	(284)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
GBP	3,602,125	EUR	(4,347,636)	HSBC Bank	19/3/2025	(8,146)	(0.00%)
GBP	9,141,000	EUR	(11,023,998)	State Street Bank & Trust Co.	19/3/2025	(11,466)	(0.00%)
EUR	19,133,373	GBP	(15,936,760)	State Street Bank & Trust Co.	19/3/2025	(69,646)	(0.00%)
						(45,485)	**(0.00%)**
Total OTC Financial Derivative Instruments						**(45,485)**	**(0.00%)**
Total Investments						**4,011,918,838**	**98.84%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**46,936,415**	**1.16%**
Net Assets	**4,058,855,253**	**100.00%**

Analysis of Total Assets		US Dollars ($)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	4,012,024,068	98.72%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	689,686	0.02%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	9,068	0.00%
(e)	Total OTC Financial Derivative Instruments	44,329	0.00%
(f)	Other assets	51,359,391	1.26%
Total Assets		4,064,126,542	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	4,012,713,754	4,150,465,046
Financial Derivative Instruments	3,17	53,397	344,016
Cash	3	17,967,812	13,082,997
Receivables:			
Interest and Dividends		9,748,635	12,875,674
Capital Shares Issued		19,008,124	2,975,429
Investments Sold		725,461	—
Margin Cash Due from Broker	3	3,909,359	1,753,844
Total Current Assets		**4,064,126,542**	**4,181,497,006**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	848,313	81,249
Bank Overdraft		478,438	—
Unrealised Depreciation on Spot Currency Contracts		43,605	—
Payables and Other Liabilities:			
Investments Purchased		3,399	3,713
Capital Shares Redeemed		3,523,299	1,902,637
Management Fees Payable	12	374,235	371,918
Total Current Liabilities		**5,271,289**	**2,359,517**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**4,058,855,253**	**4,179,137,489**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
US ($) Equivalent	$1,999,382,460	$2,380,348,589	$1,998,582,096
Net Assets	€1,930,803,642	€2,154,844,195	€1,872,646,642
Number of Shares Outstanding	60,771,743	73,833,494	74,528,492
Net Asset Value Per Share[1]	**€31.77**	**€29.19**	**€25.13**
Investor EUR			
US ($) Equivalent	$322,768,575	$309,284,959	$286,285,872
Net Assets	€311,697,613	€279,984,579	€268,246,312
Number of Shares Outstanding	10,001,590	9,780,107	10,883,591
Net Asset Value Per Share[1]	**€31.16**	**€28.63**	**€24.65**
Institutional Plus EUR Acc			
US ($) Equivalent	$1,508,169,006	$1,259,619,327	$1,085,471,833
Net Assets	€1,456,438,809	€1,140,288,194	€1,017,073,648
Number of Shares Outstanding	6,744,097	5,750,344	5,959,834
Net Asset Value Per Share[1]	**€215.96**	**€198.30**	**€170.65**
USD Acc			
Net Assets	$149,175,288	$153,621,304	$139,464,733
Number of Shares Outstanding	4,536,096	4,766,985	5,202,885
Net Asset Value Per Share[1]	**$32.89**	**$32.23**	**$26.81**
Institutional Plus USD Acc			
Net Assets	$79,359,924	$76,263,310	$153,569,713
Number of Shares Outstanding	489,625	480,351	1,163,347
Net Asset Value Per Share[1]	**$162.08**	**$158.77**	**$132.01**

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

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		1,665,011	938,504
Dividend Income		147,284,427	136,748,329
Securities Lending Income		720,524	944,558
Net (Loss)/Gain on Financial Instruments		(23,776,423)	584,558,348
Total Investment Income		**125,893,539**	**723,189,739**
Expenses			
Management Fees	12	4,582,017	4,277,063
Transaction Fees and Commissions		978,588	784,275
Other Expenses		308	—
Total Expenses		**5,560,913**	**5,061,338**
Finance Costs			
Interest Expense		3,391	12,142
Total Finance Costs		**3,391**	**12,142**
Net Investment Income		**120,329,235**	**718,116,259**
Taxation	5	(11,940,566)	(10,435,290)
Net Increase in Net Assets		**108,388,669**	**707,680,969**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	108,388,669	707,680,969
Capital Transactions		
Subscriptions	1,271,846,688	782,924,125
Redemptions	(1,500,517,593)	(974,841,852)
Total Capital Transactions	(228,670,905)	(191,917,727)
Total (Decrease)/Increase for the Year	(120,282,236)	515,763,242
Net Assets		
Beginning of Year	4,179,137,489	3,663,374,247
End of Year	**4,058,855,253**	**4,179,137,489**

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

Vanguard Eurozone Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks posted strong gains for the period, with the United States performing particularly well.
- In this environment, the fund's benchmark returned 9.49% for the 12 months. The fund outperformed its benchmark due to the global tax treatment of dividends on non-resident investors in certain markets.
- Eight of the index's 11 industry sectors posted positive returns, led by financials and industrials. Information technology was also a top contributor. The greatest detractors were consumer staples and energy.
- By market, Germany, which accounted for more than 25% of the index, contributed the most followed by Italy, the Netherlands and Spain. Among the largest markets, Finland was the lone detractor.

Benchmark returns in the commentary above are in euros.

Benchmark: MSCI EMU Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
EUR Acc	9.99%	7.05%	7.29%
Benchmark	9.49	6.60	6.87
Tracking Difference*	0.50		
Investor EUR	9.99%	7.05%	7.26%
Benchmark	9.49	6.60	6.87
Tracking Difference*	0.50		
Institutional Plus EUR Acc	10.03%	7.10%	7.36%
Benchmark	9.49	6.60	6.87
Tracking Difference*	0.54		
USD Acc	3.10%	5.34%	5.63%
Benchmark	2.64	4.89	5.22
Tracking Difference*	0.46		
Institutional Plus USD Acc	3.15%	5.38%	5.70%
Benchmark	2.64	4.89	5.22
Tracking Difference*	0.51		

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Shares	Cost EUR (€)
ASML Holding NV	9,289	7,362,912
LVMH Moet Hennessy Louis Vuitton SE	6,426	4,673,888
SAP SE	24,038	4,180,241
Deutsche Telekom AG	135,342	3,315,039
Siemens AG	17,684	3,012,876
TotalEnergies SE	46,887	2,920,838
Banco de Sabadell SA	1,459,363	2,824,494
Safran SA	13,271	2,703,113
Schneider Electric SE	12,849	2,685,237
Sanofi SA	26,999	2,484,001
L'Oreal SA	5,303	2,225,189
Allianz SE	8,259	2,172,173
Air Liquide SA	11,970	2,103,148
Airbus SE	13,787	2,063,322
Iberdrola SA	163,539	1,952,885
Rexel SA	69,986	1,660,366
Anheuser-Busch InBev SA	28,158	1,591,085
Hermes International SCA	734	1,564,501
Banco Santander SA	366,321	1,561,659
EssilorLuxottica SA	7,181	1,462,923
BPER Banca SpA	253,662	1,456,020
BNP Paribas SA	21,959	1,378,027

Sales	Shares	Proceeds EUR (€)
ASML Holding NV	30,734	26,057,760
LVMH Moet Hennessy Louis Vuitton SE	20,761	16,016,247
SAP SE	77,264	13,867,576
TotalEnergies SE	197,533	12,026,205
Flutter Entertainment plc	54,720	9,955,595
Siemens AG	56,398	9,903,583
Schneider Electric SE	39,889	8,543,652
Allianz SE	31,780	8,283,860
L'Oreal SA	17,869	7,634,618
Sanofi SA	84,107	7,561,077
Air Liquide SA	39,350	6,977,071
Airbus SE	43,635	6,605,094
Iberdrola SA	543,884	6,314,656
Banco Santander SA	1,366,256	5,730,263
Deutsche Telekom AG	237,593	5,509,340
Hermes International SCA	2,347	5,134,348
BNP Paribas SA	83,772	4,990,119
Safran SA	25,272	4,959,491
UniCredit SpA	147,678	4,904,728
Mercedes-Benz Group AG	73,480	4,813,328
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	10,680	4,698,800
AXA SA	142,525	4,643,898
ING Groep NV	335,666	4,605,751
Banco Bilbao Vizcaya Argentaria SA	477,986	4,550,917
Vinci SA	38,318	4,368,573
EssilorLuxottica SA	21,583	4,326,072
Stellantis NV	221,919	4,252,682

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

Financial Statements
Statement of Investments
31 December 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.87% (31 December 2023: 99.52%)			
Equities 98.87% (31 December 2023: 99.52%)			
Austria 0.58% (31 December 2023: 0.56%)			
Erste Group Bank AG	85,270	5,087,208	0.39%
OMV AG	37,203	1,389,160	0.10%
Verbund AG	17,116	1,198,120	0.09%
		7,674,488	**0.58%**
Belgium 2.99% (31 December 2023: 2.83%)			
Ageas SA	40,681	1,907,939	0.14%
Anheuser-Busch InBev SA	227,370	10,970,602	0.83%
Argenx SE	15,130	9,078,000	0.69%
D'ieteren Group	5,440	874,208	0.07%
Elia Group SA	7,512	558,893	0.04%
Groupe Bruxelles Lambert NV	20,860	1,377,803	0.10%
KBC Group NV	58,084	4,329,581	0.33%
Lotus Bakeries NV	103	1,110,340	0.08%
Sofina SA	3,924	857,002	0.07%
Syensqo SA	18,675	1,317,708	0.10%
UCB SA	31,992	6,148,862	0.47%
Warehouses de Pauw CVA REIT	46,109	876,071	0.07%
		39,407,009	**2.99%**
Finland 2.92% (31 December 2023: 2.48%)			
Elisa OYJ	36,098	1,508,896	0.11%
Fortum OYJ	113,333	1,531,696	0.12%
Kesko OYJ Class B	69,006	1,254,529	0.09%
Kone OYJ Class B	86,017	4,042,799	0.31%
Metso OYJ	157,030	1,410,129	0.11%
Neste OYJ	107,456	1,302,904	0.10%
Nokia OYJ	1,349,703	5,769,305	0.44%
Nordea Bank Abp	798,491	8,384,156	0.64%
Orion OYJ Class B	27,414	1,172,771	0.09%
Sampo OYJ Class A	125,235	4,931,754	0.37%
Stora Enso OYJ Class R	147,815	1,436,466	0.11%
UPM-Kymmene OYJ	134,957	3,584,458	0.27%
Wartsila OYJ Abp	126,842	2,170,267	0.16%
		38,500,130	**2.92%**
France 33.11% (31 December 2023: 35.76%)			
Accor SA	49,297	2,318,931	0.18%
Aeroports de Paris SA	8,797	982,625	0.07%
Air Liquide SA	62,761	9,848,456	0.75%
Air Liquide SA (Prime De Fidelite)	83,610	13,120,081	1.00%
Airbus SE	150,395	23,278,138	1.77%
Alstom SA	87,775	1,892,429	0.14%
Amundi SA	15,377	987,203	0.08%
ArcelorMittal SA	118,494	2,657,820	0.20%
Arkema SA	14,104	1,037,349	0.08%
AXA SA	445,679	15,295,703	1.16%
BioMerieux	10,511	1,087,889	0.08%
BNP Paribas SA	257,583	15,254,065	1.16%
Bollore SE	182,367	1,083,260	0.08%
Bouygues SA	48,104	1,372,888	0.10%
Bureau Veritas SA	80,260	2,354,828	0.18%
Capgemini SE	39,295	6,214,504	0.47%
Carrefour SA	136,842	1,878,841	0.14%
Cie de Saint-Gobain SA	114,815	9,839,646	0.75%
Cie Generale des Etablissements Michelin SCA	169,097	5,377,285	0.41%
Covivio SA REIT	14,171	690,978	0.05%
Credit Agricole SA	269,294	3,578,917	0.27%
Danone SA	163,451	10,643,929	0.81%
Dassault Aviation SA	5,004	986,789	0.07%
Dassault Systemes SE	169,297	5,671,450	0.43%
Edenred SE	62,256	1,976,628	0.15%
Eiffage SA	18,597	1,575,538	0.12%
Engie SA	199,817	3,059,198	0.23%
Engie SA (Prime De Fidelite)	262,632	4,020,896	0.31%
EssilorLuxottica SA	75,231	17,724,424	1.35%
Eurazeo SA	6,394	460,048	0.03%
Eurazeo SE	4,267	307,011	0.02%
Eurofins Scientific SE	34,357	1,694,144	0.13%
Euronext NV	19,911	2,156,361	0.16%
Gecina SA REIT	11,746	1,062,426	0.08%
Getlink SE	75,747	1,166,883	0.09%
Hermes International SCA	8,015	18,610,830	1.41%
Ipsen SA	9,515	1,053,311	0.08%
Kering SA	18,835	4,487,439	0.34%
Klepierre SA REIT	54,044	1,502,423	0.11%
La Francaise des Jeux SACA	26,063	970,065	0.07%
Legrand SA	66,379	6,242,281	0.47%
L'Oreal SA	26,079	8,915,106	0.68%
L'Oreal SA (Prime De Fidelite)	34,693	11,859,802	0.90%
LVMH Moet Hennessy Louis Vuitton SE	69,619	44,242,874	3.36%
Orange SA	471,158	4,536,309	0.34%
Pernod Ricard SA	51,259	5,587,231	0.42%
Publicis Groupe SA	57,921	5,965,863	0.45%
Renault SA	48,849	2,298,345	0.17%
Rexel SA	56,590	1,392,114	0.11%
Safran SA	91,923	19,496,868	1.48%
Sanofi SA	289,013	27,092,079	2.06%
Sartorius Stedim Biotech	7,379	1,392,417	0.11%
Schneider Electric SE	138,411	33,343,210	2.53%
SEB SA	2,725	238,438	0.02%
SEB SA (Prime De Fidelite)	3,656	319,900	0.02%
Societe Generale SA	182,273	4,950,535	0.38%
Sodexo SA	12,739	1,013,387	0.08%
Sodexo SA (XPAR)	9,696	771,317	0.06%
STMicroelectronics NV	172,975	4,198,968	0.32%
Teleperformance SE	13,784	1,145,726	0.09%
Thales SA	23,432	3,248,847	0.25%
TotalEnergies SE	546,143	29,147,652	2.21%
Unibail-Rodamco-Westfield REIT	29,843	2,170,183	0.16%
Veolia Environnement SA	178,059	4,827,179	0.37%
Vinci SA	126,612	12,628,281	0.96%
		436,306,541	**33.11%**
Germany 27.62% (31 December 2023: 25.48%)			
Adidas AG	40,998	9,708,326	0.74%
Allianz SE	99,146	29,337,301	2.23%
BASF SE	225,913	9,592,266	0.73%
Bayer AG	248,528	4,800,070	0.36%
Bayerische Motoren Werke AG	73,251	5,785,364	0.44%
Bayerische Motoren Werke AG - Preference Shares	14,291	1,034,668	0.08%
Bechtle AG	21,002	653,162	0.05%
Beiersdorf AG	25,095	3,111,780	0.24%
Brenntag SE	32,874	1,902,747	0.14%
Carl Zeiss Meditec AG	10,115	460,435	0.03%
Commerzbank AG	239,797	3,770,808	0.29%
Continental AG	27,911	1,809,191	0.14%
Covestro AG	45,294	2,618,719	0.20%
CTS Eventim AG & Co. KGaA	15,730	1,284,355	0.10%
Daimler Truck Holding AG	124,992	4,605,955	0.35%
Delivery Hero SE Class A	47,116	1,277,786	0.10%
Deutsche Bank AG	479,586	7,980,311	0.61%
Deutsche Boerse AG	47,657	10,598,917	0.80%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Deutsche Lufthansa AG	151,334	934,639	0.07%
Deutsche Post AG	258,156	8,772,141	0.67%
Deutsche Telekom AG	883,452	25,522,928	1.94%
Dr Ing hc F Porsche AG - Preference Shares	28,976	1,692,778	0.13%
E.ON SE	568,271	6,390,207	0.48%
Evonik Industries AG	65,284	1,092,201	0.08%
Fresenius Medical Care AG	52,214	2,305,770	0.17%
Fresenius SE & Co. KGaA	106,839	3,583,380	0.27%
GEA Group AG	39,256	1,877,222	0.14%
Hannover Rueck SE	15,254	3,682,316	0.28%
Heidelberg Materials AG	34,558	4,122,769	0.31%
Henkel AG & Co. KGaA	26,392	1,963,565	0.15%
Henkel AG & Co. KGaA - Preference Shares	42,783	3,623,720	0.28%
Infineon Technologies AG	330,528	10,378,579	0.79%
Knorr-Bremse AG	18,334	1,289,797	0.10%
LEG Immobilien SE	18,806	1,538,331	0.12%
Mercedes-Benz Group AG	189,528	10,196,606	0.77%
Merck KGaA	32,694	4,573,891	0.35%
MTU Aero Engines AG	13,625	4,387,250	0.33%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	33,852	16,489,309	1.25%
Nemetschek SE	14,681	1,374,142	0.10%
Porsche Automobil Holding SE - Preference Shares	38,586	1,402,601	0.11%
Puma SE	26,939	1,195,014	0.09%
QIAGEN NV	55,999	2,410,477	0.18%
Rational AG	1,284	1,058,016	0.08%
Rheinmetall AG	11,025	6,775,965	0.51%
RWE AG	160,020	4,613,377	0.35%
SAP SE	264,290	62,451,727	4.74%
Sartorius AG - Preference Shares	6,640	1,428,928	0.11%
Scout24 SE	18,842	1,603,454	0.12%
Siemens AG	192,352	36,269,893	2.75%
Siemens Energy AG	161,849	8,153,953	0.62%
Siemens Healthineers AG	71,349	3,653,069	0.28%
Symrise AG Class A	33,594	3,448,424	0.26%
Talanx AG	16,492	1,354,818	0.10%
Volkswagen AG - Preference Shares	52,197	4,647,621	0.35%
Vonovia SE	187,381	5,494,011	0.42%
Zalando SE	56,837	1,840,950	0.14%
		363,926,000	**27.62%**
Ireland 0.84% (31 December 2023: 1.56%)			
AIB Group plc	469,891	2,504,519	0.19%
Bank of Ireland Group plc	255,068	2,246,129	0.17%
Kerry Group plc Class A	38,745	3,612,971	0.27%
Kingspan Group plc	39,108	2,755,159	0.21%
		11,118,778	**0.84%**
Italy 8.37% (31 December 2023: 7.80%)			
Amplifon SpA	31,963	794,281	0.06%
Banco BPM SpA	324,596	2,535,744	0.19%
BPER Banca SpA	253,662	1,555,963	0.12%
Davide Campari-Milano NV	157,733	949,237	0.07%
DiaSorin SpA	5,719	569,384	0.04%
Enel SpA	2,058,537	14,175,086	1.08%
Eni SpA	581,571	7,612,764	0.58%
Ferrari NV	31,896	13,153,910	1.00%
FinecoBank Banca Fineco SpA	154,075	2,586,919	0.20%
Generali	238,161	6,494,650	0.49%
Infrastrutture Wireless Italiane SpA	86,231	846,357	0.06%
Intesa Sanpaolo SpA	3,701,653	14,299,486	1.09%
Leonardo SpA	102,108	2,647,660	0.20%
Mediobanca Banca di Credito Finanziario SpA	127,231	1,790,776	0.14%
Moncler SpA	58,987	3,007,157	0.23%
Nexi SpA	131,035	702,348	0.05%
Poste Italiane SpA	115,053	1,567,022	0.12%
Prysmian SpA	71,090	4,383,409	0.33%
Recordati Industria Chimica e Farmaceutica SpA	26,661	1,349,047	0.10%
Snam SpA	508,439	2,174,594	0.16%
Stellantis NV	497,341	6,261,523	0.48%
Telecom Italia SpA	2,557,524	630,685	0.05%
Tenaris SA	103,636	1,872,703	0.14%
Terna - Rete Elettrica Nazionale	355,754	2,710,846	0.21%
UniCredit SpA	372,877	14,365,086	1.09%
Unipol Gruppo SpA	100,583	1,210,014	0.09%
		110,246,651	**8.37%**
Netherlands 13.75% (31 December 2023: 13.75%)			
ABN AMRO Bank NV GDR	115,172	1,714,911	0.13%
Adyen NV	5,504	7,909,248	0.60%
Aegon Ltd.	339,629	1,942,678	0.15%
AerCap Holdings NV	49,483	4,573,175	0.35%
Akzo Nobel NV	43,085	2,497,207	0.19%
ASM International NV	11,886	6,641,897	0.50%
ASML Holding NV	101,135	68,640,325	5.21%
ASR Nederland NV	40,272	1,843,652	0.14%
BE Semiconductor Industries NV	19,511	2,581,305	0.20%
Coca-Cola Europacific Partners plc	52,756	3,913,267	0.30%
CVC Capital Partners plc	54,109	1,150,357	0.09%
DSM-Firmenich AG	47,084	4,601,048	0.35%
EXOR NV	25,039	2,217,203	0.17%
Heineken Holding NV	33,025	1,910,496	0.14%
Heineken NV	72,874	5,006,444	0.38%
IMCD NV	14,343	2,058,221	0.16%
ING Groep NV	836,199	12,651,691	0.96%
InPost SA	57,348	946,816	0.07%
JDE Peet's NV	30,418	502,810	0.04%
Koninklijke Ahold Delhaize NV	235,328	7,410,479	0.56%
Koninklijke KPN NV	981,598	3,450,317	0.26%
Koninklijke Philips NV	202,200	4,933,680	0.37%
NN Group NV	68,533	2,883,183	0.22%
Prosus NV	346,245	13,278,496	1.01%
Randstad NV	27,747	1,129,580	0.08%
Universal Music Group NV	208,329	5,149,893	0.39%
Wolters Kluwer NV	60,360	9,681,744	0.73%
		181,220,123	**13.75%**
Portugal 0.49% (31 December 2023: 0.66%)			
EDP Renovaveis SA	79,330	796,473	0.06%
EDP SA	793,465	2,452,600	0.19%
Galp Energia SGPS SA	118,138	1,884,301	0.14%
Jeronimo Martins SGPS SA	71,223	1,314,065	0.10%
		6,447,439	**0.49%**
Spain 8.20% (31 December 2023: 7.91%)			
Acciona SA	6,294	684,158	0.05%
ACS Actividades de Construccion y Servicios SA	44,973	2,178,492	0.17%
Aena SME SA	18,983	3,747,244	0.28%
Amadeus IT Group SA	113,986	7,773,845	0.59%
Banco Bilbao Vizcaya Argentaria SA	1,458,565	13,786,356	1.05%
Banco de Sabadell SA	1,372,686	2,576,532	0.20%
Banco Santander SA	3,921,271	17,506,514	1.33%
CaixaBank SA	1,011,731	5,297,424	0.40%
Cellnex Telecom SA	134,010	4,088,645	0.31%
Endesa SA	79,951	1,660,582	0.13%
Ferrovial SE	120,410	4,888,646	0.37%
Grifols SA	76,487	699,703	0.05%
Iberdrola SA	1,530,412	20,354,480	1.54%
Industria de Diseno Textil SA	276,051	13,703,172	1.04%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Redeia Corp. SA	103,039	1,700,143	0.13%
Repsol SA	297,810	3,481,399	0.26%
Telefonica SA	1,003,509	3,950,815	0.30%
		108,078,150	**8.20%**
Total Equities		**1,302,925,309**	**98.87%**
Total Transferable Securities		**1,302,925,309**	**98.87%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.02%) (31 December 2023: (0.00%))				
Futures (0.02%) (31 December 2023: (0.00%))				
Euro Stoxx 50 Index March 2025	323	€16,045,919	(280,289)	(0.02%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(280,289)**	**(0.02%)**
Total Investments			**1,302,645,020**	**98.85%**

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	**15,178,292**	**1.15%**
Net Assets	**1,317,823,312**	**100.00%**

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	1,302,465,261	98.69%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	460,048	0.03%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other assets	16,791,320	1.28%
Total Assets		1,319,716,629	100.00%

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2024	EUR (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,302,925,309	1,493,527,831
Cash	3	8,973,727	2,784,453
Receivables:			
Interest and Dividends		4,791,357	6,251,079
Capital Shares Issued		1,636,226	4,262,129
Margin Cash Due from Broker	3	1,390,010	634,107
Total Current Assets		**1,319,716,629**	**1,507,459,599**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	280,289	73,153
Unrealised Depreciation on Spot Currency Contracts		245	—
Payables and Other Liabilities:			
Capital Shares Redeemed		1,483,372	6,466,112
Management Fees Payable	12	129,411	145,070
Total Current Liabilities		**1,893,317**	**6,684,335**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**1,317,823,312**	**1,500,775,264**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€996,248,029	€1,152,142,848	€923,950,415
Number of Shares Outstanding	3,231,610	4,110,660	3,934,516
Net Asset Value Per Share[1]	**€308.28**	**€280.28**	**€234.83**
Investor EUR			
Net Assets	€45,556,252	€58,912,960	€47,243,821
Number of Shares Outstanding	170,620	242,687	232,284
Net Asset Value Per Share[1]	**€267.00**	**€242.75**	**€203.39**
Institutional Plus EUR Acc			
Net Assets	€261,128,438	€281,603,421	€199,477,650
Number of Shares Outstanding	1,277,609	1,516,035	1,282,262
Net Asset Value Per Share[1]	**€204.39**	**€185.75**	**€155.57**
USD Acc			
EUR (€) Equivalent	€14,307,568	€6,261,808	€4,876,538
Net Assets	$14,815,487	$6,917,106	$5,204,485
Number of Shares Outstanding	46,405	22,339	20,764
Net Asset Value Per Share[1]	**$319.26**	**$309.64**	**$250.65**
Institutional Plus USD Acc			
EUR (€) Equivalent	€583,025	€1,854,227	€1,679,220
Net Assets	$603,722	$2,048,272	$1,792,148
Number of Shares Outstanding	3,816	13,354	14,440
Net Asset Value Per Share[1]	**$158.21**	**$153.38**	**$124.11**

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

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		173,485	212,458
Dividend Income		48,893,440	47,519,616
Securities Lending Income		63,379	90,879
Net Gain on Financial Instruments		97,984,166	200,841,390
Total Investment Income		**147,114,470**	**248,664,343**
Expenses			
Management Fees	12	1,561,136	1,620,153
Transaction Fees and Commissions		281,893	665,477
Other Expenses		891	—
Total Expenses		**1,843,920**	**2,285,630**
Finance Costs			
Interest Expense		28,223	8,549
Total Finance Costs		**28,223**	**8,549**
Net Investment Income		**145,242,327**	**246,370,164**
Taxation	5	(2,864,972)	(2,305,924)
Net Increase in Net Assets		**142,377,355**	**244,064,240**

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	142,377,355	244,064,240
Capital Transactions		
Subscriptions	549,660,587	626,300,364
Redemptions	(874,989,894)	(546,816,984)
Total Capital Transactions	(325,329,307)	79,483,380
Total (Decrease)/Increase for the Year	(182,951,952)	323,547,620
Net Assets		
Beginning of Year	1,500,775,264	1,177,227,644
End of Year	**1,317,823,312**	**1,500,775,264**

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

Vanguard Global Small-Cap Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks returned 16.69%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US turned in a stronger performance than the rest of the world as a whole.
- Global bonds returned –1.69%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis.
- In this environment, the fund's benchmark index returned 8.15% for the 12 months.
- Nine of the index's 11 industry sectors produced positive returns, led by financials and industrials. Real estate and materials detracted slightly.
- US stocks, which accounted for more than half the index, contributed most to results. Germany and France were among the markets detracting the most.

Benchmark returns in the commentary above are in US dollars.

Benchmark: MSCI World Small Cap Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
EUR Acc	15.21%	8.07%	8.94%
Benchmark	15.37	8.16	9.11
Tracking Difference*	-0.16		
EUR Dist	15.21%	8.07%	8.38%
Benchmark	15.37	8.16	8.52
Tracking Difference*	-0.16		
Investor EUR	15.21%	8.07%	8.93%
Benchmark	15.37	8.16	9.11
Tracking Difference*	-0.16		
Institutional Plus EUR Acc	15.27%	8.12%	9.00%
Benchmark	15.37	8.16	9.11
Tracking Difference*	-0.10		
GBP Acc	9.93%	7.54%	9.63%
Benchmark	10.09	7.63	9.80
Tracking Difference*	-0.16		
GBP Dist	9.93%	7.54%	9.63%
Benchmark	10.09	7.63	9.80
Tracking Difference*	-0.16		
Institutional Plus GBP Acc	9.99%	7.59%	9.70%
Benchmark	10.09	7.63	9.80
Tracking Difference*	-0.10		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
Institutional Plus GBP Dist	9.99%	7.59%	9.70%
Benchmark	10.09	7.63	9.80
Tracking Difference*	-0.10		
USD Acc	8.00%	6.34%	7.25%
Benchmark	8.15	6.43	7.42
Tracking Difference*	-0.15		

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

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

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

[1] Since-inception returns: EUR Dist, 8 March 2018.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

	Shares	Cost US Dollars ($)
Purchases		
Chord Energy Corp.	40,183	5,253,547
BorgWarner, Inc.	144,080	5,106,559
Caesars Entertainment, Inc.	132,725	5,028,547
Hasbro, Inc.	82,444	4,945,507
Repligen Corp.	32,597	4,905,698
Genpact Ltd.	103,582	4,831,064
Globe Life, Inc.	56,855	4,769,803
FMC Corp.	77,365	4,693,571
Talen Energy Corp.	22,378	4,676,086
Bath & Body Works, Inc.	127,028	4,545,062
Vail Resorts, Inc.	24,132	4,540,120
Lear Corp.	35,915	4,436,879
Paylocity Holding Corp.	27,197	4,418,804
Cava Group, Inc.	38,521	4,259,496
Lattice Semiconductor Corp.	86,916	4,168,599
Robert Half, Inc.	64,192	4,154,001
Liberty Broadband Corp. Class C	72,763	4,143,903
Paramount Global Class B	363,215	4,038,951
Cleveland-Cliffs, Inc.	311,678	3,976,772
Darling Ingredients, Inc.	99,233	3,974,937

	Shares	Proceeds US Dollars ($)
Sales		
Carvana Co. Class A	63,585	16,582,968
MicroStrategy, Inc. Class A	8,226	12,540,455
Nutanix, Inc. Class A	149,828	10,890,296
Pure Storage, Inc. Class A	166,545	10,040,998
EMCOR Group, Inc.	25,813	10,032,481
Williams-Sonoma, Inc.	32,766	7,717,376
Banco de Sabadell SA	3,171,320	6,552,863
Marks & Spencer Group plc	1,286,457	6,072,064
Fujikura Ltd.	154,300	5,608,607
SCREEN Holdings Co., Ltd.	43,200	5,407,577
Zealand Pharma A/S Class A	39,440	5,179,161
Asics Corp.	90,600	4,992,808
Trelleborg AB Class B	126,219	4,908,490
AddTech AB Class B	153,369	4,850,176
AppLovin Corp. Class A	77,286	4,615,520
Southwestern Energy Co.	645,062	4,586,391
Infratil Ltd.	574,992	4,327,050
Chord Energy Corp.	22,673	4,203,616
BPER Banca	620,526	3,721,850
Rexel SA	131,635	3,376,037

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

Financial Statements
Statement of Investments
31 December 2024

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 99.61% (31 December 2023: 98.11%)			
Equities 99.61% (31 December 2023: 98.11%)			
Australia 3.18% (31 December 2023: 3.43%)			
Abacus Group REIT	252,477	171,953	0.00%
Abacus Storage King REIT	342,781	238,762	0.00%
Accent Group Ltd.	258,340	374,286	0.01%
AET&D Holdings No.1 Ltd.	24,489	—	0.00%
AGL Energy Ltd.	373,723	2,612,400	0.05%
Alpha HPA Ltd.	594,542	327,618	0.01%
ALS Ltd.	313,843	2,930,283	0.06%
Amotiv Ltd.	80,672	529,449	0.01%
AMP Ltd.	1,522,261	1,493,875	0.03%
Ampol Ltd.	145,103	2,532,604	0.05%
Ansell Ltd.	90,782	1,900,943	0.04%
ARB Corp., Ltd.	46,415	1,167,044	0.02%
Arena REIT	238,111	573,489	0.01%
Atlas Arteria Ltd.	681,199	2,003,381	0.04%
AUB Group Ltd.	72,132	1,393,408	0.03%
Audinate Group Ltd.	43,648	200,253	0.00%
Aurizon Holdings Ltd.	1,113,434	2,240,494	0.05%
Aussie Broadband Ltd.	127,662	282,970	0.01%
Austal Ltd.	192,886	370,219	0.01%
AVZ Minerals Ltd.	1,131,446	70,053	0.00%
Bank of Queensland Ltd.	405,944	1,683,979	0.03%
Bapcor Ltd.	234,159	684,303	0.01%
Beach Energy Ltd.	937,473	809,709	0.02%
Bega Cheese Ltd.	157,623	563,107	0.01%
Bellevue Gold Ltd.	731,247	509,345	0.01%
Bendigo & Adelaide Bank Ltd.	351,547	2,851,350	0.06%
Boss Energy Ltd.	232,821	350,287	0.01%
Breville Group Ltd.	64,161	1,405,480	0.03%
Brickworks Ltd.	45,665	725,215	0.01%
BWP Trust REIT	348,195	707,119	0.01%
Capricorn Metals Ltd.	186,348	724,570	0.01%
Centuria Capital Group	443,935	487,881	0.01%
Centuria Industrial REIT	323,747	565,263	0.01%
Centuria Office REIT	180,258	122,767	0.00%
Challenger Ltd.	314,645	1,170,823	0.02%
Champion Iron Ltd.	254,662	906,625	0.02%
Charter Hall Group REIT	288,469	2,562,990	0.05%
Charter Hall Long Wale REIT	481,734	1,115,513	0.02%
Charter Hall Retail REIT	294,751	574,859	0.01%
Charter Hall Social Infrastructure REIT	189,247	301,133	0.01%
Clarity Pharmaceuticals Ltd.	125,417	323,809	0.01%
Cleanaway Waste Management Ltd.	1,369,219	2,246,543	0.05%
Clinuvel Pharmaceuticals Ltd.	22,621	168,910	0.00%
Codan Ltd.	63,094	628,941	0.01%
Collins Foods Ltd.	65,658	295,135	0.01%
Coronado Global Resources, Inc. Class CDI	522,055	247,271	0.01%
Corporate Travel Management Ltd.	79,543	652,550	0.01%
Credit Corp. Group Ltd.	37,654	372,782	0.01%
Cromwell Property Group REIT	925,671	217,789	0.00%
Data#3 Ltd.	85,426	337,977	0.01%
de Grey Mining Ltd.	1,259,790	1,376,698	0.03%
Deep Yellow Ltd.	584,838	407,365	0.01%
Deterra Royalties Ltd.	266,465	613,732	0.01%
Dexus Industria REIT	185,312	294,871	0.01%
Dexus REIT	665,595	2,744,607	0.06%
Dicker Data Ltd.	47,919	249,813	0.01%
Domain Holdings Australia Ltd.	163,849	256,661	0.01%
Domino's Pizza Enterprises Ltd.	39,748	724,518	0.01%
Downer EDI Ltd.	414,551	1,347,513	0.03%
DroneShield Ltd.	415,561	196,830	0.00%
Eagers Automotive Ltd.	96,488	707,328	0.01%
Elders Ltd.	140,206	621,549	0.01%
Emerald Resources NL	311,441	626,693	0.01%
Evolution Mining Ltd.	1,215,377	3,619,528	0.07%
EVT Ltd.	53,126	374,322	0.01%
Firefinch Ltd.	505,678	18,785	0.00%
FleetPartners Group Ltd.	151,807	252,837	0.01%
Flight Centre Travel Group Ltd.	116,089	1,198,900	0.02%
G8 Education Ltd.	393,470	317,920	0.01%
Genesis Minerals Ltd.	637,344	974,690	0.02%
Gold Road Resources Ltd.	642,458	815,445	0.02%
GrainCorp Ltd. Class A	124,606	566,280	0.01%
Growthpoint Properties Australia Ltd. REIT	193,916	285,750	0.01%
Guzman y Gomez Ltd.	9,766	245,311	0.01%
Hansen Technologies Ltd.	123,802	410,088	0.01%
Harvey Norman Holdings Ltd.	340,242	983,786	0.02%
Healius Ltd.	362,128	307,170	0.01%
HealthCo REIT	321,887	203,282	0.00%
Helia Group Ltd.	189,534	524,554	0.01%
HMC Capital Ltd. REIT	154,635	944,019	0.02%
HomeCo Daily Needs REIT	1,019,838	722,990	0.01%
HUB24 Ltd.	49,468	2,131,716	0.04%
IDP Education Ltd.	168,358	1,316,537	0.03%
IGO Ltd.	416,644	1,230,494	0.02%
Iluka Resources Ltd.	263,537	824,003	0.02%
Imdex Ltd.	302,306	434,241	0.01%
Incitec Pivot Ltd.	1,176,011	2,133,413	0.04%
Ingenia Communities Group REIT	227,546	645,254	0.01%
Inghams Group Ltd.	208,046	409,621	0.01%
Insignia Financial Ltd.	357,440	785,647	0.02%
IPH Ltd.	183,259	570,728	0.01%
IRESS Ltd.	121,247	698,902	0.01%
JB Hi-Fi Ltd.	67,820	3,891,703	0.08%
Johns Lyng Group Ltd.	117,549	272,199	0.01%
Judo Capital Holdings Ltd.	497,303	560,387	0.01%
Jumbo Interactive Ltd.	29,316	252,662	0.01%
Karoon Energy Ltd.	549,264	472,707	0.01%
Kelsian Group Ltd.	91,598	207,569	0.00%
Lendlease Corp., Ltd.	386,706	1,491,643	0.03%
Leo Lithium Ltd.	529,471	165,550	0.00%
Lifestyle Communities Ltd.	61,758	327,313	0.01%
Liontown Resources Ltd.	941,219	305,947	0.01%
Lovisa Holdings Ltd.	36,708	685,469	0.01%
Lynas Rare Earths Ltd.	512,400	2,039,933	0.04%
MA Financial Group Ltd.	57,167	216,617	0.00%
Maas Group Holdings Ltd.	66,711	197,847	0.00%
MAC Copper Ltd. Class CDI	42,786	455,909	0.01%
Mader Group Ltd.	48,191	179,621	0.00%
Magellan Financial Group Ltd.	117,376	808,128	0.02%
McMillan Shakespeare Ltd.	29,875	277,457	0.01%
Megaport Ltd.	103,768	473,507	0.01%
Mesoblast Ltd.	540,165	1,036,774	0.02%
Metcash Ltd.	635,137	1,219,060	0.02%
Monadelphous Group Ltd.	51,482	446,251	0.01%
Nanosonics Ltd.	156,133	290,976	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
National Storage REIT	792,602	1,148,330	0.02%
Netwealth Group Ltd.	74,515	1,326,409	0.03%
Neuren Pharmaceuticals Ltd.	74,153	573,898	0.01%
New Hope Corp., Ltd.	309,946	951,839	0.02%
NEXTDC Ltd.	391,139	3,649,558	0.07%
nib holdings Ltd.	288,824	979,963	0.02%
Nick Scali Ltd.	47,131	438,009	0.01%
Nickel Industries Ltd.	992,116	506,772	0.01%
Nine Entertainment Co. Holdings Ltd.	757,515	579,234	0.01%
NRW Holdings Ltd.	295,261	701,994	0.01%
Nufarm Ltd.	230,473	505,149	0.01%
Nuix Ltd.	120,961	473,324	0.01%
Objective Corp., Ltd.	18,423	181,137	0.00%
oOh!media Ltd.	467,598	341,626	0.01%
Ora Banda Mining Ltd.	631,160	254,009	0.01%
Orora Ltd.	820,744	1,250,082	0.03%
Paladin Energy Ltd.	238,023	1,113,000	0.02%
Pepper Money Ltd.	91,471	79,571	0.00%
Perenti Ltd.	556,650	480,787	0.01%
Perpetual Ltd.	64,659	796,269	0.02%
Perseus Mining Ltd.	893,962	1,422,486	0.03%
PEXA Group Ltd.	77,932	630,166	0.01%
Pilbara Minerals Ltd.	1,750,544	2,373,630	0.05%
Pinnacle Investment Management Group Ltd.	84,903	1,201,172	0.02%
PolyNovo Ltd.	362,705	458,120	0.01%
Premier Investments Ltd.	58,256	1,158,903	0.02%
PWR Holdings Ltd.	46,455	226,074	0.00%
Qube Holdings Ltd.	1,047,332	2,574,369	0.05%
Ramelius Resources Ltd.	757,177	970,429	0.02%
Redox Ltd.	137,860	389,223	0.01%
Region RE Ltd. REIT	673,818	863,592	0.02%
Regis Healthcare Ltd.	92,031	341,886	0.01%
Regis Resources Ltd.	431,718	681,610	0.01%
Reliance Worldwide Corp., Ltd.	501,725	1,559,428	0.03%
Resolute Mining Ltd.	1,340,477	327,833	0.01%
Rural Funds Group REIT	240,073	257,892	0.01%
Sandfire Resources Ltd.	309,178	1,776,448	0.04%
SG Fleet Group Ltd.	81,729	172,555	0.00%
Sigma Healthcare Ltd.	893,074	1,448,720	0.03%
Silex Systems Ltd.	127,138	397,523	0.01%
Sims Ltd.	101,496	746,554	0.02%
SiteMinder Ltd.	155,309	580,804	0.01%
SmartGroup Corp., Ltd.	71,803	345,430	0.01%
Spartan Resources Ltd.	543,056	474,089	0.01%
Stanmore Resources Ltd.	210,987	393,204	0.01%
Star Entertainment Group Ltd.	1,307,675	153,833	0.00%
Steadfast Group Ltd.	650,486	2,335,941	0.05%
Super Retail Group Ltd.	96,636	908,252	0.02%
Tabcorp Holdings Ltd.	1,380,662	482,983	0.01%
Technology One Ltd.	180,240	3,494,058	0.07%
Telix Pharmaceuticals Ltd.	155,467	2,368,894	0.05%
Temple & Webster Group Ltd.	63,232	512,866	0.01%
Vault Minerals Ltd.	3,914,097	799,726	0.02%
Ventia Services Group Pty Ltd.	479,555	1,068,899	0.02%
Viva Energy Group Ltd.	666,065	1,084,597	0.02%
Vulcan Steel Ltd.	37,527	156,835	0.00%
WA1 Resources Ltd.	21,016	172,410	0.00%
Waypoint Ltd. REIT	482,720	696,381	0.01%
WEB Travel Group Ltd.	211,269	600,405	0.01%
West African Resources Ltd.	746,605	663,344	0.01%
Westgold Resources Ltd.	542,520	950,601	0.02%
Whitehaven Coal Ltd.	509,638	1,956,363	0.04%
Worley Ltd.	292,405	2,480,283	0.05%
Yancoal Australia Ltd.	243,247	978,941	0.02%
Zip Co., Ltd.	760,872	1,394,438	0.03%
		157,480,279	**3.18%**
Austria 0.33% (31 December 2023: 0.34%)			
ANDRITZ AG	42,802	2,170,866	0.04%
AT&S Austria Technologie & Systemtechnik AG	13,884	174,104	0.00%
BAWAG Group AG	49,058	4,122,384	0.08%
CA Immobilien Anlagen AG	26,071	629,559	0.01%
DO & CO AG	4,889	911,261	0.02%
EVN AG	20,713	471,863	0.01%
IMMOFINANZ AG	19,359	299,090	0.01%
Lenzing AG	13,334	407,317	0.01%
Oesterreichische Post AG	20,662	616,190	0.01%
Palfinger AG	8,000	163,029	0.00%
Porr AG	9,183	168,690	0.00%
Raiffeisen Bank International AG	83,883	1,715,502	0.04%
Schoeller-Bleckmann Oilfield Equipment AG	5,114	157,807	0.00%
UNIQA Insurance Group AG	76,664	621,589	0.01%
Vienna Insurance Group AG Wiener Versicherung Gruppe	25,203	792,065	0.02%
Voestalpine AG	68,684	1,303,671	0.03%
Wienerberger AG	67,310	1,866,553	0.04%
		16,591,540	**0.33%**
Belgium 0.44% (31 December 2023: 0.51%)			
Ackermans & van Haaren NV	13,305	2,624,581	0.05%
Aedifica SA REIT	28,582	1,663,332	0.03%
Azelis Group NV	97,906	1,926,252	0.04%
Barco NV	38,908	422,231	0.01%
Bekaert SA	20,119	697,080	0.01%
bpost SA	57,146	116,574	0.00%
Cofinimmo SA REIT	22,235	1,280,153	0.03%
Colruyt Group N.V	23,257	872,754	0.02%
Deme Group NV	4,775	681,354	0.01%
Fagron	37,278	646,959	0.01%
Galapagos NV	30,029	824,640	0.02%
KBC Ancora	23,931	1,251,418	0.03%
Kinepolis Group NV	8,766	357,641	0.01%
Melexis NV	13,530	791,583	0.02%
Montea NV REIT	10,953	717,938	0.01%
Ontex Group NV	43,087	374,333	0.01%
Proximus SADP	82,231	427,880	0.01%
Recticel SA	24,000	260,449	0.00%
Retail Estates NV REIT	6,860	421,239	0.01%
Shurgard Self Storage Ltd. REIT	21,376	793,534	0.02%
Solvay SA	47,451	1,531,063	0.03%
Tessenderlo Group SA	15,337	300,160	0.01%
Umicore SA	136,322	1,405,262	0.03%
VGP NV	7,919	585,489	0.01%
Xior Student Housing NV REIT	19,326	593,358	0.01%
		21,567,257	**0.44%**
Canada 3.65% (31 December 2023: 3.56%)			
ADENTRA, Inc.	13,099	338,177	0.01%
Advantage Energy Ltd.	100,093	686,217	0.01%
Aecon Group, Inc.	39,372	745,172	0.01%
Africa Oil Corp.	213,167	291,989	0.01%
AG Growth International, Inc.	12,028	425,019	0.01%
Alamos Gold, Inc. Class A	256,457	4,728,994	0.10%
Algoma Steel Group, Inc.	56,500	553,136	0.01%
Algonquin Power & Utilities Corp.	477,384	2,117,724	0.04%
Allied Gold Corp.	135,291	320,778	0.01%
Allied Properties REIT	43,599	519,902	0.01%
Altius Minerals Corp.	23,239	430,136	0.01%
Altus Group Ltd.	27,735	1,079,933	0.02%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Andlauer Healthcare Group, Inc.	11,428	335,323	0.01%
Aris Mining Corp.	90,395	316,778	0.01%
Aritzia, Inc.	51,186	1,901,947	0.04%
Artis REIT	31,750	162,481	0.00%
Atco Ltd. Class I	48,049	1,589,606	0.03%
Athabasca Oil Corp.	327,672	1,214,359	0.02%
AtkinsRealis Group, Inc.	108,544	5,755,504	0.12%
ATS Corp.	52,745	1,607,802	0.03%
Aya Gold & Silver, Inc.	69,135	516,277	0.01%
B2Gold Corp.	879,316	2,152,129	0.04%
Badger Infrastructure Solutions Ltd.	19,476	485,884	0.01%
Ballard Power Systems, Inc.	129,513	215,225	0.00%
Bausch Health Cos, Inc.	164,765	1,331,226	0.03%
Baytex Energy Corp.	111,400	287,412	0.01%
Baytex Energy Corp. (XTSE)	338,048	869,683	0.02%
Birchcliff Energy Ltd.	159,582	601,401	0.01%
Bird Construction, Inc.	31,671	573,874	0.01%
Bitfarms Ltd.	232,451	344,264	0.01%
BlackBerry Ltd.	348,072	1,321,425	0.03%
Boardwalk REIT	10,798	482,389	0.01%
Bombardier, Inc. Class B	53,789	3,655,872	0.07%
Boralex, Inc. Class A	55,528	1,108,475	0.02%
Boyd Group Services, Inc.	13,669	2,060,329	0.04%
Brookfield Business Corp. Class A	20,793	507,608	0.01%
Brookfield Wealth Solutions Ltd.	12,161	699,118	0.01%
BRP, Inc.	21,684	1,103,800	0.02%
BSR REIT	20,153	245,634	0.00%
Calibre Mining Corp.	452,361	676,245	0.01%
Canaccord Genuity Group, Inc.	54,805	385,258	0.01%
Canada Goose Holdings, Inc.	25,447	255,496	0.01%
Canadian Western Bank	60,304	2,463,399	0.05%
Canfor Corp.	32,298	340,901	0.01%
Capital Power Corp.	79,464	3,520,683	0.07%
Capstone Copper Corp.	377,273	2,332,052	0.05%
Cardinal Energy Ltd.	73,273	330,141	0.01%
Cargojet, Inc.	5,094	382,068	0.01%
Cascades, Inc.	53,753	445,139	0.01%
Celestica, Inc.	72,554	6,692,403	0.14%
Centerra Gold, Inc.	121,310	689,971	0.01%
CES Energy Solutions Corp.	149,783	1,033,130	0.02%
Choice Properties REIT	74,948	695,700	0.01%
CI Financial Corp.	71,621	1,540,783	0.03%
Cogeco Communications, Inc.	9,328	436,824	0.01%
Colliers International Group, Inc.	25,382	3,449,919	0.07%
Computer Modelling Group Ltd.	48,475	358,962	0.01%
Converge Technology Solutions Corp.	118,762	270,026	0.01%
Crombie REIT	27,568	253,215	0.01%
Cronos Group, Inc.	104,544	210,077	0.00%
CT REIT	33,685	334,695	0.01%
Definity Financial Corp.	50,086	2,035,549	0.04%
Denison Mines Corp.	546,260	991,335	0.02%
dentalcorp Holdings Ltd.	71,401	411,566	0.01%
Docebo, Inc.	9,161	410,595	0.01%
Dream Industrial REIT	86,202	707,861	0.01%
DREAM Unlimited Corp. Class A	16,431	252,714	0.00%
Dundee Precious Metals, Inc.	106,016	961,235	0.02%
Dye & Durham Ltd.	29,024	354,778	0.01%
Eldorado Gold Corp.	133,146	1,979,322	0.04%
Endeavour Silver Corp.	147,933	542,071	0.01%
Enerflex Ltd.	80,965	805,597	0.02%
Energy Fuels, Inc.	116,622	599,247	0.01%
Enghouse Systems Ltd.	24,817	467,454	0.01%
EQB, Inc.	17,852	1,228,489	0.02%
Equinox Gold Corp.	221,612	1,115,610	0.02%
ERO Copper Corp.	57,153	770,147	0.02%
Evertz Technologies Ltd.	12,140	106,358	0.00%
Exchange Income Corp.	13,494	552,164	0.01%
Extendicare, Inc.	49,352	364,770	0.01%
Fiera Capital Corp.	59,223	371,431	0.01%
Filo Corp.	53,951	1,194,034	0.02%
Finning International, Inc.	84,806	2,246,044	0.05%
First Capital REIT	65,294	769,981	0.02%
First Majestic Silver Corp.	186,155	1,022,545	0.02%
First National Financial Corp.	10,881	305,201	0.01%
Foran Mining Corp.	151,306	413,456	0.01%
Fortuna Mining Corp.	180,714	775,278	0.02%
Freehold Royalties Ltd.	80,268	713,828	0.01%
Frontera Energy Corp.	26,143	157,054	0.00%
Fusion Pharmaceuticals, Inc.	23,029	12,666	0.00%
GDI Integrated Facility Services, Inc.	7,118	194,258	0.00%
Gibson Energy, Inc.	105,391	1,793,889	0.04%
goeasy Ltd.	7,789	902,868	0.02%
Granite REIT	14,907	723,065	0.01%
H&R REIT	78,526	506,690	0.01%
Hammond Power Solutions, Inc.	5,723	509,547	0.01%
Headwater Exploration, Inc.	151,914	698,200	0.01%
Hudbay Minerals, Inc.	242,192	1,963,537	0.04%
IAMGOLD Corp.	341,235	1,762,754	0.04%
Innergex Renewable Energy, Inc.	93,543	523,586	0.01%
Interfor Corp.	30,995	361,845	0.01%
International Petroleum Corp.	53,515	625,495	0.01%
InterRent REIT	37,653	265,734	0.01%
Jamieson Wellness, Inc.	24,692	630,262	0.01%
K92 Mining, Inc.	139,106	839,549	0.02%
Kelt Exploration Ltd.	100,974	492,864	0.01%
Killam Apartment REIT	41,154	489,315	0.01%
Kinaxis, Inc.	18,659	2,246,293	0.05%
Labrador Iron Ore Royalty Corp.	38,768	779,835	0.02%
Lassonde Industries, Inc. Class A	1,897	243,793	0.00%
Laurentian Bank of Canada	30,034	604,773	0.01%
Leon's Furniture Ltd.	15,605	279,723	0.01%
Lightspeed Commerce, Inc.	81,172	1,237,165	0.02%
Linamar Corp.	28,751	1,135,287	0.02%
Lithium Americas Argentina Corp.	56,468	148,414	0.00%
Lithium Americas Corp.	130,049	388,533	0.01%
Lundin Gold, Inc.	66,101	1,409,162	0.03%
MAG Silver Corp.	70,291	954,515	0.02%
Major Drilling Group International, Inc.	59,079	337,254	0.01%
Maple Leaf Foods, Inc.	48,221	681,974	0.01%
Martinrea International, Inc.	33,916	212,712	0.00%
Mattr Corp.	38,820	341,180	0.01%
MDA Space Ltd.	64,077	1,315,668	0.03%
Methanex Corp.	42,141	2,104,706	0.04%
Minto Apartment REIT	7,931	73,564	0.00%
Morguard Corp.	2,273	183,838	0.00%
Morguard North American Residential REIT	8,503	101,395	0.00%
MTY Food Group, Inc.	12,476	397,043	0.01%
Mullen Group Ltd.	47,616	482,715	0.01%
New Gold, Inc.	494,616	1,234,648	0.02%
NexGen Energy Ltd.	328,121	2,162,833	0.04%
NFI Group, Inc.	58,423	568,712	0.01%
NGEx Minerals Ltd.	74,173	691,601	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
North American Construction Group Ltd.	16,835	362,640	0.01%
North West Co., Inc.	29,227	998,213	0.02%
Northland Power, Inc.	169,432	2,108,770	0.04%
NorthWest Healthcare Properties REIT	91,059	281,750	0.01%
Novagold Resources, Inc.	140,103	468,569	0.01%
NuVista Energy Ltd.	102,517	985,110	0.02%
OceanaGold Corp.	442,227	1,223,796	0.02%
Orla Mining Ltd.	157,528	871,870	0.02%
Osisko Gold Royalties Ltd.	100,973	1,827,512	0.04%
Paramount Resources Ltd. Class A	49,457	1,094,230	0.02%
Parex Resources, Inc.	62,554	634,152	0.01%
Pason Systems, Inc.	47,970	453,951	0.01%
Pet Valu Holdings Ltd.	35,389	621,067	0.01%
PetroTal Corp.	493,140	185,159	0.00%
Peyto Exploration & Development Corp.	119,869	1,428,560	0.03%
Pollard Banknote Ltd.	5,129	85,590	0.00%
PrairieSky Royalty Ltd.	134,450	2,620,382	0.05%
Precision Drilling Corp.	9,005	550,493	0.01%
Premium Brands Holdings Corp.	26,621	1,463,766	0.03%
Primaris REIT	30,962	333,043	0.01%
Propel Holdings, Inc.	15,067	385,423	0.01%
Richelieu Hardware Ltd.	32,668	886,774	0.02%
RioCan REIT	96,297	1,223,967	0.02%
Rogers Sugar, Inc.	64,411	262,893	0.01%
Russel Metals, Inc.	35,445	1,037,571	0.02%
Sandstorm Gold Ltd.	145,513	813,464	0.02%
Savaria Corp.	38,360	530,511	0.01%
Seabridge Gold, Inc.	46,763	533,245	0.01%
Secure Energy Services, Inc.	124,835	1,411,359	0.03%
Sienna Senior Living, Inc.	52,605	571,332	0.01%
Silvercorp Metals, Inc.	138,828	417,005	0.01%
SilverCrest Metals, Inc.	93,846	855,459	0.02%
Skeena Resources Ltd.	47,632	413,990	0.01%
Slate Grocery REIT	15,984	153,816	0.00%
SmartCentres REIT	46,293	787,322	0.02%
Softchoice Corp.	20,863	351,633	0.01%
South Bow Corp.	127,244	3,001,054	0.06%
Spin Master Corp.	22,276	524,606	0.01%
Sprott, Inc.	12,540	528,124	0.01%
SSR Mining, Inc.	116,667	814,446	0.02%
Stella-Jones, Inc.	32,289	1,598,285	0.03%
StorageVault Canada, Inc.	147,981	405,399	0.01%
SunOpta, Inc.	51,297	395,909	0.01%
Superior Plus Corp.	162,768	723,187	0.01%
Tamarack Valley Energy Ltd.	368,588	1,227,602	0.02%
Taseko Mines Ltd.	172,229	335,309	0.01%
TELUS International CDA, Inc.	41,287	162,197	0.00%
Timbercreek Financial Corp.	50,075	246,162	0.00%
Topaz Energy Corp.	57,321	1,109,992	0.02%
Torex Gold Resources, Inc.	52,252	1,028,909	0.02%
TransAlta Corp.	158,363	2,238,576	0.05%
Transcontinental, Inc. Class A	43,202	557,823	0.01%
Trican Well Service Ltd.	127,581	455,076	0.01%
Triple Flag Precious Metals Corp.	35,229	529,096	0.01%
Trisura Group Ltd.	28,708	778,082	0.02%
Veren, Inc.	379,057	1,947,734	0.04%
Vermilion Energy, Inc.	98,874	930,166	0.02%
Well Health Technologies Corp.	125,092	596,670	0.01%
Wesdome Gold Mines Ltd.	89,291	801,521	0.02%
Westshore Terminals Investment Corp.	19,434	304,442	0.01%
Whitecap Resources, Inc.	366,952	2,602,496	0.05%
Winpak Ltd.	17,972	596,442	0.01%
		180,692,955	**3.65%**
Denmark 0.61% (31 December 2023: 0.69%)			
ALK-Abello A/S	80,443	1,777,172	0.04%
Alm Brand A/S	519,074	1,011,249	0.02%
Ambu A/S Class B	115,897	1,673,696	0.03%
Bavarian Nordic A/S	46,912	1,233,446	0.02%
cBrain	6,063	151,036	0.00%
Chemometec A/S	10,189	687,888	0.01%
D/S Norden A/S	12,312	363,123	0.01%
Dfds A/S	17,808	330,117	0.01%
FLSmidth & Co. A/S	25,919	1,281,266	0.03%
GN Store Nord A/S	82,585	1,533,790	0.03%
H Lundbeck A/S	194,011	1,113,160	0.02%
ISS A/S	97,669	1,780,707	0.04%
Jyske Bank A/S	28,834	2,041,955	0.04%
Matas A/S	18,798	353,428	0.01%
Netcompany Group A/S	28,232	1,328,961	0.03%
Nilfisk Holding A/S	6,751	97,868	0.00%
NKT A/S	34,442	2,460,621	0.05%
NTG Nordic Transport Group A/S	6,574	234,147	0.00%
Per Aarsleff Holding A/S	10,929	761,825	0.02%
Ringkjoebing Landbobank A/S	16,169	2,703,215	0.05%
Royal Unibrew A/S	31,750	2,228,619	0.05%
Scandinavian Tobacco Group A/S	30,577	404,631	0.01%
Schouw & Co. A/S	7,173	535,863	0.01%
Spar Nord Bank A/S	43,268	1,237,671	0.03%
Svitzer Group	7,778	242,145	0.00%
Sydbank A/S	34,810	1,836,786	0.04%
TORM plc Class A	35,721	686,484	0.01%
		30,090,869	**0.61%**
Finland 0.38% (31 December 2023: 0.44%)			
Cargotec OYJ Class B	23,927	1,265,579	0.03%
Citycon OYJ	50,045	166,762	0.00%
Finnair OYJ	49,516	113,392	0.00%
Harvia OYJ	10,205	452,808	0.01%
Huhtamaki OYJ	58,198	2,059,824	0.04%
Kalmar OYJ Class B	22,254	733,030	0.01%
Kemira OYJ	72,266	1,460,710	0.03%
Kempower OYJ	9,436	94,583	0.00%
Kojamo OYJ	85,128	827,729	0.02%
Konecranes OYJ	41,688	2,641,877	0.05%
Mandatum OYJ	270,534	1,255,018	0.03%
Marimekko OYJ	26,082	327,336	0.01%
Metsa Board OYJ Class B	99,135	435,460	0.01%
Musti Group OYJ	4,253	87,727	0.00%
Nokian Renkaat OYJ	67,271	511,716	0.01%
Outokumpu OYJ	211,373	635,837	0.01%
Puuilo OYJ	49,238	521,076	0.01%
QT Group OYJ	13,190	917,834	0.02%
Revenio Group OYJ	12,507	344,238	0.01%
TietoEVRY OYJ	67,834	1,195,521	0.02%
Tokmanni Group Corp.	31,550	395,634	0.01%
Valmet OYJ	94,410	2,280,777	0.05%
YIT OYJ	74,322	191,631	0.00%
		18,916,099	**0.38%**
France 1.13% (31 December 2023: 1.44%)			
Abivax SA	18,401	128,807	0.00%
Air France-KLM	71,681	603,009	0.01%
Altarea SCA REIT	3,296	329,014	0.01%
Alten SA	17,796	1,456,714	0.03%
Antin Infrastructure Partners SA	20,764	237,372	0.01%
APERAM SA	28,557	745,775	0.02%
Assystem SA	4,762	234,471	0.01%
Aubay	3,186	148,460	0.00%
Beneteau SACA	22,029	201,193	0.00%
Carmila SA REIT	32,440	538,138	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Casino Guichard Perrachon SA	84,886	96,197	0.00%
Cie des Alpes	10,906	171,204	0.00%
Clariane SE	76,451	165,297	0.00%
Coface SA	63,155	940,409	0.02%
Derichebourg SA	65,541	363,432	0.01%
Elior Group SA	67,434	196,635	0.00%
Elis SA	112,928	2,210,108	0.05%
Emeis SA	39,456	247,632	0.01%
Equasens	2,802	128,390	0.00%
Eramet SA	4,968	278,567	0.01%
Esker SA	2,129	574,954	0.01%
Esker SA (XPAR)	1,242	335,413	0.01%
Esso SA Francaise	1,665	186,893	0.00%
Etablissements Maurel et Prom SA	36,268	213,315	0.01%
Eutelsat Communications SACA	71,233	167,292	0.00%
Exclusive Networks SA	9,071	177,152	0.00%
Exosens SAS	13,729	276,224	0.01%
Fnac Darty SA	5,952	175,962	0.00%
Forvia SE	98,413	884,550	0.02%
Gaztransport Et Technigaz SA	22,307	2,970,518	0.06%
ICADE REIT	20,007	476,082	0.01%
ID Logistics Group SACA	2,052	806,379	0.02%
Imerys SA	20,332	593,717	0.01%
Interparfums SA	15,660	661,610	0.01%
IPSOS SA	23,088	1,097,838	0.02%
JCDecaux SE	38,282	600,958	0.01%
Kaufman & Broad SA	9,458	319,766	0.01%
Lisi SA	8,972	204,391	0.00%
Louis Hachette Group	437,842	684,612	0.01%
Manitou BF SA	4,928	85,627	0.00%
Mercialys SA REIT	62,032	649,407	0.01%
Mersen SA	14,728	314,167	0.01%
Metropole Television SA	15,028	174,911	0.00%
Neoen SA	42,958	1,766,865	0.04%
Nexans SA	18,562	2,002,823	0.04%
Nexity SA	21,826	293,811	0.01%
Opmobility	39,212	407,258	0.01%
OVH Groupe SAS	19,658	177,605	0.00%
Peugeot Invest SA	2,567	194,309	0.00%
Pierre Et Vacances SA	76,898	120,557	0.00%
Planisware SA	10,334	300,908	0.01%
Pluxee NV	52,177	1,011,212	0.02%
Quadient SA	15,140	294,109	0.01%
Remy Cointreau SA	16,696	1,009,661	0.02%
Rubis SCA	49,318	1,219,523	0.03%
SCOR SE	97,286	2,381,485	0.05%
Seche Environnement SACA	1,189	95,665	0.00%
SES SA Class A	208,470	660,133	0.01%
Societe BIC SA	14,213	938,980	0.02%
SOITEC	16,860	1,521,511	0.03%
Sopra Steria Group	10,334	1,829,847	0.04%
SPIE SA	89,002	2,768,534	0.06%
Technip Energies NV	93,429	2,486,365	0.05%
Television Francaise 1 SA	25,563	193,632	0.00%
Trigano SA	5,264	666,642	0.01%
Ubisoft Entertainment SA	59,676	812,598	0.02%
Valeo SE	130,707	1,260,352	0.03%
Vallourec SACA	99,181	1,686,366	0.03%
Valneva SE	105,280	235,696	0.01%
Verallia SA	46,512	1,169,402	0.02%
Vicat SACA	9,570	363,192	0.01%
Virbac SACA	2,703	885,870	0.02%
Vivendi SE	437,504	1,165,660	0.02%
Voltalia SA	20,912	154,396	0.00%
VusionGroup	4,015	738,794	0.02%
Wavestone	3,734	166,069	0.00%
Wendel SE	15,524	1,494,181	0.03%
Worldline SA	124,487	1,092,867	0.02%
X-Fab Silicon Foundries SE	33,821	175,984	0.00%
		55,795,424	**1.13%**
Germany 1.18% (31 December 2023: 1.65%)			
1&1 AG	19,918	259,876	0.01%
About You Holding SE	28,214	189,025	0.00%
Adesso SE	2,090	190,449	0.00%
Adtran Networks SE	12,505	258,461	0.01%
Aixtron SE	69,238	1,091,212	0.02%
Amadeus Fire AG	2,915	229,706	0.00%
Aroundtown SA	460,430	1,392,661	0.03%
Atoss Software SE	6,055	716,029	0.01%
Aurubis AG	18,873	1,498,947	0.03%
Auto1 Group SE	64,480	1,041,597	0.02%
BayWa AG	10,235	112,554	0.00%
Befesa SA	21,462	461,368	0.01%
Bilfinger SE	17,267	826,949	0.02%
Cancom SE	20,667	497,352	0.01%
Ceconomy AG	92,785	253,072	0.01%
Cewe Stiftung & Co. KGAA	2,937	314,467	0.01%
CompuGroup Medical SE & Co. KgaA	15,049	339,091	0.01%
CureVac NV	52,123	162,784	0.00%
Dermapharm Holding SE	10,317	415,579	0.01%
Deutsche Pfandbriefbank AG	89,539	443,932	0.01%
Deutz AG	71,386	298,490	0.01%
Douglas AG	18,584	389,493	0.01%
Draegerwerk AG & Co. KGaA	241	10,282	0.00%
Draegerwerk AG & Co. KGaA - Preference Shares	4,939	237,817	0.00%
Duerr AG	32,889	730,173	0.01%
Eckert & Ziegler SE	9,138	421,077	0.01%
Einhell Germany AG	2,871	187,294	0.00%
Elmos Semiconductor SE	4,116	289,824	0.01%
Encavis AG	13,048	234,419	0.00%
Energiekontor AG	3,863	196,607	0.00%
Evotec SE	93,457	793,069	0.02%
Fielmann Group AG	15,519	665,295	0.01%
flatexDEGIRO AG	52,234	799,155	0.02%
Formycon AG	4,487	246,718	0.00%
Fraport AG Frankfurt Airport Services Worldwide	23,829	1,443,483	0.03%
Freenet AG	73,229	2,088,320	0.04%
FUCHS SE - Preference Shares	42,117	1,816,882	0.04%
Gerresheimer AG	20,756	1,525,991	0.03%
GFT Technologies SE	11,333	259,351	0.01%
Grand City Properties SA	49,178	598,355	0.01%
GRENKE AG	18,541	296,052	0.01%
Hamborner AG REIT	67,627	441,175	0.01%
HelloFresh SE	100,949	1,229,304	0.02%
Hensoldt AG	37,589	1,342,858	0.03%
Hornbach Holding AG & Co. KGaA	5,870	441,291	0.01%
HUGO BOSS AG	30,958	1,435,513	0.03%
Hypoport SE	2,310	402,096	0.01%
IONOS Group SE	17,328	392,058	0.01%
Jenoptik AG	32,196	748,126	0.02%
JOST Werke SE	6,796	320,195	0.01%
Jungheinrich AG - Preference Shares	28,394	754,455	0.02%
K+S AG	110,651	1,198,497	0.02%
KION Group AG	43,864	1,447,118	0.03%
Kloeckner & Co. SE	30,887	142,007	0.00%
Kontron AG	26,732	538,672	0.01%
Krones AG	8,304	1,031,855	0.02%
LANXESS AG	51,192	1,249,960	0.03%
MBB SE	777	80,378	0.00%
METRO AG	57,571	247,103	0.01%
Mutares SE & Co. KGaA	7,737	192,280	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Nagarro SE	4,627	379,228	0.01%
Nordex SE	75,308	878,851	0.02%
Norma Group SE	20,409	315,735	0.01%
Northern Data AG	7,028	324,576	0.01%
PATRIZIA SE	20,599	168,509	0.00%
Pfeiffer Vacuum Technology AG	3,243	515,808	0.01%
PNE AG	18,087	207,518	0.00%
ProSiebenSat.1 Media SE	78,314	401,903	0.01%
Redcare Pharmacy NV	8,785	1,198,057	0.02%
RENK Group AG	34,970	663,900	0.01%
SAF-Holland SE	28,611	437,882	0.01%
Salzgitter AG	13,640	223,728	0.00%
Schaeffler AG	110,136	483,725	0.01%
Schott Pharma AG & Co. KGaA	23,809	620,300	0.01%
Secunet Security Networks AG	761	91,725	0.00%
SGL Carbon SE	37,975	157,292	0.00%
Siltronic AG	10,281	495,038	0.01%
Sixt SE	8,012	652,099	0.01%
Sixt SE - Preference Shares	10,622	636,847	0.01%
SMA Solar Technology AG	7,988	112,163	0.00%
Stabilus SE	16,113	504,722	0.01%
STO SE & Co. KGaA - Preference Shares	1,283	142,154	0.00%
STRATEC SE	3,959	122,166	0.00%
Stroeer SE & Co. KGaA	20,219	964,348	0.02%
Suedzucker AG	38,747	416,472	0.01%
SUSS MicroTec SE	10,649	536,465	0.01%
TAG Immobilien AG	105,217	1,564,554	0.03%
Takkt AG	11,307	90,155	0.00%
TeamViewer SE	94,187	930,832	0.02%
thyssenkrupp AG	314,473	1,276,822	0.03%
Thyssenkrupp Nucera AG & Co. KGaa	11,323	124,285	0.00%
TUI AG	290,976	2,515,299	0.05%
United Internet AG	53,388	866,289	0.02%
Verbio SE	10,459	128,122	0.00%
Vossloh AG	6,516	290,472	0.01%
Wacker Chemie AG	11,341	822,522	0.02%
Wacker Neuson SE	20,873	316,429	0.01%
Wuestenrot & Wuerttembergische AG	13,205	159,163	0.00%
		58,594,354	**1.18%**
Hong Kong 0.53% (31 December 2023: 0.51%)			
ASMPT Ltd.	198,600	1,914,938	0.04%
Bank of East Asia Ltd.	630,800	800,686	0.02%
Cafe de Coral Holdings Ltd.	196,000	197,061	0.00%
CITIC Telecom International Holdings Ltd.	848,778	254,591	0.01%
Convoy Global Holdings Ltd.	1,446,000	2	0.00%
Cowell e Holdings, Inc.	144,000	524,617	0.01%
Dah Sing Banking Group Ltd.	324,130	342,158	0.01%
Dah Sing Financial Holdings Ltd.	104,541	378,170	0.01%
DFI Retail Group Holdings Ltd.	201,000	464,310	0.01%
E-Commodities Holdings Ltd. Class New Shar	590,000	99,499	0.00%
Envision Greenwise Holdings Ltd.	382,000	368,823	0.01%
ESR Group Ltd.	927,200	1,425,185	0.03%
First Pacific Co., Ltd.	1,452,000	843,018	0.02%
Fortune REIT	987,000	506,972	0.01%
Guotai Junan International Holdings Ltd.	1,845,800	266,131	0.01%
Hang Lung Properties Ltd.	1,195,000	958,406	0.02%
Health & Happiness H&H International Holdings Ltd.	128,500	146,400	0.00%
HKBN Ltd.	652,000	427,227	0.01%
Hsin Chong Group Holdings Ltd.	398,300	—	0.00%
Hutchison Telecommunications Hong Kong Holdings Ltd.	579,191	68,597	0.00%
Hysan Development Co., Ltd.	418,000	637,120	0.01%
Johnson Electric Holdings Ltd.	201,125	282,219	0.01%
JS Global Lifestyle Co., Ltd.	704,500	126,063	0.00%
Kerry Logistics Network Ltd.	179,000	158,539	0.00%
Kerry Properties Ltd.	315,500	631,979	0.01%
Luk Fook Holdings International Ltd.	213,681	394,465	0.01%
Man Wah Holdings Ltd.	1,045,200	647,199	0.01%
Melco International Development Ltd.	339,000	194,638	0.00%
Melco Resorts & Entertainment Ltd. ADR	136,826	792,223	0.02%
New World Development Co., Ltd.	890,000	591,198	0.01%
NWS Holdings Ltd.	600,000	597,841	0.01%
OSL Group Ltd.	294,000	302,783	0.01%
Pacific Basin Shipping Ltd.	3,278,000	692,064	0.01%
PAX Global Technology Ltd.	370,000	255,782	0.01%
PCCW Ltd.	2,522,000	1,467,497	0.03%
Realord Group Holdings Ltd.	316,000	301,032	0.01%
Shangri-La Asia Ltd.	834,000	569,030	0.01%
SJM Holdings Ltd.	1,758,000	608,786	0.01%
SmarTone Telecommunications Holdings Ltd.	146,500	77,890	0.00%
Stella International Holdings Ltd.	333,500	700,664	0.02%
SUNeVision Holdings Ltd.	471,500	259,181	0.01%
Theme International Holdings Ltd.	2,840,000	146,242	0.00%
Time Interconnect Technology Ltd.	336,000	177,777	0.00%
United Energy Group Ltd.	4,210,000	192,400	0.00%
United Laboratories International Holdings Ltd.	615,836	979,890	0.02%
Vitasoy International Holdings Ltd.	498,000	652,635	0.01%
Viva Goods Co., Ltd.	2,032,000	159,568	0.00%
VSTECS Holdings Ltd.	380,600	254,780	0.01%
VTech Holdings Ltd.	96,577	656,449	0.01%
Wynn Macau Ltd.	902,400	626,154	0.01%
Xinyi Glass Holdings Ltd.	1,042,000	1,058,372	0.02%
Yue Yuen Industrial Holdings Ltd.	512,500	1,147,986	0.02%
		26,327,237	**0.53%**
Ireland 0.09% (31 December 2023: 0.10%)			
Cairn Homes plc	376,594	906,664	0.02%
Dalata Hotel Group plc	117,807	569,689	0.01%
Glanbia plc	118,741	1,639,008	0.03%
Glenveagh Properties plc	347,964	576,507	0.01%
Irish Residential Properties plc REIT	311,908	293,912	0.01%
Uniphar plc	135,690	297,875	0.01%
		4,283,655	**0.09%**
Israel 1.15% (31 December 2023: 0.98%)			
Africa Israel Residences Ltd.	4,760	356,381	0.01%
Airport City Ltd.	38,037	611,219	0.01%
Alony Hetz Properties & Investments Ltd.	95,019	792,770	0.02%
Amot Investments Ltd.	154,358	874,384	0.02%
Ashtrom Group Ltd.	27,598	481,345	0.01%
Aura Investments Ltd.	92,654	551,044	0.01%
Azorim-Investment Development & Construction Co., Ltd.	45,251	263,286	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Bezeq The Israeli Telecommunication Corp., Ltd.	1,266,684	1,804,259	0.04%
Big Shopping Centers Ltd.	10,475	1,553,289	0.03%
Blue Square Real Estate Ltd.	3,284	313,380	0.01%
Camtek Ltd.	17,882	1,462,499	0.03%
Cellcom Israel Ltd.	60,748	345,617	0.01%
Cellebrite DI Ltd.	45,689	1,006,529	0.02%
Clal Insurance Enterprises Holdings Ltd.	41,913	985,809	0.02%
Danel Adir Yeoshua Ltd.	2,985	333,428	0.01%
Danya Cebus Ltd.	5,007	159,679	0.00%
Delek Automotive Systems Ltd.	25,958	200,188	0.00%
Delek Group Ltd.	5,924	772,275	0.02%
Delta Galil Ltd.	5,826	321,388	0.01%
El Al Israel Airlines	142,928	311,302	0.01%
Elco Ltd.	8,257	338,560	0.01%
Electra Consumer Products 1970 Ltd.	10,633	306,706	0.01%
Electra Ltd.	1,259	708,549	0.01%
Electra Real Estate Ltd.	18,685	224,252	0.00%
Energix-Renewable Energies Ltd.	162,977	559,113	0.01%
Enlight Renewable Energy Ltd.	72,853	1,260,654	0.03%
Equital Ltd.	15,029	604,683	0.01%
Fattal Holdings 1998 Ltd.	4,672	670,607	0.01%
FIBI Holdings Ltd.	10,240	524,134	0.01%
First International Bank Of Israel Ltd.	34,870	1,716,871	0.03%
Fiverr International Ltd.	17,436	553,244	0.01%
Formula Systems 1985 Ltd.	6,990	587,032	0.01%
Fox Wizel Ltd.	5,557	456,011	0.01%
G City Ltd.	49,927	185,943	0.00%
Gav-Yam Lands Corp., Ltd.	0	2	0.00%
Harel Insurance Investments & Financial Services Ltd.	62,956	870,652	0.02%
Hilan Ltd.	9,939	590,014	0.01%
Inmode Ltd.	40,137	670,288	0.01%
Isracard Ltd.	116,120	515,961	0.01%
Israel Canada T.R Ltd.	116,528	451,573	0.01%
Israel Corp., Ltd.	2,282	598,049	0.01%
Isras Holdings Ltd.	1,970	219,240	0.00%
Isras Investment Co., Ltd.	995	238,370	0.01%
Ituran Location & Control Ltd.	7,888	245,711	0.01%
Kenon Holdings Ltd.	11,745	392,290	0.01%
Kornit Digital Ltd.	30,003	928,593	0.02%
Kvutzat Acro Ltd.	21,468	334,601	0.01%
M Yochananof & Sons Ltd.	2,932	182,745	0.00%
Magic Software Enterprises Ltd.	13,446	164,032	0.00%
Matrix IT Ltd.	22,143	519,596	0.01%
Mega Or Holdings Ltd.	14,796	470,236	0.01%
Melisron Ltd.	17,409	1,548,040	0.03%
Menora Mivtachim Holdings Ltd.	16,225	663,045	0.01%
Migdal Insurance & Financial Holdings Ltd.	305,581	575,074	0.01%
Mivne Real Estate KD Ltd.	373,330	1,115,794	0.02%
Nano Dimension Ltd. ADR	117,477	291,343	0.01%
Nayax Ltd.	7,446	218,456	0.00%
Next Vision Stabilized Systems Ltd.	34,080	565,311	0.01%
Nova Ltd.	17,781	3,509,206	0.07%
Oddity Tech Ltd. Class A	18,872	793,001	0.02%
Oil Refineries Ltd.	1,450,290	374,150	0.01%
One Software Technologies Ltd.	27,307	512,692	0.01%
OPC Energy Ltd.	86,947	708,002	0.01%
OY Nofar Energy Ltd.	12,792	308,947	0.01%
Partner Communications Co., Ltd.	91,860	602,543	0.01%
Paz Retail And Energy Ltd.	5,417	670,500	0.01%
Phoenix Holdings Ltd.	135,588	1,978,941	0.04%
Prashkovsky Investments & Construction Ltd.	4,456	138,927	0.00%
Radware Ltd.	25,578	576,272	0.01%
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.	5,877	398,720	0.01%
Retailors Ltd.	9,939	202,482	0.00%
Riskified Ltd. Class A	53,108	251,201	0.01%
Sapiens International Corp. NV	18,934	512,629	0.01%
Shapir Engineering & Industry Ltd.	89,035	667,582	0.01%
Shikun & Binui Ltd.	221,652	815,154	0.02%
Shufersal Ltd.	134,294	1,398,723	0.03%
SimilarWeb Ltd.	25,901	367,017	0.01%
Strauss Group Ltd.	35,658	674,866	0.01%
Summit Real Estate Holdings Ltd.	22,902	351,986	0.01%
Tadiran Group Ltd.	1,474	101,904	0.00%
Tel Aviv Stock Exchange Ltd.	60,026	695,868	0.01%
Tower Semiconductor Ltd.	68,006	3,525,677	0.07%
WalkMe Ltd.	18,330	256,620	0.01%
YH Dimri Construction & Development Ltd.	5,834	577,692	0.01%
ZIM Integrated Shipping Services Ltd.	62,400	1,339,728	0.03%
		56,876,476	**1.15%**
Italy 1.01% (31 December 2023: 1.10%)			
A2A SpA	994,080	2,207,998	0.04%
ACEA SpA	27,943	540,505	0.01%
Anima Holding SpA	111,842	767,836	0.02%
Ariston Holding NV	57,892	206,938	0.00%
Arnoldo Mondadori Editore SpA	66,892	146,845	0.00%
Ascopiave SpA	38,488	109,599	0.00%
Azimut Holding SpA	71,336	1,772,104	0.04%
Banca Generali SpA	35,498	1,648,972	0.03%
Banca IFIS SpA	13,386	293,580	0.01%
Banca Monte dei Paschi di Siena SpA	666,944	4,700,363	0.10%
Banca Popolare di Sondrio SPA	223,481	1,883,715	0.04%
BFF Bank SpA	106,983	1,019,184	0.02%
Bio On SpA	2,300	—	0.00%
Brembo NV	87,423	823,158	0.02%
Brunello Cucinelli SpA	21,868	2,386,711	0.05%
Buzzi SpA	53,675	1,977,553	0.04%
Carel Industries SpA	28,694	550,872	0.01%
Cembre SpA	2,771	119,509	0.00%
Cementir Holding NV	26,109	284,958	0.01%
CIR SpA-Compagnie Industriali	309,096	191,721	0.00%
Credito Emiliano SpA	52,572	592,289	0.01%
d'Amico International Shipping SA	27,080	113,007	0.00%
Danieli & C Officine Meccaniche SpA	21,246	421,524	0.01%
Danieli & C Officine Meccaniche SpA (MTAA)	7,473	186,880	0.00%
De' Longhi SpA	46,870	1,461,841	0.03%
El.En. SpA	26,560	321,234	0.01%
Enav SpA	167,004	705,219	0.01%
ERG SpA	29,950	609,410	0.01%
Ferretti SpA	91,369	266,334	0.01%
Fila SpA	23,272	250,139	0.01%
Fincantieri SpA	65,638	470,945	0.01%
GVS SpA	39,288	198,939	0.00%
Hera SpA	492,441	1,750,055	0.04%
Industrie de Nora SpA	16,595	130,084	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Intercos SpA	27,410	395,092	0.01%
Interpump Group SpA	47,569	2,101,333	0.04%
Iren SpA	369,282	733,809	0.01%
Italgas SpA	278,496	1,560,150	0.03%
Iveco Group NV	106,556	1,030,564	0.02%
Juventus Football Club SpA	106,003	331,713	0.01%
Lottomatica Group SpA	75,005	997,253	0.02%
LU-VE SpA	4,787	137,555	0.00%
Maire SpA	95,060	813,070	0.02%
MARR SpA	17,498	182,279	0.00%
MFE-MediaForEurope NV Class A	135,177	412,929	0.01%
MFE-MediaForEurope NV Class B	21,379	91,164	0.00%
OVS SpA	111,044	390,723	0.01%
Pharmanutra SpA	2,120	119,422	0.00%
Piaggio & C SpA	88,112	198,903	0.00%
Pirelli & C SpA	240,676	1,364,230	0.03%
RAI Way SpA	58,383	332,506	0.01%
Reply SpA	14,163	2,249,732	0.05%
Safilo Group SpA	138,153	133,330	0.00%
Saipem SpA	782,526	2,033,057	0.04%
Salvatore Ferragamo SpA	40,004	280,441	0.01%
Sanlorenzo SpA	9,202	310,158	0.01%
Sesa SpA	4,445	286,524	0.01%
SOL SpA	25,412	977,570	0.02%
Tamburi Investment Partners SpA	69,567	604,387	0.01%
Technogym SpA	75,164	813,348	0.02%
Technoprobe SpA	93,681	557,303	0.01%
Tinexta SpA	12,915	105,918	0.00%
Webuild SpA	316,187	931,813	0.02%
Webuild SpA - Warrants 2/8/2030	9,085	8,109	0.00%
Wiit SpA	5,384	107,823	0.00%
Zignago Vetro SpA	18,940	184,356	0.00%
		49,886,585	**1.01%**
Japan 12.06% (31 December 2023: 11.73%)			
77 Bank Ltd.	37,600	1,087,854	0.02%
ABC-Mart, Inc.	59,300	1,204,036	0.02%
Acom Co., Ltd.	299,800	732,141	0.01%
Activia Properties, Inc. REIT	449	938,512	0.02%
Adastria Co., Ltd.	14,010	308,887	0.01%
ADEKA Corp.	50,388	908,145	0.02%
Advance Residence Investment Corp. REIT	838	1,559,119	0.03%
Aeon Delight Co., Ltd.	13,236	365,935	0.01%
AEON Financial Service Co., Ltd.	67,300	546,416	0.01%
Aeon Hokkaido Corp.	26,062	146,926	0.00%
AEON Investment Corp. REIT	983	792,480	0.02%
Aeon Mall Co., Ltd.	52,900	684,980	0.01%
Ai Holdings Corp.	21,850	296,691	0.01%
Aica Kogyo Co., Ltd.	34,693	728,915	0.01%
Aichi Corp.	12,338	113,912	0.00%
Aichi Financial Group, Inc.	20,700	330,995	0.01%
Aiful Corp.	226,050	486,160	0.01%
Ain Holdings, Inc.	15,255	423,017	0.01%
Air Water, Inc.	115,800	1,412,132	0.03%
Aisan Industry Co., Ltd.	17,600	197,546	0.00%
Aizawa Securities Group Co., Ltd.	9,700	109,492	0.00%
Alfresa Holdings Corp.	104,900	1,444,411	0.03%
Alpen Co., Ltd.	13,617	181,433	0.00%
Alps Alpine Co., Ltd.	125,000	1,282,531	0.03%
Amada Co., Ltd.	196,700	1,923,695	0.04%
Amano Corp.	34,750	947,687	0.02%
Amvis Holdings, Inc.	20,200	93,571	0.00%
Anritsu Corp.	94,400	846,933	0.02%
Anycolor, Inc.	19,400	347,610	0.01%
AOKI Holdings, Inc.	22,116	188,287	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Aoyama Trading Co., Ltd.	25,600	368,134	0.01%
Aozora Bank Ltd.	60,900	962,558	0.02%
Appier Group, Inc.	33,200	308,425	0.01%
Arata Corp.	15,400	310,626	0.01%
Arclands Corp.	28,893	311,800	0.01%
Arcs Co., Ltd.	21,965	363,940	0.01%
ARE Holdings, Inc.	42,622	463,754	0.01%
Argo Graphics, Inc.	9,500	304,658	0.01%
Ariake Japan Co., Ltd.	13,000	462,395	0.01%
Artience Co., Ltd.	21,146	424,508	0.01%
As One Corp.	31,700	534,721	0.01%
Asahi Intecc Co., Ltd.	132,300	2,168,521	0.04%
Asahi Yukizai Corp.	6,900	197,130	0.00%
ASKUL Corp.	22,500	241,092	0.01%
Astroscale Holdings, Inc.	23,300	117,271	0.00%
Atom Corp.	61,300	262,893	0.01%
Autobacs Seven Co., Ltd.	35,940	335,708	0.01%
Avex, Inc.	15,153	138,456	0.00%
Awa Bank Ltd.	18,700	323,883	0.01%
Axial Retailing, Inc.	32,400	189,667	0.00%
Azbil Corp.	287,000	2,241,617	0.05%
AZ-COM MARUWA Holdings, Inc.	33,600	237,312	0.00%
Bank of Nagoya Ltd.	7,100	290,487	0.01%
BayCurrent, Inc.	80,600	2,728,379	0.06%
Belc Co., Ltd.	5,550	236,606	0.00%
Bell System24 Holdings, Inc.	15,400	126,112	0.00%
Belluna Co., Ltd.	31,713	156,991	0.00%
Bengo4.com, Inc.	5,000	72,442	0.00%
Bic Camera, Inc.	54,250	590,965	0.01%
BIPROGY, Inc.	45,178	1,369,771	0.03%
BML, Inc.	16,042	296,628	0.01%
Bunka Shutter Co., Ltd.	29,362	363,382	0.01%
C Uyemura & Co., Ltd.	5,700	396,418	0.01%
Calbee, Inc.	48,000	962,077	0.02%
Canon Electronics, Inc.	13,749	209,437	0.00%
Canon Marketing Japan, Inc.	31,750	1,044,461	0.02%
Casio Computer Co., Ltd.	120,200	1,003,069	0.02%
Central Automotive Products Ltd.	5,500	169,906	0.00%
Central Glass Co., Ltd.	14,000	295,750	0.01%
Change Holdings, Inc.	23,000	175,032	0.00%
Chiyoda Corp.	74,800	154,207	0.00%
Chofu Seisakusho Co., Ltd.	6,713	82,695	0.00%
Chudenko Corp.	15,494	330,268	0.01%
Chugin Financial Group, Inc.	87,800	915,654	0.02%
Chugoku Electric Power Co., Inc.	184,300	1,069,376	0.02%
Chugoku Marine Paints Ltd.	25,157	379,372	0.01%
Citizen Watch Co., Ltd.	121,500	722,073	0.01%
CKD Corp.	29,823	492,432	0.01%
Coca-Cola Bottlers Japan Holdings, Inc.	83,800	1,331,437	0.03%
COLOPL, Inc.	64,000	195,470	0.00%
Colowide Co., Ltd.	54,476	592,387	0.01%
Comforia Residential, Inc. REIT	437	772,730	0.02%
COMSYS Holdings Corp.	72,050	1,485,378	0.03%
Cosmo Energy Holdings Co., Ltd.	38,273	1,687,412	0.03%
Cosmos Pharmaceutical Corp.	24,000	1,022,703	0.02%
Cover Corp.	19,100	319,387	0.01%
CRE Logistics, Inc. REIT	399	349,087	0.01%
Create Restaurants Holdings, Inc.	81,305	605,287	0.01%
Create SD Holdings Co., Ltd.	18,698	334,556	0.01%
Credit Saison Co., Ltd.	88,700	2,087,125	0.04%
Curves Holdings Co., Ltd.	28,900	142,882	0.00%
CyberAgent, Inc.	278,100	1,939,409	0.04%
Cybozu, Inc.	13,000	239,635	0.00%
Daicel Corp.	140,100	1,253,822	0.03%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Dai-Dan Co., Ltd.	19,100	469,114	0.01%
Daido Steel Co., Ltd.	79,800	603,222	0.01%
Daiei Kankyo Co., Ltd.	22,900	421,252	0.01%
Daihen Corp.	10,488	539,882	0.01%
Daiichikosho Co., Ltd.	41,756	489,403	0.01%
Daikokutenbussan Co., Ltd.	4,669	284,608	0.01%
Daio Paper Corp.	44,689	236,582	0.00%
Daiseki Co., Ltd.	30,088	690,171	0.01%
Daishi Hokuetsu Financial Group, Inc.	40,028	736,071	0.02%
Daiwa House Investment Corp. REIT Class A	1,476	2,176,997	0.04%
Daiwa Industries Ltd.	23,261	227,045	0.00%
Daiwa Office Investment Corp. REIT	352	636,315	0.01%
Daiwa Securities Living Investments Corp. REIT Class A	1,181	669,554	0.01%
Daiwabo Holdings Co., Ltd.	48,255	947,844	0.02%
DCM Holdings Co., Ltd.	62,067	565,538	0.01%
DeNA Co., Ltd.	46,600	929,569	0.02%
Denka Co., Ltd.	52,700	748,282	0.02%
Dentsu Soken, Inc.	16,778	624,531	0.01%
Dexerials Corp.	97,800	1,538,004	0.03%
DIC Corp.	46,550	1,002,324	0.02%
Digital Arts, Inc.	6,300	242,123	0.01%
Digital Garage, Inc.	16,400	402,800	0.01%
dip Corp.	20,200	321,843	0.01%
DMG Mori Co., Ltd.	82,550	1,335,738	0.03%
Doshisha Co., Ltd.	14,400	200,662	0.00%
Doutor Nichires Holdings Co., Ltd.	15,075	224,360	0.00%
Dowa Holdings Co., Ltd.	33,800	958,341	0.02%
DTS Corp.	22,560	602,184	0.01%
Duskin Co., Ltd.	23,086	545,274	0.01%
DyDo Group Holdings, Inc.	12,876	270,366	0.01%
Eagle Industry Co., Ltd.	15,100	198,310	0.00%
Earth Corp.	9,348	333,092	0.01%
Ebara Corp.	282,300	4,419,694	0.09%
EDION Corp.	48,950	557,836	0.01%
eGuarantee, Inc.	17,400	197,184	0.00%
Eiken Chemical Co., Ltd.	18,700	255,227	0.01%
Eizo Corp.	17,302	241,321	0.01%
Elecom Co., Ltd.	26,100	247,448	0.01%
Electric Power Development Co., Ltd.	87,800	1,436,890	0.03%
en Japan, Inc.	16,700	225,380	0.00%
Enplas Corp.	2,900	89,956	0.00%
ES-Con Japan Ltd.	25,600	158,819	0.00%
Exedy Corp.	18,340	513,464	0.01%
EXEO Group, Inc.	107,698	1,186,898	0.02%
Ezaki Glico Co., Ltd.	29,200	872,135	0.02%
FCC Co., Ltd.	21,540	437,900	0.01%
Ferrotec Holdings Corp.	25,900	425,844	0.01%
Financial Partners Group Co., Ltd.	35,850	660,383	0.01%
Food & Life Cos Ltd.	67,200	1,429,860	0.03%
FP Corp.	31,408	558,373	0.01%
FP Partner, Inc.	3,700	48,451	0.00%
Freee KK	26,700	515,618	0.01%
Frontier Real Estate Investment Corp. REIT	1,600	791,041	0.02%
Fuji Co., Ltd.	18,594	243,487	0.01%
Fuji Corp.	47,827	733,869	0.01%
Fuji Kyuko Co., Ltd.	11,150	158,708	0.00%
Fuji Media Holdings, Inc.	26,900	296,369	0.01%
Fuji Oil Holdings, Inc.	22,731	513,458	0.01%
Fuji Seal International, Inc.	21,854	353,480	0.01%
Fuji Soft, Inc.	18,100	1,139,600	0.02%
Fujimi, Inc.	28,762	440,873	0.01%
Fujita Kanko, Inc.	4,200	215,131	0.00%
Fujitec Co., Ltd.	39,163	1,531,035	0.03%
Fujitsu General Ltd.	42,724	632,596	0.01%
Fujiya Co., Ltd.	4,652	78,175	0.00%
Fukuda Denshi Co., Ltd.	8,700	402,450	0.01%
Fukuoka Corp. REIT	447	412,414	0.01%
Fukuoka Financial Group, Inc.	108,300	2,718,526	0.06%
Fukushima Galilei Co., Ltd.	13,800	232,166	0.00%
Fukuyama Transporting Co., Ltd.	13,700	322,538	0.01%
Funai Soken Holdings, Inc.	20,070	305,213	0.01%
Furukawa Co., Ltd.	21,615	220,881	0.00%
Furukawa Electric Co., Ltd.	40,250	1,712,085	0.03%
Furuya Metal Co., Ltd.	9,900	228,350	0.00%
Fuso Chemical Co., Ltd.	11,300	256,328	0.01%
Future Corp.	23,900	281,642	0.01%
Fuyo General Lease Co., Ltd.	10,391	773,573	0.02%
G-7 Holdings, Inc.	9,600	90,282	0.00%
GENDA INC	17,800	290,513	0.01%
Genky DrugStores Co., Ltd.	10,600	210,772	0.00%
Global One Real Estate Investment Corp. REIT	603	379,849	0.01%
Glory Ltd.	24,100	397,935	0.01%
GLP J REIT	2,841	2,230,716	0.05%
GMO Financial Holdings, Inc.	18,000	78,684	0.00%
GMO internet group, Inc.	39,839	679,362	0.01%
GMO Payment Gateway, Inc.	25,600	1,298,407	0.03%
GNI Group Ltd.	31,400	680,307	0.01%
Godo Steel Ltd.	7,000	176,826	0.00%
Goldcrest Co., Ltd.	11,657	232,532	0.00%
Goldwin, Inc.	12,800	720,387	0.01%
Gree, Inc.	31,550	91,542	0.00%
GS Yuasa Corp.	49,300	831,600	0.02%
G-Tekt Corp.	14,700	164,341	0.00%
GungHo Online Entertainment, Inc.	26,860	569,809	0.01%
Gunma Bank Ltd.	204,100	1,384,389	0.03%
Gunze Ltd.	8,300	288,356	0.01%
H.U. Group Holdings, Inc.	36,900	600,834	0.01%
H2O Retailing Corp.	51,607	759,525	0.02%
Hachijuni Bank Ltd.	226,200	1,457,289	0.03%
Hakuhodo DY Holdings, Inc.	130,400	994,429	0.02%
Hakuto Co., Ltd.	4,800	134,538	0.00%
Halows Co., Ltd.	6,300	185,400	0.00%
Hamakyorex Co., Ltd.	37,200	319,310	0.01%
Hamamatsu Photonics KK	184,600	2,073,755	0.04%
Hankyu Hanshin, Inc. REIT Class A	414	321,379	0.01%
Hanwa Co., Ltd.	24,539	777,578	0.02%
Harmonic Drive Systems, Inc.	33,500	713,015	0.01%
Haseko Corp.	146,200	1,891,223	0.04%
Hazama Ando Corp.	85,150	644,747	0.01%
Heiwa Corp.	31,450	486,879	0.01%
Heiwa Real Estate Co., Ltd.	12,700	352,329	0.01%
Heiwa Real Estate, Inc. REIT	715	546,850	0.01%
Heiwado Co., Ltd.	19,167	279,773	0.01%
Hiday Hidaka Corp.	15,301	272,022	0.01%
Hino Motors Ltd.	158,200	569,745	0.01%
Hioki EE Corp.	5,600	268,313	0.01%
Hirogin Holdings, Inc.	153,600	1,137,144	0.02%
Hirose Electric Co., Ltd.	17,500	2,086,727	0.04%
HIS Co., Ltd.	29,901	274,733	0.01%
Hisamitsu Pharmaceutical Co., Inc.	32,100	834,363	0.02%
Hogy Medical Co., Ltd.	12,724	384,570	0.01%
Hokkaido Electric Power Co., Inc.	112,000	594,350	0.01%
Hokkoku Financial Holdings, Inc.	10,550	360,483	0.01%
Hokuetsu Corp.	61,406	597,415	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Hokuhoku Financial Group, Inc.	60,300	736,868	0.02%
Hokuriku Electric Power Co.	110,500	604,741	0.01%
Horiba Ltd.	20,821	1,212,483	0.02%
Hoshino Resorts, Inc. REIT	364	517,419	0.01%
Hosiden Corp.	21,563	317,216	0.01%
House Foods Group, Inc.	34,950	644,026	0.01%
Hulic Reit, Inc. REIT	759	663,087	0.01%
Hyakugo Bank Ltd.	111,400	447,982	0.01%
Ibiden Co., Ltd.	73,800	2,242,269	0.05%
Ichibanya Co., Ltd.	48,820	318,094	0.01%
Ichigo Office Investment Corp. REIT	635	322,833	0.01%
Ichigo, Inc.	137,200	328,246	0.01%
Idec Corp.	14,282	225,917	0.00%
IDOM, Inc.	36,850	265,659	0.01%
IHI Corp.	87,500	5,183,969	0.10%
Iida Group Holdings Co., Ltd.	99,900	1,513,184	0.03%
Iino Kaiun Kaisha Ltd.	40,609	303,353	0.01%
I'll, Inc.	6,200	108,094	0.00%
Imperial Hotel Ltd.	35,200	206,057	0.00%
Inaba Denki Sangyo Co., Ltd.	29,052	724,082	0.01%
Inabata & Co., Ltd.	27,567	584,106	0.01%
Industrial & Infrastructure Fund Investment Corp. REIT Class A	1,540	1,125,897	0.02%
Infomart Corp.	121,100	237,330	0.00%
INFRONEER Holdings, Inc.	118,301	919,098	0.02%
Insource Co., Ltd.	23,600	169,687	0.00%
Integral Corp.	5,200	144,261	0.00%
Internet Initiative Japan, Inc.	67,000	1,272,770	0.03%
Invincible Investment Corp. REIT	4,766	2,007,567	0.04%
Ise Chemicals Corp.	1,200	247,773	0.01%
Isetan Mitsukoshi Holdings Ltd.	204,700	3,585,115	0.07%
Ito En Ltd.	38,300	862,457	0.02%
Ito En Ltd. - Preference Shares	7,200	83,426	0.00%
Itochu Enex Co., Ltd.	30,791	321,115	0.01%
Itochu-Shokuhin Co., Ltd.	3,144	143,036	0.00%
Itoham Yonekyu Holdings, Inc.	15,131	381,260	0.01%
Itoki Corp.	23,300	244,179	0.01%
Iwatani Corp.	115,832	1,325,921	0.03%
Iyogin Holdings, Inc.	142,000	1,386,930	0.03%
Izumi Co., Ltd.	18,850	386,331	0.01%
J Front Retailing Co., Ltd.	159,400	2,157,823	0.04%
JAC Recruitment Co., Ltd.	34,400	154,314	0.00%
Jaccs Co., Ltd.	13,214	328,332	0.01%
JAFCO Group Co., Ltd.	28,200	388,118	0.01%
Japan Airport Terminal Co., Ltd.	39,200	1,247,137	0.03%
Japan Aviation Electronics Industry Ltd.	26,717	506,426	0.01%
Japan Elevator Service Holdings Co., Ltd.	43,100	799,692	0.02%
Japan Excellent, Inc. REIT	753	556,749	0.01%
Japan Hotel Investment Corp. REIT Class A	3,285	1,475,700	0.03%
Japan Lifeline Co., Ltd.	32,200	282,539	0.01%
Japan Logistics Fund, Inc. REIT	537	899,328	0.02%
Japan Material Co., Ltd.	34,800	376,210	0.01%
Japan Metropolitan Fund Invest REIT	4,417	2,535,081	0.05%
Japan Petroleum Exploration Co., Ltd.	93,250	673,446	0.01%
Japan Prime Realty Investment Corp. REIT	512	1,027,844	0.02%
Japan Pulp & Paper Co., Ltd.	51,390	223,989	0.00%
Japan Securities Finance Co., Ltd.	61,163	800,147	0.02%
Japan Steel Works Ltd.	38,500	1,415,456	0.03%
Japan Wool Textile Co., Ltd.	23,115	191,792	0.00%
JCR Pharmaceuticals Co., Ltd.	35,300	136,339	0.00%
JCU Corp.	14,500	354,750	0.01%
Jeol Ltd.	28,349	1,016,639	0.02%
JGC Holdings Corp.	136,700	1,144,241	0.02%
JINS Holdings, Inc.	7,350	301,183	0.01%
JMDC, Inc.	16,000	399,695	0.01%
J-Oil Mills, Inc.	12,696	174,816	0.00%
Joshin Denki Co., Ltd.	10,032	145,858	0.00%
Joyful Honda Co., Ltd.	38,900	457,167	0.01%
JTEKT Corp.	118,300	887,852	0.02%
Juroku Financial Group, Inc.	16,450	447,989	0.01%
Justsystems Corp.	22,900	512,175	0.01%
JVCKenwood Corp.	93,800	1,042,388	0.02%
K&O Energy Group, Inc.	7,800	187,357	0.00%
Kadokawa Corp.	52,650	1,053,268	0.02%
Kaga Electronics Co., Ltd.	22,550	415,387	0.01%
Kagome Co., Ltd.	48,432	916,498	0.02%
Kakaku.com, Inc.	76,400	1,176,432	0.02%
Kaken Pharmaceutical Co., Ltd.	16,300	468,070	0.01%
Kameda Seika Co., Ltd.	6,750	179,316	0.00%
Kamigumi Co., Ltd.	53,300	1,161,232	0.02%
Kanadevia Corp.	93,145	583,786	0.01%
Kanamoto Co., Ltd.	17,600	376,279	0.01%
Kandenko Co., Ltd.	63,900	942,074	0.02%
Kaneka Corp.	24,600	587,608	0.01%
Kanematsu Corp.	52,670	882,414	0.02%
Kansai Paint Co., Ltd.	86,800	1,249,863	0.03%
Kappa Create Co., Ltd.	12,573	127,682	0.00%
Kasumigaseki Capital Co., Ltd.	4,000	342,072	0.01%
Katakura Industries Co., Ltd.	10,581	134,047	0.00%
Katitas Co., Ltd.	28,100	406,409	0.01%
Kato Sangyo Co., Ltd.	15,321	440,152	0.01%
Kawasaki Heavy Industries Ltd.	92,100	4,266,276	0.09%
KDX Realty Investment Corp. REIT Class A	2,565	2,439,982	0.05%
KeePer Technical Laboratory Co., Ltd.	7,700	233,215	0.00%
Keihan Holdings Co., Ltd.	62,200	1,310,015	0.03%
Keihanshin Building Co., Ltd.	23,800	250,478	0.01%
Keikyu Corp.	134,800	1,118,473	0.02%
Keio Corp.	62,300	1,522,219	0.03%
Keisei Electric Railway Co., Ltd.	240,300	2,168,908	0.04%
Keiyo Bank Ltd.	52,750	264,488	0.01%
Kewpie Corp.	63,850	1,362,643	0.03%
KH Neochem Co., Ltd.	15,800	204,789	0.00%
Kinden Corp.	78,200	1,510,659	0.03%
Kintetsu Group Holdings Co., Ltd.	113,400	2,388,356	0.05%
Kissei Pharmaceutical Co., Ltd.	18,900	500,280	0.01%
Kitz Corp.	36,783	266,113	0.01%
Kiyo Bank Ltd.	33,114	466,495	0.01%
Kobayashi Pharmaceutical Co., Ltd.	30,200	1,197,162	0.02%
Kobe Steel Ltd.	232,700	2,337,957	0.05%
Koei Tecmo Holdings Co., Ltd.	64,500	761,926	0.02%
Kohnan Shoji Co., Ltd.	11,894	272,451	0.01%
Koito Manufacturing Co., Ltd.	128,700	1,644,373	0.03%
Kokuyo Co., Ltd.	50,650	901,426	0.02%
KOMEDA Holdings Co., Ltd.	26,300	474,591	0.01%
Komeri Co., Ltd.	17,550	369,068	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Konica Minolta, Inc.	280,900	1,184,120	0.02%
Konishi Co., Ltd.	27,200	226,378	0.00%
Konoike Transport Co., Ltd.	17,150	337,195	0.01%
Kosaido Holdings Co., Ltd.	31,200	100,254	0.00%
Kose Corp.	20,300	927,295	0.02%
Koshidaka Holdings Co., Ltd.	35,800	257,634	0.01%
Kotobuki Spirits Co., Ltd.	65,500	908,148	0.02%
Krosaki Harima Corp.	9,600	156,070	0.00%
K's Holdings Corp.	88,796	795,525	0.02%
Kumagai Gumi Co., Ltd.	21,950	555,873	0.01%
Kumiai Chemical Industry Co., Ltd.	54,058	258,664	0.01%
Kura Sushi, Inc.	12,400	227,628	0.00%
Kuraray Co., Ltd.	181,400	2,632,239	0.05%
Kureha Corp.	19,746	361,223	0.01%
Kurita Water Industries Ltd.	67,700	2,388,195	0.05%
Kusuri no Aoki Holdings Co., Ltd.	30,450	630,855	0.01%
KYB Corp.	21,650	404,870	0.01%
Kyoei Steel Ltd.	14,191	165,784	0.00%
Kyokuto Kaihatsu Kogyo Co., Ltd.	18,850	306,091	0.01%
Kyorin Pharmaceutical Co., Ltd.	28,307	271,074	0.01%
Kyoritsu Maintenance Co., Ltd.	37,068	690,721	0.01%
Kyoto Financial Group, Inc.	139,500	2,059,303	0.04%
Kyudenko Corp.	25,599	842,767	0.02%
Kyushu Electric Power Co., Inc.	246,900	2,219,838	0.04%
Kyushu Financial Group, Inc.	189,100	874,509	0.02%
Kyushu Railway Co.	85,200	2,076,330	0.04%
LaSalle Logiport REIT	1,059	957,520	0.02%
Leopalace21 Corp.	91,150	343,349	0.01%
Life Corp.	11,800	263,916	0.01%
LIFENET INSURANCE Co.	36,900	427,792	0.01%
Lintec Corp.	21,100	411,501	0.01%
Lion Corp.	167,200	1,875,095	0.04%
Lixil Corp.	175,600	1,927,957	0.04%
M&A Capital Partners Co., Ltd.	11,300	191,042	0.00%
M&A Research Institute Holdings, Inc.	15,200	197,012	0.00%
Mabuchi Motor Co., Ltd.	60,300	861,949	0.02%
Macnica Holdings, Inc.	84,858	996,471	0.02%
Maeda Kosen Co., Ltd.	26,600	330,723	0.01%
Makino Milling Machine Co., Ltd.	13,791	943,327	0.02%
Mani, Inc.	44,585	512,915	0.01%
Maruha Nichiro Corp.	25,077	484,594	0.01%
Marui Group Co., Ltd.	102,800	1,644,761	0.03%
Maruichi Steel Tube Ltd.	38,600	858,897	0.02%
Maruwa Co., Ltd.	5,378	1,654,532	0.03%
Maruzen Showa Unyu Co., Ltd.	5,778	224,635	0.00%
Matsuda Sangyo Co., Ltd.	9,473	194,692	0.00%
Matsui Securities Co., Ltd.	66,200	343,721	0.01%
Matsuyafoods Holdings Co., Ltd.	5,758	238,879	0.00%
Max Co., Ltd.	14,392	322,346	0.01%
Maxell Ltd.	29,650	353,174	0.01%
Maxvalu Tokai Co., Ltd.	9,300	197,646	0.00%
Mazda Motor Corp.	366,000	2,523,295	0.05%
MCJ Co., Ltd.	37,800	345,145	0.01%
Mebuki Financial Group, Inc.	574,800	2,349,160	0.05%
Medipal Holdings Corp.	113,700	1,722,212	0.03%
Medley, Inc.	15,000	366,028	0.01%
Megachips Corp.	8,908	358,224	0.01%
Megmilk Snow Brand Co., Ltd.	31,183	548,024	0.01%
Meidensha Corp.	19,127	532,455	0.01%
Meiko Electronics Co., Ltd.	11,500	676,126	0.01%
MEITEC Group Holdings, Inc.	41,850	789,547	0.02%
Menicon Co., Ltd.	41,000	365,233	0.01%
Mercari, Inc.	72,200	823,712	0.02%
METAWATER Co., Ltd.	15,600	180,458	0.00%
Micronics Japan Co., Ltd.	15,000	360,302	0.01%
Milbon Co., Ltd.	18,600	414,819	0.01%
Mirai Corp. REIT	1,170	303,741	0.01%
Mirai Industry Co., Ltd.	5,700	134,376	0.00%
MIRAIT ONE Corp.	46,443	680,273	0.01%
MISUMI Group, Inc.	181,500	2,835,216	0.06%
Mitani Sekisan Co., Ltd.	5,000	176,572	0.00%
Mitsubishi Estate Logistics Investment Corp. REIT	293	645,995	0.01%
Mitsubishi Gas Chemical Co., Inc.	90,900	1,636,559	0.03%
Mitsubishi Logisnext Co., Ltd.	26,000	324,752	0.01%
Mitsubishi Logistics Corp.	172,100	1,268,082	0.03%
Mitsubishi Materials Corp.	87,000	1,331,627	0.03%
Mitsubishi Motors Corp.	425,900	1,443,334	0.03%
Mitsubishi Pencil Co., Ltd.	16,792	245,961	0.01%
Mitsubishi Research Institute, Inc.	6,700	206,764	0.00%
Mitsubishi Shokuhin Co., Ltd.	10,350	330,599	0.01%
Mitsuboshi Belting Ltd.	12,439	316,595	0.01%
Mitsui DM Sugar Holdings Co., Ltd.	6,609	142,138	0.00%
Mitsui E&S Co., Ltd.	61,800	724,329	0.01%
Mitsui Fudosan Logistics Park, Inc. REIT	1,810	1,168,968	0.02%
Mitsui High-Tec, Inc.	51,000	268,370	0.01%
Mitsui Mining & Smelting Co., Ltd.	38,300	1,137,351	0.02%
Mitsui-Soko Holdings Co., Ltd.	12,019	567,453	0.01%
Mitsuuroko Group Holdings Co., Ltd.	17,200	196,668	0.00%
Miura Co., Ltd.	52,800	1,337,134	0.03%
Mixi, Inc.	23,400	454,123	0.01%
Mizuho Leasing Co., Ltd.	74,435	500,149	0.01%
Mizuno Corp.	11,124	634,201	0.01%
Mochida Pharmaceutical Co., Ltd.	12,500	279,969	0.01%
Modec, Inc.	28,916	615,449	0.01%
Monex Group, Inc.	116,700	715,081	0.01%
Money Forward, Inc.	25,452	782,379	0.02%
Monogatari Corp.	22,600	498,276	0.01%
Mori Hills Investment Corp. REIT Class A	897	707,167	0.01%
Mori Trust Reit, Inc. REIT	1,601	627,524	0.01%
Morinaga & Co., Ltd.	40,160	694,163	0.01%
Morinaga Milk Industry Co., Ltd.	44,506	829,036	0.02%
Morita Holdings Corp.	20,700	287,134	0.01%
MOS Food Services, Inc.	16,820	395,991	0.01%
Musashi Seimitsu Industry Co., Ltd.	26,170	659,412	0.01%
Musashino Bank Ltd.	12,800	244,337	0.01%
Nabtesco Corp.	70,600	1,261,420	0.03%
Nachi-Fujikoshi Corp.	7,983	160,767	0.00%
Nafco Co., Ltd.	9,000	120,660	0.00%
Nagaileben Co., Ltd.	11,276	158,062	0.00%
Nagase & Co., Ltd.	50,176	1,029,636	0.02%
Nagawa Co., Ltd.	5,500	259,672	0.01%
Nagoya Railroad Co., Ltd.	112,900	1,258,954	0.03%
Nakanishi, Inc.	38,000	578,850	0.01%
Namura Shipbuilding Co., Ltd.	25,200	280,125	0.01%
Nankai Electric Railway Co., Ltd.	63,300	999,887	0.02%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Nanto Bank Ltd.	14,550	298,573	0.01%
NEC Networks & System Integration Corp.	39,947	837,525	0.02%
Nextage Co., Ltd.	25,100	226,628	0.00%
NGK Insulators Ltd.	141,200	1,808,575	0.04%
NH Foods Ltd.	55,200	1,789,188	0.04%
NHK Spring Co., Ltd.	125,900	1,602,189	0.03%
Nichias Corp.	32,460	1,156,217	0.02%
Nichicon Corp.	31,250	218,130	0.00%
Nichiden Corp.	8,182	160,610	0.00%
Nichiha Corp.	12,949	240,590	0.00%
Nichirei Corp.	67,750	1,795,918	0.04%
Nifco, Inc.	51,790	1,261,796	0.03%
Nihon Kohden Corp.	105,038	1,440,964	0.03%
Nihon M&A Center Holdings, Inc.	196,800	827,972	0.02%
Nihon Parkerizing Co., Ltd.	43,873	364,026	0.01%
Nikkiso Co., Ltd.	22,485	138,922	0.00%
Nikkon Holdings Co., Ltd.	58,258	755,842	0.02%
Nikon Corp.	176,800	1,844,385	0.04%
Nippn Corp.	27,812	386,848	0.01%
Nippon Accommodations Fund, Inc. REIT Class A	302	1,127,984	0.02%
Nippon Ceramic Co., Ltd.	12,695	206,791	0.00%
Nippon Densetsu Kogyo Co., Ltd.	19,773	250,748	0.01%
Nippon Electric Glass Co., Ltd.	42,400	909,458	0.02%
Nippon Express Holdings, Inc.	132,600	2,019,037	0.04%
Nippon Gas Co., Ltd.	66,050	911,571	0.02%
NIPPON Investment Corp. REIT	1,200	581,064	0.01%
Nippon Kanzai Holdings Co., Ltd.	9,760	166,434	0.00%
Nippon Kayaku Co., Ltd.	87,400	714,060	0.01%
Nippon Light Metal Holdings Co., Ltd.	31,795	315,401	0.01%
Nippon Paper Industries Co., Ltd.	63,850	353,865	0.01%
Nippon Parking Development Co., Ltd.	102,550	139,639	0.00%
Nippon Prologis, Inc. REIT	1,398	1,982,783	0.04%
Nippon Road Co., Ltd.	11,575	131,099	0.00%
Nippon Seiki Co., Ltd.	28,454	208,571	0.00%
Nippon Shinyaku Co., Ltd.	31,400	796,988	0.02%
Nippon Shokubai Co., Ltd.	68,800	838,330	0.02%
Nippon Soda Co., Ltd.	25,408	470,135	0.01%
Nippon Television Holdings, Inc.	32,400	566,423	0.01%
Nipro Corp.	94,200	897,286	0.02%
Nishimatsu Construction Co., Ltd.	19,100	636,829	0.01%
Nishimatsuya Chain Co., Ltd.	21,530	322,073	0.01%
Nishi-Nippon Financial Holdings, Inc.	75,000	967,326	0.02%
Nishi-Nippon Railroad Co., Ltd.	32,500	469,012	0.01%
Nishio Holdings Co., Ltd.	9,799	294,606	0.01%
Nissan Chemical Corp.	82,200	2,588,495	0.05%
Nissan Shatai Co., Ltd.	37,237	236,937	0.00%
Nissha Co., Ltd.	25,200	261,525	0.01%
Nisshin Oillio Group Ltd.	15,606	513,381	0.01%
Nisshin Seifun Group, Inc.	136,500	1,599,854	0.03%
Nisshinbo Holdings, Inc.	79,931	458,245	0.01%
Nissui Corp.	174,412	998,130	0.02%
Niterra Co., Ltd.	91,800	2,967,320	0.06%
Nitta Corp.	13,584	321,967	0.01%
Nittetsu Mining Co., Ltd.	4,980	141,484	0.00%
Nitto Boseki Co., Ltd.	14,186	579,499	0.01%
Nitto Kogyo Corp.	17,913	329,970	0.01%
Noevir Holdings Co., Ltd.	9,850	306,794	0.01%
NOF Corp.	134,133	1,882,778	0.04%
Nohmi Bosai Ltd.	13,239	280,095	0.01%
Nojima Corp.	38,900	567,065	0.01%
NOK Corp.	56,200	885,411	0.02%
Nomura Co., Ltd.	40,200	229,188	0.00%
Nomura Micro Science Co., Ltd.	12,400	182,339	0.00%
Nomura Real Estate Holdings, Inc.	68,100	1,692,100	0.03%
Nomura Real Estate Master Fund, Inc. REIT	2,477	2,170,291	0.04%
Noritake Co., Ltd.	10,802	272,868	0.01%
Noritsu Koki Co., Ltd.	11,200	369,865	0.01%
Noritz Corp.	20,151	213,614	0.00%
North Pacific Bank Ltd.	162,050	472,251	0.01%
NS Solutions Corp.	38,500	997,531	0.02%
NS United Kaiun Kaisha Ltd.	4,583	118,249	0.00%
NSD Co., Ltd.	37,118	798,051	0.02%
NSK Ltd.	243,900	1,066,015	0.02%
NTN Corp.	239,700	388,468	0.01%
NTT UD Investment Corp. REIT	859	653,706	0.01%
Nxera Pharma Co., Ltd.	44,100	294,075	0.01%
Obara Group, Inc.	7,826	199,435	0.00%
OBIC Business Consultants Co., Ltd.	19,407	856,496	0.02%
Odakyu Electric Railway Co., Ltd.	189,400	1,749,865	0.04%
Ogaki Kyoritsu Bank Ltd.	18,100	222,968	0.00%
Ohsho Food Service Corp.	20,100	390,080	0.01%
Oiles Corp.	9,283	146,605	0.00%
Oji Holdings Corp.	487,400	1,873,494	0.04%
Okamoto Industries, Inc.	4,288	156,612	0.00%
Okamura Corp.	31,358	411,629	0.01%
Okasan Securities Group, Inc.	76,100	309,901	0.01%
Oki Electric Industry Co., Ltd.	49,650	337,403	0.01%
Okinawa Cellular Telephone Co.	12,400	343,217	0.01%
OKUMA Corp.	26,200	568,478	0.01%
Okumura Corp.	17,700	443,739	0.01%
Onward Holdings Co., Ltd.	55,200	207,228	0.00%
Open House Group Co., Ltd.	48,100	1,630,981	0.03%
Open Up Group, Inc.	29,199	332,938	0.01%
Optorun Co., Ltd.	15,300	183,802	0.00%
Organo Corp.	16,164	843,375	0.02%
Orient Corp.	36,550	196,983	0.00%
Orix JREIT, Inc. REIT	1,676	1,750,010	0.04%
Osaka Soda Co., Ltd.	40,790	518,051	0.01%
Osaka Steel Co., Ltd.	10,500	197,293	0.00%
OSAKA Titanium Technologies Co., Ltd.	15,800	186,592	0.00%
OSG Corp.	47,750	563,454	0.01%
Pacific Industrial Co., Ltd.	24,750	215,436	0.00%
PAL GROUP Holdings Co., Ltd.	28,700	557,893	0.01%
PALTAC Corp.	19,975	554,409	0.01%
Paramount Bed Holdings Co., Ltd.	30,696	528,723	0.01%
Park24 Co., Ltd.	76,490	1,077,314	0.02%
Pasona Group, Inc.	17,800	231,957	0.00%
Penta-Ocean Construction Co., Ltd.	172,747	719,413	0.01%
PeptiDream, Inc.	66,100	1,112,252	0.02%
Persol Holdings Co., Ltd.	1,116,300	1,679,848	0.03%
PHC Holdings Corp.	23,500	143,847	0.00%
Pigeon Corp.	66,400	615,159	0.01%
PILLAR Corp. /Japan	10,600	292,046	0.01%
Pilot Corp.	19,000	587,796	0.01%
Piolax, Inc.	15,750	254,950	0.01%
PKSHA Technology, Inc.	10,000	244,019	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Plus Alpha Consulting Co., Ltd.	13,200	160,338	0.00%
Pola Orbis Holdings, Inc.	59,900	544,649	0.01%
Pressance Corp.	14,100	179,345	0.00%
Prestige International, Inc.	46,700	202,656	0.00%
Prima Meat Packers Ltd.	15,821	223,685	0.00%
Raito Kogyo Co., Ltd.	23,400	330,542	0.01%
Raiznext Corp.	13,883	138,600	0.00%
Rakus Co., Ltd.	52,200	617,126	0.01%
Rakuten Bank Ltd.	57,700	1,622,767	0.03%
Relo Group, Inc.	57,400	704,352	0.01%
Rengo Co., Ltd.	121,281	676,013	0.01%
RENOVA, Inc.	26,400	129,850	0.00%
Resonac Holdings Corp.	106,097	2,710,483	0.05%
Resorttrust, Inc.	54,494	1,089,464	0.02%
Restar Corp.	24,500	404,540	0.01%
Ricoh Leasing Co., Ltd.	7,986	266,268	0.01%
Riken Keiki Co., Ltd.	18,600	455,650	0.01%
Riken Vitamin Co., Ltd.	13,000	202,908	0.00%
Rinnai Corp.	57,000	1,181,999	0.02%
Riso Kagaku Corp.	18,494	188,988	0.00%
Rohm Co., Ltd.	212,900	2,012,363	0.04%
Rohto Pharmaceutical Co., Ltd.	114,134	2,089,721	0.04%
Roland Corp.	7,000	174,599	0.00%
Rorze Corp.	65,000	632,795	0.01%
Round One Corp.	127,390	1,064,285	0.02%
Royal Holdings Co., Ltd.	20,810	316,996	0.01%
RS Technologies Co., Ltd.	7,800	171,723	0.00%
Ryohin Keikaku Co., Ltd.	154,700	3,541,681	0.07%
Ryoyo Ryosan Holdings, Inc.	14,028	219,042	0.00%
S Foods, Inc.	10,004	174,223	0.00%
Saibu Gas Holdings Co., Ltd.	13,500	148,778	0.00%
Saizeriya Co., Ltd.	19,039	648,121	0.01%
Sakai Moving Service Co., Ltd.	13,000	204,728	0.00%
Sakata INX Corp.	33,750	374,523	0.01%
Sakata Seed Corp.	17,971	396,217	0.01%
Sakura Internet, Inc.	13,300	376,591	0.01%
Samty Residential Investment Corp. REIT	203	120,126	0.00%
San-A Co., Ltd.	24,112	445,848	0.01%
San-Ai Obbli Co., Ltd.	24,846	299,587	0.01%
Sangetsu Corp.	24,736	471,237	0.01%
San-In Godo Bank Ltd.	87,400	703,493	0.01%
Sanken Electric Co., Ltd.	14,200	524,323	0.01%
Sanki Engineering Co., Ltd.	21,945	441,944	0.01%
Sankyo Co., Ltd.	116,100	1,572,034	0.03%
Sankyu, Inc.	26,692	929,363	0.02%
Sanrio Co., Ltd.	108,600	3,828,226	0.08%
Sansan, Inc.	40,600	592,880	0.01%
Santec Holdings Corp.	2,700	127,303	0.00%
Santen Pharmaceutical Co., Ltd.	206,400	2,125,594	0.04%
Sanwa Holdings Corp.	110,950	3,107,673	0.06%
Sanyo Chemical Industries Ltd.	10,129	265,535	0.01%
Sanyo Denki Co., Ltd.	5,281	306,121	0.01%
Sanyo Special Steel Co., Ltd.	9,573	117,439	0.00%
Sapporo Holdings Ltd.	39,600	2,095,907	0.04%
Sato Holdings Corp.	16,413	230,175	0.00%
Sawai Group Holdings Co., Ltd.	74,485	1,019,453	0.02%
SBI Sumishin Net Bank Ltd.	34,600	834,398	0.02%
SBS Holdings, Inc.	9,300	140,423	0.00%
Sega Sammy Holdings, Inc.	94,900	1,857,422	0.04%
Seibu Holdings, Inc.	142,200	2,902,632	0.06%
Seiko Group Corp.	15,547	484,236	0.01%
Seino Holdings Co., Ltd.	67,350	1,017,150	0.02%
Seiren Co., Ltd.	32,521	579,609	0.01%
Sekisui House, Inc. REIT	2,760	1,357,521	0.03%
Sekisui Jushi Corp.	15,619	210,990	0.00%
Senko Group Holdings Co., Ltd.	69,296	656,980	0.01%
Senshu Electric Co., Ltd.	6,300	197,025	0.00%
Senshu Ikeda Holdings, Inc.	168,500	424,574	0.01%
Septeni Holdings Co., Ltd.	49,400	124,474	0.00%
Seria Co., Ltd.	25,500	457,072	0.01%
Seven Bank Ltd.	357,300	708,643	0.01%
Sharp Corp.	164,200	1,029,019	0.02%
Shibaura Machine Co., Ltd.	13,750	313,653	0.01%
Shibaura Mechatronics Corp.	6,756	343,904	0.01%
Shibuya Corp.	10,200	250,522	0.01%
SHIFT, Inc.	7,800	904,028	0.02%
Shiga Bank Ltd.	20,200	505,129	0.01%
Shikoku Electric Power Co., Inc.	98,600	774,508	0.02%
Shikoku Kasei Holdings Corp.	15,000	198,428	0.00%
Shimamura Co., Ltd.	27,200	1,525,457	0.03%
Shimizu Corp.	315,100	2,511,216	0.05%
Shin Nippon Air Technologies Co., Ltd.	13,000	168,828	0.00%
Shinagawa Refractories Co., Ltd.	16,500	184,675	0.00%
Shin-Etsu Polymer Co., Ltd.	22,511	236,053	0.00%
Shinko Electric Industries Co., Ltd.	42,400	1,539,145	0.03%
Shinmaywa Industries Ltd.	28,886	256,585	0.01%
Shinnihon Corp.	20,400	203,013	0.00%
Ship Healthcare Holdings, Inc.	49,500	694,499	0.01%
Shizuoka Gas Co., Ltd.	21,797	148,402	0.00%
SHO-BOND Holdings Co., Ltd.	24,836	825,075	0.02%
Shochiku Co., Ltd.	5,603	391,454	0.01%
Shoei Co., Ltd.	28,800	412,868	0.01%
Shoei Foods Corp.	6,300	161,749	0.00%
Showa Sangyo Co., Ltd.	8,866	159,933	0.00%
Simplex Holdings, Inc.	22,400	354,614	0.01%
Sinfonia Technology Co., Ltd.	14,300	584,156	0.01%
Sinko Industries Ltd.	34,200	277,891	0.01%
SKY Perfect JSAT Holdings, Inc.	102,500	592,851	0.01%
Skylark Holdings Co., Ltd.	141,504	2,205,935	0.04%
SMS Co., Ltd.	46,300	463,412	0.01%
Socionext, Inc.	115,040	1,852,308	0.04%
Sohgo Security Services Co., Ltd.	214,500	1,476,086	0.03%
Sojitz Corp.	139,360	2,874,810	0.06%
SOSiLA Logistics, Inc. REIT	502	336,988	0.01%
Sotetsu Holdings, Inc.	50,800	806,316	0.02%
Square Enix Holdings Co., Ltd.	50,200	1,963,473	0.04%
Stanley Electric Co., Ltd.	75,000	1,242,683	0.03%
Star Asia Investment Corp. REIT	1,460	479,359	0.01%
Star Micronics Co., Ltd.	20,198	242,643	0.01%
Starts Corp., Inc.	16,850	407,419	0.01%
Strike Co., Ltd.	5,500	127,911	0.00%
Sugi Holdings Co., Ltd.	65,735	1,032,076	0.02%
SUMCO Corp.	217,600	1,637,954	0.03%
Sumitomo Bakelite Co., Ltd.	48,000	1,183,202	0.02%
Sumitomo Chemical Co., Ltd.	900,500	1,999,710	0.04%
Sumitomo Densetsu Co., Ltd.	9,700	306,751	0.01%
Sumitomo Forestry Co., Ltd.	94,350	3,178,219	0.06%
Sumitomo Heavy Industries Ltd.	67,000	1,383,399	0.03%
Sumitomo Osaka Cement Co., Ltd.	18,150	383,072	0.01%
Sumitomo Pharma Co., Ltd.	106,000	379,728	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Sumitomo Riko Co., Ltd.	20,200	209,249	0.00%
Sumitomo Rubber Industries Ltd.	110,200	1,250,583	0.03%
Sumitomo Warehouse Co., Ltd.	26,570	474,899	0.01%
Sun Corp.	7,500	469,108	0.01%
Sun Frontier Fudousan Co., Ltd.	13,650	169,018	0.00%
Sundrug Co., Ltd.	44,300	1,134,278	0.02%
Suruga Bank Ltd.	82,700	593,571	0.01%
Suzuken Co., Ltd.	38,100	1,148,382	0.02%
SWCC Corp.	19,000	918,809	0.02%
Systena Corp.	144,500	333,759	0.01%
T Hasegawa Co., Ltd.	21,200	418,847	0.01%
Tadano Ltd.	76,045	555,725	0.01%
Taihei Dengyo Kaisha Ltd.	7,492	239,786	0.00%
Taiheiyo Cement Corp.	72,200	1,647,884	0.03%
Taikisha Ltd.	13,026	414,418	0.01%
Taiyo Holdings Co., Ltd.	22,364	583,433	0.01%
Taiyo Yuden Co., Ltd.	88,550	1,278,442	0.03%
Takamatsu Construction Group Co., Ltd.	6,682	119,346	0.00%
Takara Bio, Inc.	24,350	162,685	0.00%
Takara Holdings, Inc.	95,750	825,536	0.02%
Takara Leben Real Estate Investment Corp. REIT	597	329,725	0.01%
Takara Standard Co., Ltd.	20,522	220,811	0.00%
Takasago International Corp.	8,755	324,775	0.01%
Takasago Thermal Engineering Co., Ltd.	27,263	1,102,247	0.02%
Takashimaya Co., Ltd.	185,600	1,492,736	0.03%
Takeuchi Manufacturing Co., Ltd.	19,500	617,905	0.01%
Takuma Co., Ltd.	36,100	381,076	0.01%
Tama Home Co., Ltd.	8,400	190,545	0.00%
Tamron Co., Ltd.	19,814	566,709	0.01%
TBS Holdings, Inc.	20,250	521,970	0.01%
TechMatrix Corp.	20,700	312,291	0.01%
TechnoPro Holdings, Inc.	65,200	1,229,242	0.02%
Teijin Ltd.	115,900	986,728	0.02%
THK Co., Ltd.	72,400	1,695,291	0.03%
TKC Corp.	15,300	369,941	0.01%
Toa Corp.	32,412	246,452	0.01%
Toagosei Co., Ltd.	44,852	432,652	0.01%
Tobu Railway Co., Ltd.	116,700	1,904,283	0.04%
Tocalo Co., Ltd.	31,176	369,367	0.01%
Toda Corp.	129,500	793,101	0.02%
Toei Animation Co., Ltd.	41,300	928,961	0.02%
Toei Co., Ltd.	20,430	761,770	0.02%
Toenec Corp.	24,810	155,497	0.00%
Toho Bank Ltd.	117,019	219,653	0.00%
Toho Gas Co., Ltd.	43,700	1,182,035	0.02%
Toho Holdings Co., Ltd.	33,739	916,681	0.02%
Toho Titanium Co., Ltd.	16,000	108,832	0.00%
Tohoku Electric Power Co., Inc.	285,100	2,151,493	0.04%
Tokai Carbon Co., Ltd.	124,034	723,558	0.01%
Tokai Corp.	17,000	247,277	0.01%
TOKAI Holdings Corp.	55,624	343,668	0.01%
Tokai Rika Co., Ltd.	29,800	432,134	0.01%
Tokai Tokyo Financial Holdings, Inc.	137,114	431,862	0.01%
Token Corp.	2,966	237,416	0.00%
Tokuyama Corp.	36,600	614,231	0.01%
Tokyo Century Corp.	90,400	922,062	0.02%
Tokyo Electron Device Ltd.	10,600	206,051	0.00%
Tokyo Kiraboshi Financial Group, Inc.	14,000	406,210	0.01%
Tokyo Ohka Kogyo Co., Ltd.	58,710	1,319,817	0.03%
Tokyo Seimitsu Co., Ltd.	25,000	1,170,304	0.02%
Tokyo Steel Manufacturing Co., Ltd.	30,850	292,678	0.01%
Tokyo Tatemono Co., Ltd.	114,900	1,905,983	0.04%
Tokyotokeiba Co., Ltd.	10,469	302,426	0.01%
Tokyu Construction Co., Ltd.	41,575	190,733	0.00%
Tokyu Fudosan Holdings Corp.	365,600	2,250,920	0.05%
Tokyu, Inc. REIT	542	540,758	0.01%
TOMONY Holdings, Inc.	106,678	304,775	0.01%
Tomy Co., Ltd.	51,450	1,486,275	0.03%
Topcon Corp.	63,676	1,150,066	0.02%
Topre Corp.	18,124	231,566	0.00%
Toridoll Holdings Corp.	29,400	729,575	0.01%
Torii Pharmaceutical Co., Ltd.	10,316	309,493	0.01%
Tosei Corp.	18,600	298,007	0.01%
Toshiba TEC Corp.	18,500	424,949	0.01%
Tosoh Corp.	156,400	2,107,260	0.04%
Totech Corp.	13,500	227,205	0.00%
Totetsu Kogyo Co., Ltd.	13,800	295,037	0.01%
Towa Corp.	39,000	383,647	0.01%
Towa Pharmaceutical Co., Ltd.	15,315	326,940	0.01%
Toyo Construction Co., Ltd.	24,441	211,192	0.00%
Toyo Seikan Group Holdings Ltd.	75,300	1,153,025	0.02%
Toyo Suisan Kaisha Ltd.	54,300	3,717,664	0.08%
Toyo Tanso Co., Ltd.	6,905	188,047	0.00%
Toyo Tire Corp.	70,995	1,104,723	0.02%
Toyobo Co., Ltd.	45,050	277,191	0.01%
Toyoda Gosei Co., Ltd.	37,100	656,615	0.01%
Toyota Boshoku Corp.	47,650	622,458	0.01%
Trancom Co., Ltd.	1,700	110,874	0.00%
Transcosmos, Inc.	13,125	279,353	0.01%
TRE Holdings Corp.	30,800	296,516	0.01%
Tri Chemical Laboratories, Inc.	16,400	300,221	0.01%
Trial Holdings, Inc.	21,100	362,228	0.01%
Trusco Nakayama Corp.	26,742	399,360	0.01%
TS Tech Co., Ltd.	57,996	663,138	0.01%
Tsubakimoto Chain Co.	44,802	557,602	0.01%
Tsuburaya Fields Holdings, Inc.	20,900	243,762	0.01%
Tsugami Corp.	21,712	215,241	0.00%
Tsumura & Co.	37,250	1,115,888	0.02%
Tsuruha Holdings, Inc.	22,300	1,238,022	0.03%
Tsurumi Manufacturing Co., Ltd.	9,000	192,129	0.00%
TV Asahi Holdings Corp.	15,700	229,067	0.00%
UACJ Corp.	22,200	752,901	0.02%
UBE Corp.	58,450	896,499	0.02%
Ulvac, Inc.	27,150	1,065,200	0.02%
U-Next Holdings Co., Ltd.	36,900	409,713	0.01%
Union Tool Co.	6,068	193,824	0.00%
United Super Markets Holdings, Inc.	54,021	259,174	0.01%
United Urban Investment Corp. REIT	1,777	1,592,018	0.03%
Universal Entertainment Corp.	13,037	85,940	0.00%
Ushio, Inc.	44,550	603,789	0.01%
USS Co., Ltd.	253,200	2,218,481	0.04%
UT Group Co., Ltd.	18,200	252,456	0.01%
Valor Holdings Co., Ltd.	19,591	273,247	0.01%
Visional, Inc.	14,100	719,265	0.01%
Wacoal Holdings Corp.	23,900	821,962	0.02%
Wacom Co., Ltd.	80,250	370,204	0.01%
Wakita & Co., Ltd.	15,500	165,987	0.00%
Welcia Holdings Co., Ltd.	64,000	836,243	0.02%
West Holdings Corp.	10,650	122,859	0.00%
WingArc1st, Inc.	13,200	315,806	0.01%
Workman Co., Ltd.	11,800	334,493	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
YAMABIKO Corp.	19,900	322,761	0.01%
Yamada Holdings Co., Ltd.	326,500	941,316	0.02%
Yamaguchi Financial Group, Inc.	109,400	1,141,962	0.02%
Yamaha Corp.	252,800	1,816,859	0.04%
Yamato Holdings Co., Ltd.	160,500	1,810,680	0.04%
Yamato Kogyo Co., Ltd.	24,250	1,145,533	0.02%
Yamazaki Baking Co., Ltd.	75,100	1,406,572	0.03%
Yamazen Corp.	42,063	373,632	0.01%
Yaoko Co., Ltd.	14,100	848,458	0.02%
Yellow Hat Ltd.	23,600	403,344	0.01%
Yodogawa Steel Works Ltd.	12,081	431,245	0.01%
Yokogawa Bridge Holdings Corp.	20,085	360,651	0.01%
Yokohama Rubber Co., Ltd.	81,700	1,767,498	0.04%
Yonex Co., Ltd.	36,900	502,456	0.01%
Yoshinoya Holdings Co., Ltd.	43,200	854,599	0.02%
Yuasa Trading Co., Ltd.	9,267	260,922	0.01%
Yurtec Corp.	22,856	226,582	0.00%
Zacros Corp.	10,250	281,099	0.01%
Zenkoku Hosho Co., Ltd.	30,250	1,067,104	0.02%
Zeon Corp.	89,800	856,517	0.02%
ZERIA Pharmaceutical Co., Ltd.	10,129	157,387	0.00%
ZIGExN Co., Ltd.	26,000	78,913	0.00%
Zojirushi Corp.	19,400	222,194	0.00%
Zuken, Inc.	9,700	256,140	0.01%
		597,219,006	**12.06%**
Netherlands 0.46% (31 December 2023: 0.55%)			
Aalberts NV	62,434	2,220,095	0.04%
Allfunds Group plc	208,290	1,087,049	0.02%
AMG Critical Materials NV	17,021	244,991	0.01%
Arcadis NV	45,220	2,753,328	0.06%
Basic-Fit NV	30,375	710,216	0.01%
Brunel International NV	8,223	77,230	0.00%
Corbion NV	34,426	769,999	0.02%
Eurocommercial Properties NV REIT	27,165	624,472	0.01%
Flow Traders Ltd.	22,418	500,490	0.01%
Fugro NV	71,511	1,238,110	0.03%
Havas NV	437,864	735,609	0.02%
Just Eat Takeaway.com NV	108,966	1,488,848	0.03%
Koninklijke BAM Groep NV	169,210	735,561	0.01%
Koninklijke Heijmans N.V	17,762	580,285	0.01%
Koninklijke Vopak NV	42,410	1,866,411	0.04%
OCI NV	62,517	700,124	0.01%
Pharming Group NV	414,117	396,657	0.01%
Pharvaris NV	8,000	153,360	0.00%
PostNL NV	169,624	183,023	0.00%
SBM Offshore NV	92,602	1,626,284	0.03%
Signify NV	77,411	1,729,833	0.04%
Sligro Food Group NV	10,688	123,291	0.00%
TKH Group NV	24,499	845,286	0.02%
TomTom NV	42,060	217,330	0.00%
Van Lanschot Kempen NV	19,986	901,289	0.02%
Vastned Retail NV REIT	7,841	173,754	0.00%
Wereldhave NV REIT	21,525	306,699	0.01%
		22,989,624	**0.46%**
New Zealand 0.21% (31 December 2023: 0.23%)			
Air New Zealand Ltd.	1,115,170	374,864	0.01%
Contact Energy Ltd.	487,614	2,595,264	0.05%
EBOS Group Ltd.	97,783	2,029,707	0.04%
Fletcher Building Ltd.	686,102	1,095,508	0.02%
Goodman Property Trust REIT	708,521	797,867	0.02%
Kiwi Property Group Ltd.	896,475	452,025	0.01%
Ryman Healthcare Ltd.	368,329	971,938	0.02%
Spark New Zealand Ltd.	1,148,616	1,898,360	0.04%
		10,215,533	**0.21%**
Norway 0.71% (31 December 2023: 0.85%)			
Aker A.S.A Class A	12,820	619,703	0.01%
Aker Solutions A.S.A	161,462	442,134	0.01%
Atea A.S.A	46,483	578,717	0.01%
Austevoll Seafood A.S.A	51,398	442,596	0.01%
AutoStore Holdings Ltd.	751,956	735,579	0.02%
Avance Gas Holding Ltd.	9,092	65,484	0.00%
Bakkafrost P/F	30,854	1,722,359	0.04%
Belships A.S.A	90,749	160,606	0.00%
BLUENORD A.S.A	14,186	820,632	0.02%
Borr Drilling Ltd.	40,838	145,843	0.00%
BW LPG Ltd.	47,770	527,023	0.01%
BW Offshore Ltd.	41,857	110,379	0.00%
Cadeler	129,386	725,688	0.01%
Cool Co., Ltd.	12,194	95,127	0.00%
Crayon Group Holding A.S.A	48,087	528,403	0.01%
DNO A.S.A	254,060	234,210	0.00%
DOF Group A.S.A	92,816	690,562	0.01%
Elkem A.S.A	151,380	233,521	0.00%
Entra A.S.A	40,233	409,509	0.01%
Europris A.S.A	92,393	591,421	0.01%
FLEX LNG Ltd.	19,399	435,213	0.01%
Frontline plc	85,629	1,180,312	0.02%
Golden Ocean Group Ltd.	79,644	698,310	0.01%
Grieg Seafood A.S.A	28,332	154,790	0.00%
Hexagon Composites A.S.A	87,344	349,919	0.01%
Hoegh Autoliners A.S.A	64,093	638,822	0.01%
Kitron A.S.A	103,106	307,030	0.01%
Leroy Seafood Group A.S.A	182,165	788,496	0.02%
MPC Container Ships A.S.A	216,656	395,451	0.01%
NEL A.S.A	918,089	218,582	0.00%
Norconsult Norge A.S.	82,862	322,843	0.01%
Nordic Semiconductor A.S.A	119,695	1,058,641	0.02%
Norwegian Air Shuttle A.S.A	500,068	484,334	0.01%
Odfjell Drilling Ltd.	57,434	259,423	0.01%
Odfjell SE Class A	16,065	165,214	0.00%
Paratus Energy Services Ltd.	61,705	250,355	0.01%
Protector Forsikring A.S.A	32,180	807,521	0.02%
Scatec A.S.A	81,492	570,434	0.01%
Schibsted A.S.A Class A	48,546	1,504,593	0.03%
Schibsted A.S.A Class B	54,313	1,598,208	0.03%
SpareBank 1 Nord Norge	59,978	652,096	0.01%
Sparebank 1 Oestlandet	33,172	460,486	0.01%
SpareBank 1 SMN	82,858	1,249,872	0.03%
SpareBank 1 Sor-Norge A.S.A	126,434	1,632,002	0.03%
Stolt-Nielsen Ltd.	13,392	340,774	0.01%
Storebrand A.S.A	265,067	2,828,663	0.06%
Subsea 7 SA	143,836	2,280,890	0.05%
TGS A.S.A	118,378	1,181,972	0.02%
TOMRA Systems A.S.A	133,979	1,729,393	0.04%
Wallenius Wilhelmsen A.S.A Class B	70,070	576,855	0.01%
Wilh Wilhelmsen Holding A.S.A Class A	8,637	311,415	0.01%
		35,312,405	**0.71%**
Portugal 0.10% (31 December 2023: 0.11%)			
Altri SGPS SA	42,843	236,460	0.01%
Banco Comercial Portugues SA Class R	3,682,777	1,772,141	0.04%
Corticeira Amorim SGPS SA	21,621	180,228	0.00%
CTT-Correios de Portugal SA	49,561	277,130	0.01%
Mota-Engil SGPS SA	48,532	146,443	0.00%
Navigator Co., SA	122,325	454,736	0.01%
NOS SGPS SA	138,255	476,733	0.01%
REN - Redes Energeticas Nacionais SGPS SA	255,114	602,309	0.01%
Semapa-Sociedade de Investimento e Gestao	8,522	125,132	0.00%
Sonae SGPS SA	512,733	485,274	0.01%
		4,756,586	**0.10%**

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Singapore 0.74% (31 December 2023: 0.67%)			
AIMS APAC REIT	392,208	359,375	0.01%
Bitdeer Technologies Group Class A	21,499	465,883	0.01%
CapitaLand Ascott Trust	1,615,569	1,030,307	0.02%
CapitaLand China Trust REIT	779,650	411,485	0.01%
Capitaland India Trust	705,354	553,239	0.01%
CDL Hospitality Trusts	494,158	311,520	0.01%
City Developments Ltd.	291,900	1,093,395	0.02%
ComfortDelGro Corp., Ltd.	1,304,700	1,415,449	0.03%
Cromwell European REIT	216,880	354,835	0.01%
Digital Core Management Pte Ltd. REIT	527,967	306,221	0.01%
Eagle Hospitality Trust	181,300	2	0.00%
ESR-REIT REIT	4,038,072	754,808	0.01%
Far East Hospitality Trust	607,300	271,553	0.00%
First Resources Ltd.	323,200	353,004	0.01%
Frasers Centrepoint Trust REIT	781,343	1,208,499	0.02%
Frasers Hospitality Trust	663,100	284,352	0.01%
Frasers Logistics & Commercial Trust REIT	1,816,450	1,171,731	0.02%
Golden Agri-Resources Ltd.	3,788,900	736,005	0.01%
Hafnia Ltd.	176,015	941,497	0.02%
Hong Fok Corp., Ltd.	184,200	110,720	0.00%
Hutchison Port Holdings Trust	2,669,800	437,847	0.01%
iFAST Corp., Ltd.	82,000	445,404	0.01%
Keppel DC REIT	1,200,641	1,918,632	0.04%
Keppel Infrastructure Trust	2,691,215	887,734	0.02%
Keppel REIT	1,566,250	998,855	0.02%
Lendlease Global Commercial REIT	1,442,520	581,576	0.01%
Mapletree Industrial Trust REIT	1,350,172	2,187,275	0.04%
Mapletree Logistics Trust REIT	2,166,300	2,016,714	0.04%
Mapletree Pan Asia Commercial Trust REIT	1,437,300	1,274,837	0.03%
NetLink NBN Trust	1,841,700	1,174,519	0.02%
Olam Group Ltd.	574,700	513,953	0.01%
PARAGON REIT	719,550	464,158	0.01%
Parkway Life REIT	261,045	717,577	0.01%
Raffles Medical Group Ltd.	422,105	263,003	0.00%
Riverstone Holdings Ltd.	353,500	282,448	0.01%
Sasseur REIT	277,300	138,223	0.00%
SATS Ltd.	548,858	1,464,480	0.03%
Seatrium Ltd.	1,376,700	2,088,967	0.04%
Sheng Siong Group Ltd.	391,100	470,169	0.01%
SIA Engineering Co., Ltd.	177,900	309,062	0.01%
Singapore Post Ltd.	823,650	319,993	0.01%
Starhill Global REIT	910,981	333,888	0.01%
StarHub Ltd.	328,200	291,103	0.01%
Suntec REIT	1,334,900	1,144,871	0.02%
Super Hi International Holding Ltd.	161,000	455,976	0.01%
UMS Integration Ltd.	372,400	281,170	0.01%
UOL Group Ltd.	269,300	1,018,610	0.02%
Venture Corp., Ltd.	172,800	1,665,680	0.03%
Yangzijiang Financial Holding Ltd.	1,387,100	421,966	0.01%
Yanlord Land Group Ltd.	369,350	178,692	0.00%
		36,881,262	**0.74%**
South Africa 0.00% (31 December 2023: 0.00%)			
Anglogold Ashanti plc	1	23	0.00%
		23	**0.00%**
Spain 0.57% (31 December 2023: 0.67%)			
Abengoa SA - Warrants 31/3/2025	143,586	2	0.00%
Acerinox SA	124,077	1,214,152	0.02%
Aedas Homes SA	6,296	168,855	0.00%
Almirall SA	46,172	393,724	0.01%
Atresmedia Corp. de Medios de Comunicacion SA	58,749	265,847	0.01%
Audax Renovables SA	103,897	166,757	0.00%
Bankinter SA	418,466	3,310,577	0.07%
CIE Automotive SA	26,166	688,210	0.01%
Construcciones y Auxiliar de Ferrocarriles SA	11,486	415,687	0.01%
Distribuidora Internacional de Alimentacion SA	11,675,201	184,972	0.00%
eDreams ODIGEO SA	54,872	494,334	0.01%
Enagas SA	149,827	1,827,618	0.04%
Ence Energia y Celulosa SA	98,374	315,582	0.01%
Faes Farma SA	187,331	675,055	0.01%
Fluidra SA	59,895	1,458,740	0.03%
Gestamp Automocion SA	118,075	303,221	0.01%
Global Dominion Access SA	39,683	115,057	0.00%
Grenergy Renovables SA	8,756	296,032	0.01%
Indra Sistemas SA	58,183	1,029,044	0.02%
Inmobiliaria Colonial Socimi SA REIT	183,275	982,118	0.02%
Laboratorios Farmaceuticos Rovi SA	13,264	864,610	0.02%
Lar Espana Real Estate Socimi SA REIT	16,766	143,230	0.00%
Linea Directa Aseguradora SA Compania de Seguros y Reaseguros	321,213	360,556	0.01%
Logista Integral SA	35,572	1,075,576	0.02%
Mapfre SA	584,526	1,480,507	0.03%
Melia Hotels International SA	62,920	479,857	0.01%
Merlin Properties Socimi SA REIT	243,360	2,560,313	0.05%
Neinor Homes SA	13,671	239,242	0.01%
Pharma Mar SA	8,218	679,077	0.01%
Prosegur Cash SA	190,604	108,948	0.00%
Prosegur Compania de Seguridad SA	53,824	94,415	0.00%
Sacyr SA	291,600	960,811	0.02%
Solaria Energia y Medio Ambiente SA	51,769	418,937	0.01%
Talgo SA	52,860	183,915	0.00%
Tecnicas Reunidas SA	28,368	330,176	0.01%
Unicaja Banco SA	671,538	885,911	0.02%
Vidrala SA	13,904	1,337,536	0.03%
Viscofan SA	24,432	1,543,259	0.03%
		28,052,460	**0.57%**
Sweden 1.76% (31 December 2023: 2.09%)			
AAK AB	113,111	3,230,792	0.07%
AcadeMedia AB	42,517	259,737	0.01%
AddLife AB Class B	68,416	850,150	0.02%
Addnode Group AB Class B	72,041	676,775	0.01%
AFRY AB	60,611	843,126	0.02%
Alimak Group AB	38,900	413,319	0.01%
Alleima AB	122,044	829,514	0.02%
Alligo AB Class B	10,310	114,957	0.00%
Ambea AB	44,933	392,631	0.01%
AQ Group AB	36,153	458,078	0.01%
Arjo AB Class B	120,007	393,823	0.01%
Atrium Ljungberg AB Class B	30,976	555,643	0.01%
Attendo AB	73,081	337,320	0.01%
Avanza Bank Holding AB	83,092	2,052,249	0.04%
Axfood AB	66,314	1,404,392	0.03%
Betsson AB Class B	72,285	939,442	0.02%
Better Collective	22,243	224,257	0.00%
Bilia AB Class A	38,967	425,668	0.01%
Billerud Aktiebolag	133,610	1,226,151	0.02%
BioArctic AB Class B	22,698	409,824	0.01%
BioGaia AB Class B	62,132	629,235	0.01%
Biotage AB	38,595	561,674	0.01%
BoneSupport Holding AB	36,148	1,265,429	0.03%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Boozt AB	35,052	399,398	0.01%
Bravida Holding AB	137,199	994,605	0.02%
Bufab AB	15,051	598,267	0.01%
Bure Equity AB	33,912	1,171,808	0.02%
Camurus AB	21,613	1,106,152	0.02%
Castellum AB	264,051	2,880,861	0.06%
Catena AB	29,296	1,254,113	0.03%
Cibus Nordic Real Estate AB publ	42,765	681,964	0.01%
Clas Ohlson AB Class B	21,993	417,995	0.01%
Cloetta AB Class B	127,046	289,754	0.01%
Corem Property Group AB Class B	365,521	221,312	0.00%
Creades AB Class A	27,116	177,064	0.00%
Dios Fastigheter AB	98,718	707,601	0.01%
Dometic Group AB	186,118	875,909	0.02%
Electrolux AB Class B	134,810	1,121,256	0.02%
Electrolux Professional AB Class B	146,120	905,873	0.02%
Elekta AB Class B	236,266	1,307,570	0.03%
Embracer Group AB Class B	461,738	1,260,359	0.03%
Engcon AB Class B	22,903	216,816	0.00%
Fabege AB	141,408	1,059,672	0.02%
FastPartner AB Class A	34,170	197,921	0.00%
Fortnox AB	318,090	2,075,642	0.04%
Granges AB	65,621	782,160	0.02%
Hemnet Group AB	52,200	1,587,366	0.03%
Hexatronic Group AB	90,824	297,397	0.01%
Hexpol AB	155,949	1,450,918	0.03%
HMS Networks AB	19,295	757,533	0.02%
Hoist Finance AB	25,075	204,925	0.00%
Hufvudstaden AB Class A	67,376	738,442	0.01%
Husqvarna AB Class B	226,790	1,185,135	0.02%
Instalco AB	145,235	433,237	0.01%
Investment AB Oresund	11,174	109,422	0.00%
INVISIO AB	20,626	514,285	0.01%
Inwido AB	33,795	567,366	0.01%
JM AB	39,243	592,769	0.01%
Kinnevik AB Class B	157,022	1,047,927	0.02%
Lindab International AB	44,471	922,484	0.02%
Loomis AB Class B	42,120	1,282,365	0.03%
Medicover AB Class B	40,105	696,894	0.01%
MEKO AB	22,441	271,747	0.01%
Millicom International Cellular SA ADR	61,835	1,517,719	0.03%
MIPS AB	16,199	689,640	0.01%
Modern Times Group MTG AB Class B	47,529	408,218	0.01%
Munters Group AB	85,581	1,440,647	0.03%
Mycronic AB	48,092	1,738,394	0.04%
NCAB Group AB	99,891	583,114	0.01%
NCC AB Class B	54,458	800,414	0.02%
New Wave Group AB Class B	49,662	436,651	0.01%
Nolato AB Class B	115,511	566,617	0.01%
Nordnet AB publ	89,317	1,898,014	0.04%
Norion Bank AB	44,576	146,849	0.00%
NP3 Fastigheter AB	16,905	382,492	0.01%
Nyfosa AB	95,838	935,893	0.02%
Pandox AB Class B	68,506	1,189,171	0.02%
Paradox Interactive AB	24,831	461,596	0.01%
Peab AB Class B	113,848	816,052	0.02%
Platzer Fastigheter Holding AB Class B	31,901	247,430	0.00%
Polestar Automotive Holding UK plc ADR Class A	260,045	273,047	0.01%
Ratos AB Class B	121,185	343,728	0.01%
Rusta AB	25,875	175,049	0.00%
Rvrc Holding AB	39,606	146,893	0.00%
Samhallsbyggnadsbolaget i Norden AB	563,274	230,958	0.00%
Samhallsbyggnadsbolaget i Norden AB Class D	10,205	6,091	0.00%
Scandic Hotels Group AB	97,845	608,363	0.01%
Sdiptech AB Class B	21,110	454,326	0.01%
Sectra AB Class B	82,331	2,061,395	0.04%
Sinch AB	428,343	803,634	0.02%
SkiStar AB	26,006	385,056	0.01%
SSAB AB Class A	126,973	516,775	0.01%
SSAB AB Class B	378,580	1,504,487	0.03%
Storskogen Group AB Class B	901,234	938,407	0.02%
Surgical Science Sweden AB	21,443	302,551	0.01%
Svolder AB Class B	51,875	242,256	0.00%
Sweco AB Class B	121,721	1,814,372	0.04%
SwedenCare AB	34,556	150,868	0.00%
Synsam AB	91,707	369,758	0.01%
Thule Group AB	63,712	1,969,728	0.04%
Troax Group AB	22,279	453,676	0.01%
Truecaller AB Class B	141,782	656,348	0.01%
VBG Group AB Class B	10,224	288,697	0.01%
Vimian Group AB	97,214	350,170	0.01%
Vitec Software Group AB Class B	21,531	1,060,060	0.02%
Vitrolife AB	43,032	837,331	0.02%
Wallenstam AB Class B	230,986	999,265	0.02%
Wihlborgs Fastigheter AB	165,453	1,569,290	0.03%
Xvivo Perfusion AB	14,474	640,567	0.01%
Yubico AB	29,032	638,485	0.01%
		86,909,012	**1.76%**
Switzerland 1.40% (31 December 2023: 1.63%)			
Accelleron Industries AG	57,598	2,968,084	0.06%
Allreal Holding AG	9,994	1,826,214	0.04%
ALSO Holding AG	3,596	888,832	0.02%
ams-OSRAM AG	59,041	386,723	0.01%
Arbonia AG	29,137	359,450	0.01%
Aryzta AG	604,945	1,058,028	0.02%
Autoneum Holding AG	1,933	255,103	0.01%
Basilea Pharmaceutica AG Allschwil	7,285	332,397	0.01%
Belimo Holding AG	6,068	4,014,087	0.08%
Bossard Holding AG	3,718	783,601	0.02%
Bucher Industries AG	4,034	1,451,127	0.03%
Burckhardt Compression Holding AG	1,839	1,314,948	0.03%
Burkhalter Holding AG	4,322	433,988	0.01%
Bystronic AG	1,008	344,805	0.01%
Cembra Money Bank AG	18,424	1,667,054	0.03%
Comet Holding AG	4,398	1,205,962	0.02%
COSMO Pharmaceuticals NV	4,147	291,491	0.01%
Daetwyler Holding AG	4,544	667,874	0.01%
DKSH Holding AG	21,947	1,629,830	0.03%
DocMorris AG	6,545	144,297	0.00%
dormakaba Holding AG	1,969	1,399,212	0.03%
Dottikon Es Holding AG	2,184	532,595	0.01%
EFG International AG	58,159	844,549	0.02%
Emmi AG	1,277	1,037,100	0.02%
Flughafen Zurich AG	12,135	2,913,739	0.06%
Forbo Holding AG	674	561,512	0.01%
Galenica AG	30,974	2,541,150	0.05%
Georg Fischer AG	48,840	3,699,714	0.07%
Huber + Suhner AG	8,242	674,821	0.01%
Implenia AG	6,881	233,100	0.00%
Inficon Holding AG	1,026	1,172,895	0.02%
Interroll Holding AG	470	1,034,130	0.02%
Intershop Holding AG	2,997	419,993	0.01%
Kardex Holding AG	4,018	1,199,304	0.02%
Komax Holding AG	2,079	263,818	0.01%
Kuros Biosciences AG	16,070	378,587	0.01%
Landis+Gyr Group AG	14,837	941,382	0.02%
LEM Holding SA	257	210,137	0.00%
Leonteq AG	5,573	121,391	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Medacta Group SA	5,204	612,134	0.01%
Medmix AG	14,700	142,742	0.00%
Metall Zug AG	102	127,183	0.00%
Mobilezone Holding AG	26,681	305,599	0.01%
Mobimo Holding AG	4,298	1,389,588	0.03%
Montana Aerospace AG	16,546	261,450	0.01%
OC Oerlikon Corp. AG Pfaffikon	104,219	403,651	0.01%
PolyPeptide Group AG	8,941	280,192	0.01%
PSP Swiss Property AG	28,609	4,069,186	0.08%
R&S Group Holding AG	13,417	276,113	0.01%
Rieter Holding AG	1,455	136,308	0.00%
Schweiter Technologies AG	516	235,154	0.00%
Sensirion Holding AG	5,942	363,241	0.01%
SFS Group AG	10,705	1,483,639	0.03%
Siegfried Holding AG	2,478	2,696,064	0.05%
SKAN Group AG	10,439	877,740	0.02%
Softwareone Holding AG	69,251	466,131	0.01%
Stadler Rail AG	32,159	706,167	0.01%
Sulzer AG	11,393	1,646,878	0.03%
Sunrise Communications AG/old Class A	41,921	1,818,851	0.04%
Swissquote Group Holding SA	6,520	2,503,680	0.05%
Tecan Group AG	7,744	1,731,238	0.03%
TX Group AG	1,823	365,706	0.01%
u-blox Holding AG	3,926	316,246	0.01%
Valiant Holding AG	9,752	1,136,343	0.02%
Vetropack Holding AG Class A	9,084	255,605	0.01%
Vontobel Holding AG	17,644	1,238,244	0.02%
Ypsomed Holding AG	2,589	935,611	0.02%
Zehnder Group AG	5,528	275,714	0.01%
		69,259,422	**1.40%**
United Kingdom 4.71% (31 December 2023: 5.32%)			
4imprint Group plc	16,572	1,007,644	0.02%
AB Dynamics plc	10,857	265,148	0.01%
abrdn plc	1,118,633	1,977,478	0.04%
Advanced Medical Solutions Group plc	139,937	346,308	0.01%
AG Barr plc	56,514	431,039	0.01%
Airtel Africa plc	562,158	799,797	0.02%
AJ Bell plc	199,282	1,129,353	0.02%
Alfa Financial Software Holdings plc	84,422	226,791	0.00%
Alpha Group International plc	22,981	673,485	0.01%
Alphawave IP Group plc	176,488	186,331	0.00%
AO World plc	215,634	279,242	0.01%
Ashmore Group plc	268,781	538,258	0.01%
Ashtead Technology Holdings plc	45,979	321,895	0.01%
ASOS plc	27,082	151,001	0.00%
Assura plc REIT	2,012,539	966,361	0.02%
Aston Martin Lagonda Global Holdings plc	151,568	202,352	0.00%
Atalaya Mining plc	78,518	353,026	0.01%
Auction Technology Group plc	69,030	475,492	0.01%
B&M European Value Retail SA	607,812	2,793,691	0.06%
Babcock International Group plc	155,285	973,367	0.02%
Balfour Beatty plc	309,277	1,761,616	0.04%
Bank of Georgia Group plc	22,131	1,305,464	0.03%
Beazley plc	388,835	3,976,167	0.08%
Bellway plc	76,401	2,384,461	0.05%
Big Yellow Group plc REIT	114,358	1,374,931	0.03%
Bodycote plc	107,548	852,607	0.02%
boohoo Group plc	402,455	169,658	0.00%
Breedon Group plc	159,771	891,433	0.02%
Bridgepoint Group plc	145,872	657,684	0.01%
British Land Co. plc REIT	611,053	2,758,079	0.06%
Britvic plc	153,622	2,518,466	0.05%
Burberry Group plc	216,472	2,656,873	0.05%
Burford Capital Ltd.	118,999	1,542,505	0.03%
Bytes Technology Group plc	132,021	698,740	0.01%
C&C Group plc	213,129	389,707	0.01%
Canal+ SADIR	437,422	1,112,089	0.02%
Care Reit plc REIT Class B	204,254	207,972	0.00%
Carnival plc	85,740	1,945,740	0.04%
Cerillion plc	10,027	219,762	0.00%
Chemring Group plc	170,135	699,958	0.01%
Clarkson plc	17,801	881,727	0.02%
Close Brothers Group plc	95,278	281,848	0.01%
CLS Holdings plc REIT	73,016	70,870	0.00%
CMC Markets plc	71,441	221,892	0.00%
Coats Group plc	952,689	1,126,331	0.02%
Computacenter plc	50,810	1,351,596	0.03%
Conduit Holdings Ltd.	95,105	558,028	0.01%
ConvaTec Group plc	995,945	2,759,075	0.06%
Craneware plc	16,611	438,956	0.01%
Cranswick plc	32,479	1,978,921	0.04%
Crest Nicholson Holdings plc	139,498	295,081	0.01%
Currys plc	582,606	692,443	0.01%
Custodian Property Income Reit plc REIT	216,343	208,901	0.00%
CVS Group plc	43,652	459,226	0.01%
Deliveroo plc Class A	670,696	1,191,931	0.02%
Derwent London plc REIT	57,488	1,410,440	0.03%
Diploma plc	82,083	4,369,032	0.09%
Direct Line Insurance Group plc	790,593	2,526,834	0.05%
DiscoverIE Group plc	52,710	472,000	0.01%
Diversified Energy Co. plc	28,378	477,666	0.01%
Domino's Pizza Group plc	215,688	850,902	0.02%
Dowlais Group plc	1,056,058	892,098	0.02%
Dr Martens plc	305,093	275,875	0.01%
Drax Group plc	235,970	1,915,027	0.04%
DS Smith plc	857,871	5,823,235	0.12%
Dunelm Group plc	82,266	1,100,360	0.02%
easyJet plc	179,807	1,261,066	0.03%
Elementis plc	351,056	638,390	0.01%
Empiric Student Property plc REIT	442,827	463,088	0.01%
Energean plc	103,087	1,346,577	0.03%
Essentra plc	162,733	271,063	0.01%
FD Technologies plc	13,305	323,932	0.01%
FDM Group Holdings plc	53,354	210,485	0.00%
Fevertree Drinks plc	63,070	532,385	0.01%
Finablr plc	83,211	1	0.00%
Firstgroup plc	406,016	817,151	0.02%
Foresight Group Holdings Ltd.	46,616	239,950	0.00%
Forterra plc	115,044	233,411	0.00%
Frasers Group plc	63,125	481,462	0.01%
Future plc	69,967	812,299	0.02%
Games Workshop Group plc	20,228	3,371,895	0.07%
Gamma Communications plc	58,728	1,125,329	0.02%
GB Group plc	148,033	630,348	0.01%
Genuit Group plc	150,037	731,895	0.01%
Genus plc	39,091	758,842	0.02%
Grafton Group plc	106,807	1,283,744	0.03%
Grainger plc	488,346	1,376,110	0.03%
Great Portland Estates plc REIT	275,564	993,935	0.02%
Greatland Gold plc	5,105,025	406,629	0.01%
Greencore Group plc	286,891	696,328	0.01%
Greggs plc	62,694	2,187,510	0.04%
Halfords Group plc	155,080	254,431	0.00%
Hammerson plc REIT	299,346	1,048,223	0.02%
Harbour Energy plc	353,638	1,131,157	0.02%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Hays plc	1,020,504	1,026,937	0.02%
Helios Towers plc	492,499	564,377	0.01%
Hill & Smith plc	47,908	1,120,800	0.02%
Hilton Food Group plc	59,946	680,943	0.01%
Hiscox Ltd.	212,264	2,879,041	0.06%
Hochschild Mining plc	192,053	514,728	0.01%
Hollywood Bowl Group plc	98,291	367,452	0.01%
Home Reit plc REIT	360,223	85,830	0.00%
Howden Joinery Group plc	345,563	3,434,134	0.07%
Hunting plc	82,711	299,367	0.01%
Ibstock plc	245,230	540,542	0.01%
IG Group Holdings plc	223,472	2,772,175	0.06%
IMI plc	160,063	3,650,429	0.07%
Impax Asset Management Group plc	48,859	151,142	0.00%
Inchcape plc	221,830	2,137,824	0.04%
Indivior plc	66,895	857,900	0.02%
IntegraFin Holdings plc	179,483	776,630	0.02%
Intermediate Capital Group plc	178,968	4,630,722	0.09%
International Distributions Services plc	375,983	1,713,065	0.03%
International Workplace Group plc	431,955	860,700	0.02%
Investec plc	386,879	2,635,828	0.05%
IP Group plc	582,274	393,060	0.01%
ITV plc	2,136,316	1,969,184	0.04%
J D Wetherspoon plc	49,947	375,322	0.01%
JET2 plc	111,766	2,215,816	0.04%
John Wood Group plc	366,429	301,049	0.01%
Johnson Matthey plc	109,848	1,843,487	0.04%
Johnson Service Group plc	239,302	406,396	0.01%
JTC plc	109,356	1,347,661	0.03%
Judges Scientific plc	3,711	392,727	0.01%
Jupiter Fund Management plc	240,957	261,639	0.01%
Just Group plc	618,556	1,258,080	0.03%
Kainos Group plc	50,430	510,953	0.01%
Keller Group plc	40,341	732,584	0.01%
Kier Group plc	291,551	541,865	0.01%
Lancashire Holdings Ltd.	147,377	1,216,349	0.02%
Learning Technologies Group plc	331,481	406,429	0.01%
LondonMetric Property plc REIT	1,285,084	2,898,600	0.06%
Man Group plc	741,486	1,990,998	0.04%
Marshalls plc	128,246	473,012	0.01%
ME GROUP INTERNATIONAL plc	143,246	367,773	0.01%
Mitchells & Butlers plc	151,380	464,491	0.01%
Mitie Group plc	775,426	1,068,258	0.02%
Mobico Group plc	361,774	359,297	0.01%
Molten Ventures plc	95,894	383,112	0.01%
MONY Group plc	316,787	762,145	0.02%
Moonpig Group plc	206,659	547,404	0.01%
Morgan Advanced Materials plc	159,856	544,554	0.01%
Morgan Sindall Group plc	27,022	1,319,852	0.03%
NCC Group plc	193,366	364,710	0.01%
Next 15 Group plc	44,995	221,744	0.00%
Ninety One plc	193,615	353,541	0.01%
Ocado Group plc	317,047	1,200,342	0.02%
OSB Group plc	239,008	1,211,104	0.02%
Oxford Instruments plc	40,481	1,092,551	0.02%
Oxford Nanopore Technologies plc	352,588	568,757	0.01%
Pagegroup plc	200,880	864,436	0.02%
Pan African Resources plc	1,106,381	475,964	0.01%
Paragon Banking Group plc	129,497	1,205,823	0.02%
Patisserie Holdings plc	12,584	—	0.00%
Pennon Group plc	180,933	1,344,874	0.03%
Pets at Home Group plc	262,155	675,032	0.01%
Picton Property Income Ltd. REIT	281,744	225,828	0.00%
Playtech plc	146,355	1,310,559	0.03%
Plus500 Ltd.	45,239	1,534,280	0.03%
Polar Capital Holdings plc	48,735	310,061	0.01%
Premier Foods plc	399,373	938,328	0.02%
Primary Health Properties plc REIT	786,763	919,324	0.02%
PRS plc REIT	305,710	411,969	0.01%
PZ Cussons plc	117,975	120,566	0.00%
QinetiQ Group plc	315,573	1,641,759	0.03%
Quilter plc	848,507	1,638,637	0.03%
Rank Group plc	103,018	110,957	0.00%
Raspberry PI Holdings plc	57,536	450,363	0.01%
Rathbones Group plc	27,142	564,278	0.01%
Renew Holdings plc	50,168	568,615	0.01%
Renewi plc	39,079	395,945	0.01%
Renishaw plc	22,548	955,894	0.02%
Rhi Magnesita NV	10,783	440,251	0.01%
Rightmove plc	486,771	3,912,618	0.08%
Rotork plc	513,001	2,016,110	0.04%
RS GROUP plc	309,733	2,643,604	0.05%
RWS Holdings plc	179,627	407,186	0.01%
Safestore Holdings plc REIT	142,544	1,149,682	0.02%
Savills plc	86,311	1,119,873	0.02%
Serco Group plc	631,381	1,196,392	0.02%
Serica Energy plc	189,435	320,760	0.01%
Shaftesbury Capital plc REIT	946,389	1,487,498	0.03%
SigmaRoc plc	550,340	496,257	0.01%
Sirius Real Estate Ltd. REIT	871,846	857,141	0.02%
Softcat plc	74,119	1,414,678	0.03%
Spectris plc	60,247	1,892,370	0.04%
Spire Healthcare Group plc	164,071	464,391	0.01%
Spirent Communications plc	371,507	823,537	0.02%
SSP Group plc	466,419	1,055,547	0.02%
St James's Place plc	340,308	3,699,431	0.07%
SThree plc	74,948	277,840	0.01%
Supermarket Income Reit plc REIT	750,828	640,369	0.01%
Target Healthcare plc REIT	387,013	407,144	0.01%
Tate & Lyle plc	239,425	1,947,564	0.04%
TBC Bank Group plc	24,655	963,391	0.02%
Team17 Group plc	57,575	158,635	0.00%
Telecom Plus plc	42,600	916,591	0.02%
THG plc	378,142	213,019	0.00%
TI Fluid Systems plc	239,055	578,426	0.01%
TP ICAP Group plc	453,750	1,466,153	0.03%
Trainline plc	281,670	1,523,938	0.03%
Travis Perkins plc	133,478	1,218,654	0.02%
Tritax Big Box plc REIT	1,428,033	2,373,298	0.05%
Trustpilot Group plc	203,988	784,307	0.02%
Tullow Oil plc	567,065	152,265	0.00%
UNITE Group plc REIT	237,520	2,399,096	0.05%
Urban Logistics plc REIT	323,783	415,238	0.01%
Vesuvius plc	136,260	721,858	0.01%
Victrex plc	61,484	828,548	0.02%
Vistry Group plc	191,102	1,369,003	0.03%
Volex plc	75,247	265,755	0.01%
Volution Group plc	120,077	842,153	0.02%
Warehouse Reit plc REIT	248,756	244,872	0.00%
Watches of Switzerland Group plc	146,650	1,027,603	0.02%
Weir Group plc	158,484	4,334,920	0.09%
WH Smith plc	77,652	1,156,319	0.02%
Wickes Group plc	137,280	259,957	0.01%
Workspace Group plc REIT	79,778	490,578	0.01%
XPS Pensions Group plc	115,334	492,555	0.01%
Yellow Cake plc	134,191	839,968	0.02%
YouGov plc	77,695	403,817	0.01%
Young & Co.'s Brewery plc Class A	19,251	208,792	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Zigup plc	140,376	565,219	0.01%
		233,093,977	**4.71%**
United States 63.21% (31 December 2023: 59.51%)			
10X Genomics, Inc. Class A	55,091	791,107	0.02%
1-800-Flowers.com, Inc. Class A	18,461	150,826	0.00%
1st Source Corp.	10,290	600,730	0.01%
4D Molecular Therapeutics, Inc.	14,929	83,155	0.00%
89bio, Inc.	53,529	418,597	0.01%
A10 Networks, Inc.	46,610	857,624	0.02%
AAON, Inc.	42,613	5,014,698	0.10%
AAR Corp.	22,424	1,374,143	0.03%
Abercrombie & Fitch Co. Class A	31,098	4,648,218	0.09%
ABM Industries, Inc.	38,358	1,963,162	0.04%
Academy Sports & Outdoors, Inc.	42,730	2,458,257	0.05%
Acadia Healthcare Co., Inc.	57,317	2,272,619	0.05%
ACADIA Pharmaceuticals, Inc.	67,769	1,243,561	0.03%
Acadia Realty Trust REIT	62,588	1,512,126	0.03%
Accel Entertainment, Inc. Class A	30,209	322,632	0.01%
ACCO Brands Corp.	59,472	312,228	0.01%
ACI Worldwide, Inc.	65,720	3,411,525	0.07%
ACM Research, Inc. Class A	28,682	433,098	0.01%
Acuity Brands, Inc.	19,189	5,605,683	0.11%
Acushnet Holdings Corp.	19,581	1,391,817	0.03%
ACV Auctions, Inc. Class A	91,067	1,967,047	0.04%
AdaptHealth Corp. Class A	51,353	488,881	0.01%
Adaptive Biotechnologies Corp.	68,155	408,589	0.01%
Addus HomeCare Corp.	11,004	1,379,351	0.03%
Adeia, Inc.	74,983	1,048,262	0.02%
Adient plc	51,644	889,826	0.02%
ADMA Biologics, Inc.	141,712	2,430,361	0.05%
ADT, Inc.	184,772	1,276,775	0.03%
Adtalem Global Education, Inc.	22,754	2,067,201	0.04%
Advance Auto Parts, Inc.	37,157	1,757,155	0.04%
Advanced Drainage Systems, Inc.	45,039	5,206,508	0.11%
Advanced Energy Industries, Inc.	23,513	2,718,808	0.05%
AdvanSix, Inc.	15,624	445,128	0.01%
Advantage Solutions, Inc.	55,251	161,333	0.00%
AeroVironment, Inc.	17,888	2,752,784	0.06%
Affiliated Managers Group, Inc.	18,109	3,348,716	0.07%
Affirm Holdings, Inc. Class A	149,751	9,119,836	0.18%
AGCO Corp.	39,843	3,724,524	0.08%
agilon health, Inc.	170,950	324,805	0.01%
Agilysys, Inc.	16,201	2,133,834	0.04%
Agios Pharmaceuticals, Inc.	30,554	1,004,004	0.02%
AGNC Investment Corp. REIT	480,540	4,425,773	0.09%
Agree Realty Corp. REIT	60,399	4,255,110	0.09%
Air Lease Corp. Class A	66,864	3,223,513	0.07%
Air Transport Services Group, Inc.	7,718	169,642	0.00%
Akero Therapeutics, Inc.	29,542	821,858	0.02%
Alamo Group, Inc.	6,066	1,127,730	0.02%
Alarm.com Holdings, Inc.	29,663	1,803,510	0.04%
Alaska Air Group, Inc.	19,501	1,262,690	0.03%
Albany International Corp. Class A	18,925	1,513,432	0.03%
Albireo Pharma, Inc.	9,321	20,040	0.00%
Alcoa Corp.	163,261	6,168,001	0.12%
Alector, Inc.	33,785	63,854	0.00%
Alexander & Baldwin, Inc. REIT	42,558	754,979	0.02%
Alexander's, Inc. REIT	1,211	242,273	0.00%
Alight, Inc. Class A	264,675	1,831,551	0.04%
Alignment Healthcare, Inc.	61,133	687,746	0.01%
Alkami Technology, Inc.	33,344	1,223,058	0.02%
Alkermes plc	96,928	2,787,649	0.06%
Allegiant Travel Co.	2,527	237,841	0.00%
Allegro MicroSystems, Inc.	79,878	1,746,133	0.04%
ALLETE, Inc.	35,803	2,320,034	0.05%
Allison Transmission Holdings, Inc.	54,144	5,850,801	0.12%
Allogene Therapeutics, Inc.	76,321	162,564	0.00%
Alpha & Omega Semiconductor Ltd.	15,523	574,817	0.01%
Alpha Metallurgical Resources, Inc.	6,808	1,362,417	0.03%
Alphatec Holdings, Inc.	61,269	562,449	0.01%
Altair Engineering, Inc. Class A	36,163	3,945,745	0.08%
Altice USA, Inc. Class A	107,088	258,082	0.01%
Altimmune, Inc.	38,437	277,131	0.01%
Altus Power, Inc. Class A	35,014	142,507	0.00%
Amalgamated Financial Corp.	9,744	326,132	0.01%
A-Mark Precious Metals, Inc.	10,613	290,796	0.01%
Ambac Financial Group, Inc.	30,871	390,518	0.01%
Ambarella, Inc.	23,637	1,719,355	0.03%
AMC Entertainment Holdings, Inc. Class A	227,637	905,995	0.02%
Amedisys, Inc.	19,796	1,797,279	0.04%
Amentum Holdings, Inc.	80,444	1,691,737	0.03%
Amerant Bancorp, Inc. Class A	22,071	494,611	0.01%
Ameresco, Inc. Class A	19,916	467,628	0.01%
American Airlines Group, Inc.	101,155	1,763,132	0.04%
American Assets Trust, Inc. REIT	29,173	766,083	0.02%
American Axle & Manufacturing Holdings, Inc.	78,304	456,512	0.01%
American Eagle Outfitters, Inc.	112,376	1,873,308	0.04%
American Healthcare, Inc. REIT	92,322	2,623,791	0.05%
American States Water Co.	22,856	1,776,368	0.04%
American Superconductor Corp.	24,621	606,415	0.01%
American Woodmark Corp.	10,025	797,288	0.02%
Americold Realty Trust, Inc. REIT	165,314	3,537,720	0.07%
Ameris Bancorp	42,188	2,639,703	0.05%
AMERISAFE, Inc.	12,285	633,169	0.01%
Amicus Therapeutics, Inc.	138,452	1,304,218	0.03%
Amkor Technology, Inc.	70,447	1,809,783	0.04%
AMN Healthcare Services, Inc.	22,248	532,172	0.01%
Amneal Pharmaceuticals, Inc.	79,192	627,201	0.01%
Amphastar Pharmaceuticals, Inc.	23,052	855,921	0.02%
Amplitude, Inc. Class A	49,189	518,944	0.01%
AnaptysBio, Inc.	6,534	86,510	0.00%
Andersons, Inc.	19,084	773,284	0.02%
Angi, Inc. Class A	46,601	77,358	0.00%
ANI Pharmaceuticals, Inc.	10,018	553,795	0.01%
Annexon, Inc.	43,015	220,667	0.00%
Anterix, Inc.	7,399	226,927	0.00%
Antero Midstream Corp.	227,894	3,438,920	0.07%
Antero Resources Corp.	184,558	6,468,758	0.13%
Anywhere Real Estate, Inc.	52,157	172,118	0.00%
Apartment Investment & Management Co. REIT Class A	74,549	677,650	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Apellis Pharmaceuticals, Inc.	44,950	1,434,354	0.03%
API Group Corp.	129,336	4,652,216	0.09%
Apogee Enterprises, Inc.	13,439	959,679	0.02%
Apogee Therapeutics, Inc.	14,053	636,601	0.01%
Apollo Commercial Real Estate Finance, Inc. REIT	85,772	742,786	0.02%
Appfolio, Inc. Class A	13,353	3,294,452	0.07%
Appian Corp. Class A	17,961	592,354	0.01%
Apple Hospitality, Inc. REIT	138,126	2,120,234	0.04%
Applied Digital Corp.	105,268	804,248	0.02%
Applied Industrial Technologies, Inc.	23,931	5,730,757	0.12%
Applied Optoelectronics, Inc.	23,792	876,973	0.02%
Applied Therapeutics, Inc.	45,713	39,139	0.00%
AptarGroup, Inc.	41,118	6,459,638	0.13%
Aramark	154,177	5,752,344	0.12%
Arbor Realty Trust, Inc. REIT	112,477	1,557,806	0.03%
Arbutus Biopharma Corp.	89,582	292,933	0.01%
Arcadium Lithium plc	655,797	3,364,239	0.07%
ArcBest Corp.	14,083	1,314,226	0.03%
Arcellx, Inc.	19,832	1,520,916	0.03%
Arch Resources, Inc.	11,577	1,634,904	0.03%
Archer Aviation, Inc. Class A	160,963	1,569,389	0.03%
Archrock, Inc.	97,350	2,423,041	0.05%
Arcosa, Inc.	30,826	2,982,107	0.06%
Arcturus Therapeutics Holdings, Inc.	12,611	214,009	0.00%
Arcus Biosciences, Inc.	32,845	489,062	0.01%
Arcutis Biotherapeutics, Inc.	66,658	928,546	0.02%
Ardelyx, Inc.	146,332	741,903	0.01%
Argan, Inc.	8,405	1,151,821	0.02%
Arhaus, Inc. Class A	22,801	214,329	0.00%
Arko Corp.	28,730	189,331	0.00%
Arlo Technologies, Inc.	62,947	704,377	0.01%
Armada Hoffler Properties, Inc. REIT	45,224	462,642	0.01%
ARMOUR Residential, Inc. REIT	29,068	548,222	0.01%
Armstrong World Industries, Inc.	27,425	3,875,975	0.08%
Array Technologies, Inc.	98,222	593,261	0.01%
ArriVent Biopharma, Inc.	8,829	235,205	0.00%
Arrow Electronics, Inc.	33,009	3,733,978	0.08%
Arrowhead Pharmaceuticals, Inc.	74,639	1,403,213	0.03%
ARS Pharmaceuticals, Inc.	25,374	267,696	0.01%
Artisan Partners Asset Management, Inc. Class A	41,825	1,800,566	0.04%
Artivion, Inc.	21,789	622,948	0.01%
Arvinas, Inc.	26,778	513,334	0.01%
Asana, Inc. Class A	50,739	1,028,480	0.02%
Asbury Automotive Group, Inc.	11,667	2,835,431	0.06%
ASGN, Inc.	28,142	2,345,354	0.05%
Ashland, Inc.	28,358	2,026,463	0.04%
Aspen Aerogels, Inc.	37,061	440,285	0.01%
Associated Banc-Corp.	91,004	2,174,996	0.04%
Assured Guaranty Ltd.	31,297	2,817,043	0.06%
AST SpaceMobile, Inc. Class A	97,046	2,047,671	0.04%
Astec Industries, Inc.	12,604	423,494	0.01%
Astera Labs, Inc.	23,857	3,159,860	0.06%
Astrana Health, Inc.	27,134	855,535	0.02%
Astria Therapeutics, Inc.	18,626	166,516	0.00%
Astronics Corp.	16,041	256,014	0.01%
ATI, Inc.	76,083	4,187,608	0.08%
Atkore, Inc.	21,492	1,793,507	0.04%
Atlanta Braves Holdings, Inc. Class A	5,419	221,095	0.00%
Atlanta Braves Holdings, Inc. Class C	24,675	944,065	0.02%
Atlantic Union Bankshares Corp.	54,238	2,054,535	0.04%
Atlas Energy Solutions, Inc. Class A	23,086	512,047	0.01%
Atmus Filtration Technologies, Inc.	49,833	1,952,457	0.04%
AtriCure, Inc.	28,766	879,089	0.02%
Aurinia Pharmaceuticals, Inc.	77,205	693,301	0.01%
Aurora Innovation, Inc. Class A	569,210	3,586,023	0.07%
Autoliv, Inc.	47,824	4,485,413	0.09%
AutoNation, Inc.	16,405	2,786,225	0.06%
Avadel Pharmaceuticals plc ADR	53,610	563,441	0.01%
Avanos Medical, Inc.	29,162	464,259	0.01%
Aveanna Healthcare Holdings, Inc.	31,112	142,182	0.00%
AvePoint, Inc.	64,008	1,056,772	0.02%
Avid Bioservices, Inc.	42,436	524,085	0.01%
Avidity Biosciences, Inc.	53,974	1,569,564	0.03%
AvidXchange Holdings, Inc.	105,155	1,087,303	0.02%
Avient Corp.	57,112	2,333,596	0.05%
Avis Budget Group, Inc.	11,103	895,013	0.02%
Avista Corp.	47,754	1,749,229	0.04%
Avnet, Inc.	54,925	2,873,676	0.06%
Axalta Coating Systems Ltd.	134,396	4,599,031	0.09%
Axcelis Technologies, Inc.	19,710	1,377,138	0.03%
Axis Capital Holdings Ltd.	49,056	4,347,343	0.09%
Axos Financial, Inc.	32,379	2,261,673	0.05%
Axsome Therapeutics, Inc.	19,072	1,613,682	0.03%
AZEK Co., Inc. Class A	91,283	4,333,204	0.09%
Azenta, Inc.	26,706	1,335,300	0.03%
AZZ, Inc.	17,515	1,434,829	0.03%
B&G Foods, Inc.	45,547	313,819	0.01%
Badger Meter, Inc.	17,995	3,817,099	0.08%
Balchem Corp.	20,213	3,294,618	0.07%
Baldwin Insurance Group, Inc. Class A	42,508	1,647,610	0.03%
Bally's Corp.	16,080	287,671	0.01%
Banc of California, Inc.	87,914	1,359,150	0.03%
BancFirst Corp.	13,713	1,606,889	0.03%
Bancorp, Inc.	27,945	1,470,745	0.03%
Bank First Corp.	5,918	586,415	0.01%
Bank of Hawaii Corp.	23,809	1,696,153	0.03%
Bank OZK	64,694	2,880,824	0.06%
BankUnited, Inc.	45,020	1,718,413	0.03%
Banner Corp.	20,952	1,398,965	0.03%
Bar Harbor Bankshares	11,408	348,857	0.01%
Barnes Group, Inc.	29,501	1,394,217	0.03%
Barrett Business Services, Inc.	16,354	710,418	0.01%
Bath & Body Works, Inc.	127,028	4,924,876	0.10%
Beacon Roofing Supply, Inc.	37,968	3,856,789	0.08%
Beam Therapeutics, Inc.	44,885	1,113,148	0.02%
Beazer Homes USA, Inc.	19,355	531,488	0.01%
Bel Fuse, Inc. Class B	5,772	476,017	0.01%
Belden, Inc.	25,026	2,818,178	0.06%
BellRing Brands, Inc.	79,615	5,998,194	0.12%
Benchmark Electronics, Inc.	22,502	1,021,591	0.02%
Berkshire Hills Bancorp, Inc.	25,292	719,052	0.01%
Berry Global Group, Inc.	70,375	4,551,151	0.09%
Beyond Meat, Inc.	35,610	133,894	0.00%
Beyond, Inc.	23,845	117,556	0.00%
BGC Group, Inc. Class A	220,972	2,002,006	0.04%
BigCommerce Holdings, Inc.	35,828	219,267	0.00%
BILL Holdings, Inc.	63,515	5,380,356	0.11%
BioCryst Pharmaceuticals, Inc.	116,941	879,396	0.02%
Biohaven Ltd.	48,196	1,800,121	0.04%
BioLife Solutions, Inc.	21,173	549,651	0.01%

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Bioventus, Inc. Class A	22,148	232,554	0.00%
BJ's Restaurants, Inc.	11,882	417,474	0.01%
BJ's Wholesale Club Holdings, Inc.	81,212	7,256,292	0.15%
Black Hills Corp.	42,382	2,480,195	0.05%
Blackbaud, Inc.	25,165	1,860,197	0.04%
BlackLine, Inc.	32,505	1,975,004	0.04%
Blackstone Mortgage Trust, Inc. REIT Class A	99,295	1,728,726	0.03%
Blend Labs, Inc. Class A	112,586	473,987	0.01%
Bloom Energy Corp. Class A	125,246	2,781,714	0.06%
Bloomin' Brands, Inc.	43,908	536,117	0.01%
Blue Bird Corp.	19,163	740,267	0.01%
Blue Owl Capital, Inc. Class A	332,702	7,738,649	0.16%
BlueLinx Holdings, Inc.	6,527	666,798	0.01%
Blueprint Medicines Corp.	38,771	3,381,607	0.07%
Boise Cascade Co.	23,732	2,820,786	0.06%
BOK Financial Corp.	14,138	1,504,990	0.03%
Boot Barn Holdings, Inc.	18,764	2,848,750	0.06%
BorgWarner, Inc.	138,905	4,415,790	0.09%
Boston Beer Co., Inc. Class A	5,540	1,661,889	0.03%
Boston Omaha Corp. Class A	14,891	211,154	0.00%
Bowhead Specialty Holdings, Inc.	8,061	286,327	0.01%
Box, Inc. Class A	87,503	2,765,095	0.06%
Boyd Gaming Corp.	43,486	3,154,474	0.06%
Brady Corp. Class A	27,137	2,004,067	0.04%
Brandywine Realty Trust REIT	120,281	673,574	0.01%
Braze, Inc. Class A	38,453	1,610,412	0.03%
Bread Financial Holdings, Inc.	30,179	1,842,730	0.04%
Bridgebio Pharma, Inc.	75,118	2,061,238	0.04%
Bright Horizons Family Solutions, Inc.	31,744	3,518,822	0.07%
Brighthouse Financial, Inc.	38,886	1,868,083	0.04%
Brightsphere Investment Group, Inc.	18,373	483,945	0.01%
BrightSpire Capital, Inc. REIT Class A	72,771	410,428	0.01%
BrightSpring Health Services, Inc.	38,367	653,390	0.01%
BrightView Holdings, Inc.	37,405	598,106	0.01%
Brinker International, Inc.	27,942	3,696,447	0.07%
Brink's Co.	27,853	2,583,923	0.05%
Bristow Group, Inc.	3,391	116,311	0.00%
Brixmor Property Group, Inc. REIT	184,966	5,149,453	0.10%
Broadstone Net Lease, Inc. REIT Class A	113,988	1,807,850	0.04%
Brookdale Senior Living, Inc.	120,743	607,337	0.01%
Brookfield Infrastructure Corp. Class A	72,232	2,895,777	0.06%
Brookline Bancorp, Inc.	62,965	742,987	0.02%
Bruker Corp.	69,499	4,074,031	0.08%
Brunswick Corp.	40,629	2,627,884	0.05%
Buckle, Inc.	19,190	975,044	0.02%
Bumble, Inc. Class A	50,588	411,786	0.01%
Burke & Herbert Financial Services Corp.	7,779	485,098	0.01%
Business First Bancshares, Inc.	16,437	422,431	0.01%
BWX Technologies, Inc.	56,708	6,316,704	0.13%
Byline Bancorp, Inc.	15,095	437,755	0.01%
C3.ai, Inc. Class A	68,639	2,363,241	0.05%
Cable One, Inc.	2,871	1,039,647	0.02%
Cabot Corp.	33,279	3,038,705	0.06%
CACI International, Inc. Class A	13,829	5,587,746	0.11%
Cactus, Inc. Class A	42,944	2,506,212	0.05%
Cadence Bank	116,161	4,001,746	0.08%

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Cadre Holdings, Inc.	15,740	508,402	0.01%
Caesars Entertainment, Inc.	132,725	4,435,669	0.09%
Calavo Growers, Inc.	8,527	217,438	0.00%
Caleres, Inc.	19,691	456,044	0.01%
California Resources Corp.	37,539	1,947,899	0.04%
California Water Service Group	35,723	1,619,324	0.03%
Calix, Inc.	35,972	1,254,344	0.03%
Cal-Maine Foods, Inc.	25,447	2,619,005	0.05%
Calumet, Inc.	42,277	930,940	0.02%
Camden National Corp.	7,698	329,013	0.01%
Camping World Holdings, Inc. Class A	33,405	704,177	0.01%
Cannae Holdings, Inc.	39,651	787,469	0.02%
Cantaloupe, Inc.	31,118	295,932	0.01%
Capital City Bank Group, Inc.	8,578	314,384	0.01%
Capitol Federal Financial, Inc.	76,200	450,342	0.01%
Capri Holdings Ltd.	77,737	1,637,141	0.03%
Capricor Therapeutics, Inc.	21,034	290,269	0.01%
CareDx, Inc.	28,569	611,662	0.01%
CareTrust, Inc. REIT	93,569	2,531,041	0.05%
Cargo Therapeutics, Inc.	13,811	199,155	0.00%
Cargurus, Inc. Class A	52,412	1,915,134	0.04%
Carpenter Technology Corp.	28,914	4,906,995	0.10%
Cars.com, Inc.	39,921	691,831	0.01%
Carter's, Inc.	22,070	1,195,973	0.02%
Casella Waste Systems, Inc. Class A	38,087	4,029,985	0.08%
Casey's General Stores, Inc.	22,704	8,996,006	0.18%
Cass Information Systems, Inc.	6,903	282,402	0.01%
Cassava Sciences, Inc.	26,128	61,662	0.00%
Castle Biosciences, Inc.	15,085	402,015	0.01%
Catalyst Pharmaceuticals, Inc.	64,991	1,356,362	0.03%
Cathay General Bancorp	43,142	2,053,991	0.04%
Cava Group, Inc.	49,721	5,608,529	0.11%
Cavco Industries, Inc.	4,528	2,020,529	0.04%
CBIZ, Inc.	28,849	2,360,714	0.05%
CBL & Associates Properties, Inc. REIT	9,956	292,806	0.01%
CCC Intelligent Solutions Holdings, Inc.	246,499	2,891,433	0.06%
CECO Environmental Corp.	16,982	513,366	0.01%
Celldex Therapeutics, Inc.	36,015	910,099	0.02%
Celsius Holdings, Inc.	92,611	2,439,374	0.05%
Centerspace REIT	9,975	659,846	0.01%
Central Garden & Pet Co.	8,386	325,377	0.01%
Central Garden & Pet Co. Class A	33,210	1,097,590	0.02%
Central Pacific Financial Corp.	14,535	422,242	0.01%
Centrus Energy Corp. Class A	9,094	605,751	0.01%
Centuri Holdings, Inc.	10,388	200,592	0.00%
Century Aluminum Co.	31,729	578,102	0.01%
Century Communities, Inc.	17,082	1,253,136	0.03%
Certara, Inc.	72,144	768,334	0.02%
CEVA, Inc.	15,017	473,786	0.01%
CG oncology, Inc.	24,848	712,641	0.01%
Champion Homes, Inc.	34,507	3,040,067	0.06%
ChampionX Corp.	121,479	3,303,014	0.07%
ChargePoint Holdings, Inc.	254,638	272,463	0.01%
Chart Industries, Inc.	26,929	5,139,130	0.10%
Chatham Lodging Trust REIT	24,778	221,763	0.00%
Cheesecake Factory, Inc.	29,406	1,395,021	0.03%
Chefs' Warehouse, Inc.	21,728	1,071,625	0.02%
Chemed Corp.	8,882	4,705,684	0.10%
Chemours Co.	93,690	1,583,361	0.03%
Chesapeake Utilities Corp.	13,732	1,666,378	0.03%
Chewy, Inc. Class A	109,630	3,671,509	0.07%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Chimera Investment Corp. REIT	46,374	649,236	0.01%
Choice Hotels International, Inc.	17,698	2,512,762	0.05%
Chord Energy Corp.	39,175	4,580,341	0.09%
Churchill Downs, Inc.	41,143	5,494,236	0.11%
Ciena Corp.	90,180	7,648,166	0.15%
Cimpress plc	9,514	682,344	0.01%
CinCor Pharma, Inc.	3,929	12,023	0.00%
Cinemark Holdings, Inc.	67,864	2,102,427	0.04%
Cipher Mining, Inc.	140,413	651,516	0.01%
Cirrus Logic, Inc.	33,483	3,334,237	0.07%
City Holding Co.	8,971	1,062,884	0.02%
Civitas Resources, Inc.	51,126	2,345,150	0.05%
Clarivate plc	203,758	1,035,091	0.02%
Claros Mortgage Trust, Inc.	73,543	332,414	0.01%
Clean Energy Fuels Corp.	86,462	217,020	0.00%
Clean Harbors, Inc.	31,532	7,256,774	0.15%
Cleanspark, Inc.	154,012	1,418,451	0.03%
Clear Channel Outdoor Holdings, Inc. Class A	149,631	204,994	0.00%
Clear Secure, Inc. Class A	51,381	1,368,790	0.03%
Clearfield, Inc.	7,053	218,643	0.00%
Clearwater Analytics Holdings, Inc. Class A	124,045	3,413,718	0.07%
Clearwater Paper Corp.	10,271	305,768	0.01%
Clearway Energy, Inc. Class A	18,433	450,687	0.01%
Clearway Energy, Inc. Class C	52,745	1,371,370	0.03%
Cleveland-Cliffs, Inc.	321,455	3,021,677	0.06%
Clover Health Investments Corp. Class A	253,257	797,760	0.02%
CNO Financial Group, Inc.	66,138	2,460,995	0.05%
CNX Resources Corp.	91,675	3,361,722	0.07%
Coastal Financial Corp.	9,001	764,275	0.02%
Coca-Cola Consolidated, Inc.	3,308	4,168,047	0.08%
Coeur Mining, Inc.	245,869	1,406,371	0.03%
Cogent Biosciences, Inc.	32,945	256,971	0.01%
Cogent Communications Holdings, Inc.	28,562	2,201,273	0.04%
Cognex Corp.	109,922	3,941,803	0.08%
Cohen & Steers, Inc.	17,095	1,578,552	0.03%
Coherent Corp.	96,241	9,116,910	0.18%
Cohu, Inc.	36,872	984,482	0.02%
Collegium Pharmaceutical, Inc.	19,892	569,906	0.01%
Columbia Banking System, Inc.	133,948	3,617,935	0.07%
Columbia Financial, Inc.	18,152	286,983	0.01%
Columbia Sportswear Co.	22,001	1,846,544	0.04%
Columbus McKinnon Corp.	23,768	885,120	0.02%
Comerica, Inc.	80,816	4,998,470	0.10%
Comfort Systems USA, Inc.	22,125	9,382,328	0.19%
Commerce Bancshares, Inc.	79,254	4,938,317	0.10%
Commercial Metals Co.	72,412	3,591,635	0.07%
CommScope Holding Co., Inc.	132,124	688,366	0.01%
Community Financial System, Inc.	32,402	1,998,555	0.04%
Community Health Systems, Inc.	67,139	200,746	0.00%
Community Healthcare Trust, Inc. REIT	19,419	373,039	0.01%
Community Trust Bancorp, Inc.	8,215	435,641	0.01%
CommVault Systems, Inc.	27,346	4,126,785	0.08%
Compass Diversified Holdings	39,446	910,414	0.02%
Compass Minerals International, Inc.	24,282	273,173	0.01%
Compass, Inc. Class A	262,998	1,538,538	0.03%
CompoSecure, Inc. Class A	15,064	230,931	0.00%
Comstock Resources, Inc.	54,260	988,617	0.02%
Concentra Group Holdings Parent, Inc.	70,394	1,392,393	0.03%
Concentrix Corp.	22,824	987,594	0.02%
Conduent, Inc.	103,219	417,005	0.01%
Confluent, Inc. Class A	144,639	4,044,106	0.08%
CONMED Corp.	18,210	1,246,292	0.03%
ConnectOne Bancorp, Inc.	20,990	480,881	0.01%
CONSOL Energy, Inc.	18,122	1,933,255	0.04%
Construction Partners, Inc. Class A	26,766	2,367,720	0.05%
COPT Defense Properties REIT	71,859	2,224,036	0.04%
Corcept Therapeutics, Inc.	57,804	2,912,744	0.06%
Core & Main, Inc. Class A	117,701	5,992,158	0.12%
Core Laboratories, Inc.	28,771	498,026	0.01%
Core Scientific, Inc.	117,782	1,654,837	0.03%
CoreCivic, Inc.	69,646	1,514,104	0.03%
Corsair Gaming, Inc.	25,163	166,327	0.00%
CorVel Corp.	17,400	1,935,924	0.04%
Coty, Inc. Class A	233,635	1,626,100	0.03%
Couchbase, Inc.	25,954	404,623	0.01%
Coursera, Inc.	81,202	690,217	0.01%
Cousins Properties, Inc. REIT	94,916	2,908,226	0.06%
Covenant Logistics Group, Inc. Class A	4,509	245,786	0.00%
CRA International, Inc.	4,165	779,688	0.02%
Cracker Barrel Old Country Store, Inc.	12,785	675,815	0.01%
Crane Co.	29,718	4,509,707	0.09%
Crane NXT Co.	29,736	1,731,230	0.03%
Crawford & Co. Class A	6,343	73,325	0.00%
Credit Acceptance Corp.	4,351	2,042,620	0.04%
Credo Technology Group Holding Ltd.	87,931	5,909,843	0.12%
Crescent Energy Co. Class A	114,304	1,669,981	0.03%
Cricut, Inc. Class A	32,637	186,031	0.00%
Crinetics Pharmaceuticals, Inc.	50,082	2,560,693	0.05%
CRISPR Therapeutics AG	48,571	1,911,755	0.04%
Crocs, Inc.	37,474	4,104,527	0.08%
Cross Country Healthcare, Inc.	17,285	313,896	0.01%
CrossFirst Bankshares, Inc.	25,638	388,416	0.01%
CSG Systems International, Inc.	18,154	927,851	0.02%
CSW Industrials, Inc.	10,141	3,577,745	0.07%
CTS Corp.	17,215	907,747	0.02%
CubeSmart REIT	138,802	5,947,666	0.12%
Cullen/Frost Bankers, Inc.	37,970	5,097,473	0.10%
Cullinan Therapeutics, Inc.	20,045	244,148	0.00%
Curbline Properties Corp. REIT	55,666	1,292,565	0.03%
Curtiss-Wright Corp.	23,524	8,347,962	0.17%
Cushman & Wakefield plc	142,360	1,862,069	0.04%
Custom Truck One Source, Inc.	36,449	175,320	0.00%
Customers Bancorp, Inc.	18,733	911,922	0.02%
CVB Financial Corp.	84,573	1,810,708	0.04%
CVR Energy, Inc.	19,310	361,869	0.01%
Cytek Biosciences, Inc.	75,533	490,209	0.01%
Cytokinetics, Inc.	68,189	3,207,611	0.06%
Daily Journal Corp.	708	402,137	0.01%
Daktronics, Inc.	24,015	404,893	0.01%
Dana, Inc.	75,385	871,451	0.02%
Darling Ingredients, Inc.	96,934	3,265,706	0.07%
Dave & Buster's Entertainment, Inc.	20,231	590,543	0.01%
Day One Biopharmaceuticals, Inc.	35,615	451,242	0.01%
Definitive Healthcare Corp. Class A	25,019	102,828	0.00%

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Delek US Holdings, Inc.	37,495	693,658	0.01%
Deluxe Corp.	28,172	636,405	0.01%
Denali Therapeutics, Inc.	79,288	1,615,889	0.03%
DENTSPLY SIRONA, Inc.	137,762	2,614,723	0.05%
Diamond Hill Investment Group, Inc.	1,714	265,841	0.01%
DiamondRock Hospitality Co. REIT	128,586	1,161,132	0.02%
Dianthus Therapeutics, Inc.	4,613	100,563	0.00%
Diebold Nixdorf, Inc.	9,221	396,872	0.01%
Digi International, Inc.	22,621	683,833	0.01%
Digimarc Corp.	10,773	403,449	0.01%
DigitalBridge Group, Inc.	103,466	1,167,096	0.02%
DigitalOcean Holdings, Inc.	39,528	1,346,719	0.03%
Dillard's, Inc. Class A	2,319	1,001,205	0.02%
Dime Community Bancshares, Inc.	26,309	808,607	0.02%
Dine Brands Global, Inc.	8,413	253,231	0.01%
Diodes, Inc.	28,651	1,766,907	0.04%
Discount Medicine, Inc. Class A	9,685	614,029	0.01%
Distribution Solutions Group, Inc.	5,686	195,598	0.00%
Diversified Healthcare Trust REIT	91,380	210,174	0.00%
DNOW, Inc.	67,795	882,013	0.02%
Dolby Laboratories, Inc. Class A	36,161	2,824,174	0.06%
Donaldson Co., Inc.	73,421	4,944,904	0.10%
Donegal Group, Inc. Class A	8,100	125,307	0.00%
Donnelley Financial Solutions, Inc.	16,758	1,051,229	0.02%
Dorian LPG Ltd.	21,740	529,804	0.01%
Dorman Products, Inc.	15,673	2,030,437	0.04%
DoubleVerify Holdings, Inc.	89,515	1,719,583	0.03%
Douglas Dynamics, Inc.	13,994	330,678	0.01%
Douglas Emmett, Inc. REIT	101,513	1,884,081	0.04%
Doximity, Inc. Class A	71,581	3,821,710	0.08%
Dream Finders Homes, Inc. Class A	16,564	385,444	0.01%
Driven Brands Holdings, Inc.	45,217	729,802	0.01%
Dropbox, Inc. Class A	146,633	4,404,855	0.09%
DT Midstream, Inc.	60,385	6,004,081	0.12%
Ducommun, Inc.	7,223	459,816	0.01%
Dun & Bradstreet Holdings, Inc.	175,903	2,191,751	0.04%
Duolingo, Inc. Class A	21,019	6,814,990	0.14%
Dutch Bros, Inc. Class A	69,296	3,629,724	0.07%
DXC Technology Co.	116,228	2,322,235	0.05%
DXP Enterprises, Inc.	8,804	727,386	0.01%
Dycom Industries, Inc.	18,231	3,173,288	0.06%
Dynavax Technologies Corp.	74,353	949,488	0.02%
Dyne Therapeutics, Inc.	34,925	822,833	0.02%
Dynex Capital, Inc. REIT	43,851	554,715	0.01%
E2open Parent Holdings, Inc.	97,653	259,757	0.01%
Eagle Bancorp, Inc.	20,877	543,428	0.01%
Eagle Materials, Inc.	20,685	5,104,231	0.10%
East West Bancorp, Inc.	86,070	8,242,063	0.17%
Easterly Government Properties, Inc. REIT Class A	61,322	696,618	0.01%
Eastern Bankshares, Inc.	124,868	2,153,973	0.04%
EastGroup Properties, Inc. REIT	30,099	4,830,589	0.10%
EchoStar Corp. Class A	77,227	1,768,498	0.04%
Ecovyst, Inc.	61,860	472,610	0.01%
Edgewell Personal Care Co.	24,817	833,851	0.02%
Edgewise Therapeutics, Inc.	23,306	622,270	0.01%
Elanco Animal Health, Inc.	302,091	3,658,322	0.07%
Elastic NV	54,784	5,427,999	0.11%
Element Solutions, Inc.	141,543	3,599,438	0.07%
elf Beauty, Inc.	35,377	4,441,582	0.09%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Ellington Financial, Inc. REIT	50,423	611,127	0.01%
Elme Communities REIT	55,386	845,744	0.02%
Embecta Corp.	36,841	760,767	0.02%
Empire State Realty Trust, Inc. REIT Class A	89,372	922,319	0.02%
Employers Holdings, Inc.	16,060	822,754	0.02%
Enact Holdings, Inc.	20,219	654,691	0.01%
Encompass Health Corp.	60,326	5,571,106	0.11%
Encore Capital Group, Inc.	16,043	766,374	0.02%
Endeavor Group Holdings, Inc. Class A	119,196	3,729,643	0.08%
Energizer Holdings, Inc.	40,282	1,405,439	0.03%
Energy Recovery, Inc.	36,225	532,508	0.01%
Enerpac Tool Group Corp. Class A	33,529	1,377,707	0.03%
EnerSys	25,578	2,364,175	0.05%
Enfusion, Inc. Class A	24,191	249,167	0.01%
EnLink Midstream LLC	153,686	2,174,657	0.04%
Enliven Therapeutics, Inc.	14,741	331,673	0.01%
Ennis, Inc.	14,250	300,533	0.01%
Enova International, Inc.	16,526	1,584,513	0.03%
Enovis Corp.	38,297	1,680,472	0.03%
Enovix Corp.	95,372	1,036,694	0.02%
Enpro, Inc.	12,016	2,072,159	0.04%
Ensign Group, Inc.	35,611	4,731,277	0.10%
Enstar Group Ltd.	7,644	2,461,750	0.05%
Enterprise Financial Services Corp.	22,640	1,276,896	0.03%
Entrada Therapeutics, Inc.	11,745	203,071	0.00%
Enviri Corp.	44,841	345,276	0.01%
Envista Holdings Corp.	106,743	2,059,072	0.04%
Eos Energy Enterprises, Inc.	132,928	646,030	0.01%
ePlus, Inc.	15,993	1,181,563	0.02%
EPR Properties REIT	48,233	2,135,757	0.04%
Equity Bancshares, Inc. Class A	9,707	411,771	0.01%
Erasca, Inc.	104,023	261,098	0.01%
Esab Corp.	35,515	4,259,669	0.09%
ESCO Technologies, Inc.	16,179	2,155,205	0.04%
Escrow Spirit Mta Reitacals	14,166	1,275	0.00%
Essent Group Ltd.	65,732	3,578,450	0.07%
Essential Properties Realty Trust, Inc. REIT	109,966	3,439,736	0.07%
Establishment Labs Holdings, Inc.	10,830	498,938	0.01%
Ethan Allen Interiors, Inc.	13,222	371,670	0.01%
Etsy, Inc.	69,769	3,690,082	0.07%
Euronet Worldwide, Inc.	26,252	2,699,756	0.05%
Evercore, Inc. Class A	22,754	6,307,181	0.13%
Everi Holdings, Inc.	48,882	660,396	0.01%
EverQuote, Inc. Class A	17,927	358,361	0.01%
EVERTEC, Inc.	38,581	1,332,202	0.03%
Everus Construction Group, Inc.	30,708	2,019,051	0.04%
EVgo, Inc. Class A	73,194	296,436	0.01%
Evolent Health, Inc. Class A	60,207	677,329	0.01%
Evolus, Inc.	27,090	299,074	0.01%
Evolv Technologies Holdings, Inc.	55,947	220,991	0.00%
Excelerate Energy, Inc. Class A	12,453	376,703	0.01%
Exelixis, Inc.	160,146	5,332,862	0.11%
ExlService Holdings, Inc.	100,674	4,467,912	0.09%
eXp World Holdings, Inc.	49,903	574,384	0.01%
Exponent, Inc.	32,039	2,854,675	0.06%
Expro Group Holdings NV	56,675	706,737	0.01%
Extreme Networks, Inc.	80,790	1,352,425	0.03%
EyePoint Pharmaceuticals, Inc.	26,125	194,631	0.00%
EZCORP, Inc. Class A	30,189	368,910	0.01%
F&G Annuities & Life, Inc.	11,650	482,776	0.01%
Fabrinet	22,763	5,005,128	0.10%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Farmers National Banc Corp.	21,884	311,190	0.01%
Farmland Partners, Inc. REIT	24,841	292,130	0.01%
Fastly, Inc. Class A	82,022	774,288	0.02%
FB Financial Corp.	23,297	1,200,028	0.02%
Federal Agricultural Mortgage Corp. Class C	6,169	1,214,985	0.02%
Federal Realty Investment Trust REIT	45,385	5,080,851	0.10%
Federal Signal Corp.	38,452	3,552,580	0.07%
Federated Hermes, Inc. Class B	47,430	1,949,847	0.04%
Figs, Inc. Class A	81,375	503,711	0.01%
First Advantage Corp.	44,294	829,627	0.02%
First American Financial Corp.	63,775	3,982,111	0.08%
First BanCorp/Puerto Rico	98,392	1,829,107	0.04%
First Bancorp/Southern Pines NC	26,171	1,150,739	0.02%
First Bancshares, Inc.	17,169	600,915	0.01%
First Busey Corp.	35,066	826,506	0.02%
First Commonwealth Financial Corp.	65,417	1,106,856	0.02%
First Community Bankshares, Inc.	11,358	472,947	0.01%
First Financial Bancorp	56,680	1,523,558	0.03%
First Financial Bankshares, Inc.	77,262	2,785,295	0.06%
First Financial Corp.	5,828	269,195	0.01%
First Hawaiian, Inc.	80,712	2,094,476	0.04%
First Horizon Corp.	334,662	6,740,093	0.14%
First Industrial Realty Trust, Inc. REIT	82,759	4,148,709	0.08%
First Interstate BancSystem, Inc. Class A	61,921	2,010,575	0.04%
First Merchants Corp.	37,359	1,490,251	0.03%
First Mid Bancshares, Inc.	11,552	425,345	0.01%
First Watch Restaurant Group, Inc.	26,612	495,249	0.01%
FirstCash Holdings, Inc.	25,034	2,593,522	0.05%
Five Below, Inc.	33,582	3,524,767	0.07%
Five Star Bancorp	9,371	281,973	0.01%
Five9, Inc.	45,362	1,843,512	0.04%
Flagstar Financial, Inc.	191,166	1,783,579	0.04%
Flex Ltd.	246,071	9,446,666	0.19%
Floor & Decor Holdings, Inc. Class A	63,953	6,376,114	0.13%
Flowers Foods, Inc.	121,252	2,505,066	0.05%
Flowserve Corp.	81,914	4,711,693	0.10%
Fluence Energy, Inc. Class A	39,953	634,454	0.01%
Fluor Corp.	104,462	5,152,066	0.10%
Flywire Corp.	67,421	1,390,221	0.03%
FMC Corp.	75,952	3,692,027	0.07%
FNB Corp.	222,300	3,285,594	0.07%
Foot Locker, Inc.	51,475	1,120,096	0.02%
Forestar Group, Inc.	13,481	349,428	0.01%
FormFactor, Inc.	46,452	2,043,888	0.04%
Fortrea Holdings, Inc.	50,634	944,324	0.02%
Forward Air Corp.	13,352	430,602	0.01%
Four Corners Property Trust, Inc. REIT	59,346	1,610,650	0.03%
Fox Factory Holding Corp.	23,864	722,363	0.01%
Franklin BSP Realty Trust, Inc. REIT	47,407	594,484	0.01%
Franklin Covey Co.	6,927	260,317	0.01%
Franklin Electric Co., Inc.	24,429	2,380,606	0.05%
Freedom Holding Corp.	11,175	1,460,461	0.03%
Fresh Del Monte Produce, Inc.	24,465	812,483	0.02%
Freshpet, Inc.	28,763	4,260,088	0.09%
Freshworks, Inc. Class A	109,731	1,774,350	0.04%
Frontdoor, Inc.	47,534	2,598,684	0.05%
Frontier Communications Parent, Inc.	121,223	4,206,438	0.08%
Frontier Group Holdings, Inc.	26,862	190,989	0.00%
FRP Holdings, Inc.	7,114	217,902	0.00%
FTAI Aviation Ltd.	63,283	9,115,283	0.18%
FTAI Infrastructure, Inc.	72,251	524,542	0.01%
FTI Consulting, Inc.	22,419	4,284,943	0.09%
fuboTV, Inc.	228,450	287,847	0.01%
Fulgent Genetics, Inc.	10,578	195,376	0.00%
Fulton Financial Corp.	117,278	2,261,120	0.05%
GameStop Corp. Class A	262,878	8,238,597	0.17%
Gannett Co., Inc.	81,747	413,640	0.01%
Gap, Inc.	137,662	3,252,953	0.07%
Garrett Motion, Inc.	55,920	504,958	0.01%
Gates Industrial Corp. plc	147,482	3,033,705	0.06%
Gatos Silver, Inc.	26,512	370,638	0.01%
GATX Corp.	21,306	3,301,578	0.07%
GCI Liberty, Inc.	39,236	—	0.00%
Genco Shipping & Trading Ltd.	25,283	352,445	0.01%
GeneDx Holdings Corp. Class A	7,505	576,834	0.01%
Generac Holdings, Inc.	36,805	5,706,615	0.12%
Genie Energy Ltd. Class B	8,205	127,916	0.00%
Genpact Ltd.	103,582	4,448,847	0.09%
Gentex Corp.	143,366	4,118,905	0.08%
Gentherm, Inc.	20,354	812,633	0.02%
Genworth Financial, Inc. Class A	258,379	1,806,069	0.04%
GEO Group, Inc.	84,034	2,351,271	0.05%
German American Bancorp, Inc.	19,602	788,392	0.02%
Geron Corp.	313,117	1,108,434	0.02%
Getty Realty Corp. REIT	30,355	914,596	0.02%
Gibraltar Industries, Inc.	20,619	1,214,459	0.02%
GigaCloud Technology, Inc. Class A	14,149	262,039	0.01%
G-III Apparel Group Ltd.	26,009	848,414	0.02%
Ginkgo Bioworks Holdings, Inc.	14,324	140,662	0.00%
Gitlab, Inc. Class A	66,593	3,752,516	0.08%
Glacier Bancorp, Inc.	69,503	3,490,441	0.07%
Gladstone Commercial Corp. REIT	27,603	448,273	0.01%
Gladstone Land Corp. REIT	20,093	218,009	0.00%
Glaukos Corp.	34,289	5,141,293	0.10%
Global Business Travel Group I	52,969	491,552	0.01%
Global Industrial Co.	10,780	267,236	0.01%
Global Medical, Inc. REIT	48,083	371,201	0.01%
Global Net Lease, Inc. REIT	143,248	1,045,710	0.02%
Globalstar, Inc.	436,086	902,698	0.02%
Globe Life, Inc.	55,287	6,165,606	0.12%
Globus Medical, Inc. Class A	70,382	5,821,295	0.12%
GMS, Inc.	23,666	2,007,587	0.04%
Gogo, Inc.	32,459	262,593	0.01%
Golden Entertainment, Inc.	12,235	386,626	0.01%
GoodRx Holdings, Inc. Class A	45,452	211,352	0.00%
Goodyear Tire & Rubber Co.	166,787	1,501,083	0.03%
Goosehead Insurance, Inc. Class A	14,181	1,520,487	0.03%
Gorman-Rupp Co.	14,650	555,528	0.01%
Graham Holdings Co. Class B	2,164	1,886,835	0.04%
GRAIL, Inc.	15,831	282,583	0.01%
Grand Canyon Education, Inc.	18,542	3,037,180	0.06%
Granite Construction, Inc.	26,912	2,360,452	0.05%
Granite Ridge Resources, Inc.	28,080	181,397	0.00%

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Graphic Packaging Holding Co.	184,957	5,023,432	0.10%
Gray Television, Inc.	43,171	135,989	0.00%
Great Lakes Dredge & Dock Corp.	38,859	438,718	0.01%
Great Southern Bancorp, Inc.	4,881	291,396	0.01%
Green Brick Partners, Inc.	21,033	1,188,154	0.02%
Green Dot Corp. Class A	32,641	347,300	0.01%
Green Plains, Inc.	35,449	336,057	0.01%
Greenbrier Cos, Inc.	19,283	1,176,070	0.02%
Greene County Bancorp, Inc.	3,872	107,332	0.00%
Greif, Inc. Class A	13,222	808,129	0.02%
Greif, Inc. Class B	4,210	285,649	0.01%
Grid Dynamics Holdings, Inc.	36,767	817,698	0.02%
Griffon Corp.	23,531	1,677,054	0.03%
Grindr, Inc.	16,337	291,452	0.01%
Grocery Outlet Holding Corp.	57,834	902,789	0.02%
Group 1 Automotive, Inc.	8,412	3,545,490	0.07%
Groupon, Inc. Class A	12,309	149,554	0.00%
Guardant Health, Inc.	75,821	2,316,332	0.05%
Guess?, Inc.	31,487	442,707	0.01%
Guidewire Software, Inc.	48,656	8,202,428	0.17%
Gulfport Energy Corp.	8,968	1,651,906	0.03%
GXO Logistics, Inc.	75,997	3,305,870	0.07%
H&E Equipment Services, Inc.	20,087	983,460	0.02%
H&R Block, Inc.	87,055	4,599,986	0.09%
HA Sustainable Infrastructure Capital, Inc.	72,115	1,934,845	0.04%
Hackett Group, Inc.	16,135	495,667	0.01%
Haemonetics Corp.	32,333	2,524,561	0.05%
Hagerty, Inc. Class A	19,856	191,610	0.00%
Hain Celestial Group, Inc.	57,909	356,140	0.01%
Halozyme Therapeutics, Inc.	77,103	3,686,294	0.07%
Hamilton Insurance Group Ltd. Class B	17,047	324,404	0.01%
Hamilton Lane, Inc. Class A	24,184	3,580,441	0.07%
Hancock Whitney Corp.	51,996	2,845,221	0.06%
Hanesbrands, Inc.	211,844	1,724,410	0.03%
Hanmi Financial Corp.	19,998	472,353	0.01%
Hanover Insurance Group, Inc.	22,528	3,484,180	0.07%
HarborOne Bancorp, Inc.	21,521	254,593	0.01%
Harley-Davidson, Inc.	76,711	2,311,302	0.05%
Harmonic, Inc.	63,586	841,243	0.02%
Harmony Biosciences Holdings, Inc.	24,998	860,181	0.02%
Harrow, Inc.	17,263	579,174	0.01%
Hasbro, Inc.	82,444	4,609,444	0.09%
HashiCorp, Inc. Class A	91,373	3,125,870	0.06%
Haverty Furniture Cos, Inc.	6,287	139,949	0.00%
Hawaiian Electric Industries, Inc.	102,649	998,775	0.02%
Hawkins, Inc.	12,706	1,558,645	0.03%
Hayward Holdings, Inc.	95,720	1,463,559	0.03%
HB Fuller Co.	34,332	2,316,723	0.05%
HBT Financial, Inc.	8,048	176,251	0.00%
HCI Group, Inc.	4,903	571,347	0.01%
Healthcare Realty Trust, Inc. REIT Class A	225,658	3,824,903	0.08%
Healthcare Services Group, Inc.	42,433	492,859	0.01%
HealthEquity, Inc.	54,096	5,190,511	0.10%
HealthStream, Inc.	14,885	473,343	0.01%
Heartland Express, Inc.	34,234	384,105	0.01%
Heartland Financial USA, Inc.	27,338	1,675,956	0.03%
Hecla Mining Co.	358,935	1,762,371	0.04%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Heidrick & Struggles International, Inc.	12,413	550,020	0.01%
Helen of Troy Ltd.	13,216	790,713	0.02%
Helios Technologies, Inc.	20,249	903,915	0.02%
Helix Energy Solutions Group, Inc.	84,678	789,199	0.02%
Helmerich & Payne, Inc.	61,148	1,957,959	0.04%
Herbalife Ltd.	60,220	402,872	0.01%
Herc Holdings, Inc.	17,173	3,251,364	0.07%
Heritage Commerce Corp.	39,715	372,527	0.01%
Heritage Financial Corp.	19,607	480,372	0.01%
Hertz Global Holdings, Inc.	65,682	240,396	0.00%
Hess Midstream LP Class A	63,544	2,353,034	0.05%
Hexcel Corp.	52,218	3,274,069	0.07%
HighPeak Energy, Inc.	12,426	182,662	0.00%
Highwoods Properties, Inc. REIT	64,586	1,975,040	0.04%
Hillenbrand, Inc.	44,036	1,355,428	0.03%
Hillman Solutions Corp.	116,087	1,130,687	0.02%
Hilltop Holdings, Inc.	31,419	899,526	0.02%
Hilton Grand Vacations, Inc.	43,953	1,711,969	0.03%
Hims & Hers Health, Inc.	107,536	2,600,220	0.05%
HNI Corp.	29,053	1,463,400	0.03%
Home BancShares, Inc.	116,103	3,285,715	0.07%
Hope Bancorp, Inc.	74,564	916,392	0.02%
Horace Mann Educators Corp.	25,438	997,933	0.02%
Horizon Bancorp, Inc.	30,155	485,797	0.01%
Houlihan Lokey, Inc. Class A	33,084	5,745,367	0.12%
Hovnanian Enterprises, Inc. Class A	3,241	433,711	0.01%
Howard Hughes Holdings, Inc.	21,729	1,671,395	0.03%
Hub Group, Inc. Class A	37,163	1,655,983	0.03%
Hudson Pacific Properties, Inc. REIT	65,693	199,050	0.00%
Humacyte, Inc.	48,768	246,278	0.00%
Huntsman Corp.	98,349	1,773,232	0.04%
Huron Consulting Group, Inc.	11,029	1,370,464	0.03%
Hut 8 Corp.	49,558	1,014,689	0.02%
Hyster-Yale, Inc.	4,728	240,797	0.00%
I3 Verticals, Inc. Class A	15,476	356,567	0.01%
IAC, Inc.	48,635	2,098,114	0.04%
Ibotta, Inc. Class A	4,078	265,396	0.01%
ICF International, Inc.	11,087	1,321,681	0.03%
Ichor Holdings Ltd.	18,864	607,798	0.01%
ICU Medical, Inc.	14,807	2,297,602	0.05%
IDACORP, Inc.	32,406	3,541,328	0.07%
Ideaya Biosciences, Inc.	47,635	1,224,220	0.02%
IDT Corp. Class B	10,893	517,635	0.01%
IES Holdings, Inc.	5,594	1,124,170	0.02%
IMAX Corp.	26,567	680,115	0.01%
ImmunityBio, Inc.	90,841	232,553	0.00%
Immunome, Inc.	20,677	219,590	0.00%
Immunovant, Inc.	32,880	814,438	0.02%
Impinj, Inc.	14,541	2,112,226	0.04%
Inari Medical, Inc.	31,978	1,632,477	0.03%
Independence Realty Trust, Inc. REIT	140,981	2,797,063	0.06%
Independent Bank Corp.	25,610	1,643,906	0.03%
Independent Bank Corp. (XNGS)	12,055	419,876	0.01%
Independent Bank Group, Inc.	22,637	1,373,387	0.03%
indie Semiconductor, Inc. Class A	116,998	473,842	0.01%
Infinera Corp.	129,230	849,041	0.02%
Informatica, Inc. Class A	40,131	1,040,597	0.02%
Ingevity Corp.	22,757	927,348	0.02%
Ingles Markets, Inc. Class A	9,037	582,344	0.01%
Ingredion, Inc.	40,547	5,577,645	0.11%

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Innospec, Inc.	15,356	1,690,081	0.03%
Innovative Industrial Properties, Inc. REIT Class A	17,565	1,170,532	0.02%
Innovex International, Inc.	22,677	316,798	0.01%
Innoviva, Inc.	35,089	608,794	0.01%
Insight Enterprises, Inc.	17,536	2,667,226	0.05%
Insmed, Inc.	101,768	7,026,063	0.14%
Insperity, Inc.	21,261	1,647,940	0.03%
Inspire Medical Systems, Inc.	18,234	3,380,219	0.07%
Installed Building Products, Inc.	15,592	2,732,498	0.06%
Insteel Industries, Inc.	12,274	331,521	0.01%
Intapp, Inc.	33,114	2,122,276	0.04%
Integer Holdings Corp.	20,434	2,707,914	0.05%
Integra LifeSciences Holdings Corp.	40,424	916,816	0.02%
Integral Ad Science Holding Corp.	44,217	461,625	0.01%
Intellia Therapeutics, Inc.	61,492	716,997	0.01%
Interactive Brokers Group, Inc. Class A	66,619	11,769,579	0.24%
InterDigital, Inc.	15,750	3,051,090	0.06%
Interface, Inc. Class A	35,231	857,875	0.02%
International Bancshares Corp.	35,765	2,258,917	0.05%
International Money Express, Inc.	18,412	383,522	0.01%
International Seaways, Inc.	23,096	830,070	0.02%
Interparfums, Inc.	11,689	1,537,220	0.03%
Intra-Cellular Therapies, Inc.	59,411	4,962,007	0.10%
InvenTrust Properties Corp. REIT	47,003	1,416,200	0.03%
Invesco Ltd.	201,926	3,529,666	0.07%
Invesco Mortgage Capital, Inc. REIT	25,769	207,440	0.00%
Ionis Pharmaceuticals, Inc.	87,462	3,057,672	0.06%
IonQ, Inc.	118,516	4,950,413	0.10%
Iovance Biotherapeutics, Inc.	130,746	967,520	0.02%
IPG Photonics Corp.	17,571	1,277,763	0.03%
iRadimed Corp.	4,205	231,275	0.00%
iRhythm Technologies, Inc.	19,244	1,735,231	0.04%
Iridium Communications, Inc.	65,807	1,909,719	0.04%
Ironwood Pharmaceuticals, Inc. Class A	76,290	337,965	0.01%
Itron, Inc.	27,999	3,040,131	0.06%
ITT, Inc.	50,688	7,242,301	0.15%
Ivanhoe Electric, Inc.	46,732	352,827	0.01%
J & J Snack Foods Corp.	9,649	1,496,849	0.03%
Jack in the Box, Inc.	10,708	445,881	0.01%
Jackson Financial, Inc. Class A	46,400	4,040,512	0.08%
Jamf Holding Corp.	38,158	536,120	0.01%
Janus Henderson Group plc	80,001	3,402,443	0.07%
Janus International Group, Inc.	88,188	648,182	0.01%
Janux Therapeutics, Inc.	24,439	1,308,464	0.03%
Jazz Pharmaceuticals plc	36,387	4,481,059	0.09%
JBG SMITH Properties REIT	51,333	788,988	0.02%
Jefferies Financial Group, Inc.	94,846	7,435,926	0.15%
JELD-WEN Holding, Inc.	53,715	439,926	0.01%
JetBlue Airways Corp.	50,652	398,125	0.01%
JFrog Ltd.	56,148	1,651,313	0.03%
Joby Aviation, Inc.	119,838	974,283	0.02%
John B Sanfilippo & Son, Inc.	6,089	530,413	0.01%
John Bean Technologies Corp.	29,043	3,691,365	0.07%
John Wiley & Sons, Inc. Class A	26,643	1,164,566	0.02%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Jones Lang LaSalle, Inc.	29,683	7,513,955	0.15%
Kadant, Inc.	7,408	2,555,686	0.05%
Kaiser Aluminum Corp.	9,161	643,743	0.01%
KB Home	45,061	2,961,409	0.06%
KBR, Inc.	82,701	4,790,869	0.10%
Kearny Financial Corp.	35,078	248,352	0.01%
Kelly Services, Inc. Class A	17,310	241,301	0.00%
Kemper Corp.	40,432	2,686,302	0.05%
Kennametal, Inc.	49,563	1,190,503	0.02%
Kennedy-Wilson Holdings, Inc.	67,033	669,660	0.01%
Keros Therapeutics, Inc.	18,960	300,137	0.01%
Kforce, Inc.	10,472	593,762	0.01%
Kilroy Realty Corp. REIT	66,257	2,680,096	0.05%
Kimball Electronics, Inc.	13,458	252,068	0.01%
Kimbell Royalty Partners LP	45,799	743,318	0.02%
Kinetik Holdings, Inc. Class A	24,205	1,372,666	0.03%
Kiniksa Pharmaceuticals Ltd. Class A	23,423	463,307	0.01%
Kinsale Capital Group, Inc.	13,769	6,404,375	0.13%
Kirby Corp.	8,695	919,931	0.02%
Kite Realty Group Trust REIT	137,682	3,475,094	0.07%
KKR Real Estate Finance Trust, Inc. REIT	39,021	394,112	0.01%
Klaviyo, Inc. Class A	37,243	1,535,901	0.03%
Knife River Corp.	34,023	3,458,098	0.07%
Knowles Corp.	59,334	1,182,527	0.02%
Kodiak Gas Services, Inc.	18,260	745,556	0.02%
Kohl's Corp.	67,614	949,301	0.02%
Kontoor Brands, Inc.	30,928	2,641,560	0.05%
Koppers Holdings, Inc.	12,008	389,059	0.01%
Korn Ferry	33,322	2,247,569	0.05%
Korro Bio, Inc.	3,295	125,441	0.00%
Kosmos Energy Ltd.	279,107	954,546	0.02%
Kratos Defense & Security Solutions, Inc.	96,194	2,537,598	0.05%
Krispy Kreme, Inc.	49,288	489,430	0.01%
Kronos Worldwide, Inc.	11,307	110,243	0.00%
Krystal Biotech, Inc.	13,181	2,064,935	0.04%
Kulicke & Soffa Industries, Inc.	37,365	1,743,451	0.04%
Kura Oncology, Inc.	27,457	239,150	0.00%
Kura Sushi USA, Inc. Class A	3,153	285,599	0.01%
Kymera Therapeutics, Inc.	23,974	964,474	0.02%
Kyndryl Holdings, Inc.	143,975	4,981,535	0.10%
Ladder Capital Corp. REIT Class A	67,070	750,513	0.02%
Lakeland Financial Corp.	15,678	1,078,019	0.02%
Lamar Advertising Co. REIT Class A	54,386	6,620,952	0.13%
Lancaster Colony Corp.	12,253	2,121,484	0.04%
Landbridge Co. LLC Class A	7,769	501,877	0.01%
Landstar System, Inc.	22,006	3,781,951	0.08%
Lantheus Holdings, Inc.	43,364	3,879,343	0.08%
Latham Group, Inc.	25,702	178,886	0.00%
Lattice Semiconductor Corp.	86,916	4,923,791	0.10%
Laureate Education, Inc. Class A	82,586	1,510,498	0.03%
Lazard, Inc. Class A	54,610	2,811,323	0.06%
La-Z-Boy, Inc.	26,272	1,144,671	0.02%
LCI Industries	15,825	1,636,147	0.03%
Lear Corp.	35,007	3,315,163	0.07%
Legacy Housing Corp.	8,312	205,140	0.00%
Legalzoom.com, Inc.	56,148	421,671	0.01%
Leggett & Platt, Inc.	76,082	730,387	0.01%
LeMaitre Vascular, Inc.	12,465	1,148,525	0.02%
Lemonade, Inc.	32,529	1,193,164	0.02%
LendingClub Corp.	65,534	1,060,995	0.02%
LendingTree, Inc.	6,634	257,068	0.01%
LENZ Therapeutics, Inc.	6,103	176,194	0.00%

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Leonardo DRS, Inc.	47,426	1,532,334	0.03%
Leslie's, Inc.	97,321	217,026	0.00%
Levi Strauss & Co. Class A	56,630	979,699	0.02%
Lexicon Pharmaceuticals, Inc.	102,615	75,781	0.00%
LGI Homes, Inc.	13,004	1,162,558	0.02%
Liberty Broadband Corp. Class A	11,911	885,702	0.02%
Liberty Broadband Corp. Class C	71,267	5,327,921	0.11%
Liberty Energy, Inc. Class A	98,392	1,957,017	0.04%
Liberty Global Ltd. Class A	36,537	466,212	0.01%
Liberty Global Ltd. Class C	161,876	2,127,051	0.04%
Liberty Latin America Ltd. Class A	9,417	59,892	0.00%
Liberty Latin America Ltd. Class C	90,252	572,198	0.01%
Liberty Media Corp.-Liberty Live Class A	3,000	199,680	0.00%
Liberty Media Corp.-Liberty Live Class C	38,971	2,652,366	0.05%
Life Time Group Holdings, Inc.	43,823	969,365	0.02%
Life360, Inc.	42,729	1,763,426	0.04%
LifeStance Health Group, Inc.	79,292	584,382	0.01%
Ligand Pharmaceuticals, Inc.	11,359	1,217,117	0.02%
Light & Wonder, Inc.	54,089	4,672,208	0.09%
Limbach Holdings, Inc.	5,883	503,232	0.01%
Lincoln Electric Holdings, Inc.	35,288	6,615,441	0.13%
Lincoln National Corp.	102,848	3,261,310	0.07%
Lindblad Expeditions Holdings, Inc.	19,776	234,543	0.00%
Lindsay Corp.	6,601	780,964	0.02%
Lions Gate Entertainment Corp. Class A	38,880	332,035	0.01%
Lions Gate Entertainment Corp. Class B	84,501	637,983	0.01%
Liquidia Corp.	34,963	411,165	0.01%
Liquidity Services, Inc.	15,970	515,671	0.01%
Lithia Motors, Inc. Class A	16,795	6,003,037	0.12%
Littelfuse, Inc.	15,241	3,591,542	0.07%
LivaNova plc	32,755	1,516,884	0.03%
Live Oak Bancshares, Inc.	22,590	893,435	0.02%
LiveRamp Holdings, Inc.	41,476	1,259,626	0.03%
Louisiana-Pacific Corp.	39,089	4,047,666	0.08%
LSB Industries, Inc.	33,194	251,942	0.01%
LSI Industries, Inc.	15,572	302,408	0.01%
LTC Properties, Inc. REIT	28,793	994,798	0.02%
Lucid Group, Inc. Class A	574,966	1,736,397	0.04%
Lucky Strike Entertainment Corp.	15,162	151,772	0.00%
Lumen Technologies, Inc.	587,182	3,117,936	0.06%
Lumentum Holdings, Inc.	41,784	3,507,767	0.07%
LXP Industrial Trust REIT	188,643	1,531,781	0.03%
Lyft, Inc. Class A	232,458	2,998,708	0.06%
M/I Homes, Inc.	16,697	2,219,866	0.04%
Macerich Co. REIT	150,956	3,007,044	0.06%
MACOM Technology Solutions Holdings, Inc.	36,072	4,686,114	0.09%
Macy's, Inc.	170,746	2,890,730	0.06%
Madison Square Garden Entertainment Corp. Class A	24,372	867,643	0.02%
Madison Square Garden Sports Corp.	9,491	2,141,929	0.04%
Madrigal Pharmaceuticals, Inc.	8,245	2,544,160	0.05%
Magnera Corp.	22,993	417,783	0.01%
Magnite, Inc.	79,224	1,261,246	0.03%
Magnolia Oil & Gas Corp. Class A	109,274	2,554,826	0.05%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Malibu Boats, Inc. Class A	13,360	502,202	0.01%
MannKind Corp.	171,758	1,104,404	0.02%
ManpowerGroup, Inc.	32,921	1,900,200	0.04%
Maplebear, Inc.	55,414	2,295,248	0.05%
MARA Holdings, Inc.	179,071	3,003,021	0.06%
Maravai LifeSciences Holdings, Inc. Class A	63,716	347,252	0.01%
Marcus & Millichap, Inc.	17,031	651,606	0.01%
Marcus Corp.	16,115	346,473	0.01%
MarineMax, Inc.	10,715	310,199	0.01%
Marqeta, Inc. Class A	249,293	944,820	0.02%
Marriott Vacations Worldwide Corp.	18,748	1,683,570	0.03%
Marten Transport Ltd.	35,420	552,906	0.01%
Masimo Corp.	28,286	4,675,676	0.09%
MasTec, Inc.	39,409	5,365,141	0.11%
Masterbrand, Inc.	75,675	1,105,612	0.02%
Matador Resources Co.	72,307	4,067,992	0.08%
Materion Corp.	12,859	1,271,498	0.03%
Mativ Holdings, Inc.	31,542	343,808	0.01%
Matson, Inc.	5,298	714,382	0.01%
Mattel, Inc.	206,748	3,665,642	0.07%
Matterport, Inc.	172,454	817,432	0.02%
Matthews International Corp. Class A	15,953	441,579	0.01%
Maximus, Inc.	36,836	2,749,807	0.06%
MaxLinear, Inc. Class A	47,823	945,939	0.02%
McGrath RentCorp	15,033	1,680,990	0.03%
MDU Resources Group, Inc.	122,633	2,209,847	0.04%
MediaAlpha, Inc. Class A	17,827	201,267	0.00%
Medical Properties Trust, Inc. REIT	353,594	1,396,696	0.03%
Medpace Holdings, Inc.	16,101	5,349,235	0.11%
Mercantile Bank Corp.	9,190	408,863	0.01%
Mercer International, Inc.	19,958	129,727	0.00%
Merchants Bancorp	11,928	435,014	0.01%
Mercury General Corp.	16,904	1,123,778	0.02%
Mercury Systems, Inc.	31,117	1,306,914	0.03%
MeridianLink, Inc.	16,005	330,503	0.01%
Merit Medical Systems, Inc.	36,067	3,488,400	0.07%
Meritage Homes Corp.	22,382	3,442,799	0.07%
Merus NV	29,612	1,245,185	0.03%
Mesa Laboratories, Inc.	2,837	374,115	0.01%
Metallus, Inc.	23,936	338,216	0.01%
Metrocity Bankshares, Inc.	12,489	399,024	0.01%
Metropolitan Bank Holding Corp.	5,753	335,975	0.01%
MFA Financial, Inc. REIT	60,073	612,144	0.01%
MGE Energy, Inc.	21,818	2,050,019	0.04%
MGIC Investment Corp.	159,216	3,775,011	0.08%
MGP Ingredients, Inc.	8,885	349,802	0.01%
Middleby Corp.	33,814	4,580,106	0.09%
Middlesex Water Co.	11,667	614,034	0.01%
Midland States Bancorp, Inc.	12,236	298,558	0.01%
Miller Industries, Inc.	6,604	431,637	0.01%
MillerKnoll, Inc.	44,097	996,151	0.02%
MiMedx Group, Inc.	68,208	656,161	0.01%
Mind Medicine MindMed, Inc.	41,506	288,882	0.01%
Minerals Technologies, Inc.	19,123	1,457,364	0.03%
Mirion Technologies, Inc. Class A	117,347	2,047,705	0.04%
Mirum Pharmaceuticals, Inc.	20,569	850,528	0.02%
Mission Produce, Inc.	29,124	418,512	0.01%
Mister Car Wash, Inc.	59,742	435,519	0.01%
Mitek Systems, Inc.	29,411	327,344	0.01%
MKS Instruments, Inc.	41,303	4,311,620	0.09%
Modine Manufacturing Co.	30,431	3,527,866	0.07%
Moelis & Co. Class A	42,084	3,109,166	0.06%
Mohawk Industries, Inc.	33,918	4,040,651	0.08%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Monarch Casino & Resort, Inc.	8,043	634,593	0.01%
Moneylion, Inc.	4,026	346,276	0.01%
Monro, Inc.	16,328	404,934	0.01%
Montauk Renewables, Inc.	28,918	115,094	0.00%
Montrose Environmental Group, Inc.	18,964	351,782	0.01%
Moog, Inc. Class A	17,655	3,475,210	0.07%
MoonLake Immunotherapeutics Class A	12,910	699,077	0.01%
Morningstar, Inc.	17,183	5,786,547	0.12%
Movado Group, Inc.	8,658	170,389	0.00%
MP Materials Corp.	73,790	1,151,124	0.02%
Mr Cooper Group, Inc.	40,208	3,860,370	0.08%
MRC Global, Inc.	53,947	689,443	0.01%
MSA Safety, Inc.	23,414	3,881,339	0.08%
MSC Industrial Direct Co., Inc. Class A	27,395	2,046,133	0.04%
Mueller Industries, Inc.	66,427	5,271,647	0.11%
Mueller Water Products, Inc. Class A	94,948	2,136,330	0.04%
Murphy Oil Corp.	86,894	2,629,412	0.05%
Murphy USA, Inc.	11,923	5,982,365	0.12%
Myers Industries, Inc.	23,110	255,134	0.01%
MYR Group, Inc.	10,242	1,523,702	0.03%
Myriad Genetics, Inc.	56,217	770,735	0.02%
N-able, Inc.	44,347	414,201	0.01%
Nabors Industries Ltd.	5,360	306,431	0.01%
Napco Security Technologies, Inc.	21,005	746,938	0.02%
Natera, Inc.	73,041	11,562,390	0.23%
National Bank Holdings Corp. Class A	23,450	1,009,757	0.02%
National Beverage Corp.	14,820	632,369	0.01%
National Fuel Gas Co.	53,056	3,219,438	0.07%
National Health Investors, Inc. REIT	28,471	1,973,040	0.04%
National HealthCare Corp.	8,631	928,350	0.02%
National Presto Industries, Inc.	3,076	302,740	0.01%
National Research Corp.	9,377	165,410	0.00%
National Storage Affiliates Trust REIT	45,989	1,743,443	0.04%
National Vision Holdings, Inc.	50,935	530,743	0.01%
Navient Corp.	47,789	635,116	0.01%
Navitas Semiconductor Corp. Class A	67,395	240,600	0.00%
NB Bancorp, Inc.	21,949	396,399	0.01%
NBT Bancorp, Inc.	30,574	1,460,214	0.03%
nCino, Inc.	56,436	1,895,121	0.04%
NCR Atleos Corp.	41,757	1,416,397	0.03%
NCR Voyix Corp.	81,418	1,126,825	0.02%
Nelnet, Inc. Class A	8,840	944,200	0.02%
Neogen Corp.	122,944	1,492,540	0.03%
NeoGenomics, Inc.	78,858	1,299,580	0.03%
NerdWallet, Inc. Class A	22,272	296,218	0.01%
NETGEAR, Inc.	18,099	504,419	0.01%
NetScout Systems, Inc.	41,136	891,006	0.02%
NETSTREIT Corp. REIT	44,297	626,803	0.01%
Neumora Therapeutics, Inc.	35,315	374,339	0.01%
New Fortress Energy, Inc. Class A	58,616	886,274	0.02%
New Jersey Resources Corp.	60,306	2,813,275	0.06%
New York Mortgage Trust, Inc. REIT	68,901	417,540	0.01%
New York Times Co. Class A	95,360	4,963,488	0.10%
Newamsterdam Pharma Co. NV	22,216	570,951	0.01%
Newell Brands, Inc.	263,916	2,628,603	0.05%
Newmark Group, Inc. Class A	86,142	1,103,479	0.02%
NewMarket Corp.	5,036	2,660,771	0.05%
NexPoint Residential Trust, Inc. REIT	14,043	586,295	0.01%
Nexstar Media Group, Inc. Class A	18,656	2,947,088	0.06%
NextDecade Corp.	87,968	678,233	0.01%
Nextdoor Holdings, Inc.	100,826	238,958	0.00%
NextEra Energy Partners LP	54,509	970,260	0.02%
NextNav, Inc.	30,606	476,229	0.01%
NEXTracker, Inc. Class A	87,486	3,195,864	0.06%
Nicolet Bankshares, Inc.	8,674	909,989	0.02%
nLight, Inc.	23,840	250,082	0.01%
NMI Holdings, Inc. Class A	48,614	1,787,051	0.04%
NNN, Inc. REIT	113,970	4,655,675	0.09%
Noble Corp. plc	87,179	2,737,421	0.06%
Nordstrom, Inc.	60,381	1,458,201	0.03%
Northeast Bank	4,784	438,836	0.01%
Northern Oil & Gas, Inc.	58,099	2,158,959	0.04%
Northfield Bancorp, Inc.	24,864	288,920	0.01%
Northwest Bancshares, Inc.	78,959	1,041,469	0.02%
Northwest Natural Holding Co.	23,880	944,693	0.02%
Northwestern Energy Group, Inc.	36,589	1,956,048	0.04%
Norwegian Cruise Line Holdings Ltd.	274,460	7,061,856	0.14%
NOV, Inc.	253,949	3,707,655	0.07%
Novanta, Inc.	23,164	3,538,764	0.07%
Novavax, Inc.	88,428	710,961	0.01%
Novocure Ltd.	65,158	1,941,708	0.04%
NPK International, Inc.	48,555	372,417	0.01%
Nurix Therapeutics, Inc.	31,795	599,018	0.01%
NuScale Power Corp.	51,879	930,190	0.02%
Nuvalent, Inc. Class A	22,045	1,725,683	0.03%
Nuvation Bio, Inc.	142,314	378,555	0.01%
NV5 Global, Inc.	34,052	641,540	0.01%
nVent Electric plc	104,194	7,101,863	0.14%
Oceaneering International, Inc.	62,255	1,623,610	0.03%
OceanFirst Financial Corp.	38,413	695,275	0.01%
Ocular Therapeutix, Inc.	62,634	534,894	0.01%
ODP Corp.	21,857	497,028	0.01%
OFG Bancorp	28,482	1,205,358	0.02%
OGE Energy Corp.	125,103	5,160,499	0.10%
O-I Glass, Inc.	96,335	1,044,271	0.02%
Oklo, Inc. Class A	19,512	414,240	0.01%
Olaplex Holdings, Inc.	67,216	116,284	0.00%
Old National Bancorp	199,019	4,319,707	0.09%
Old Republic International Corp.	152,755	5,528,203	0.11%
Old Second Bancorp, Inc.	25,239	448,749	0.01%
Olema Pharmaceuticals, Inc.	17,336	101,069	0.00%
Olin Corp.	73,939	2,499,138	0.05%
Ollie's Bargain Outlet Holdings, Inc.	38,293	4,201,891	0.08%
Olo, Inc. Class A	57,236	439,572	0.01%
Olympic Steel, Inc.	4,947	162,311	0.00%
Omega Flex, Inc.	1,716	72,021	0.00%
Omega Healthcare Investors, Inc. REIT	156,289	5,915,539	0.12%
OmniAb, Inc.	49,321	174,596	0.00%
OmniAb, Inc. Class CR3	3,208	—	0.00%
OmniAb, Inc. Class CR4	3,208	—	0.00%
Omnicell, Inc.	28,295	1,259,693	0.03%
ONE Gas, Inc.	35,621	2,466,754	0.05%
One Liberty Properties, Inc. REIT	8,748	238,296	0.00%
OneMain Holdings, Inc. Class A	73,672	3,840,521	0.08%
OneSpan, Inc.	23,183	429,813	0.01%
OneSpaWorld Holdings Ltd.	62,359	1,240,944	0.03%
Onestream, Inc. Class A	23,899	681,599	0.01%

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Onto Innovation, Inc.	31,142	5,190,437	0.10%
Open Lending Corp.	54,181	323,461	0.01%
Opendoor Technologies, Inc.	350,190	560,304	0.01%
OPENLANE, Inc.	65,706	1,303,607	0.03%
OPKO Health, Inc.	202,919	298,291	0.01%
Option Care Health, Inc.	106,952	2,481,286	0.05%
Organon & Co.	163,680	2,442,106	0.05%
ORIC Pharmaceuticals, Inc.	17,249	139,199	0.00%
Origin Bancorp, Inc.	16,805	559,438	0.01%
Orion SA	38,526	608,326	0.01%
Ormat Technologies, Inc.	32,740	2,217,153	0.04%
Orrstown Financial Services, Inc.	12,889	471,866	0.01%
Orthofix Medical, Inc.	20,516	358,209	0.01%
OrthoPediatrics Corp.	8,121	188,245	0.00%
Oscar Health, Inc. Class A	97,988	1,316,959	0.03%
Oshkosh Corp.	41,260	3,922,588	0.08%
OSI Systems, Inc.	9,837	1,647,009	0.03%
Otter Tail Corp.	22,851	1,687,318	0.03%
Outfront Media, Inc. REIT	82,456	1,462,769	0.03%
Owens & Minor, Inc.	43,712	571,316	0.01%
Oxford Industries, Inc.	8,543	673,018	0.01%
P10, Inc. Class A	22,919	289,009	0.01%
Pacific Biosciences of California, Inc.	133,109	243,589	0.00%
Pacific Premier Bancorp, Inc.	59,887	1,492,384	0.03%
Pacira BioSciences, Inc.	26,746	503,895	0.01%
PACS Group, Inc.	28,658	375,706	0.01%
Pactiv Evergreen, Inc.	32,261	563,600	0.01%
Pagaya Technologies Ltd. Class A	20,142	187,119	0.00%
PagerDuty, Inc.	53,648	979,612	0.02%
Palomar Holdings, Inc.	15,948	1,683,949	0.03%
Papa John's International, Inc.	19,367	795,403	0.02%
Par Pacific Holdings, Inc.	38,202	626,131	0.01%
PAR Technology Corp.	22,278	1,618,942	0.03%
Paragon 28, Inc.	20,051	207,127	0.00%
Paramount Global Class B	363,215	3,799,229	0.08%
Paramount Group, Inc. REIT	116,832	577,150	0.01%
Park Hotels & Resorts, Inc. REIT	124,820	1,756,217	0.04%
Park National Corp.	10,033	1,719,957	0.03%
Parsons Corp.	28,933	2,669,069	0.05%
Pathward Financial, Inc.	15,136	1,113,707	0.02%
Patrick Industries, Inc.	19,095	1,586,413	0.03%
Patterson Cos, Inc.	52,642	1,624,532	0.03%
Patterson-UTI Energy, Inc.	228,180	1,884,767	0.04%
Paycor HCM, Inc.	52,495	974,832	0.02%
Paylocity Holding Corp.	27,197	5,424,986	0.11%
Paymentus Holdings, Inc. Class A	10,631	347,315	0.01%
Payoneer Global, Inc.	192,545	1,933,152	0.04%
PBF Energy, Inc. Class A	57,156	1,517,492	0.03%
PC Connection, Inc.	8,047	557,416	0.01%
PDF Solutions, Inc.	20,880	565,430	0.01%
Peabody Energy Corp.	72,917	1,526,882	0.03%
Peakstone Realty Trust REIT	19,492	215,776	0.00%
Peapack-Gladstone Financial Corp.	8,711	279,188	0.01%
Pebblebrook Hotel Trust REIT	77,028	1,043,729	0.02%
Pediatrix Medical Group, Inc.	50,091	657,194	0.01%
Pegasystems, Inc.	26,301	2,451,253	0.05%
Peloton Interactive, Inc. Class A	196,713	1,711,403	0.03%
Penguin Solutions, Inc.	32,457	622,850	0.01%
Penn Entertainment, Inc.	83,721	1,659,350	0.03%
Pennant Group, Inc.	20,414	541,379	0.01%
PennyMac Financial Services, Inc.	18,841	1,924,420	0.04%
PennyMac Mortgage Investment Trust REIT	53,595	674,761	0.01%
Penske Automotive Group, Inc.	12,244	1,866,475	0.04%
Penumbra, Inc.	23,171	5,502,649	0.11%
Peoples Bancorp, Inc.	23,752	752,701	0.02%
Perdoceo Education Corp.	39,140	1,036,036	0.02%
Perella Weinberg Partners Class A	29,326	699,132	0.01%
Performance Food Group Co.	95,600	8,082,980	0.16%
Perimeter Solutions, Inc.	86,034	1,099,515	0.02%
Permian Resources Corp. Class A	375,920	5,405,730	0.11%
Perrigo Co. plc	82,208	2,113,568	0.04%
Perspective Therapeutics, Inc.	27,283	87,033	0.00%
Petco Health & Wellness Co., Inc. Class A	52,759	201,012	0.00%
Phathom Pharmaceuticals, Inc.	22,332	181,336	0.00%
Phibro Animal Health Corp. Class A	12,688	266,448	0.01%
Phillips Edison & Co., Inc. REIT	77,324	2,896,557	0.06%
Phinia, Inc.	27,767	1,337,536	0.03%
Photronics, Inc.	39,317	926,309	0.02%
Phreesia, Inc.	32,484	817,297	0.02%
Piedmont Office Realty Trust, Inc. REIT Class A	78,154	715,109	0.01%
Pilgrim's Pride Corp.	28,300	1,284,537	0.03%
Pinnacle Financial Partners, Inc.	47,165	5,395,204	0.11%
Pinnacle West Capital Corp.	68,170	5,778,771	0.12%
Piper Sandler Cos	11,099	3,329,145	0.07%
Pitney Bowes, Inc.	101,159	732,391	0.01%
PJT Partners, Inc. Class A	14,053	2,217,704	0.04%
Plains GP Holdings LP Class A	122,150	2,245,117	0.05%
Planet Fitness, Inc. Class A	52,569	5,197,497	0.10%
Planet Labs PBC	128,050	517,322	0.01%
Playa Hotels & Resorts NV	61,468	777,570	0.02%
Plexus Corp.	16,506	2,582,859	0.05%
Pliant Therapeutics, Inc.	29,610	389,964	0.01%
Plug Power, Inc.	438,122	933,200	0.02%
Plymouth Industrial, Inc. REIT	27,247	484,997	0.01%
Polaris, Inc.	31,876	1,836,695	0.04%
Popular, Inc.	45,317	4,262,517	0.09%
Portillo's, Inc. Class A	32,384	304,410	0.01%
Portland General Electric Co.	64,497	2,813,359	0.06%
Post Holdings, Inc.	28,504	3,262,568	0.07%
PotlatchDeltic Corp. REIT	48,294	1,895,540	0.04%
Powell Industries, Inc.	5,886	1,304,632	0.03%
Power Integrations, Inc.	34,791	2,146,605	0.04%
PRA Group, Inc.	20,891	436,413	0.01%
Praxis Precision Medicines, Inc.	8,186	629,995	0.01%
Preferred Bank	8,097	699,419	0.01%
Preformed Line Products Co.	1,173	149,898	0.00%
Premier Financial Corp.	20,226	517,179	0.01%
Premier, Inc. Class A	61,615	1,306,238	0.03%
Prestige Consumer Healthcare, Inc.	30,112	2,351,446	0.05%
PriceSmart, Inc.	15,593	1,437,207	0.03%
Primerica, Inc.	20,881	5,667,521	0.11%
Primo Brands Corp.	95,162	2,928,135	0.06%
Primoris Services Corp.	32,981	2,519,748	0.05%
Privia Health Group, Inc.	59,865	1,170,361	0.02%

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ProAssurance Corp.	29,766	473,577	0.01%
PROCEPT BioRobotics Corp.	31,140	2,507,393	0.05%
Procore Technologies, Inc.	63,079	4,726,509	0.10%
PROG Holdings, Inc.	26,684	1,127,666	0.02%
Progress Software Corp.	26,818	1,747,193	0.04%
Progyny, Inc.	49,977	862,103	0.02%
ProPetro Holding Corp.	49,566	462,451	0.01%
PROS Holdings, Inc.	22,261	488,852	0.01%
Prosperity Bancshares, Inc.	58,965	4,443,013	0.09%
Protagonist Therapeutics, Inc.	26,693	1,030,350	0.02%
Prothena Corp. plc	20,979	290,559	0.01%
Proto Labs, Inc.	17,191	671,996	0.01%
Provident Financial Services, Inc.	72,112	1,360,753	0.03%
PTC Therapeutics, Inc.	42,609	1,923,370	0.04%
PubMatic, Inc. Class A	22,881	336,122	0.01%
Pulse Biosciences, Inc.	10,604	184,616	0.00%
PureCycle Technologies, Inc.	71,886	736,832	0.01%
PVH Corp.	35,804	3,786,273	0.08%
Q2 Holdings, Inc.	36,759	3,699,793	0.07%
QCR Holdings, Inc.	10,953	883,250	0.02%
Quaker Chemical Corp.	9,125	1,284,435	0.03%
Qualys, Inc.	22,618	3,171,496	0.06%
Quanex Building Products Corp.	26,165	634,240	0.01%
Quanterix Corp.	18,618	197,909	0.00%
QuantumScape Corp. Class A	230,872	1,198,226	0.02%
QuidelOrtho Corp.	44,784	1,995,127	0.04%
QuinStreet, Inc.	29,924	690,347	0.01%
QXO, Inc.	211,693	3,365,919	0.07%
Radian Group, Inc.	93,686	2,971,720	0.06%
Radius Recycling, Inc.	15,541	236,534	0.00%
RadNet, Inc.	37,999	2,653,850	0.05%
Ralph Lauren Corp. Class A	24,737	5,713,752	0.12%
Ramaco Resources, Inc. Class A	14,001	143,650	0.00%
Rambus, Inc.	68,270	3,608,752	0.07%
Range Resources Corp.	150,298	5,407,722	0.11%
Ranpak Holdings Corp. Class A	26,099	179,561	0.00%
Rapid7, Inc.	35,640	1,433,797	0.03%
Rapport Therapeutics, Inc.	6,026	106,901	0.00%
Rayonier, Inc. REIT	86,650	2,261,565	0.05%
RBC Bearings, Inc.	17,358	5,192,472	0.10%
Ready Capital Corp. REIT	105,806	721,597	0.01%
Recursion Pharmaceuticals, Inc. Class A	154,052	1,041,392	0.02%
Red Rock Resorts, Inc. Class A	30,771	1,422,851	0.03%
Reddit, Inc. Class A	34,880	5,700,787	0.12%
Redfin Corp.	71,015	558,888	0.01%
Redwood Trust, Inc. REIT	79,602	519,801	0.01%
Regal Rexnord Corp.	42,012	6,517,322	0.13%
REGENXBIO, Inc.	21,691	167,671	0.00%
Reinsurance Group of America, Inc.	40,428	8,636,634	0.17%
Relay Therapeutics, Inc.	62,364	256,940	0.01%
Remitly Global, Inc.	87,744	1,980,382	0.04%
RenaissanceRe Holdings Ltd.	32,000	7,961,920	0.16%
Renasant Corp.	40,173	1,436,185	0.03%
Repay Holdings Corp. Class A	54,181	413,401	0.01%
Repligen Corp.	32,597	4,692,012	0.09%
Replimune Group, Inc.	29,279	354,569	0.01%
Republic Bancorp, Inc. Class A	5,961	416,495	0.01%
Resideo Technologies, Inc.	92,534	2,132,909	0.04%
Retail Opportunity Investments Corp. REIT	82,667	1,435,099	0.03%
REV Group, Inc.	30,924	985,548	0.02%
Revance Therapeutics, Inc.	52,198	158,682	0.00%
Revelyst, Inc.	28,788	553,593	0.01%
REVOLUTION Medicines, Inc.	70,655	3,090,450	0.06%
Revolve Group, Inc. Class A	24,299	813,774	0.02%
REX American Resources Corp.	9,116	380,046	0.01%
Rexford Industrial Realty, Inc. REIT	133,698	5,168,765	0.10%
Reynolds Consumer Products, Inc.	40,235	1,085,943	0.02%
RH	9,083	3,574,978	0.07%
Rhythm Pharmaceuticals, Inc.	28,355	1,587,313	0.03%
Ribbon Communications, Inc.	59,515	247,582	0.01%
Riley Exploration Permian, Inc.	6,873	219,386	0.00%
RingCentral, Inc. Class A	44,521	1,558,680	0.03%
Riot Platforms, Inc.	175,516	1,792,018	0.04%
Rithm Capital Corp. REIT	322,836	3,496,314	0.07%
RLI Corp.	25,785	4,250,142	0.09%
RLJ Lodging Trust REIT	96,214	982,345	0.02%
RMR Group, Inc. Class A	8,315	171,622	0.00%
Robert Half, Inc.	64,192	4,522,968	0.09%
Rocket Cos, Inc. Class A	76,679	863,406	0.02%
Rocket Lab USA, Inc.	201,805	5,139,973	0.10%
Rocket Pharmaceuticals, Inc.	66,577	836,873	0.02%
Rogers Corp.	10,363	1,052,984	0.02%
Roivant Sciences Ltd.	234,352	2,772,384	0.06%
Root, Inc./OH Class A	4,839	351,263	0.01%
Royal Gold, Inc.	40,973	5,402,290	0.11%
RPC, Inc.	53,390	317,137	0.01%
Rubrik, Inc. Class A	40,006	2,614,792	0.05%
Rumble, Inc.	31,126	404,949	0.01%
Rush Enterprises, Inc. Class A	33,660	1,844,231	0.04%
Rush Enterprises, Inc. Class B	8,781	478,038	0.01%
Rush Street Interactive, Inc.	49,401	677,782	0.01%
RXO, Inc.	61,843	1,474,337	0.03%
RxSight, Inc.	21,250	730,575	0.01%
Ryan Specialty Holdings, Inc. Class A	63,251	4,058,184	0.08%
Ryder System, Inc.	26,588	4,170,594	0.08%
Ryerson Holding Corp.	17,728	328,145	0.01%
Ryman Hospitality Properties, Inc. REIT	34,869	3,638,231	0.07%
S&T Bancorp, Inc.	22,152	846,649	0.02%
Sable Offshore Corp.	19,780	452,962	0.01%
Sabra Health Care, Inc. REIT	143,764	2,489,992	0.05%
Sabre Corp.	221,369	807,997	0.02%
Safehold, Inc. REIT	28,550	527,604	0.01%
Safety Insurance Group, Inc.	9,288	765,331	0.02%
Sage Therapeutics, Inc.	27,934	151,682	0.00%
Saia, Inc.	16,573	7,552,813	0.15%
Sally Beauty Holdings, Inc.	63,507	663,648	0.01%
Sana Biotechnology, Inc.	71,755	116,961	0.00%
SandRidge Energy, Inc.	18,405	215,523	0.00%
Sandy Spring Bancorp, Inc.	26,096	879,696	0.02%
Sanmina Corp.	33,284	2,518,600	0.05%
Sarepta Therapeutics, Inc.	53,712	6,530,842	0.13%
Saul Centers, Inc. REIT	6,968	270,358	0.01%
Savara, Inc.	49,462	151,848	0.00%
Savers Value Village, Inc.	20,131	206,343	0.00%
ScanSource, Inc.	14,411	683,802	0.01%
Schneider National, Inc. Class B	33,993	995,315	0.02%
Scholar Rock Holding Corp.	37,564	1,623,516	0.03%
Scholastic Corp.	17,045	363,570	0.01%
Schrodinger, Inc.	40,688	784,872	0.02%

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Science Applications International Corp.	31,195	3,486,977	0.07%
Scilex Holding Co.	26,368	10,119	0.00%
Scotts Miracle-Gro Co.	25,546	1,694,722	0.03%
Seaboard Corp.	187	454,346	0.01%
Seacoast Banking Corp. of Florida	52,097	1,434,230	0.03%
Sealed Air Corp.	92,706	3,136,244	0.06%
Select Medical Holdings Corp.	67,519	1,272,733	0.03%
Select Water Solutions, Inc. Class A	52,971	701,336	0.01%
Selective Insurance Group, Inc.	37,769	3,532,157	0.07%
SEMrush Holdings, Inc. Class A	24,855	295,277	0.01%
Semtech Corp.	51,236	3,168,947	0.06%
Seneca Foods Corp. Class A	2,796	221,611	0.00%
Sensata Technologies Holding plc	92,892	2,545,241	0.05%
Sensient Technologies Corp.	23,054	1,642,828	0.03%
SentinelOne, Inc. Class A	168,523	3,741,211	0.08%
Service Corp. International	89,459	7,140,617	0.14%
Service Properties Trust REIT	90,151	228,984	0.00%
ServisFirst Bancshares, Inc.	33,176	2,811,334	0.06%
Sezzle, Inc.	1,696	433,837	0.01%
Shake Shack, Inc. Class A	23,047	2,991,501	0.06%
Shenandoah Telecommunications Co.	25,670	323,699	0.01%
Shift4 Payments, Inc. Class A	35,668	3,701,625	0.07%
Shoals Technologies Group, Inc. Class A	105,627	584,117	0.01%
Shoe Carnival, Inc.	10,247	338,971	0.01%
Shutterstock, Inc.	16,754	508,484	0.01%
SI-BONE, Inc.	20,128	282,195	0.01%
SIGA Technologies, Inc.	19,760	118,758	0.00%
Signet Jewelers Ltd.	26,384	2,129,453	0.04%
Silgan Holdings, Inc.	53,086	2,763,126	0.06%
Silicon Laboratories, Inc.	20,078	2,494,089	0.05%
Simmons First National Corp. Class A	81,075	1,798,244	0.04%
Simply Good Foods Co.	57,783	2,252,381	0.05%
Simpson Manufacturing Co., Inc.	25,792	4,277,087	0.09%
Simulations Plus, Inc.	9,731	271,398	0.01%
Sinclair, Inc.	19,698	317,926	0.01%
Sirius XM Holdings, Inc.	134,927	3,076,336	0.06%
SiriusPoint Ltd.	62,090	1,017,655	0.02%
SITE Centers Corp. REIT	27,833	425,567	0.01%
SiteOne Landscape Supply, Inc.	29,165	3,843,072	0.08%
SiTime Corp.	11,210	2,404,881	0.05%
Sitio Royalties Corp. Class A	49,741	954,032	0.02%
Six Flags Entertainment Corp.	58,525	2,820,320	0.06%
SJW Group	20,064	987,550	0.02%
Skechers USA, Inc. Class A	83,607	5,621,735	0.11%
Skyward Specialty Insurance Group, Inc.	20,088	1,015,248	0.02%
SkyWest, Inc.	6,474	648,242	0.01%
SL Green Realty Corp. REIT	41,238	2,800,885	0.06%
SLM Corp.	122,956	3,391,126	0.07%
SM Energy Co.	73,119	2,834,092	0.06%
Smartsheet, Inc. Class A	82,058	4,597,710	0.09%
Smith & Wesson Brands, Inc.	26,488	267,661	0.01%
SoFi Technologies, Inc.	631,894	9,731,168	0.20%
Soho House & Co., Inc. Class A	21,834	162,663	0.00%
SolarEdge Technologies, Inc.	31,756	431,882	0.01%
SolarWinds Corp.	30,985	441,536	0.01%
Soleno Therapeutics, Inc.	14,360	645,482	0.01%
Sonic Automotive, Inc. Class A	9,728	616,269	0.01%
Sonoco Products Co.	59,209	2,892,360	0.06%
Sonos, Inc.	77,134	1,160,095	0.02%
Sotera Health Co.	97,658	1,335,961	0.03%
SoundHound AI, Inc. Class A	204,239	4,052,102	0.08%
South Plains Financial, Inc.	7,761	269,695	0.01%
Southern Missouri Bancorp, Inc.	5,178	297,062	0.01%
Southside Bancshares, Inc.	18,240	579,302	0.01%
SouthState Corp.	48,136	4,788,569	0.10%
Southwest Gas Holdings, Inc.	35,259	2,493,164	0.05%
SpartanNash Co.	19,545	358,064	0.01%
Spectrum Brands Holdings, Inc.	16,845	1,423,234	0.03%
Sphere Entertainment Co.	14,292	576,253	0.01%
Spire, Inc.	36,369	2,466,909	0.05%
Spirit AeroSystems Holdings, Inc. Class A	73,472	2,503,926	0.05%
SpringWorks Therapeutics, Inc.	36,685	1,325,429	0.03%
Sprinklr, Inc. Class A	70,724	597,618	0.01%
Sprout Social, Inc. Class A	31,700	973,507	0.02%
Sprouts Farmers Market, Inc.	60,861	7,733,607	0.16%
SPS Commerce, Inc.	23,644	4,350,260	0.09%
SPX Technologies, Inc.	28,955	4,213,532	0.09%
Spyre Therapeutics, Inc.	19,346	450,375	0.01%
St Joe Co.	25,821	1,160,138	0.02%
STAAR Surgical Co.	21,971	533,676	0.01%
STAG Industrial, Inc. REIT	114,597	3,875,671	0.08%
Stagwell, Inc. Class A	48,736	320,683	0.01%
Standard BioTools, Inc.	131,258	229,702	0.00%
Standard Motor Products, Inc.	11,460	355,031	0.01%
Standex International Corp.	7,142	1,335,483	0.03%
Starwood Property Trust, Inc. REIT	199,228	3,775,371	0.08%
Steelcase, Inc. Class A	48,031	567,726	0.01%
Stellar Bancorp, Inc.	31,419	890,729	0.02%
Stepan Co.	13,743	889,172	0.02%
StepStone Group, Inc. Class A	39,080	2,261,950	0.05%
Sterling Infrastructure, Inc.	19,289	3,249,232	0.07%
Steven Madden Ltd.	43,871	1,865,395	0.04%
Stewart Information Services Corp.	16,208	1,093,878	0.02%
Stifel Financial Corp.	63,223	6,706,696	0.14%
Stock Yards Bancorp, Inc.	17,686	1,266,494	0.03%
Stoke Therapeutics, Inc.	18,189	200,625	0.00%
StoneX Group, Inc.	17,782	1,742,103	0.04%
Strategic Education, Inc.	13,971	1,305,171	0.03%
Stride, Inc.	24,787	2,576,113	0.05%
Sturm Ruger & Co., Inc.	9,854	348,536	0.01%
Summit Hotel Properties, Inc. REIT	62,470	427,920	0.01%
Summit Materials, Inc. Class A	77,888	3,941,133	0.08%
SunCoke Energy, Inc.	56,159	600,901	0.01%
Sunnova Energy International, Inc.	59,847	205,275	0.00%
Sunrun, Inc.	136,774	1,265,160	0.03%
Sunstone Hotel Investors, Inc. REIT	119,038	1,409,410	0.03%
Supernus Pharmaceuticals, Inc.	33,656	1,217,001	0.02%
Surgery Partners, Inc.	42,581	901,440	0.02%
Sweetgreen, Inc. Class A	62,372	1,999,646	0.04%
Sylvamo Corp.	22,208	1,754,876	0.04%
Symbotic, Inc. Class A	25,250	598,678	0.01%
Synaptics, Inc.	26,713	2,038,736	0.04%

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Syndax Pharmaceuticals, Inc.	43,044	569,042	0.01%
Synovus Financial Corp.	89,485	4,584,317	0.09%
Taboola.com Ltd.	107,405	392,028	0.01%
Talen Energy Corp.	22,378	4,508,496	0.09%
Talos Energy, Inc.	86,640	841,274	0.02%
Tandem Diabetes Care, Inc.	41,074	1,479,485	0.03%
Tanger, Inc. REIT	69,179	2,361,079	0.05%
Tango Therapeutics, Inc.	24,934	77,046	0.00%
Tapestry, Inc.	144,762	9,457,301	0.19%
Target Hospitality Corp.	17,060	164,885	0.00%
Tarsus Pharmaceuticals, Inc.	15,892	879,940	0.02%
TaskUS, Inc. Class A	11,506	194,912	0.00%
Taylor Morrison Home Corp. Class A	65,743	4,024,129	0.08%
TD SYNNEX Corp.	47,072	5,520,604	0.11%
TechnipFMC plc	265,556	7,685,191	0.16%
TechTarget, Inc.	16,511	327,248	0.01%
TEGNA, Inc.	105,116	1,922,572	0.04%
Tejon Ranch Co.	8,752	139,157	0.00%
Teladoc Health, Inc.	104,211	947,278	0.02%
Telephone & Data Systems, Inc.	63,470	2,164,962	0.04%
Tempur Sealy International, Inc.	108,078	6,126,942	0.12%
Tenable Holdings, Inc.	72,923	2,871,708	0.06%
Tenet Healthcare Corp.	59,518	7,512,957	0.15%
Tennant Co.	10,628	866,501	0.02%
Teradata Corp.	57,702	1,797,417	0.04%
Terawulf, Inc.	174,647	988,502	0.02%
Terex Corp.	40,408	1,867,658	0.04%
Terreno Realty Corp. REIT	59,532	3,520,722	0.07%
Tetra Tech, Inc.	165,426	6,590,572	0.13%
TETRA Technologies, Inc.	68,317	244,575	0.00%
Texas Capital Bancshares, Inc.	28,670	2,241,994	0.05%
Texas Roadhouse, Inc. Class A	41,117	7,418,740	0.15%
TFS Financial Corp.	31,097	390,578	0.01%
TG Therapeutics, Inc.	89,692	2,699,729	0.05%
Theravance Biopharma, Inc.	21,096	198,513	0.00%
Thermon Group Holdings, Inc.	18,957	545,393	0.01%
Thor Industries, Inc.	30,428	2,912,264	0.06%
Thryv Holdings, Inc.	22,418	331,786	0.01%
Tidewater, Inc.	6,946	380,016	0.01%
Tilray Brands, Inc.	560,885	745,977	0.02%
Tilray Brands, Inc. (XTSE)	107,717	142,304	0.00%
Timken Co.	41,106	2,933,735	0.06%
Tiptree, Inc.	16,207	338,078	0.01%
Titan International, Inc.	30,129	204,576	0.00%
TKO Group Holdings, Inc. Class A	45,327	6,441,420	0.13%
Toll Brothers, Inc.	63,114	7,949,208	0.16%
Tompkins Financial Corp.	8,663	587,611	0.01%
Tootsie Roll Industries, Inc.	8,538	276,034	0.01%
TopBuild Corp.	18,439	5,740,798	0.12%
Topgolf Callaway Brands Corp.	83,477	656,129	0.01%
Tourmaline Bio, Inc.	6,783	137,559	0.00%
Towne Bank	45,788	1,559,539	0.03%
TPG RE Finance Trust, Inc. REIT	41,202	350,217	0.01%
TPG, Inc. Class A	46,892	2,946,693	0.06%
Transcat, Inc.	5,131	542,552	0.01%
TransMedics Group, Inc.	20,331	1,267,638	0.03%
Transocean Ltd.	449,125	1,684,219	0.03%
Travel + Leisure Co.	42,149	2,126,417	0.04%
Travere Therapeutics, Inc.	46,787	815,030	0.02%
TreeHouse Foods, Inc.	29,830	1,047,928	0.02%
Trex Co., Inc.	66,275	4,574,963	0.09%
Tri Pointe Homes, Inc.	60,529	2,194,782	0.04%
TriCo Bancshares	20,430	892,791	0.02%
TriMas Corp.	23,446	576,537	0.01%
TriNet Group, Inc.	19,849	1,801,694	0.04%
Trinity Industries, Inc.	50,748	1,781,255	0.04%
TripAdvisor, Inc.	66,237	978,320	0.02%
Triumph Financial, Inc.	14,246	1,294,676	0.03%
Triumph Group, Inc.	43,757	816,506	0.02%
Tronox Holdings plc	75,449	759,771	0.02%
Trump Media & Technology Group Corp.	48,687	1,660,227	0.03%
Trupanion, Inc.	19,710	950,022	0.02%
TrustCo Bank Corp. NY	12,567	418,607	0.01%
Trustmark Corp.	34,255	1,211,599	0.02%
TTM Technologies, Inc.	62,364	1,543,509	0.03%
Turning Point Brands, Inc.	11,171	671,377	0.01%
Tutor Perini Corp.	26,396	638,783	0.01%
Twist Bioscience Corp.	39,350	1,828,595	0.04%
Two Harbors Investment Corp. REIT	68,847	814,460	0.02%
TXNM Energy, Inc.	53,433	2,627,301	0.05%
Tyra Biosciences, Inc.	8,252	114,703	0.00%
Udemy, Inc.	53,607	441,186	0.01%
UFP Industries, Inc.	37,268	4,198,240	0.08%
UFP Technologies, Inc.	4,707	1,150,909	0.02%
UGI Corp.	132,504	3,740,588	0.08%
UiPath, Inc. Class A	256,390	3,258,717	0.07%
UL Solutions, Inc. Class A	37,781	1,884,516	0.04%
Ultra Clean Holdings, Inc.	28,125	1,011,094	0.02%
Ultragenyx Pharmaceutical, Inc.	54,887	2,309,096	0.05%
UMB Financial Corp.	29,138	3,288,515	0.07%
UMH Properties, Inc. REIT	48,256	911,073	0.02%
Under Armour, Inc. Class A	128,780	1,066,298	0.02%
Under Armour, Inc. Class C	90,851	677,748	0.01%
UniFirst Corp.	9,500	1,625,355	0.03%
United Bankshares, Inc.	85,577	3,213,416	0.06%
United Community Banks, Inc.	74,744	2,414,979	0.05%
United Fire Group, Inc.	11,344	322,737	0.01%
United Natural Foods, Inc.	34,545	943,424	0.02%
United Parks & Resorts, Inc.	19,550	1,098,515	0.02%
United States Cellular Corp.	8,942	560,842	0.01%
United States Lime & Minerals, Inc.	7,251	962,498	0.02%
United States Steel Corp.	137,642	4,678,452	0.09%
Uniti Group, Inc. REIT	146,312	804,716	0.02%
Unitil Corp.	8,976	486,409	0.01%
Unity Software, Inc.	169,993	3,819,743	0.08%
Universal Corp.	14,409	790,190	0.02%
Universal Display Corp.	27,372	4,001,786	0.08%
Universal Health Realty Income Trust REIT	7,297	271,521	0.01%
Universal Insurance Holdings, Inc.	15,150	319,059	0.01%
Universal Logistics Holdings, Inc.	5,758	264,523	0.01%
Universal Technical Institute, Inc.	25,796	663,215	0.01%
Univest Financial Corp.	18,491	545,669	0.01%
Unum Group	107,989	7,886,437	0.16%
Upbound Group, Inc.	29,184	851,297	0.02%
Upstart Holdings, Inc.	46,331	2,852,600	0.06%
Upwork, Inc.	79,915	1,306,610	0.03%
Uranium Energy Corp.	245,037	1,639,298	0.03%
Urban Edge Properties REIT	72,748	1,564,082	0.03%
Urban Outfitters, Inc.	36,746	2,016,620	0.04%
UroGen Pharma Ltd.	17,387	185,172	0.00%
US Foods Holding Corp.	142,727	9,628,363	0.19%
US Physical Therapy, Inc.	8,983	796,882	0.02%
USANA Health Sciences, Inc.	6,555	235,259	0.00%
Utz Brands, Inc.	44,001	689,056	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
UWM Holdings Corp.	49,434	290,178	0.01%
V2X, Inc.	7,882	376,996	0.01%
VAALCO Energy, Inc.	61,021	266,662	0.01%
Vail Resorts, Inc.	23,404	4,387,080	0.09%
Valaris Ltd.	39,964	1,768,007	0.04%
Valley National Bancorp	262,793	2,380,905	0.05%
Valmont Industries, Inc.	12,315	3,776,641	0.08%
Valvoline, Inc.	74,283	2,687,559	0.05%
Varex Imaging Corp.	22,788	332,477	0.01%
Varonis Systems, Inc. Class B	68,114	3,026,305	0.06%
Vaxcyte, Inc.	70,302	5,754,922	0.12%
Veeco Instruments, Inc.	37,428	1,003,070	0.02%
Vera Therapeutics, Inc. Class A	27,228	1,151,472	0.02%
Veracyte, Inc.	47,538	1,882,505	0.04%
Vericel Corp.	32,377	1,777,821	0.04%
Verint Systems, Inc.	43,513	1,194,432	0.02%
Veris Residential, Inc. REIT	53,437	888,657	0.02%
Veritex Holdings, Inc.	32,353	878,707	0.02%
Verra Mobility Corp. Class A	97,836	2,365,674	0.05%
Vertex, Inc. Class A	35,748	1,907,156	0.04%
Verve Therapeutics, Inc.	30,943	174,519	0.00%
Vestis Corp.	73,429	1,119,058	0.02%
VF Corp.	202,902	4,354,277	0.09%
Viad Corp.	13,322	566,318	0.01%
Viasat, Inc.	62,824	534,632	0.01%
Viavi Solutions, Inc.	135,903	1,372,620	0.03%
Vicor Corp.	15,211	734,996	0.01%
Victoria's Secret & Co.	44,842	1,857,356	0.04%
Victory Capital Holdings, Inc. Class A	25,018	1,637,678	0.03%
Viking Therapeutics, Inc.	60,966	2,453,272	0.05%
Vimeo, Inc.	89,799	574,714	0.01%
Viper Energy, Inc. Class A	64,485	3,164,279	0.06%
Vir Biotechnology, Inc.	54,483	399,905	0.01%
Viridian Therapeutics, Inc.	36,895	707,277	0.01%
Virtu Financial, Inc. Class A	50,207	1,791,386	0.04%
Virtus Investment Partners, Inc.	4,195	925,333	0.02%
Vishay Intertechnology, Inc.	78,306	1,326,504	0.03%
Visteon Corp.	16,665	1,478,519	0.03%
Vita Coco Co., Inc.	23,901	882,186	0.02%
Vital Energy, Inc.	14,518	448,897	0.01%
Vital Farms, Inc.	17,933	675,895	0.01%
Vitesse Energy, Inc.	13,326	333,150	0.01%
Vivid Seats, Inc. Class A	36,186	167,541	0.00%
Vontier Corp.	96,049	3,502,907	0.07%
Vornado Realty Trust REIT	98,673	4,148,213	0.08%
Voya Financial, Inc.	60,918	4,192,986	0.08%
VSE Corp.	10,240	973,824	0.02%
Wabash National Corp.	25,718	440,549	0.01%
WaFd, Inc.	50,358	1,623,542	0.03%
Walker & Dunlop, Inc.	21,087	2,049,867	0.04%
Warby Parker, Inc. Class A	50,861	1,231,345	0.02%
Warrior Met Coal, Inc.	31,891	1,729,768	0.03%
Washington Trust Bancorp, Inc.	12,594	394,822	0.01%
Watts Water Technologies, Inc. Class A	17,057	3,467,688	0.07%
WaVe Life Sciences Ltd.	62,329	771,010	0.02%
Wayfair, Inc. Class A	56,399	2,499,604	0.05%
Waystar Holding Corp.	26,004	954,347	0.02%
WD-40 Co.	8,235	1,998,470	0.04%
Weatherford International plc	44,748	3,205,299	0.06%
Weave Communications, Inc.	19,067	303,547	0.01%
Webster Financial Corp.	104,779	5,785,896	0.12%
Weis Markets, Inc.	11,108	752,234	0.02%
Wendy's Co.	108,006	1,760,498	0.04%
Werner Enterprises, Inc.	37,941	1,362,841	0.03%
WesBanco, Inc.	36,663	1,193,014	0.02%
WESCO International, Inc.	28,535	5,163,694	0.10%
Westamerica BanCorp	17,644	925,604	0.02%
Western Alliance Bancorp	65,519	5,473,457	0.11%
Western Union Co.	203,416	2,156,210	0.04%
Westrock Coffee Co.	28,501	182,976	0.00%
WEX, Inc.	25,267	4,429,810	0.09%
Whirlpool Corp.	33,580	3,844,238	0.08%
White Mountains Insurance Group Ltd.	1,570	3,053,744	0.06%
Whitestone REIT Class B	26,103	369,880	0.01%
Willis Lease Finance Corp.	1,819	377,533	0.01%
WillScot Holdings Corp.	115,383	3,859,561	0.08%
Wingstop, Inc.	18,306	5,202,565	0.11%
Winmark Corp.	1,905	748,798	0.02%
Winnebago Industries, Inc.	18,950	905,431	0.02%
Wintrust Financial Corp.	40,556	5,057,739	0.10%
WisdomTree, Inc.	72,805	764,453	0.02%
WK Kellogg Co.	42,660	767,453	0.02%
WNS Holdings Ltd.	24,420	1,157,264	0.02%
Wolfspeed, Inc.	76,279	508,018	0.01%
Wolverine World Wide, Inc.	48,966	1,087,045	0.02%
Woodward, Inc.	36,925	6,145,059	0.12%
Workiva, Inc. Class A	31,324	3,429,978	0.07%
World Acceptance Corp.	2,026	227,803	0.00%
World Kinect Corp.	34,468	948,215	0.02%
Worthington Enterprises, Inc.	20,405	818,445	0.02%
Worthington Steel, Inc.	20,774	661,029	0.01%
WSFS Financial Corp.	37,467	1,990,622	0.04%
Wyndham Hotels & Resorts, Inc.	49,045	4,943,246	0.10%
Xencor, Inc.	39,859	915,960	0.02%
Xenia Hotels & Resorts, Inc. REIT	69,205	1,028,386	0.02%
Xenon Pharmaceuticals, Inc.	40,147	1,573,762	0.03%
Xerox Holdings Corp.	73,516	619,740	0.01%
Xometry, Inc. Class A	24,763	1,056,390	0.02%
XPEL, Inc.	14,445	576,933	0.01%
XPO, Inc.	72,296	9,481,620	0.19%
Yelp, Inc. Class A	43,840	1,696,608	0.03%
YETI Holdings, Inc.	52,570	2,024,471	0.04%
Yext, Inc.	60,362	383,902	0.01%
Y-mAbs Therapeutics, Inc.	16,149	126,447	0.00%
York Water Co.	7,171	234,635	0.00%
Zeta Global Holdings Corp. Class A	117,173	2,107,942	0.04%
Ziff Davis, Inc.	27,867	1,514,293	0.03%
Zions Bancorp NA	89,895	4,876,804	0.10%
ZipRecruiter, Inc. Class A	38,193	276,517	0.01%
ZoomInfo Technologies, Inc. Class A	159,243	1,673,644	0.03%
Zuora, Inc. Class A	79,066	784,335	0.02%
Zurn Elkay Water Solutions Corp.	89,613	3,342,565	0.07%
Zymeworks, Inc.	26,279	384,725	0.01%
		3,129,624,147	**63.21%**
Total Equities		**4,931,416,187**	**99.61%**
Total Transferable Securities		**4,931,416,187**	**99.61%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2023: 0.07%)				
Futures (0.00%) (31 December 2023: 0.07%)				
TOPIX Index March 2025	11	¥304,378,658	13,593	0.00%
FTSE 100 Index March 2025	20	£1,634,392	2,140	0.00%
SPI 200 Index March 2025	8	AUD1,645,119	(9,609)	(0.00%)
Euro Stoxx 50 Index March 2025	23	€1,135,243	(13,060)	(0.00%)
Russell 2000 E-mini March 2025	123	$13,905,747	(69,477)	(0.00%)
			(76,413)	**(0.00%)**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(76,413)**	**(0.00%)**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (0.01%) (31 December 2023: 0.01%)							
Forward Currency Exchange Contracts (0.01%) (31 December 2023: 0.01%)							
USD	9,336,360	JPY	(1,446,105,000)	State Street Bank & Trust Co.	19/3/2025	54,036	0.00%
USD	4,591,071	AUD	(7,348,500)	State Street Bank & Trust Co.	19/3/2025	40,761	0.00%
USD	5,525,766	EUR	(5,293,640)	State Street Bank & Trust Co.	19/3/2025	26,052	0.00%
USD	529,204	AUD	(830,600)	State Street Bank & Trust Co.	19/3/2025	14,883	0.00%
USD	10,011,834	GBP	(7,988,920)	State Street Bank & Trust Co.	19/3/2025	12,197	0.00%
JPY	570,250,000	USD	(3,650,075)	JPMorgan Chase Bank	19/3/2025	10,271	0.00%
USD	1,256,579	AUD	(2,016,500)	BNP Paribas	19/3/2025	7,929	0.00%
USD	360,256	JPY	(54,950,000)	State Street Bank & Trust Co.	19/3/2025	7,540	0.00%
USD	1,382,364	EUR	(1,325,430)	State Street Bank & Trust Co.	19/3/2025	5,337	0.00%
USD	314,843	EUR	(298,440)	State Street Bank & Trust Co.	19/3/2025	4,786	0.00%
USD	2,605,583	JPY	(405,300,000)	BNP Paribas	19/3/2025	4,025	0.00%
JPY	54,490,000	USD	(349,200)	JPMorgan Chase Bank	19/3/2025	563	0.00%
GBP	407,775	USD	(509,868)	State Street Bank & Trust Co.	19/3/2025	540	0.00%
JPY	56,090,000	USD	(359,817)	State Street Bank & Trust Co.	19/3/2025	216	0.00%
JPY	81,840,000	USD	(525,397)	State Street Bank & Trust Co.	19/3/2025	(79)	(0.00%)
GBP	243,780	USD	(305,547)	State Street Bank & Trust Co.	19/3/2025	(410)	(0.00%)
AUD	204,950	USD	(127,651)	State Street Bank & Trust Co.	19/3/2025	(743)	(0.00%)
EUR	292,320	USD	(304,469)	State Street Bank & Trust Co.	19/3/2025	(769)	(0.00%)
AUD	412,850	USD	(256,648)	State Street Bank & Trust Co.	19/3/2025	(1,004)	(0.00%)
USD	2,542,882	GBP	(2,032,750)	BNP Paribas	19/3/2025	(1,487)	(0.00%)
AUD	416,300	USD	(260,369)	JPMorgan Chase Bank	19/3/2025	(2,589)	(0.00%)
EUR	199,440	USD	(210,438)	JPMorgan Chase Bank	19/3/2025	(3,234)	(0.00%)
EUR	249,750	USD	(263,111)	Toronto-Dominion Bank	19/3/2025	(3,639)	(0.00%)
AUD	416,550	USD	(262,711)	JPMorgan Chase Bank	19/3/2025	(4,776)	(0.00%)
GBP	251,025	USD	(319,710)	BNP Paribas	19/3/2025	(5,505)	(0.00%)
AUD	211,125	USD	(136,586)	State Street Bank & Trust Co.	19/3/2025	(5,854)	(0.00%)
AUD	420,500	USD	(267,722)	Toronto-Dominion Bank	19/3/2025	(7,342)	(0.00%)
AUD	328,850	USD	(211,954)	Deutsche Bank AG	19/3/2025	(8,325)	(0.00%)
GBP	499,230	USD	(635,730)	HSBC Bank	19/3/2025	(10,850)	(0.00%)
AUD	633,300	USD	(403,555)	JPMorgan Chase Bank	19/3/2025	(11,406)	(0.00%)
GBP	2,352,750	USD	(2,957,993)	JPMorgan Chase Bank	19/3/2025	(13,084)	(0.00%)
EUR	1,900,430	USD	(1,987,869)	JPMorgan Chase Bank	19/3/2025	(13,458)	(0.00%)
GBP	501,900	USD	(642,025)	State Street Bank & Trust Co.	19/3/2025	(13,803)	(0.00%)
JPY	54,430,000	USD	(364,780)	State Street Bank & Trust Co.	19/3/2025	(15,402)	(0.00%)
AUD	1,032,750	USD	(655,113)	BNP Paribas	19/3/2025	(15,617)	(0.00%)
GBP	1,911,300	USD	(2,409,511)	HSBC Bank	19/3/2025	(17,159)	(0.00%)
AUD	7,948,500	USD	(4,939,150)	JPMorgan Chase Bank	19/3/2025	(17,311)	(0.00%)
JPY	136,600,000	USD	(896,412)	Toronto-Dominion Bank	19/3/2025	(19,598)	(0.00%)
EUR	1,689,460	USD	(1,779,415)	HSBC Bank	19/3/2025	(24,187)	(0.00%)
EUR	1,319,268	USD	(1,399,451)	HSBC Bank	19/3/2025	(28,825)	(0.00%)
JPY	137,050,000	USD	(909,347)	Toronto-Dominion Bank	19/3/2025	(29,644)	(0.00%)
JPY	191,940,000	USD	(1,263,871)	BNP Paribas	19/3/2025	(31,838)	(0.00%)
GBP	4,857,311	USD	(6,191,959)	Royal Bank of Canada	19/3/2025	(112,120)	(0.00%)
JPY	379,049,770	USD	(2,546,168)	Deutsche Bank AG	19/3/2025	(113,107)	(0.01%)
						(344,029)	**(0.01%)**
Total OTC Financial Derivative Instruments						**(344,029)**	**(0.01%)**
Total Investments						**4,930,995,745**	**99.60%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**19,751,717**	**0.40%**
Net Assets	**4,950,747,462**	**100.00%**

Analysis of Total Assets		US Dollars ($)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	4,838,885,708	97.60%
(b)	Transferable securities dealt in on another regulated market	92,187,129	1.86%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	343,350	0.01%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	15,733	0.00%
(e)	Total OTC Financial Derivative Instruments	189,136	0.00%
(f)	Other assets	26,379,629	0.53%
Total Assets		4,958,000,685	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	4,931,416,187	3,834,637,018
Financial Derivative Instruments	3,17	204,869	3,166,183
Cash	3	6,078,819	61,409,834
Unrealised Appreciation on Spot Currency Contracts		5,708	—
Receivables:			
Interest and Dividends		6,734,631	6,526,564
Capital Shares Issued		11,792,268	12,190,006
Investments Sold		340,315	548,270
Margin Cash Due from Broker	3	1,277,888	1,120,871
Cash Collateral		150,000	—
Other Receivables		—	4,365
Total Current Assets		**4,958,000,685**	**3,919,603,111**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	625,311	236,488
Bank Overdraft		—	28,821
Unrealised Depreciation on Spot Currency Contracts		—	244
Payables and Other Liabilities:			
Investments Purchased		35,015	35,027
Income Distribution Payable		1,999,379	1,787,312
Capital Shares Redeemed		3,372,456	8,284,107
Management Fees Payable	12	1,221,062	883,917
Total Current Liabilities		**7,253,223**	**11,255,916**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**4,950,747,462**	**3,908,347,195**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
US ($) Equivalent	$920,787,853	$711,399,208	$490,469,685
Net Assets	€889,204,830	€644,004,185	€459,564,013
Number of Shares Outstanding	2,576,109	2,149,535	1,716,213
Net Asset Value Per Share[1]	**€345.17**	**€299.60**	**€267.78**
EUR Dist			
US ($) Equivalent	$128,534,047	$196,877,000	$177,760,574
Net Assets	€124,125,329	€178,225,686	€166,559,454
Number of Shares Outstanding	797,429	1,298,245	1,333,734
Net Asset Value Per Share[1]	**€155.66**	**€137.28**	**€124.88**
Investor EUR			
US ($) Equivalent	$120,782,653	$100,680,573	$82,459,248
Net Assets	€116,639,808	€91,142,511	€77,263,293
Number of Shares Outstanding	325,146	292,716	277,630
Net Asset Value Per Share[1]	**€358.73**	**€311.37**	**€278.30**
Institutional Plus EUR Acc			
US ($) Equivalent	$712,528,226	$653,688,788	$570,821,047
Net Assets	€688,088,508	€591,761,012	€534,852,243
Number of Shares Outstanding	2,445,369	2,424,135	2,452,624
Net Asset Value Per Share[1]	**€281.38**	**€244.11**	**€218.07**
GBP Acc			
US ($) Equivalent	$1,518,779,864	$1,286,545,154	$1,100,656,880
Net Assets	£1,212,745,721	£1,009,213,351	£915,002,832
Number of Shares Outstanding	2,707,903	2,477,364	2,454,396
Net Asset Value Per Share[1]	**£447.85**	**£407.37**	**£372.80**
GBP Dist			
US ($) Equivalent	$350,476,852	$235,749,987	$209,026,460
Net Assets	£279,855,766	£184,930,963	£173,768,780
Number of Shares Outstanding	776,726	555,322	560,231
Net Asset Value Per Share[1]	**£360.30**	**£333.02**	**£310.17**
Institutional Plus GBP Acc			
US ($) Equivalent	$643,918,148	$217,679,965	$50,099,550
Net Assets	£514,168,641	£170,756,173	£41,648,974
Number of Shares Outstanding	1,984,502	724,908	193,305
Net Asset Value Per Share[1]	**£259.09**	**£235.56**	**£215.46**
Institutional Plus GBP Dist			
US ($) Equivalent	$224,377,398	$190,880,874	$163,050,233
Net Assets	£179,165,352	£149,733,980	£135,547,624
Number of Shares Outstanding	811,790	734,034	713,431
Net Asset Value Per Share[1]	**£220.70**	**£203.99**	**£189.99**
USD Acc			
Net Assets	$330,562,421	$314,845,646	$280,988,831
Number of Shares Outstanding	888,903	914,376	945,027
Net Asset Value Per Share[1]	**$371.88**	**$344.33**	**$297.33**

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

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		2,226,291	1,535,433
Dividend Income		93,491,763	80,336,121
Securities Lending Income		3,251,401	5,073,575
Other Income		6,871	—
Net Gain on Financial Instruments		254,659,096	448,839,836
Total Investment Income		**353,635,422**	**535,784,965**
Expenses			
Management Fees	12	12,043,979	9,741,074
Transaction Fees and Commissions		682,067	504,127
Other Expenses		—	1,206
Total Expenses		**12,726,046**	**10,246,407**
Finance Costs			
Interest Expense		31,404	21,544
Distribution	6	10,952,618	10,577,425
Total Finance Costs		**10,984,022**	**10,598,969**
Net Investment Income		**329,925,354**	**514,939,589**
Taxation	5	(15,926,739)	(13,917,547)
Net Increase in Net Assets		**313,998,615**	**501,022,042**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	313,998,615	501,022,042
Capital Transactions		
Subscriptions	2,172,589,050	1,286,698,334
Redemptions	(1,444,187,398)	(1,004,705,689)
Total Capital Transactions	728,401,652	281,992,645
Total Increase for the Year	1,042,400,267	783,014,687
Net Assets		
Beginning of Year	3,908,347,195	3,125,332,508
End of Year	**4,950,747,462**	**3,908,347,195**

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

Vanguard Global Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks posted strong gains for the period, with the United States performing particularly well.
- In this environment, the fund's benchmark index returned 18.67% for the 12 months.
- Ten of the index's 11 industry sectors produced positive returns, with six posting double-digit gains. Information technology – the largest sector in the index – contributed the most to returns, followed by financials, communication services and consumer discretionary. Materials slightly detracted.
- US stocks, which accounted for more than two-thirds of the index, outperformed the benchmark as a whole. Among the largest markets in the index, only France and Switzerland detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: MSCI World Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
EUR Acc	26.50%	12.90%	11.55%
Benchmark	26.60	12.98	11.67
Tracking Difference*	-0.10		
Investor EUR	26.50%	12.90%	11.53%
Benchmark	26.60	12.98	11.67
Tracking Difference*	-0.10		
Institutional Plus EUR Acc	26.59%	12.98%	11.65%
Benchmark	26.60	12.98	11.67
Tracking Difference*	-0.01		
EUR Hedged Acc	19.68%	10.26%	8.88%
Benchmark	19.89	10.43	9.03
Tracking Difference*	-0.21		
Institutional Plus GBP Acc	20.79%	12.42%	11.46%
Benchmark	20.79	12.42	11.46
Tracking Difference*	—		
Institutional Plus GBP Dist	—	—	5.16%
Benchmark	—	—	5.17
Tracking Difference*	—		
USD Acc	18.58%	11.09%	9.83%
Benchmark	18.67	11.17	9.95
Tracking Difference*	-0.09		
USD Dist	18.58%	11.09%	10.22%
Benchmark	18.67	11.17	10.32
Tracking Difference*	-0.09		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
Investor USD	18.58%	11.09%	9.80%
Benchmark	18.67	11.17	9.95
Tracking Difference*	-0.09		
Institutional Plus USD Acc	18.66%	11.17%	9.92%
Benchmark	18.67	11.17	9.95
Tracking Difference*	-0.01		
Institutional Plus USD Dist	18.66%	—	17.15%
Benchmark	18.67	—	17.16
Tracking Difference*	-0.01		

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

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

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

[1] Since-inception returns: Institutional Plus GBP Acc, 14 December 2017; USD Dist, 8 March 2018; Institutional Plus USD Dist, 26 March 2020; Institutional Plus GBP Dist, 7 October 2024.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Shares	Cost US Dollars ($)
Apple, Inc.	467,734	91,384,592
Microsoft Corp.	207,353	85,184,442
NVIDIA Corp.	78,925	69,285,658
Amazon.com, Inc.	311,220	55,311,695
Meta Platforms, Inc. Class A	63,053	30,433,124
Alphabet, Inc. Class A	168,319	23,950,352
Spotify Technology SA	43,618	20,996,833
Broadcom, Inc.	24,771	18,472,421
Eli Lilly & Co.	23,472	18,294,950
Visa, Inc. Class A	62,254	18,264,930
Alphabet, Inc. Class C	122,486	17,602,103
Berkshire Hathaway, Inc. Class B	42,397	17,560,330
Tesla, Inc.	87,989	16,468,091
JPMorgan Chase & Co.	76,466	14,512,679
UnitedHealth Group, Inc.	25,864	12,669,030
Exxon Mobil Corp.	111,516	12,119,190
Novo Nordisk A/S Class B	92,591	11,747,118
ASML Holding NV	11,466	10,848,342
Procter & Gamble Co.	66,462	10,700,371
MicroStrategy, Inc. Class A	14,968	10,585,494

Sales	Shares	Proceeds US Dollars ($)
Apple, Inc.	412,482	83,572,595
NVIDIA Corp.	474,108	66,816,743
Microsoft Corp.	125,822	55,267,591
Amazon.com, Inc.	160,617	30,389,155
Meta Platforms, Inc. Class A	48,338	24,566,369
Alphabet, Inc. Class C	122,841	21,544,923
Alphabet, Inc. Class A	118,196	20,706,076
Broadcom, Inc.	35,118	13,653,669
JPMorgan Chase & Co.	61,675	12,987,745
Eli Lilly & Co.	14,137	12,371,420
Exxon Mobil Corp.	101,343	11,741,478
Tesla, Inc.	50,345	10,721,483
Berkshire Hathaway, Inc. Class B	22,102	9,483,438
Novo Nordisk A/S Class B	66,093	8,937,378
UnitedHealth Group, Inc.	16,120	8,518,045
Wells Fargo & Co.	124,961	7,793,339
ASML Holding NV	7,899	7,577,287
Mastercard, Inc. Class A	16,183	7,566,809
Danaher Corp.	28,110	7,292,919
Visa, Inc. Class A	25,592	6,968,441

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

Financial Statements
Statement of Investments
31 December 2024

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 98.90% (31 December 2023: 98.15%)			
Equities 98.90% (31 December 2023: 98.15%)			
Australia 1.68% (31 December 2023: 2.01%)			
ANZ Group Holdings Ltd.	851,886	15,053,286	0.07%
APA Group	380,494	1,642,012	0.01%
Aristocrat Leisure Ltd.	164,704	6,971,112	0.03%
ASX Ltd.	57,034	2,298,144	0.01%
BHP Group Ltd.	1,437,582	35,202,618	0.17%
BlueScope Steel Ltd.	123,660	1,430,983	0.01%
Brambles Ltd.	401,653	4,784,669	0.02%
CAR Group Ltd.	102,884	2,295,134	0.01%
Cochlear Ltd.	18,698	3,355,902	0.02%
Coles Group Ltd.	385,744	4,511,563	0.02%
Commonwealth Bank of Australia	476,652	45,226,997	0.22%
Computershare Ltd.	149,695	3,146,610	0.02%
CSL Ltd.	138,478	24,142,289	0.12%
Endeavour Group Ltd.	382,791	995,421	0.00%
Fortescue Ltd.	476,440	5,383,527	0.03%
Goodman Group REIT	494,164	10,904,472	0.05%
GPT Group REIT	590,119	1,596,676	0.01%
Insurance Australia Group Ltd.	636,621	3,334,626	0.02%
James Hardie Industries plc	119,881	3,716,412	0.02%
Lottery Corp., Ltd.	657,043	2,009,632	0.01%
Macquarie Group Ltd.	102,525	14,069,976	0.07%
Medibank Pvt Ltd.	844,350	1,981,333	0.01%
Mineral Resources Ltd.	52,361	1,110,361	0.01%
Mirvac Group REIT	1,150,220	1,335,298	0.01%
National Australia Bank Ltd.	862,208	19,805,318	0.10%
Northern Star Resources Ltd.	328,808	3,143,298	0.02%
Orica Ltd.	130,922	1,343,981	0.01%
Origin Energy Ltd.	458,187	3,092,182	0.01%
Pro Medicus Ltd.	15,175	2,350,028	0.01%
Qantas Airways Ltd.	232,855	1,293,224	0.01%
QBE Insurance Group Ltd.	437,926	5,205,924	0.03%
Ramsay Health Care Ltd.	55,119	1,178,744	0.01%
REA Group Ltd.	15,827	2,286,272	0.01%
Reece Ltd.	53,897	746,828	0.00%
Rio Tinto Ltd.	107,830	7,841,975	0.04%
Santos Ltd.	930,801	3,849,720	0.02%
Scentre Group REIT	1,506,143	3,198,572	0.02%
Seek Ltd.	108,370	1,514,386	0.01%
SGH Ltd.	60,357	1,723,132	0.01%
Sonic Healthcare Ltd.	137,060	2,292,087	0.01%
South32 Ltd.	1,307,915	2,753,305	0.01%
Stockland REIT	724,968	2,154,547	0.01%
Suncorp Group Ltd.	368,147	4,333,105	0.02%
Telstra Group Ltd.	1,165,076	2,892,641	0.01%
Transurban Group	846,031	7,013,951	0.03%
Treasury Wine Estates Ltd.	246,996	1,732,669	0.01%
Vicinity Ltd. REIT	1,040,825	1,353,296	0.01%
Washington H Soul Pattinson & Co., Ltd.	71,665	1,518,389	0.01%
Wesfarmers Ltd.	326,879	14,476,751	0.07%
Westpac Banking Corp.	985,541	19,721,589	0.10%
WiseTech Global Ltd.	53,038	3,975,426	0.02%
Woodside Energy Group Ltd.	529,372	8,062,912	0.04%
Woolworths Group Ltd.	340,660	6,430,939	0.03%
Xero Ltd.	41,975	4,380,675	0.02%
		338,164,919	**1.68%**
Austria 0.04% (31 December 2023: 0.05%)			
Erste Group Bank AG	97,796	6,041,634	0.03%
OMV AG	44,653	1,726,534	0.01%
Verbund AG	17,880	1,296,032	0.00%
		9,064,200	**0.04%**
Belgium 0.23% (31 December 2023: 0.25%)			
Ageas SA	48,706	2,365,404	0.01%
Anheuser-Busch InBev SA	258,296	12,905,211	0.06%
Argenx SE	17,263	10,725,502	0.05%
D'ieteren Group	6,675	1,110,752	0.01%
Elia Group SA	7,684	591,985	0.00%
Groupe Bruxelles Lambert NV	24,825	1,697,900	0.01%
KBC Group NV	65,373	5,045,891	0.02%
Lotus Bakeries NV	119	1,328,360	0.01%
Sofina SA	3,234	731,379	0.00%
Syensqo SA	22,307	1,629,858	0.01%
UCB SA	36,516	7,267,528	0.04%
Warehouses de Pauw CVA REIT	53,967	1,061,774	0.01%
		46,461,544	**0.23%**
Canada 3.03% (31 December 2023: 3.22%)			
Agnico Eagle Mines Ltd.	143,837	11,247,329	0.06%
Air Canada	50,958	788,712	0.00%
Alimentation Couche-Tard, Inc.	211,994	11,750,912	0.06%
AltaGas Ltd.	90,514	2,107,084	0.01%
ARC Resources Ltd.	179,399	3,251,934	0.02%
Bank of Montreal	209,856	20,362,540	0.10%
Bank of Nova Scotia	351,680	18,875,107	0.09%
Barrick Gold Corp.	494,448	7,663,222	0.04%
BCE, Inc.	19,776	458,167	0.00%
Brookfield Asset Management Ltd. Class A	102,300	5,545,340	0.03%
Brookfield Corp.	389,147	22,355,253	0.11%
Brookfield Renewable Corp.	43,166	1,193,972	0.01%
CAE, Inc.	97,917	2,485,030	0.01%
Cameco Corp.	127,424	6,548,398	0.03%
Canadian Apartment Properties REIT	20,544	608,949	0.00%
Canadian Imperial Bank of Commerce	265,502	16,786,328	0.08%
Canadian National Railway Co.	154,320	15,662,697	0.08%
Canadian Natural Resources Ltd.	592,777	18,291,923	0.09%
Canadian Pacific Kansas City Ltd.	263,237	19,049,998	0.09%
Canadian Tire Corp., Ltd. Class A	14,547	1,529,549	0.01%
Canadian Utilities Ltd. Class A	41,871	1,014,605	0.01%
CCL Industries, Inc. Class B	44,537	2,290,023	0.01%
Cenovus Energy, Inc.	375,583	5,690,414	0.03%
CGI, Inc.	55,847	6,107,368	0.03%
Constellation Software, Inc.	5,668	17,517,557	0.09%
Constellation Software, Inc. - Warrants 31/3/2040	5,382	—	0.00%
Descartes Systems Group, Inc.	25,498	2,896,936	0.01%
Dollarama, Inc.	81,923	7,990,654	0.04%
Element Fleet Management Corp.	120,007	2,424,839	0.01%
Emera, Inc.	85,552	3,196,154	0.02%
Empire Co., Ltd.	38,629	1,178,853	0.01%
Enbridge, Inc.	620,909	26,339,632	0.13%
Fairfax Financial Holdings Ltd.	5,847	8,130,997	0.04%
First Quantum Minerals Ltd.	200,480	2,583,017	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
FirstService Corp.	11,058	2,002,081	0.01%
Fortis, Inc.	141,427	5,873,616	0.03%
Franco-Nevada Corp.	55,732	6,545,855	0.03%
George Weston Ltd.	16,058	2,495,901	0.01%
GFL Environmental, Inc.	64,436	2,870,991	0.01%
Gildan Activewear, Inc. Class A	43,873	2,063,697	0.01%
Great-West Lifeco, Inc.	83,449	2,765,967	0.01%
Hydro One Ltd.	95,848	2,950,348	0.01%
iA Financial Corp., Inc.	27,671	2,565,080	0.01%
IGM Financial, Inc.	22,135	706,590	0.00%
Imperial Oil Ltd.	49,471	3,047,306	0.02%
Intact Financial Corp.	49,804	9,063,552	0.05%
Ivanhoe Mines Ltd. Class A	223,191	2,647,503	0.01%
Keyera Corp.	62,704	1,916,610	0.01%
Kinross Gold Corp.	362,117	3,361,328	0.02%
Loblaw Cos Ltd.	42,317	5,566,060	0.03%
Lundin Mining Corp.	205,580	1,768,200	0.01%
Magna International, Inc.	80,509	3,363,218	0.02%
Manulife Financial Corp.	505,028	15,506,909	0.08%
MEG Energy Corp.	79,645	1,306,927	0.01%
Metro, Inc.	60,609	3,799,125	0.02%
National Bank of Canada	94,894	8,646,162	0.04%
Nutrien Ltd.	136,925	6,123,638	0.03%
Onex Corp.	18,748	1,463,653	0.01%
Open Text Corp.	78,021	2,206,852	0.01%
Pan American Silver Corp.	111,988	2,264,366	0.01%
Parkland Corp.	42,925	970,304	0.01%
Pembina Pipeline Corp.	163,466	6,036,490	0.03%
Power Corp. of Canada	157,948	4,924,481	0.02%
Quebecor, Inc. Class B	43,872	960,901	0.00%
RB Global, Inc.	54,643	4,929,344	0.02%
Restaurant Brands International, Inc.	89,609	5,837,482	0.03%
Rogers Communications, Inc. Class B	105,068	3,228,310	0.02%
Royal Bank of Canada	404,092	48,697,834	0.24%
Saputo, Inc.	64,682	1,123,907	0.01%
Shopify, Inc. Class A	347,371	36,951,946	0.18%
Stantec, Inc.	32,378	2,539,001	0.01%
Sun Life Financial, Inc.	163,574	9,707,301	0.05%
Suncor Energy, Inc.	358,776	12,799,886	0.06%
TC Energy Corp.	297,977	13,879,488	0.07%
Teck Resources Ltd. Class B	134,009	5,430,430	0.03%
TELUS Corp.	142,689	1,933,673	0.01%
TFI International, Inc.	23,000	3,106,327	0.02%
Thomson Reuters Corp.	44,276	7,105,956	0.04%
TMX Group Ltd.	84,460	2,600,395	0.01%
Toromont Industries Ltd.	24,351	1,924,105	0.01%
Toronto-Dominion Bank	496,874	26,439,833	0.13%
Tourmaline Oil Corp.	96,922	4,482,861	0.02%
Waste Connections, Inc.	73,008	12,524,694	0.06%
West Fraser Timber Co., Ltd.	15,843	1,372,024	0.01%
Wheaton Precious Metals Corp.	132,472	7,452,586	0.04%
WSP Global, Inc.	36,411	6,404,204	0.03%
		610,178,791	**3.03%**
Denmark 0.66% (31 December 2023: 0.88%)			
AP Moller-Maersk A/S Class B	2,088	3,451,683	0.02%
Carlsberg A/S Class B	25,829	2,474,729	0.01%
Coloplast A/S Class B	34,683	3,786,349	0.02%
Danske Bank A/S	200,854	5,681,232	0.03%
Demant A/S	30,427	1,116,254	0.00%
DSV A/S	58,357	12,390,004	0.06%
Genmab A/S	17,858	3,700,992	0.02%
Novo Nordisk A/S Class B	919,621	79,708,319	0.40%
Novonesis (Novozymes) B Class B	99,291	5,621,104	0.03%
Orsted A/S	45,252	2,037,144	0.01%
Pandora A/S	23,465	4,291,186	0.02%
ROCKWOOL A/S Class B	3,032	1,074,437	0.00%
Tryg A/S	94,626	1,990,646	0.01%
Vestas Wind Systems A/S	284,412	3,873,463	0.02%
Zealand Pharma A/S	18,439	1,831,969	0.01%
		133,029,511	**0.66%**
Finland 0.22% (31 December 2023: 0.22%)			
Elisa OYJ	43,497	1,882,720	0.01%
Fortum OYJ	112,661	1,576,666	0.01%
Kesko OYJ Class B	82,266	1,548,690	0.01%
Kone OYJ Class B	93,656	4,558,097	0.02%
Metso OYJ	190,675	1,773,047	0.01%
Neste OYJ	114,560	1,438,351	0.01%
Nokia OYJ	1,551,049	6,865,322	0.03%
Nordea Bank Abp	887,112	9,645,347	0.05%
Orion OYJ Class B	28,370	1,256,754	0.00%
Sampo OYJ Class A	134,854	5,499,075	0.03%
Stora Enso OYJ Class R	175,918	1,770,261	0.01%
UPM-Kymmene OYJ	156,513	4,304,558	0.02%
Wartsila OYJ Abp	141,477	2,506,605	0.01%
		44,625,493	**0.22%**
France 2.53% (31 December 2023: 3.18%)			
Accor SA	56,353	2,744,950	0.01%
Aeroports de Paris SA	10,637	1,230,332	0.01%
Air Liquide SA	61,692	10,024,374	0.05%
Air Liquide SA (Prime De Fidelite)	103,108	16,754,087	0.08%
Airbus SE	169,173	27,114,150	0.13%
Alstom SA	99,358	2,218,205	0.01%
Amundi SA	18,259	1,213,842	0.01%
ArcelorMittal SA	139,930	3,250,051	0.02%
Arkema SA	13,246	1,008,829	0.00%
AXA SA	492,075	17,487,538	0.09%
BioMerieux	11,317	1,212,891	0.01%
BNP Paribas SA	292,162	17,916,049	0.09%
Bollore SE	190,284	1,170,412	0.01%
Bouygues SA	58,755	1,736,396	0.01%
Bureau Veritas SA	94,685	2,876,679	0.01%
Capgemini SE	44,335	7,260,491	0.04%
Carrefour SA	142,119	2,020,565	0.01%
Cie de Saint-Gobain SA	130,301	11,563,217	0.06%
Cie Generale des Etablissements Michelin SCA	193,282	6,364,564	0.03%
Covivio SA REIT	12,117	611,799	0.00%
Credit Agricole SA	289,586	3,985,223	0.02%
Danone SA	185,095	12,481,281	0.06%
Dassault Aviation SA	6,410	1,308,926	0.01%
Dassault Systemes SE	195,532	6,782,858	0.03%
Edenred SE	66,660	2,191,589	0.01%
Eiffage SA	21,441	1,880,967	0.01%
Engie SA	185,017	2,933,168	0.01%
Engie SA (Prime De Fidelite)	331,849	5,260,970	0.03%
EssilorLuxottica SA	85,297	20,809,380	0.10%
Eurazeo SA	8,728	650,273	0.00%
Eurazeo SE	3,741	278,720	0.00%
Eurofins Scientific SE	40,682	2,077,243	0.01%
Euronext NV	22,081	2,476,266	0.01%
Gecina SA REIT	12,319	1,153,810	0.01%
Getlink SE	84,367	1,345,812	0.01%
Hermes International SCA	8,999	21,637,474	0.11%
Ipsen SA	10,312	1,182,063	0.01%
Kering SA	21,937	5,412,031	0.03%
Klepierre SA REIT	58,477	1,683,372	0.01%
La Francaise des Jeux SACA	28,914	1,114,383	0.01%
Legrand SA	73,326	7,140,370	0.04%
L'Oreal SA	25,550	9,044,334	0.04%
L'Oreal SA (Prime De Fidelite)	42,841	15,165,100	0.07%
LVMH Moet Hennessy Louis Vuitton SE	78,413	51,600,478	0.26%
Orange SA	519,447	5,178,780	0.03%
Pernod Ricard SA	58,289	6,579,050	0.03%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Publicis Groupe SA	65,154	6,949,098	0.03%
Renault SA	57,190	2,786,312	0.01%
Rexel SA	64,205	1,635,513	0.01%
Safran SA	102,033	22,409,462	0.11%
Sanofi SA	325,152	31,561,779	0.16%
Sartorius Stedim Biotech	8,726	1,705,050	0.01%
Schneider Electric SE	155,329	38,747,122	0.19%
SEB SA	3,346	303,169	0.00%
SEB SA (Prime De Fidelite)	3,636	329,444	0.00%
Societe Generale SA	212,045	5,963,592	0.03%
Sodexo SA	2,388	196,709	0.00%
Sodexo SA - PF	16,728	1,377,953	0.01%
Sodexo SA (XPAR)	8,192	674,808	0.00%
STMicroelectronics NV	187,625	4,716,285	0.02%
Teleperformance SE	14,155	1,218,332	0.01%
Thales SA	26,546	3,811,264	0.02%
TotalEnergies SE	616,882	34,091,758	0.17%
Unibail-Rodamco-Westfield REIT	35,161	2,647,678	0.01%
Veolia Environnement SA	200,712	5,634,468	0.03%
Vinci SA	142,095	14,675,681	0.07%
		508,568,819	**2.53%**
Germany 2.11% (31 December 2023: 2.26%)			
Adidas AG	45,909	11,257,181	0.05%
Allianz SE	112,572	34,492,561	0.17%
BASF SE	257,252	11,310,683	0.06%
Bayer AG	276,296	5,525,822	0.03%
Bayerische Motoren Werke AG	74,359	6,081,361	0.03%
Bayerische Motoren Werke AG - Preference Shares	17,840	1,337,468	0.01%
Bechtle AG	22,006	708,682	0.00%
Beiersdorf AG	27,614	3,545,693	0.02%
Brenntag SE	34,240	2,052,165	0.01%
Carl Zeiss Meditec AG	10,839	510,907	0.00%
Commerzbank AG	280,354	4,565,071	0.02%
Continental AG	32,676	2,193,249	0.01%
Covestro AG	48,123	2,881,051	0.01%
CTS Eventim AG & Co. KGaA	16,954	1,433,437	0.01%
Daimler Truck Holding AG	140,216	5,350,387	0.03%
Delivery Hero SE Class A	56,039	1,573,730	0.01%
Deutsche Bank AG	537,095	9,254,533	0.05%
Deutsche Boerse AG	53,002	12,206,106	0.06%
Deutsche Lufthansa AG	157,319	1,006,094	0.00%
Deutsche Post AG	293,349	10,321,863	0.05%
Deutsche Telekom AG	994,034	29,737,118	0.15%
Dr Ing hc F Porsche AG - Preference Shares	32,071	1,940,100	0.01%
E.ON SE	628,757	7,321,371	0.04%
Evonik Industries AG	80,163	1,388,737	0.01%
Fresenius Medical Care AG	61,636	2,818,471	0.01%
Fresenius SE & Co. KGaA	123,898	4,303,061	0.02%
GEA Group AG	40,744	2,017,546	0.01%
Hannover Rueck SE	17,148	4,286,480	0.02%
Heidelberg Materials AG	37,772	4,666,170	0.02%
Henkel AG & Co. KGaA	29,758	2,292,592	0.01%
Henkel AG & Co. KGaA - Preference Shares	46,425	4,071,790	0.02%
Infineon Technologies AG	376,965	12,256,904	0.06%
Knorr-Bremse AG	19,347	1,409,379	0.01%
LEG Immobilien SE	22,194	1,879,918	0.01%
Mercedes-Benz Group AG	215,699	12,016,570	0.06%
Merck KGaA	36,139	5,235,329	0.03%
MTU Aero Engines AG	14,782	4,928,777	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	37,889	19,110,910	0.09%
Nemetschek SE	16,082	1,558,712	0.01%
Porsche Automobil Holding SE - Preference Shares	46,665	1,756,490	0.01%
Puma SE	29,279	1,344,924	0.01%
QIAGEN NV	62,702	2,794,822	0.01%
Rational AG	1,423	1,214,178	0.01%
Rheinmetall AG	12,684	8,072,330	0.04%
RWE AG	177,550	5,300,483	0.03%
SAP SE	297,628	72,826,193	0.36%
Sartorius AG - Preference Shares	7,658	1,706,506	0.01%
Scout24 SE	20,528	1,808,949	0.01%
Siemens AG	216,189	42,211,741	0.21%
Siemens Energy AG	180,512	9,417,038	0.05%
Siemens Healthineers AG	83,529	4,428,507	0.02%
Symrise AG Class A	38,022	4,041,513	0.02%
Talanx AG	20,472	1,741,478	0.01%
Volkswagen AG - Preference Shares	57,048	5,259,878	0.03%
Vonovia SE	215,621	6,546,439	0.03%
Zalando SE	70,064	2,349,936	0.01%
		423,669,384	**2.11%**
Hong Kong 0.45% (31 December 2023: 0.57%)			
AIA Group Ltd.	3,049,677	22,103,234	0.11%
BOC Hong Kong Holdings Ltd.	1,075,323	3,453,847	0.02%
CK Asset Holdings Ltd.	547,124	2,246,829	0.01%
CK Hutchison Holdings Ltd.	783,569	4,186,190	0.02%
CK Infrastructure Holdings Ltd.	169,829	1,262,576	0.01%
CLP Holdings Ltd.	475,160	3,994,355	0.02%
Futu Holdings Ltd. ADR	16,992	1,359,190	0.01%
Galaxy Entertainment Group Ltd.	626,050	2,659,601	0.01%
Hang Seng Bank Ltd.	222,790	2,740,438	0.01%
Henderson Land Development Co., Ltd.	390,447	1,186,227	0.00%
HKT Trust & HKT Ltd.	1,075,481	1,329,130	0.01%
Hong Kong & China Gas Co., Ltd.	3,277,229	2,619,944	0.01%
Hong Kong Exchanges & Clearing Ltd.	346,238	13,140,013	0.06%
Hongkong Land Holdings Ltd.	334,137	1,486,910	0.01%
Jardine Matheson Holdings Ltd.	48,466	1,985,652	0.01%
Link REIT	757,846	3,204,866	0.02%
MTR Corp., Ltd.	406,928	1,419,647	0.01%
Power Assets Holdings Ltd.	416,449	2,905,726	0.01%
Sands China Ltd.	729,218	1,961,992	0.01%
Sino Land Co., Ltd.	1,207,285	1,220,037	0.01%
SITC International Holdings Co., Ltd.	348,000	927,349	0.00%
Sun Hung Kai Properties Ltd.	394,133	3,787,618	0.02%
Swire Pacific Ltd. Class A	105,507	956,876	0.00%
Techtronic Industries Co., Ltd.	399,102	5,266,249	0.03%
WH Group Ltd.	2,531,905	1,958,914	0.01%
Wharf Holdings Ltd.	323,000	908,547	0.00%
Wharf Real Estate Investment Co., Ltd.	514,046	1,314,240	0.01%
		91,586,197	**0.45%**
Ireland 0.06% (31 December 2023: 0.14%)			
AIB Group plc	520,869	2,874,788	0.01%
Bank of Ireland Group plc	280,325	2,556,175	0.01%
Kerry Group plc Class A	45,500	4,393,497	0.02%
Kingspan Group plc	41,943	3,059,783	0.02%
		12,884,243	**0.06%**
Israel 0.22% (31 December 2023: 0.19%)			
Azrieli Group Ltd.	12,099	999,160	0.00%
Bank Hapoalim BM	373,668	4,514,392	0.02%
Bank Leumi Le-Israel BM	439,544	5,229,435	0.03%
Check Point Software Technologies Ltd.	24,627	4,597,861	0.02%
CyberArk Software Ltd.	12,202	4,065,096	0.02%
Elbit Systems Ltd.	6,569	1,718,128	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Global-e Online Ltd.	26,776	1,460,095	0.01%
ICL Group Ltd.	243,363	1,202,238	0.01%
Israel Discount Bank Ltd. Class A	373,810	2,556,597	0.01%
Mizrahi Tefahot Bank Ltd.	47,501	2,054,577	0.01%
Monday.com Ltd.	11,253	2,649,406	0.01%
Nice Ltd.	18,019	3,072,030	0.02%
Teva Pharmaceutical Industries Ltd. ADR	314,667	6,935,261	0.03%
Wix.com Ltd.	15,181	3,257,084	0.02%
		44,311,360	**0.22%**
Italy 0.64% (31 December 2023: 0.69%)			
Amplifon SpA	33,586	864,241	0.00%
Banco BPM SpA	337,093	2,726,855	0.01%
BPER Banca SpA	272,306	1,729,622	0.01%
Davide Campari-Milano NV	171,677	1,069,829	0.01%
DiaSorin SpA	5,951	613,515	0.00%
Enel SpA	2,299,260	16,394,765	0.08%
Eni SpA	663,984	9,000,101	0.04%
Ferrari NV	36,369	15,531,025	0.08%
FinecoBank Banca Fineco SpA	182,875	3,179,473	0.02%
Generali	266,222	7,517,599	0.04%
Infrastrutture Wireless Italiane SpA	94,024	955,607	0.00%
Intesa Sanpaolo SpA	4,164,068	16,656,840	0.08%
Leonardo SpA	122,132	3,279,307	0.02%
Mediobanca Banca di Credito Finanziario SpA	137,476	2,003,666	0.01%
Moncler SpA	63,079	3,329,927	0.02%
Nexi SpA	94,895	526,694	0.00%
Poste Italiane SpA	141,998	2,002,670	0.01%
Prysmian SpA	82,491	5,266,962	0.03%
Recordati Industria Chimica e Farmaceutica SpA	31,480	1,649,435	0.01%
Snam SpA	573,031	2,537,859	0.01%
Stellantis NV	541,337	7,057,381	0.04%
Telecom Italia SpA	3,181,425	812,391	0.00%
Tenaris SA	113,505	2,123,847	0.01%
Terna - Rete Elettrica Nazionale	400,171	3,157,553	0.02%
UniCredit SpA	416,533	16,616,600	0.08%
Unipol Gruppo SpA	116,525	1,451,559	0.01%
		128,055,323	**0.64%**
Japan 5.30% (31 December 2023: 5.93%)			
Advantest Corp.	218,800	12,805,564	0.06%
Aeon Co., Ltd.	179,944	4,230,676	0.02%
AGC, Inc.	53,888	1,585,849	0.01%
Aisin Corp.	160,314	1,813,172	0.01%
Ajinomoto Co., Inc.	131,174	5,385,179	0.03%
ANA Holdings, Inc.	45,300	825,955	0.00%
Asahi Group Holdings Ltd.	402,018	4,238,635	0.02%
Asahi Kasei Corp.	375,885	2,612,970	0.01%
Asics Corp.	188,700	3,734,137	0.02%
Astellas Pharma, Inc.	501,706	4,898,625	0.02%
Bandai Namco Holdings, Inc.	175,515	4,220,356	0.02%
Bridgestone Corp.	161,014	5,470,952	0.03%
Brother Industries Ltd.	56,167	964,052	0.00%
Canon, Inc.	269,409	8,847,161	0.04%
Capcom Co., Ltd.	106,800	2,360,799	0.01%
Central Japan Railway Co.	228,685	4,314,400	0.02%
Chiba Bank Ltd.	144,929	1,127,359	0.01%
Chubu Electric Power Co., Inc.	191,049	2,012,482	0.01%
Chugai Pharmaceutical Co., Ltd.	195,930	8,725,592	0.04%
Concordia Financial Group Ltd.	284,975	1,579,548	0.01%
Dai Nippon Printing Co., Ltd.	105,432	1,488,969	0.01%
Daifuku Co., Ltd.	90,500	1,900,293	0.01%
Dai-ichi Life Holdings, Inc.	255,085	6,873,791	0.03%
Daiichi Sankyo Co., Ltd.	496,428	13,746,848	0.07%
Daikin Industries Ltd.	76,044	9,028,894	0.04%
Daito Trust Construction Co., Ltd.	15,138	1,692,863	0.01%
Daiwa House Industry Co., Ltd.	162,477	5,022,355	0.02%
Daiwa Securities Group, Inc.	395,689	2,638,598	0.01%
Denso Corp.	547,904	7,720,370	0.04%
Dentsu Group, Inc.	55,485	1,345,818	0.01%
Disco Corp.	25,700	6,987,535	0.03%
East Japan Railway Co.	262,167	4,662,489	0.02%
Eisai Co., Ltd.	71,507	1,969,673	0.01%
ENEOS Holdings, Inc.	799,368	4,202,836	0.02%
FANUC Corp.	267,750	7,112,855	0.04%
Fast Retailing Co., Ltd.	53,897	18,457,219	0.09%
Fuji Electric Co., Ltd.	38,608	2,102,362	0.01%
FUJIFILM Holdings Corp.	321,750	6,774,438	0.03%
Fujikura Ltd.	70,400	2,933,184	0.01%
Fujitsu Ltd.	468,700	8,348,980	0.04%
Hankyu Hanshin Holdings, Inc.	69,307	1,815,582	0.01%
Hikari Tsushin, Inc.	3,984	874,067	0.00%
Hitachi Construction Machinery Co., Ltd.	30,010	671,578	0.00%
Hitachi Ltd.	1,314,685	32,934,047	0.16%
Honda Motor Co., Ltd.	1,291,587	12,615,080	0.06%
Hoshizaki Corp.	29,938	1,193,253	0.01%
Hoya Corp.	97,899	12,343,272	0.06%
Hulic Co., Ltd.	102,727	895,495	0.00%
Idemitsu Kosan Co., Ltd.	287,870	1,896,726	0.01%
Inpex Corp.	251,915	3,158,555	0.02%
Isuzu Motors Ltd.	161,888	2,223,436	0.01%
ITOCHU Corp.	334,412	16,665,276	0.08%
Japan Airlines Co., Ltd.	48,270	765,545	0.00%
Japan Exchange Group, Inc.	288,958	3,254,363	0.02%
Japan Post Bank Co., Ltd.	419,581	3,989,971	0.02%
Japan Post Holdings Co., Ltd.	546,230	5,180,426	0.03%
Japan Post Insurance Co., Ltd.	50,889	941,298	0.00%
Japan Real Estate Investment Corp. REIT	1,810	1,242,676	0.01%
Japan Tobacco, Inc.	344,751	8,950,013	0.04%
JFE Holdings, Inc.	165,431	1,873,151	0.01%
Kajima Corp.	120,760	2,213,728	0.01%
Kansai Electric Power Co., Inc.	263,305	2,937,804	0.01%
Kao Corp.	130,110	5,288,513	0.03%
Kawasaki Kisen Kaisha Ltd.	109,200	1,566,502	0.01%
KDDI Corp.	431,351	13,838,583	0.07%
Keyence Corp.	55,792	22,943,732	0.11%
Kikkoman Corp.	203,700	2,284,431	0.01%
Kirin Holdings Co., Ltd.	219,737	2,864,858	0.01%
Kobe Bussan Co., Ltd.	40,100	877,730	0.00%
Kokusai Electric Corp.	39,200	535,022	0.00%
Komatsu Ltd.	244,909	6,778,787	0.03%
Konami Group Corp.	26,764	2,520,407	0.01%
Kubota Corp.	280,650	3,284,012	0.02%
Kyocera Corp.	369,852	3,707,698	0.02%
Kyowa Kirin Co., Ltd.	65,684	992,825	0.00%
Lasertec Corp.	23,900	2,309,249	0.01%
LY Corp.	809,579	2,160,457	0.01%
M3, Inc.	130,652	1,161,370	0.01%
Makita Corp.	69,980	2,156,485	0.01%
Marubeni Corp.	391,180	5,955,066	0.03%
MatsukiyoCocokara & Co.	105,700	1,550,258	0.01%
McDonald's Holdings Co. Japan Ltd.	28,233	1,112,002	0.01%
MEIJI Holdings Co., Ltd.	71,574	1,457,803	0.01%
MINEBEA MITSUMI, Inc.	108,791	1,778,687	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Mitsubishi Chemical Group Corp.	387,748	1,973,034	0.01%
Mitsubishi Corp.	943,515	15,633,196	0.08%
Mitsubishi Electric Corp.	545,601	9,328,263	0.05%
Mitsubishi Estate Co., Ltd.	295,114	4,132,084	0.02%
Mitsubishi HC Capital, Inc.	241,403	1,600,547	0.01%
Mitsubishi Heavy Industries Ltd.	903,000	12,772,773	0.06%
Mitsubishi UFJ Financial Group, Inc.	3,150,854	37,009,904	0.18%
Mitsui & Co., Ltd.	716,004	15,084,559	0.07%
Mitsui Chemicals, Inc.	53,238	1,175,464	0.01%
Mitsui Fudosan Co., Ltd.	783,606	6,332,270	0.03%
Mitsui OSK Lines Ltd.	93,000	3,259,379	0.02%
Mizuho Financial Group, Inc.	695,366	17,136,374	0.09%
MonotaRO Co., Ltd.	71,500	1,215,627	0.01%
MS&AD Insurance Group Holdings, Inc.	358,275	7,862,627	0.04%
Murata Manufacturing Co., Ltd.	477,355	7,774,180	0.04%
NEC Corp.	69,463	6,064,090	0.03%
Nexon Co., Ltd.	101,032	1,527,759	0.01%
Nidec Corp.	245,924	4,467,505	0.02%
Nintendo Co., Ltd.	292,180	17,222,929	0.09%
Nippon Building Fund, Inc. REIT	1,910	1,487,554	0.01%
Nippon Paint Holdings Co., Ltd.	283,543	1,846,566	0.01%
Nippon Sanso Holdings Corp.	50,872	1,432,029	0.01%
Nippon Steel Corp.	246,875	4,998,449	0.02%
Nippon Telegraph & Telephone Corp.	8,594,150	8,640,085	0.04%
Nippon Yusen KK	124,118	4,164,382	0.02%
Nissan Motor Co., Ltd.	557,269	1,702,018	0.01%
Nissin Foods Holdings Co., Ltd.	54,648	1,329,341	0.01%
Nitori Holdings Co., Ltd.	23,266	2,758,729	0.01%
Nitto Denko Corp.	207,785	3,543,292	0.02%
Nomura Holdings, Inc.	870,570	5,158,831	0.03%
Nomura Research Institute Ltd.	110,413	3,273,188	0.02%
NTT Data Group Corp.	184,635	3,559,710	0.02%
Obayashi Corp.	199,039	2,650,729	0.01%
Obic Co., Ltd.	88,515	2,643,172	0.01%
Olympus Corp.	347,860	5,246,896	0.03%
Omron Corp.	52,794	1,798,207	0.01%
Ono Pharmaceutical Co., Ltd.	105,310	1,095,248	0.01%
Oracle Corp. Japan	11,165	1,076,645	0.01%
Oriental Land Co., Ltd.	318,435	6,933,600	0.03%
ORIX Corp.	331,123	7,180,372	0.04%
Osaka Gas Co., Ltd.	95,512	2,102,771	0.01%
Otsuka Corp.	70,324	1,614,910	0.01%
Otsuka Holdings Co., Ltd.	128,563	7,035,135	0.03%
Pan Pacific International Holdings Corp.	115,172	3,162,906	0.02%
Panasonic Holdings Corp.	674,053	7,046,762	0.03%
Rakuten Group, Inc.	454,306	2,482,842	0.01%
Recruit Holdings Co., Ltd.	398,027	28,226,081	0.14%
Renesas Electronics Corp.	483,391	6,294,602	0.03%
Resona Holdings, Inc.	611,576	4,453,733	0.02%
Ricoh Co., Ltd.	152,510	1,757,902	0.01%
SBI Holdings, Inc.	73,960	1,873,942	0.01%
SCREEN Holdings Co., Ltd.	22,900	1,382,801	0.01%
SCSK Corp.	50,600	1,072,465	0.01%
Secom Co., Ltd.	116,844	3,991,699	0.02%
Seiko Epson Corp.	80,160	1,466,659	0.01%
Sekisui Chemical Co., Ltd.	90,198	1,558,205	0.01%
Sekisui House Ltd.	173,699	4,180,005	0.02%
Seven & i Holdings Co., Ltd.	632,927	10,015,840	0.05%
SG Holdings Co., Ltd.	77,500	742,651	0.00%
Shimadzu Corp.	71,690	2,034,927	0.01%
Shimano, Inc.	22,002	2,994,546	0.01%
Shin-Etsu Chemical Co., Ltd.	507,165	17,090,518	0.08%
Shionogi & Co., Ltd.	223,302	3,152,883	0.02%
Shiseido Co., Ltd.	114,641	2,032,624	0.01%
Shizuoka Financial Group, Inc.	137,821	1,126,439	0.01%
SMC Corp.	15,772	6,240,156	0.03%
SoftBank Corp.	8,260,180	10,453,995	0.05%
SoftBank Group Corp.	269,472	15,748,920	0.08%
Sompo Holdings, Inc.	255,278	6,690,571	0.03%
Sony Group Corp.	1,767,475	37,888,924	0.19%
Subaru Corp.	177,382	3,183,982	0.02%
Sumitomo Corp.	307,991	6,717,951	0.03%
Sumitomo Electric Industries Ltd.	209,108	3,796,702	0.02%
Sumitomo Metal Mining Co., Ltd.	75,146	1,727,555	0.01%
Sumitomo Mitsui Financial Group, Inc.	1,061,345	25,419,334	0.13%
Sumitomo Mitsui Trust Group, Inc.	190,760	4,481,331	0.02%
Sumitomo Realty & Development Co., Ltd.	83,977	2,639,644	0.01%
Suntory Beverage & Food Ltd.	44,145	1,408,112	0.01%
Suzuki Motor Corp.	436,912	4,976,282	0.02%
Sysmex Corp.	146,475	2,718,213	0.01%
T&D Holdings, Inc.	143,239	2,648,135	0.01%
Taisei Corp.	44,064	1,861,421	0.01%
Takeda Pharmaceutical Co., Ltd.	452,332	12,033,597	0.06%
TDK Corp.	565,295	7,454,657	0.04%
Terumo Corp.	391,304	7,623,905	0.04%
TIS, Inc.	53,200	1,265,006	0.01%
Toho Co., Ltd.	30,007	1,175,001	0.01%
Tokio Marine Holdings, Inc.	536,451	19,551,994	0.10%
Tokyo Electric Power Co. Holdings, Inc.	395,231	1,194,545	0.01%
Tokyo Electron Ltd.	127,111	19,560,827	0.10%
Tokyo Gas Co., Ltd.	97,463	2,710,062	0.01%
Tokyu Corp.	141,138	1,515,913	0.01%
TOPPAN Holdings, Inc.	71,843	1,924,072	0.01%
Toray Industries, Inc.	423,704	2,700,048	0.01%
TOTO Ltd.	42,540	1,029,936	0.01%
Toyota Industries Corp.	47,202	3,863,920	0.02%
Toyota Motor Corp.	2,915,770	58,367,348	0.29%
Toyota Tsusho Corp.	185,100	3,330,764	0.02%
Trend Micro, Inc.	36,601	1,995,169	0.01%
Unicharm Corp.	328,845	2,725,379	0.01%
West Japan Railway Co.	129,894	2,311,743	0.01%
Yakult Honsha Co., Ltd.	68,644	1,304,655	0.01%
Yamaha Motor Co., Ltd.	269,008	2,404,058	0.01%
Yaskawa Electric Corp.	70,285	1,818,841	0.01%
Yokogawa Electric Corp.	60,896	1,316,649	0.01%
Zensho Holdings Co., Ltd.	25,800	1,471,565	0.01%
ZOZO, Inc.	35,100	1,093,692	0.01%
		1,065,853,681	**5.30%**
Netherlands 1.05% (31 December 2023: 1.23%)			
ABN AMRO Bank NV GDR	133,643	2,060,587	0.01%
Adyen NV	6,160	9,166,163	0.05%
Aegon Ltd.	404,996	2,398,816	0.01%
AerCap Holdings NV	55,767	5,336,902	0.03%
Akzo Nobel NV	49,439	2,967,209	0.01%
ASM International NV	13,169	7,620,076	0.04%
ASML Holding NV	113,998	80,117,093	0.40%
ASR Nederland NV	46,040	2,182,535	0.01%
BE Semiconductor Industries NV	22,592	3,095,028	0.01%
Coca-Cola Europacific Partners plc	59,267	4,552,298	0.02%
CVC Capital Partners plc	53,292	1,173,209	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
DSM-Firmenich AG	53,998	5,464,007	0.03%
EXOR NV	29,830	2,735,218	0.01%
Heineken Holding NV	38,108	2,282,809	0.01%
Heineken NV	83,724	5,956,029	0.03%
IMCD NV	16,824	2,499,950	0.01%
ING Groep NV	934,157	14,635,545	0.07%
InPost SA	73,749	1,260,821	0.01%
JDE Peet's NV	32,486	556,057	0.00%
Koninklijke Ahold Delhaize NV	264,541	8,626,125	0.04%
Koninklijke KPN NV	1,116,941	4,065,422	0.02%
Koninklijke Philips NV	226,161	5,714,229	0.03%
NN Group NV	79,296	3,454,410	0.02%
Prosus NV	381,810	15,162,219	0.07%
Randstad NV	27,721	1,168,584	0.01%
Universal Music Group NV	239,093	6,120,197	0.03%
Wolters Kluwer NV	67,175	11,157,378	0.06%
		211,528,916	**1.05%**
New Zealand 0.05% (31 December 2023: 0.05%)			
Auckland International Airport Ltd.	457,429	2,229,588	0.01%
Fisher & Paykel Healthcare Corp., Ltd.	167,650	3,606,754	0.02%
Infratil Ltd.	243,925	1,721,903	0.01%
Mercury NZ Ltd.	201,079	659,029	0.00%
Meridian Energy Ltd.	374,033	1,238,452	0.01%
		9,455,726	**0.05%**
Norway 0.13% (31 December 2023: 0.18%)			
Aker BP A.S.A	92,768	1,810,868	0.01%
DNB Bank A.S.A	253,892	5,072,318	0.03%
Equinor A.S.A	239,260	5,591,058	0.03%
Gjensidige Forsikring A.S.A	42,644	754,705	0.00%
Kongsberg Gruppen A.S.A	24,846	2,800,203	0.01%
Mowi A.S.A	133,388	2,287,269	0.01%
Norsk Hydro A.S.A	388,288	2,138,134	0.01%
Orkla A.S.A	205,155	1,776,558	0.01%
Salmar A.S.A	18,088	860,814	0.00%
Telenor A.S.A	185,487	2,072,517	0.01%
Yara International A.S.A	50,954	1,349,519	0.01%
		26,513,963	**0.13%**
Portugal 0.04% (31 December 2023: 0.06%)			
EDP Renovaveis SA	94,081	978,106	0.01%
EDP SA	911,930	2,918,842	0.01%
Galp Energia SGPS SA	132,643	2,190,762	0.01%
Jeronimo Martins SGPS SA	85,777	1,638,767	0.01%
		7,726,477	**0.04%**
Singapore 0.38% (31 December 2023: 0.36%)			
CapitaLand Ascendas REIT	1,059,453	1,995,891	0.01%
CapitaLand Integrated Commercial Trust REIT	1,729,324	2,446,559	0.01%
CapitaLand Investment Ltd.	660,979	1,269,436	0.01%
DBS Group Holdings Ltd.	572,050	18,333,108	0.09%
Genting Singapore Ltd.	1,609,346	902,470	0.00%
Grab Holdings Ltd. Class A	568,503	2,683,334	0.01%
Keppel Ltd.	441,246	2,212,375	0.01%
Oversea-Chinese Banking Corp., Ltd.	971,267	11,882,749	0.06%
Sea Ltd. ADR	104,295	11,065,700	0.06%
Sembcorp Industries Ltd.	245,800	994,587	0.00%
Singapore Airlines Ltd.	432,227	2,040,421	0.01%
Singapore Exchange Ltd.	230,382	2,151,493	0.01%
Singapore Technologies Engineering Ltd.	369,672	1,262,771	0.01%
Singapore Telecommunications Ltd.	2,112,252	4,768,902	0.02%
United Overseas Bank Ltd.	354,729	9,446,785	0.05%
Wilmar International Ltd.	594,275	1,350,427	0.01%
Yangzijiang Shipbuilding Holdings Ltd.	703,900	1,542,780	0.01%
		76,349,788	**0.38%**
Spain 0.63% (31 December 2023: 0.70%)			
Acciona SA	6,800	765,400	0.00%
ACS Actividades de Construccion y Servicios SA	51,312	2,573,790	0.01%
Aena SME SA	21,929	4,482,457	0.02%
Amadeus IT Group SA	127,287	8,989,148	0.05%
Banco Bilbao Vizcaya Argentaria SA	1,633,313	15,986,126	0.08%
Banco de Sabadell SA	1,625,105	3,158,609	0.02%
Banco Santander SA	4,405,842	20,368,162	0.10%
CaixaBank SA	1,121,220	6,079,118	0.03%
Cellnex Telecom SA	155,242	4,904,577	0.03%
Endesa SA	85,913	1,847,760	0.01%
Ferrovial SE	125,413	5,272,526	0.03%
Grifols SA	84,543	800,855	0.00%
Iberdrola SA	1,739,748	23,960,070	0.12%
Industria de Diseno Textil SA	314,888	16,185,942	0.08%
Redeia Corp. SA	118,372	2,022,474	0.01%
Repsol SA	330,056	3,995,326	0.02%
Telefonica SA	1,108,147	4,517,653	0.02%
		125,909,993	**0.63%**
Sweden 0.82% (31 December 2023: 0.91%)			
AddTech AB Class B	71,095	1,938,033	0.01%
Alfa Laval AB	84,252	3,527,386	0.02%
Assa Abloy AB Class B	292,959	8,664,751	0.04%
Atlas Copco AB Class A	758,040	11,584,049	0.06%
Atlas Copco AB Class B	442,475	5,984,831	0.03%
Beijer Ref AB Class B	119,566	1,764,936	0.01%
Boliden AB	80,235	2,254,720	0.01%
Epiroc AB Class A	281,352	4,902,987	0.02%
EQT AB	105,111	2,911,915	0.01%
Essity AB Class B	168,338	4,505,061	0.02%
Evolution AB	44,648	3,446,009	0.02%
Fastighets AB Balder Class B	211,414	1,469,475	0.01%
Getinge AB Class B	60,437	993,039	0.00%
H&M Hennes & Mauritz AB Class B	168,811	2,277,957	0.01%
Hexagon AB Class B	583,880	5,580,264	0.03%
Holmen AB Class B	24,262	891,936	0.00%
Industrivarden AB Class A	33,031	1,044,508	0.01%
Industrivarden AB Class C	48,313	1,526,445	0.01%
Indutrade AB	83,025	2,081,401	0.01%
Investment AB Latour Class B	46,426	1,159,258	0.01%
Investor AB Class B	496,830	13,161,268	0.07%
L E Lundbergforetagen AB Class B	21,455	972,822	0.00%
Lifco AB Class B	71,510	2,074,902	0.01%
Nibe Industrier AB Class B	434,838	1,701,690	0.01%
Saab AB Class B	96,080	2,032,165	0.01%
Sagax AB Class B	62,862	1,286,909	0.01%
Sandvik AB	309,897	5,561,696	0.03%
Securitas AB Class B	150,675	1,866,860	0.01%
Skandinaviska Enskilda Banken AB Class A	462,983	6,346,021	0.03%
Skanska AB Class B	92,285	1,943,545	0.01%
SKF AB Class B	103,022	1,935,640	0.01%
Spotify Technology SA	43,618	19,513,821	0.10%
Svenska Cellulosa AB SCA Class B	181,444	2,306,384	0.01%
Svenska Handelsbanken AB Class A	408,101	4,217,945	0.02%
Swedbank AB Class A	246,805	4,876,126	0.02%
Swedish Orphan Biovitrum AB	61,052	1,753,776	0.01%
Tele2 AB Class B	146,527	1,448,793	0.01%
Telefonaktiebolaget LM Ericsson Class B	810,028	6,589,164	0.03%
Telia Co. AB	623,169	1,729,764	0.01%
Trelleborg AB Class B	55,012	1,884,973	0.01%
Volvo AB Class A	4	98	0.00%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Volvo AB Class B	509,273	12,380,092	0.06%
		164,093,415	**0.82%**
Switzerland 2.18% (31 December 2023: 2.63%)			
ABB Ltd.	447,053	24,206,224	0.12%
Adecco Group AG	52,115	1,285,839	0.01%
Alcon AG	144,323	12,246,553	0.06%
Avolta AG	21,499	862,095	0.00%
Bachem Holding AG Class B	9,493	606,505	0.00%
Baloise Holding AG	11,660	2,111,345	0.01%
Banque Cantonale Vaudoise	9,751	898,437	0.00%
Barry Callebaut AG	1,067	1,417,565	0.01%
BKW AG	5,703	945,203	0.01%
Chocoladefabriken Lindt & Spruengli AG	31	3,420,690	0.02%
Chocoladefabriken Lindt & Spruengli AG (XSWX)	289	3,211,288	0.02%
Cie Financiere Richemont SA Class A	152,072	23,140,115	0.12%
Clariant AG	61,234	681,767	0.00%
EMS-Chemie Holding AG	2,123	1,432,513	0.01%
Galderma Group AG	23,727	2,634,908	0.01%
Geberit AG	9,444	5,362,629	0.03%
Givaudan SA	2,546	11,141,998	0.06%
Helvetia Holding AG	11,323	1,866,655	0.01%
Holcim AG	150,310	14,489,469	0.07%
Julius Baer Group Ltd.	60,297	3,902,921	0.02%
Kuehne + Nagel International AG	14,274	3,272,979	0.02%
Logitech International SA	43,524	3,603,907	0.02%
Lonza Group AG	20,814	12,305,811	0.06%
Nestle SA	747,530	61,765,568	0.31%
Novartis AG	562,289	55,034,521	0.27%
Partners Group Holding AG	6,271	8,511,261	0.04%
Roche Holding AG	201,400	56,780,910	0.28%
Roche Holding AG (XSWX)	8,191	2,445,776	0.01%
Sandoz Group AG	119,261	4,891,510	0.02%
Schindler Holding AG	12,200	3,370,902	0.02%
Schindler Holding AG (XSWX)	5,606	1,531,018	0.01%
SGS SA	43,970	4,409,372	0.02%
SIG Group AG	93,051	1,835,864	0.01%
Sika AG	43,829	10,436,743	0.05%
Sonova Holding AG	14,760	4,825,807	0.02%
Straumann Holding AG	32,520	4,099,763	0.02%
Swatch Group AG	8,240	1,500,248	0.01%
Swiss Life Holding AG	8,284	6,395,019	0.03%
Swiss Prime Site AG	22,476	2,450,349	0.01%
Swiss Re AG	86,753	12,559,441	0.06%
Swisscom AG	7,694	4,283,170	0.02%
Temenos AG	17,505	1,238,147	0.01%
UBS Group AG	928,518	28,411,370	0.14%
VAT Group AG	7,779	2,942,501	0.01%
Zurich Insurance Group AG	40,953	24,348,112	0.12%
		439,114,788	**2.18%**
United Kingdom 3.59% (31 December 2023: 3.95%)			
3i Group plc	276,568	12,344,761	0.06%
Admiral Group plc	72,319	2,394,732	0.01%
Anglo American plc	359,234	10,635,746	0.05%
Antofagasta plc	115,709	2,304,132	0.01%
Ashtead Group plc	122,878	7,640,758	0.04%
Associated British Foods plc	89,104	2,279,862	0.01%
AstraZeneca plc	442,754	58,045,593	0.29%
Auto Trader Group plc	241,990	2,403,331	0.01%
Aviva plc	791,024	4,644,301	0.02%
BAE Systems plc	851,189	12,243,344	0.06%
Barclays plc	4,086,871	13,724,982	0.07%
Barratt Redrow plc	398,384	2,195,818	0.01%
Berkeley Group Holdings plc	27,718	1,353,847	0.01%
BP plc	4,584,908	22,566,605	0.11%
British American Tobacco plc	568,274	20,497,143	0.10%
BT Group plc	1,745,316	3,148,694	0.02%
Bunzl plc	92,944	3,836,645	0.02%
Centrica plc	1,375,345	2,301,236	0.01%
Coca-Cola HBC AG	67,417	2,306,711	0.01%
Compass Group plc	481,534	16,053,808	0.08%
CRH plc	196,775	18,205,623	0.09%
Croda International plc	37,143	1,574,631	0.01%
DCC plc	30,204	1,944,333	0.01%
Diageo plc	636,114	20,215,480	0.10%
Endeavour Mining plc	48,735	869,759	0.00%
Entain plc	188,674	1,623,821	0.01%
Experian plc	265,219	11,442,921	0.06%
Flutter Entertainment plc	50,602	13,078,087	0.06%
Glencore plc	2,925,858	12,949,793	0.06%
GSK plc	1,173,602	19,791,114	0.10%
Haleon plc	2,205,866	10,426,152	0.05%
Halma plc	110,608	3,724,950	0.02%
Hargreaves Lansdown plc	111,838	1,537,924	0.01%
Hikma Pharmaceuticals plc	52,054	1,299,285	0.01%
HSBC Holdings plc	5,181,847	50,963,968	0.25%
Imperial Brands plc	228,939	7,320,043	0.04%
Informa plc	380,341	3,803,091	0.02%
InterContinental Hotels Group plc	44,597	5,559,636	0.03%
Intertek Group plc	47,938	2,838,575	0.01%
J Sainsbury plc	501,102	1,717,059	0.01%
JD Sports Fashion plc	717,570	861,839	0.00%
Kingfisher plc	543,419	1,692,597	0.01%
Land Securities Group plc REIT	220,043	1,609,398	0.01%
Legal & General Group plc	1,737,478	5,000,488	0.02%
Lloyds Banking Group plc	17,190,302	11,793,659	0.06%
London Stock Exchange Group plc	135,363	19,131,304	0.10%
M&G plc	703,197	1,742,433	0.01%
Marks & Spencer Group plc	552,536	2,598,445	0.01%
Melrose Industries plc	397,434	2,756,519	0.01%
Mondi plc	133,132	1,987,475	0.01%
National Grid plc	1,390,228	16,540,654	0.08%
NatWest Group plc	1,991,631	10,029,655	0.05%
Next plc	33,472	3,981,593	0.02%
Pearson plc	156,248	2,508,682	0.01%
Persimmon plc	97,011	1,455,529	0.01%
Phoenix Group Holdings plc	203,274	1,298,360	0.01%
Prudential plc	765,313	6,105,505	0.03%
Reckitt Benckiser Group plc	197,257	11,939,669	0.06%
RELX plc	529,374	24,059,834	0.12%
Rentokil Initial plc	739,965	3,714,342	0.02%
Rio Tinto plc	318,200	18,821,801	0.09%
Rolls-Royce Holdings plc	2,442,274	17,391,790	0.09%
Sage Group plc	286,395	4,566,010	0.02%
Schroders plc	207,314	840,195	0.00%
Segro plc REIT	369,508	3,244,956	0.02%
Severn Trent plc	81,418	2,557,355	0.01%
Shell plc	1,765,064	54,733,617	0.27%
Smith & Nephew plc	254,312	3,157,612	0.02%
Smiths Group plc	105,848	2,278,776	0.01%
Smurfit WestRock plc	150,834	8,123,919	0.04%
Spirax Group plc	21,857	1,876,468	0.01%
SSE plc	303,146	6,089,747	0.03%
Standard Chartered plc	614,447	7,607,607	0.04%
Taylor Wimpey plc	1,082,089	1,654,709	0.01%
Tesco plc	1,982,265	9,143,374	0.05%
Unilever plc	703,622	40,077,711	0.20%
United Utilities Group plc	198,100	2,608,776	0.01%
Vodafone Group plc	6,312,699	5,399,814	0.03%
Whitbread plc	52,874	1,950,823	0.01%
Wise plc Class A	181,258	2,419,900	0.01%
WPP plc	311,591	3,228,817	0.02%
		722,390,051	**3.59%**

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
United States 72.86% (31 December 2023: 68.49%)			
3M Co.	156,844	20,246,992	0.10%
A O Smith Corp.	36,011	2,456,310	0.01%
Abbott Laboratories	496,094	56,113,192	0.28%
AbbVie, Inc.	503,894	89,541,964	0.45%
Accenture plc Class A	177,555	62,462,073	0.31%
Adobe, Inc.	125,251	55,696,615	0.28%
Advanced Micro Devices, Inc.	461,274	55,717,286	0.28%
AECOM	38,833	4,148,141	0.02%
AES Corp.	211,402	2,720,744	0.01%
Aflac, Inc.	152,452	15,769,635	0.08%
Agilent Technologies, Inc.	79,674	10,703,405	0.05%
Air Products & Chemicals, Inc.	63,185	18,326,177	0.09%
Airbnb, Inc. Class A	126,319	16,599,580	0.08%
Akamai Technologies, Inc.	43,957	4,204,487	0.02%
Albemarle Corp.	34,504	2,970,104	0.01%
Albertsons Cos, Inc. Class A	103,446	2,031,679	0.01%
Alexandria Real Estate Equities, Inc. REIT	44,409	4,332,098	0.02%
Align Technology, Inc.	19,371	4,039,047	0.02%
Allegion plc	25,288	3,304,636	0.02%
Alliant Energy Corp.	74,041	4,378,785	0.02%
Allstate Corp.	75,387	14,533,860	0.07%
Ally Financial, Inc.	80,395	2,895,024	0.01%
Alnylam Pharmaceuticals, Inc.	36,386	8,561,990	0.04%
Alphabet, Inc. Class A	1,670,219	316,172,457	1.57%
Alphabet, Inc. Class C	1,431,237	272,564,774	1.35%
Altria Group, Inc.	485,525	25,388,102	0.13%
Amazon.com, Inc.	2,691,151	590,411,618	2.93%
Amcor plc	417,695	3,930,510	0.02%
Ameren Corp.	76,395	6,809,850	0.03%
American Electric Power Co., Inc.	151,902	14,009,921	0.07%
American Express Co.	162,106	48,111,440	0.24%
American Financial Group, Inc.	21,105	2,889,908	0.01%
American Homes 4 Rent REIT Class A	95,448	3,571,664	0.02%
American International Group, Inc.	182,430	13,280,904	0.07%
American Tower Corp. REIT	132,083	24,225,343	0.12%
American Water Works Co., Inc.	54,139	6,739,764	0.03%
Ameriprise Financial, Inc.	27,845	14,825,513	0.07%
AMETEK, Inc.	66,226	11,937,899	0.06%
Amgen, Inc.	152,758	39,814,845	0.20%
Amphenol Corp. Class A	342,179	23,764,332	0.12%
Analog Devices, Inc.	141,477	30,058,203	0.15%
Annaly Capital Management, Inc. REIT	146,090	2,673,447	0.01%
ANSYS, Inc.	24,288	8,193,071	0.04%
Aon plc Class A	55,686	20,000,184	0.10%
APA Corp.	110,340	2,547,751	0.01%
Apollo Global Management, Inc.	114,805	18,961,194	0.09%
Apple, Inc.	4,332,268	1,084,886,553	5.39%
Applied Materials, Inc.	236,124	38,400,846	0.19%
AppLovin Corp. Class A	59,064	19,126,695	0.10%
Aptiv plc	76,810	4,645,469	0.02%
Arch Capital Group Ltd.	107,793	9,954,684	0.05%
Archer-Daniels-Midland Co.	133,409	6,739,823	0.03%
Ares Management Corp. Class A	54,231	9,600,514	0.05%
Arista Networks, Inc.	303,724	33,570,614	0.17%
Arthur J Gallagher & Co.	71,084	20,177,193	0.10%
Aspen Technology, Inc.	8,764	2,187,757	0.01%
Assurant, Inc.	15,108	3,221,328	0.02%
AT&T, Inc.	2,044,530	46,553,948	0.23%
Atlassian Corp. Class A	46,281	11,263,870	0.06%
Atmos Energy Corp.	43,044	5,994,738	0.03%
Autodesk, Inc.	61,831	18,275,389	0.09%
Automatic Data Processing, Inc.	116,678	34,155,151	0.17%
AutoZone, Inc.	4,858	15,555,316	0.08%
AvalonBay Communities, Inc. REIT	40,075	8,815,298	0.04%
Avantor, Inc.	190,317	4,009,979	0.02%
Avery Dennison Corp.	22,417	4,194,893	0.02%
Axon Enterprise, Inc.	20,396	12,121,751	0.06%
Baker Hughes Co. Class A	282,325	11,580,971	0.06%
Ball Corp.	85,544	4,716,041	0.02%
Bank of America Corp.	1,988,626	87,400,113	0.43%
Bank of New York Mellon Corp.	208,512	16,019,977	0.08%
Baxter International, Inc.	142,946	4,168,305	0.02%
Becton Dickinson & Co.	81,932	18,587,913	0.09%
Bentley Systems, Inc. Class B	47,802	2,232,353	0.01%
Berkshire Hathaway, Inc. Class B	378,163	171,413,725	0.85%
Best Buy Co., Inc.	56,716	4,866,233	0.02%
Biogen, Inc.	40,378	6,174,604	0.03%
BioMarin Pharmaceutical, Inc.	55,064	3,619,357	0.02%
Bio-Rad Laboratories, Inc. Class A	4,751	1,560,751	0.01%
Bio-Techne Corp.	45,982	3,312,083	0.02%
Blackrock, Inc.	42,349	43,412,383	0.22%
Blackstone, Inc.	205,089	35,361,445	0.18%
Block, Inc. Class A	157,937	13,423,066	0.07%
Boeing Co.	207,859	36,791,043	0.18%
Booking Holdings, Inc.	9,546	47,428,537	0.24%
Booz Allen Hamilton Holding Corp. Class A	36,070	4,642,209	0.02%
Boston Scientific Corp.	418,903	37,416,416	0.19%
Bristol-Myers Squibb Co.	576,689	32,617,530	0.16%
Broadcom, Inc.	1,265,069	293,293,597	1.46%
Broadridge Financial Solutions, Inc.	34,171	7,725,721	0.04%
Brown & Brown, Inc.	67,076	6,843,094	0.03%
Brown-Forman Corp. Class B	54,973	2,087,875	0.01%
Builders FirstSource, Inc.	31,897	4,559,038	0.02%
Bunge Global SA	41,596	3,234,505	0.02%
Burlington Stores, Inc.	18,665	5,320,645	0.03%
BXP, Inc. REIT	42,820	3,184,095	0.02%
Cadence Design Systems, Inc.	77,947	23,419,956	0.12%
Camden Property Trust REIT	30,912	3,587,028	0.02%
Capital One Financial Corp.	107,708	19,206,491	0.10%
Cardinal Health, Inc.	67,797	8,018,351	0.04%
Carlisle Cos, Inc.	13,250	4,887,130	0.02%
Carlyle Group, Inc.	63,192	3,190,564	0.02%
CarMax, Inc.	45,931	3,755,319	0.02%
Carnival Corp.	293,555	7,315,391	0.04%
Carrier Global Corp.	229,074	15,636,591	0.08%
Carvana Co. Class A	32,339	6,576,459	0.03%
Caterpillar, Inc.	137,883	50,018,437	0.25%
Cboe Global Markets, Inc.	30,704	5,999,562	0.03%
CBRE Group, Inc. Class A	89,034	11,689,274	0.06%
CDW Corp.	37,605	6,544,774	0.03%
Celanese Corp. Class A	31,686	2,192,988	0.01%
Cencora, Inc.	51,098	11,480,699	0.06%
Centene Corp.	151,158	9,157,152	0.05%
CenterPoint Energy, Inc.	182,702	5,797,134	0.03%
CF Industries Holdings, Inc.	50,652	4,321,629	0.02%
CH Robinson Worldwide, Inc.	33,671	3,478,888	0.02%
Charles River Laboratories International, Inc.	14,900	2,750,540	0.01%
Charles Schwab Corp.	455,375	33,702,304	0.17%

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Charter Communications, Inc. Class A	26,411	9,052,898	0.04%
Cheniere Energy, Inc.	64,191	13,792,720	0.07%
Chevron Corp.	495,705	71,797,912	0.36%
Chipotle Mexican Grill, Inc. Class A	390,947	23,574,104	0.12%
Chubb Ltd.	109,480	30,249,324	0.15%
Church & Dwight Co., Inc.	69,164	7,242,162	0.04%
Cigna Group	79,598	21,980,192	0.11%
Cincinnati Financial Corp.	43,281	6,219,480	0.03%
Cintas Corp.	103,616	18,930,643	0.09%
Cisco Systems, Inc.	1,137,106	67,316,675	0.33%
Citigroup, Inc.	543,313	38,243,802	0.19%
Citizens Financial Group, Inc.	125,594	5,495,993	0.03%
Clorox Co.	36,289	5,893,696	0.03%
Cloudflare, Inc. Class A	86,427	9,306,459	0.05%
CME Group, Inc. Class A	102,049	23,698,839	0.12%
CMS Energy Corp.	84,784	5,650,854	0.03%
CNH Industrial NV	253,448	2,871,566	0.01%
Coca-Cola Co.	1,168,513	72,751,619	0.36%
Cognizant Technology Solutions Corp. Class A	139,866	10,755,695	0.05%
Coinbase Global, Inc. Class A	55,167	13,697,966	0.07%
Colgate-Palmolive Co.	222,930	20,266,566	0.10%
Comcast Corp. Class A	1,098,257	41,217,585	0.20%
Conagra Brands, Inc.	130,690	3,626,647	0.02%
ConocoPhillips	370,918	36,783,938	0.18%
Consolidated Edison, Inc.	97,905	8,736,063	0.04%
Constellation Brands, Inc. Class A	45,972	10,159,812	0.05%
Constellation Energy Corp.	88,829	19,871,936	0.10%
Cooper Cos, Inc.	57,804	5,313,922	0.03%
Copart, Inc.	248,949	14,287,183	0.07%
Corebridge Financial, Inc.	71,407	2,137,212	0.01%
Corning, Inc.	230,603	10,958,255	0.05%
Corpay, Inc.	18,561	6,281,414	0.03%
Corteva, Inc.	196,978	11,219,867	0.06%
CoStar Group, Inc.	116,440	8,335,940	0.04%
Costco Wholesale Corp.	126,361	115,780,793	0.58%
Coterra Energy, Inc.	211,680	5,406,307	0.03%
Crowdstrike Holdings, Inc. Class A	66,489	22,749,876	0.11%
Crown Castle, Inc. REIT	124,839	11,330,388	0.06%
Crown Holdings, Inc.	35,050	2,898,284	0.01%
CSX Corp.	557,343	17,985,459	0.09%
Cummins, Inc.	38,737	13,503,718	0.07%
CVS Health Corp.	357,870	16,064,784	0.08%
Danaher Corp.	184,118	42,264,287	0.21%
Darden Restaurants, Inc.	32,541	6,075,079	0.03%
Datadog, Inc. Class A	81,017	11,576,519	0.06%
DaVita, Inc.	12,317	1,842,007	0.01%
Dayforce, Inc.	43,131	3,133,036	0.02%
Deckers Outdoor Corp.	42,803	8,692,861	0.04%
Deere & Co.	73,601	31,184,744	0.15%
Dell Technologies, Inc. Class C	89,671	10,333,686	0.05%
Delta Air Lines, Inc.	42,591	2,576,755	0.01%
Devon Energy Corp.	178,327	5,836,643	0.03%
Dexcom, Inc.	116,449	9,056,239	0.05%
Diamondback Energy, Inc.	55,191	9,041,942	0.04%
Dick's Sporting Goods, Inc.	17,447	3,992,571	0.02%
Digital Realty Trust, Inc. REIT	93,690	16,614,048	0.08%
Discover Financial Services	70,550	12,221,376	0.06%
DocuSign, Inc. Class A	57,646	5,184,681	0.03%
Dollar General Corp.	64,100	4,860,062	0.02%
Dollar Tree, Inc.	60,500	4,533,870	0.02%
Dominion Energy, Inc.	241,308	12,996,849	0.06%
Domino's Pizza, Inc.	9,822	4,122,883	0.02%
DoorDash, Inc. Class A	88,308	14,813,667	0.07%
Dover Corp.	38,616	7,244,362	0.04%

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Dow, Inc.	201,147	8,072,029	0.04%
DR Horton, Inc.	83,812	11,718,594	0.06%
DraftKings, Inc. Class A	121,426	4,517,047	0.02%
DTE Energy Co.	59,862	7,228,336	0.04%
Duke Energy Corp.	219,584	23,657,980	0.12%
DuPont de Nemours, Inc.	117,959	8,994,374	0.04%
Dynatrace, Inc.	83,681	4,548,062	0.02%
Eastman Chemical Co.	29,567	2,700,058	0.01%
Eaton Corp. plc	113,681	37,727,313	0.19%
eBay, Inc.	137,750	8,533,612	0.04%
Ecolab, Inc.	72,648	17,022,879	0.08%
Edison International	111,489	8,901,282	0.04%
Edwards Lifesciences Corp.	168,843	12,499,447	0.06%
Electronic Arts, Inc.	71,461	10,454,744	0.05%
Elevance Health, Inc.	66,319	24,465,079	0.12%
Eli Lilly & Co.	230,155	177,679,660	0.88%
EMCOR Group, Inc.	13,143	5,965,608	0.03%
Emerson Electric Co.	164,746	20,416,972	0.10%
Enphase Energy, Inc.	40,182	2,759,700	0.01%
Entegris, Inc.	43,739	4,332,785	0.02%
Entergy Corp.	123,152	9,337,385	0.05%
EOG Resources, Inc.	161,870	19,842,025	0.10%
EPAM Systems, Inc.	15,398	3,600,360	0.02%
EQT Corp.	162,728	7,503,388	0.04%
Equifax, Inc.	34,822	8,874,387	0.04%
Equinix, Inc. REIT	26,824	25,292,081	0.13%
Equitable Holdings, Inc.	89,320	4,213,224	0.02%
Equity LifeStyle Properties, Inc. REIT	51,715	3,444,219	0.02%
Equity Residential REIT	98,807	7,090,390	0.04%
Erie Indemnity Co. Class A	7,372	3,038,960	0.02%
Essential Utilities, Inc.	76,867	2,791,809	0.01%
Essex Property Trust, Inc. REIT	18,518	5,285,778	0.03%
Estee Lauder Cos, Inc. Class A	67,937	5,093,916	0.03%
Everest Group Ltd.	12,628	4,577,145	0.02%
Evergy, Inc.	67,140	4,132,467	0.02%
Eversource Energy	102,694	5,897,716	0.03%
Exact Sciences Corp.	50,101	2,815,175	0.01%
Exelon Corp.	281,808	10,607,253	0.05%
Expand Energy Corp.	58,293	5,803,068	0.03%
Expedia Group, Inc.	34,790	6,482,421	0.03%
Expeditors International of Washington, Inc.	39,429	4,367,550	0.02%
Extra Space Storage, Inc. REIT	60,372	9,031,651	0.04%
Exxon Mobil Corp.	1,267,329	136,326,581	0.68%
F5, Inc.	15,997	4,022,766	0.02%
FactSet Research Systems, Inc.	11,146	5,353,201	0.03%
Fair Isaac Corp.	7,050	14,036,056	0.07%
Fastenal Co.	163,454	11,753,977	0.06%
FedEx Corp.	65,703	18,484,225	0.09%
Ferguson Enterprises, Inc.	56,177	9,750,642	0.05%
Fidelity National Financial, Inc.	74,454	4,179,848	0.02%
Fidelity National Information Services, Inc.	154,229	12,457,076	0.06%
Fifth Third Bancorp	191,229	8,085,162	0.04%
First Citizens BancShares, Inc. Class A	2,841	6,003,090	0.03%
First Solar, Inc.	28,372	5,000,281	0.02%
FirstEnergy Corp.	158,344	6,298,924	0.03%
Fiserv, Inc.	164,978	33,889,781	0.17%
Ford Motor Co.	1,107,136	10,960,646	0.05%
Fortinet, Inc.	187,018	17,669,461	0.09%
Fortive Corp.	96,429	7,232,175	0.04%
Fortune Brands Innovations, Inc.	36,706	2,508,121	0.01%
Fox Corp. Class A	57,038	2,770,906	0.01%
Fox Corp. Class B	41,797	1,911,795	0.01%

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Franklin Resources, Inc.	88,416	1,793,961	0.01%
Freeport-McMoRan, Inc.	405,650	15,447,152	0.08%
Gaming & Leisure Properties, Inc. REIT	79,329	3,820,485	0.02%
Garmin Ltd.	42,957	8,860,311	0.04%
Gartner, Inc.	21,623	10,475,695	0.05%
GE HealthCare Technologies, Inc.	128,833	10,072,164	0.05%
GE Vernova, Inc.	77,843	25,604,898	0.13%
Gen Digital, Inc.	154,319	4,225,254	0.02%
General Dynamics Corp.	67,018	17,658,573	0.09%
General Electric Co.	308,801	51,504,919	0.26%
General Mills, Inc.	159,242	10,154,862	0.05%
General Motors Co.	323,270	17,220,593	0.09%
Genuine Parts Co.	40,699	4,752,015	0.02%
Gilead Sciences, Inc.	353,593	32,661,385	0.16%
Global Payments, Inc.	72,323	8,104,515	0.04%
GoDaddy, Inc. Class A	39,845	7,864,208	0.04%
Goldman Sachs Group, Inc.	89,759	51,397,799	0.26%
Graco, Inc.	49,862	4,202,868	0.02%
Halliburton Co.	247,202	6,721,422	0.03%
Hartford Financial Services Group, Inc.	84,777	9,274,604	0.05%
HCA Healthcare, Inc.	54,685	16,413,703	0.08%
Healthpeak Properties, Inc. REIT	186,692	3,784,247	0.02%
HEICO Corp.	12,453	2,960,576	0.01%
HEICO Corp. Class A	22,302	4,149,956	0.02%
Henry Schein, Inc.	38,580	2,669,736	0.01%
Hershey Co.	42,116	7,132,345	0.04%
Hess Corp.	79,610	10,588,926	0.05%
Hewlett Packard Enterprise Co.	372,639	7,955,843	0.04%
HF Sinclair Corp.	45,491	1,594,460	0.01%
Hilton Worldwide Holdings, Inc.	70,804	17,499,917	0.09%
Hologic, Inc.	65,957	4,754,840	0.02%
Home Depot, Inc.	283,176	110,152,632	0.55%
Honeywell International, Inc.	185,313	41,860,354	0.21%
Hormel Foods Corp.	89,347	2,802,815	0.01%
Host Hotels & Resorts, Inc. REIT	206,622	3,620,017	0.02%
Howmet Aerospace, Inc.	110,994	12,139,414	0.06%
HP, Inc.	277,278	9,047,581	0.04%
Hubbell, Inc. Class B	15,668	6,563,169	0.03%
HubSpot, Inc.	13,759	9,586,858	0.05%
Humana, Inc.	34,522	8,758,577	0.04%
Huntington Bancshares, Inc.	404,127	6,575,146	0.03%
Huntington Ingalls Industries, Inc.	11,484	2,170,131	0.01%
Hyatt Hotels Corp. Class A	12,076	1,895,690	0.01%
IDEX Corp.	22,078	4,620,705	0.02%
IDEXX Laboratories, Inc.	23,894	9,878,735	0.05%
Illinois Tool Works, Inc.	85,281	21,623,850	0.11%
Illumina, Inc.	46,222	6,176,646	0.03%
Incyte Corp.	46,030	3,179,292	0.02%
Ingersoll Rand, Inc.	116,507	10,539,223	0.05%
Insulet Corp.	19,717	5,147,517	0.03%
Intel Corp.	1,223,784	24,536,869	0.12%
Intercontinental Exchange, Inc.	163,196	24,317,836	0.12%
International Business Machines Corp.	262,839	57,779,897	0.29%
International Flavors & Fragrances, Inc.	70,878	5,992,735	0.03%
International Paper Co.	97,046	5,223,016	0.03%
Interpublic Group of Cos, Inc.	111,973	3,137,483	0.02%
Intuit, Inc.	80,127	50,359,819	0.25%
Intuitive Surgical, Inc.	100,970	52,702,301	0.26%
Invitation Homes, Inc. REIT	155,009	4,955,638	0.02%
IQVIA Holdings, Inc.	52,349	10,287,102	0.05%
Iron Mountain, Inc. REIT	85,011	8,935,506	0.04%
J M Smucker Co.	28,598	3,149,212	0.02%
Jabil, Inc.	33,188	4,775,753	0.02%
Jack Henry & Associates, Inc.	20,898	3,663,419	0.02%
Jacobs Solutions, Inc.	34,216	4,571,942	0.02%
JB Hunt Transport Services, Inc.	22,130	3,776,706	0.02%
Johnson & Johnson	685,623	99,154,798	0.49%
Johnson Controls International plc	191,407	15,107,755	0.08%
JPMorgan Chase & Co.	810,993	194,403,132	0.97%
Juniper Networks, Inc.	92,427	3,461,391	0.02%
Kellanova	75,552	6,117,445	0.03%
Kenvue, Inc.	539,860	11,526,011	0.06%
Keurig Dr Pepper, Inc.	329,019	10,568,090	0.05%
KeyCorp	267,995	4,593,434	0.02%
Keysight Technologies, Inc.	49,022	7,874,404	0.04%
Kimberly-Clark Corp.	94,895	12,435,041	0.06%
Kimco Realty Corp. REIT	197,810	4,634,688	0.02%
Kinder Morgan, Inc.	565,329	15,490,015	0.08%
KKR & Co., Inc.	176,338	26,082,154	0.13%
KLA Corp.	37,718	23,766,866	0.12%
Knight-Swift Transportation Holdings, Inc. Class A	47,615	2,525,500	0.01%
Kraft Heinz Co.	259,945	7,982,911	0.04%
Kroger Co.	195,515	11,955,742	0.06%
L3Harris Technologies, Inc.	54,620	11,485,494	0.06%
Labcorp Holdings, Inc.	23,699	5,434,655	0.03%
Lam Research Corp.	372,200	26,884,006	0.13%
Lamb Weston Holdings, Inc.	42,746	2,856,715	0.01%
Las Vegas Sands Corp.	103,418	5,311,548	0.03%
Leidos Holdings, Inc.	36,060	5,194,804	0.03%
Lennar Corp. Class A	68,846	9,388,529	0.05%
Lennox International, Inc.	9,404	5,729,857	0.03%
Liberty Media Corp.-Liberty Formula One Class C	61,840	5,730,094	0.03%
Linde plc	135,613	56,777,095	0.28%
Live Nation Entertainment, Inc.	46,679	6,044,930	0.03%
LKQ Corp.	67,201	2,469,637	0.01%
Lockheed Martin Corp.	60,781	29,535,919	0.15%
Loews Corp.	53,963	4,570,126	0.02%
Lowe's Cos, Inc.	162,478	40,099,570	0.20%
LPL Financial Holdings, Inc.	21,691	7,082,328	0.04%
Lululemon Athletica, Inc.	31,280	11,961,785	0.06%
LyondellBasell Industries NV Class A	75,768	5,627,289	0.03%
M&T Bank Corp.	48,522	9,122,621	0.05%
Manhattan Associates, Inc.	16,932	4,575,704	0.02%
Marathon Petroleum Corp.	95,096	13,265,892	0.07%
Markel Group, Inc.	3,684	6,359,431	0.03%
MarketAxess Holdings, Inc.	10,729	2,425,183	0.01%
Marriott International, Inc. Class A	67,975	18,960,946	0.09%
Marsh & McLennan Cos, Inc.	140,372	29,816,417	0.15%
Martin Marietta Materials, Inc.	17,713	9,148,764	0.05%
Marvell Technology, Inc.	244,962	27,056,053	0.13%
Masco Corp.	63,260	4,590,778	0.02%
Mastercard, Inc. Class A	235,585	124,051,993	0.62%
Match Group, Inc.	70,252	2,297,943	0.01%
McCormick & Co., Inc.	72,554	5,531,517	0.03%
McDonald's Corp.	204,501	59,282,795	0.29%
McKesson Corp.	37,109	21,148,790	0.11%
Medtronic plc	364,743	29,135,671	0.14%
MercadoLibre, Inc.	12,977	22,066,610	0.11%
Merck & Co., Inc.	724,066	72,030,086	0.36%
Meta Platforms, Inc. Class A	622,719	364,608,202	1.81%
MetLife, Inc.	170,818	13,986,578	0.07%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Mettler-Toledo International, Inc.	6,155	7,531,750	0.04%
MGM Resorts International	69,870	2,420,995	0.01%
Microchip Technology, Inc.	151,325	8,678,489	0.04%
Micron Technology, Inc.	314,831	26,496,177	0.13%
Microsoft Corp.	2,012,479	848,259,899	4.22%
MicroStrategy, Inc. Class A	52,100	15,089,202	0.07%
Mid-America Apartment Communities, Inc. REIT	32,878	5,081,952	0.03%
Moderna, Inc.	92,730	3,855,713	0.02%
Molina Healthcare, Inc.	16,949	4,933,006	0.02%
Molson Coors Beverage Co. Class B	48,835	2,799,222	0.01%
Mondelez International, Inc. Class A	378,060	22,581,524	0.11%
MongoDB, Inc. Class A	21,127	4,918,577	0.02%
Monolithic Power Systems, Inc.	13,919	8,235,872	0.04%
Monster Beverage Corp.	210,492	11,063,460	0.05%
Moody's Corp.	46,980	22,238,923	0.11%
Morgan Stanley	344,885	43,358,942	0.22%
Mosaic Co.	95,466	2,346,554	0.01%
Motorola Solutions, Inc.	47,224	21,828,350	0.11%
MSCI, Inc. Class A	22,698	13,619,027	0.07%
Nasdaq, Inc.	121,183	9,368,658	0.05%
NetApp, Inc.	56,744	6,586,844	0.03%
Netflix, Inc.	122,262	108,974,566	0.54%
Neurocrine Biosciences, Inc.	30,369	4,145,369	0.02%
Newmont Corp.	330,004	12,282,749	0.06%
News Corp. Class A	114,046	3,140,827	0.02%
NextEra Energy, Inc.	585,941	42,006,110	0.21%
NIKE, Inc. Class B	337,126	25,510,324	0.13%
NiSource, Inc.	131,890	4,848,276	0.02%
Nordson Corp.	15,752	3,295,948	0.02%
Norfolk Southern Corp.	64,758	15,198,703	0.08%
Northern Trust Corp.	57,109	5,853,673	0.03%
Northrop Grumman Corp.	39,430	18,504,105	0.09%
NRG Energy, Inc.	60,027	5,415,636	0.03%
Nucor Corp.	67,923	7,927,293	0.04%
Nutanix, Inc. Class A	70,835	4,333,685	0.02%
NVIDIA Corp.	6,989,713	938,648,559	4.66%
NVR, Inc.	890	7,279,221	0.04%
NXP Semiconductors NV	70,779	14,711,415	0.07%
Occidental Petroleum Corp.	179,406	8,864,450	0.04%
Okta, Inc. Class A	45,974	3,622,751	0.02%
Old Dominion Freight Line, Inc.	54,245	9,568,818	0.05%
Omnicom Group, Inc.	55,007	4,732,802	0.02%
ON Semiconductor Corp.	124,386	7,842,537	0.04%
ONEOK, Inc.	168,181	16,885,372	0.08%
Oracle Corp.	474,492	79,069,347	0.39%
O'Reilly Automotive, Inc.	16,706	19,809,975	0.10%
Otis Worldwide Corp.	114,917	10,642,463	0.05%
Ovintiv, Inc.	73,217	2,965,289	0.01%
Owens Corning	23,611	4,021,426	0.02%
PACCAR, Inc.	150,368	15,641,279	0.08%
Packaging Corp. of America	24,982	5,624,198	0.03%
Palantir Technologies, Inc. Class A	582,577	44,060,299	0.22%
Palo Alto Networks, Inc.	186,452	33,926,806	0.17%
Parker-Hannifin Corp.	36,420	23,164,213	0.12%
Paychex, Inc.	93,045	13,046,770	0.06%
Paycom Software, Inc.	15,342	3,144,650	0.02%
PayPal Holdings, Inc.	275,711	23,531,934	0.12%
Pentair plc	47,743	4,804,856	0.02%
PepsiCo, Inc.	390,314	59,351,147	0.29%
Pfizer, Inc.	1,614,501	42,832,712	0.21%
PG&E Corp.	585,350	11,812,363	0.06%
Philip Morris International, Inc.	441,863	53,178,212	0.26%
Phillips 66	120,754	13,757,503	0.07%
Pinterest, Inc. Class A	165,657	4,804,053	0.02%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
PNC Financial Services Group, Inc.	113,036	21,798,993	0.11%
Pool Corp.	10,338	3,524,638	0.02%
PPG Industries, Inc.	66,271	7,916,071	0.04%
PPL Corp.	214,096	6,949,556	0.03%
Principal Financial Group, Inc.	66,260	5,129,187	0.03%
Procter & Gamble Co.	670,617	112,428,940	0.56%
Progressive Corp.	167,501	40,134,915	0.20%
Prologis, Inc. REIT	260,407	27,525,020	0.14%
Prudential Financial, Inc.	101,709	12,055,568	0.06%
PTC, Inc.	34,858	6,409,340	0.03%
Public Service Enterprise Group, Inc.	143,855	12,154,309	0.06%
Public Storage REIT	44,368	13,285,554	0.07%
PulteGroup, Inc.	59,760	6,507,864	0.03%
Pure Storage, Inc. Class A	91,864	5,643,206	0.03%
Qorvo, Inc.	28,557	1,996,991	0.01%
QUALCOMM, Inc.	318,295	48,896,478	0.24%
Quanta Services, Inc.	41,989	13,270,623	0.07%
Quest Diagnostics, Inc.	30,392	4,584,937	0.02%
Raymond James Financial, Inc.	54,635	8,486,455	0.04%
Realty Income Corp. REIT	251,226	13,417,981	0.07%
Regency Centers Corp. REIT	50,242	3,714,391	0.02%
Regeneron Pharmaceuticals, Inc.	30,807	21,944,750	0.11%
Regions Financial Corp.	253,905	5,971,846	0.03%
Reliance, Inc.	15,842	4,265,617	0.02%
Republic Services, Inc. Class A	61,804	12,433,729	0.06%
ResMed, Inc.	41,328	9,451,300	0.05%
Revvity, Inc.	33,986	3,793,177	0.02%
Rivian Automotive, Inc. Class A	218,479	2,905,771	0.01%
Robinhood Markets, Inc. Class A	155,860	5,807,344	0.03%
ROBLOX Corp. Class A	133,011	7,696,016	0.04%
Rockwell Automation, Inc.	32,894	9,400,776	0.05%
Roku, Inc. Class A	35,114	2,610,375	0.01%
Rollins, Inc.	80,339	3,723,713	0.02%
Roper Technologies, Inc.	30,874	16,049,849	0.08%
Ross Stores, Inc.	94,646	14,317,100	0.07%
Royal Caribbean Cruises Ltd.	69,278	15,981,742	0.08%
Royalty Pharma plc Class A	107,644	2,745,998	0.01%
RPM International, Inc.	37,437	4,606,997	0.02%
RTX Corp.	379,766	43,946,522	0.22%
S&P Global, Inc.	91,400	45,519,942	0.23%
Salesforce, Inc.	272,108	90,973,868	0.45%
Samsara, Inc. Class A	61,663	2,694,056	0.01%
SBA Communications Corp. REIT Class A	31,280	6,374,864	0.03%
Schlumberger NV	404,258	15,499,252	0.08%
Seagate Technology Holdings plc	58,503	5,049,394	0.03%
SEI Investments Co.	30,740	2,535,435	0.01%
Sempra	181,387	15,911,268	0.08%
ServiceNow, Inc.	58,729	62,259,787	0.31%
Sherwin-Williams Co.	68,677	23,345,373	0.12%
Simon Property Group, Inc. REIT	91,686	15,789,246	0.08%
Skyworks Solutions, Inc.	46,616	4,133,907	0.02%
Snap, Inc. Class A	307,905	3,316,137	0.02%
Snap-on, Inc.	15,079	5,119,019	0.03%
Snowflake, Inc. Class A	86,232	13,315,083	0.07%
Solventum Corp.	41,129	2,716,982	0.01%
Southern Co.	311,938	25,678,736	0.13%
Southwest Airlines Co.	39,148	1,316,156	0.01%
SS&C Technologies Holdings, Inc.	63,530	4,814,303	0.02%
Stanley Black & Decker, Inc.	44,264	3,553,957	0.02%
Starbucks Corp.	321,534	29,339,978	0.15%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
State Street Corp.	85,311	8,373,275	0.04%
Steel Dynamics, Inc.	41,385	4,720,787	0.02%
STERIS plc	28,829	5,926,089	0.03%
Stryker Corp.	97,527	35,114,596	0.17%
Sun Communities, Inc. REIT	36,574	4,497,505	0.02%
Super Micro Computer, Inc.	151,420	4,615,282	0.02%
Synchrony Financial	112,637	7,321,405	0.04%
Synopsys, Inc.	43,383	21,056,373	0.10%
Sysco Corp.	140,869	10,770,844	0.05%
T Rowe Price Group, Inc.	63,478	7,178,727	0.04%
Take-Two Interactive Software, Inc.	49,523	9,116,194	0.05%
Targa Resources Corp.	59,463	10,614,146	0.05%
Target Corp.	130,907	17,696,008	0.09%
TE Connectivity plc	86,893	12,423,092	0.06%
Teledyne Technologies, Inc.	13,744	6,379,003	0.03%
Teleflex, Inc.	13,592	2,419,104	0.01%
Teradyne, Inc.	47,414	5,970,371	0.03%
Tesla, Inc.	819,310	330,870,150	1.64%
Texas Instruments, Inc.	260,309	48,810,541	0.24%
Texas Pacific Land Corp.	5,446	6,023,058	0.03%
Textron, Inc.	51,457	3,935,946	0.02%
The Campbell's Co.	57,245	2,397,421	0.01%
Thermo Fisher Scientific, Inc.	108,624	56,509,464	0.28%
TJX Cos, Inc.	323,111	39,035,040	0.19%
T-Mobile US, Inc.	150,072	33,125,393	0.16%
Toast, Inc. Class A	110,734	4,036,254	0.02%
Toro Co.	30,449	2,438,965	0.01%
Tractor Supply Co.	152,160	8,073,610	0.04%
Trade Desk, Inc. Class A	127,041	14,931,129	0.07%
Tradeweb Markets, Inc. Class A	32,646	4,274,014	0.02%
Trane Technologies plc	63,830	23,575,611	0.12%
TransDigm Group, Inc.	16,047	20,336,042	0.10%
TransUnion	57,177	5,300,880	0.03%
Travelers Cos, Inc.	64,137	15,449,962	0.08%
Trimble, Inc.	67,389	4,761,707	0.02%
Truist Financial Corp.	385,177	16,708,978	0.08%
Twilio, Inc. Class A	44,708	4,832,041	0.02%
Tyler Technologies, Inc.	12,337	7,114,008	0.04%
Tyson Foods, Inc. Class A	77,799	4,468,775	0.02%
Uber Technologies, Inc.	535,826	32,321,024	0.16%
UDR, Inc. REIT	92,036	3,995,283	0.02%
U-Haul Holding Co.	29,970	1,919,578	0.01%
Ulta Beauty, Inc.	13,304	5,786,309	0.03%
Union Pacific Corp.	173,806	39,634,720	0.20%
United Parcel Service, Inc. Class B	207,697	26,190,592	0.13%
United Rentals, Inc.	18,615	13,113,151	0.07%
United Therapeutics Corp.	12,300	4,339,932	0.02%
UnitedHealth Group, Inc.	262,999	133,040,674	0.66%
Universal Health Services, Inc. Class B	17,844	3,201,570	0.02%
US Bancorp	442,241	21,152,387	0.11%
Valero Energy Corp.	90,749	11,124,920	0.06%
Veeva Systems, Inc. Class A	43,528	9,151,762	0.05%
Ventas, Inc. REIT	117,810	6,937,831	0.03%
Veralto Corp.	71,192	7,250,905	0.04%
VeriSign, Inc.	25,910	5,362,334	0.03%
Verisk Analytics, Inc. Class A	40,401	11,127,647	0.06%
Verizon Communications, Inc.	1,202,237	48,077,458	0.24%
Vertex Pharmaceuticals, Inc.	73,162	29,462,337	0.15%
Vertiv Holdings Co. Class A	100,835	11,455,864	0.06%
Viatris, Inc.	344,122	4,284,319	0.02%
VICI Properties, Inc. REIT Class A	290,553	8,487,053	0.04%
Visa, Inc. Class A	476,405	150,563,036	0.75%
Vistra Corp.	98,807	13,622,521	0.07%
Vulcan Materials Co.	36,892	9,489,729	0.05%
Walgreens Boots Alliance, Inc.	213,128	1,988,484	0.01%
Walmart, Inc.	1,262,070	114,028,025	0.57%
Walt Disney Co.	516,274	57,487,110	0.29%
Warner Bros Discovery, Inc.	673,526	7,119,170	0.04%
Waste Management, Inc.	114,463	23,097,489	0.11%
Waters Corp.	17,398	6,454,310	0.03%
Watsco, Inc.	10,041	4,758,329	0.02%
WEC Energy Group, Inc.	89,733	8,438,491	0.04%
Wells Fargo & Co.	969,103	68,069,795	0.34%
Welltower, Inc. REIT	175,318	22,095,328	0.11%
West Pharmaceutical Services, Inc.	20,631	6,757,890	0.03%
Western Digital Corp.	100,885	6,015,773	0.03%
Westinghouse Air Brake Technologies Corp.	49,498	9,384,326	0.05%
Westlake Corp.	10,286	1,179,290	0.01%
Weyerhaeuser Co. REIT	209,433	5,895,539	0.03%
Williams Cos, Inc.	343,224	18,575,283	0.09%
Williams-Sonoma, Inc.	36,985	6,848,882	0.03%
Willis Towers Watson plc	28,742	9,003,144	0.04%
Workday, Inc. Class A	59,908	15,458,061	0.08%
WP Carey, Inc. REIT	62,741	3,418,130	0.02%
WR Berkley Corp.	87,082	5,096,039	0.03%
WW Grainger, Inc.	12,543	13,220,949	0.07%
Wynn Resorts Ltd.	28,763	2,478,220	0.01%
Xcel Energy, Inc.	155,881	10,525,085	0.05%
Xylem, Inc.	70,418	8,169,896	0.04%
Yum! Brands, Inc.	79,459	10,660,219	0.05%
Zebra Technologies Corp. Class A	14,769	5,704,083	0.03%
Zillow Group, Inc. Class C	46,236	3,423,776	0.02%
Zimmer Biomet Holdings, Inc.	56,473	5,965,243	0.03%
Zoetis, Inc. Class A	128,327	20,908,318	0.10%
Zoom Communications, Inc. Class A	71,330	5,821,241	0.03%
Zscaler, Inc.	25,975	4,686,150	0.02%
		14,660,452,517	**72.86%**
Total Equities		**19,899,989,099**	**98.90%**
Total Transferable Securities		**19,899,989,099**	**98.90%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.02%) (31 December 2023: 0.03%)				
Futures (0.02%) (31 December 2023: 0.03%)				
TOPIX Index March 2025	91	¥2,502,344,317	212,336	0.00%
FTSE 100 Index March 2025	195	£16,103,575	(189,864)	(0.00%)
Euro Stoxx 50 Index March 2025	438	€21,713,979	(347,099)	(0.00%)
S&P 500 E-mini March 2025	553	$168,322,481	(4,198,994)	(0.02%)
			(4,523,621)	**(0.02%)**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(4,523,621)**	**(0.02%)**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (0.14%) (31 December 2023: 0.05%)							
Forward Currency Exchange Contracts (0.01%) (31 December 2023: 0.01%)							
USD	3,637,388	JPY	(548,200,000)	Toronto-Dominion Bank	19/3/2025	118,578	0.00%
USD	6,197,133	EUR	(5,874,260)	State Street Bank & Trust Co.	19/3/2025	94,196	0.00%
USD	4,435,017	GBP	(3,482,220)	BNP Paribas	19/3/2025	76,364	0.00%
USD	5,016,177	EUR	(4,761,600)	BNP Paribas	19/3/2025	69,214	0.00%
USD	3,364,315	GBP	(2,652,440)	State Street Bank & Trust Co.	19/3/2025	44,287	0.00%
JPY	276,750,000	USD	(1,771,431)	JPMorgan Chase Bank	19/3/2025	4,985	0.00%
USD	817,050	EUR	(783,360)	BNP Paribas	19/3/2025	3,195	0.00%
GBP	652,400	USD	(815,738)	State Street Bank & Trust Co.	19/3/2025	863	0.00%
USD	347,411	JPY	(54,040,000)	BNP Paribas	19/3/2025	537	0.00%
USD	406,611	GBP	(325,040)	BNP Paribas	19/3/2025	(238)	(0.00%)
EUR	786,080	USD	(818,749)	State Street Bank & Trust Co.	19/3/2025	(2,068)	(0.00%)
GBP	1,707,510	USD	(2,139,877)	State Street Bank & Trust Co.	19/3/2025	(2,607)	(0.00%)
GBP	494,400	USD	(627,062)	JPMorgan Chase Bank	19/3/2025	(8,227)	(0.00%)
JPY	245,565,000	USD	(1,585,420)	State Street Bank & Trust Co.	19/3/2025	(9,176)	(0.00%)
EUR	795,520	USD	(836,420)	JPMorgan Chase Bank	19/3/2025	(9,931)	(0.00%)
GBP	1,794,210	USD	(2,255,769)	JPMorgan Chase Bank	19/3/2025	(9,978)	(0.00%)
EUR	2,061,780	USD	(2,152,189)	State Street Bank & Trust Co.	19/3/2025	(10,147)	(0.00%)
JPY	81,960,000	USD	(537,855)	JPMorgan Chase Bank	19/3/2025	(11,767)	(0.00%)
GBP	665,640	USD	(851,479)	State Street Bank & Trust Co.	19/3/2025	(18,306)	(0.00%)
EUR	2,874,480	USD	(3,006,735)	JPMorgan Chase Bank	19/3/2025	(20,355)	(0.00%)
EUR	847,620	USD	(901,848)	State Street Bank & Trust Co.	19/3/2025	(21,231)	(0.00%)
JPY	81,690,000	USD	(547,461)	Toronto-Dominion Bank	19/3/2025	(23,106)	(0.00%)
JPY	166,140,000	USD	(1,093,197)	Toronto-Dominion Bank	19/3/2025	(26,770)	(0.00%)
GBP	5,656,240	USD	(7,130,629)	HSBC Bank	19/3/2025	(50,780)	(0.00%)
EUR	5,700,000	USD	(5,994,764)	State Street Bank & Trust Co.	19/3/2025	(72,871)	(0.00%)
EUR	5,222,700	USD	(5,500,772)	State Street Bank & Trust Co.	19/3/2025	(74,760)	(0.00%)
GBP	9,852,521	USD	(12,582,112)	Bank of New York Mellon	19/3/2025	(249,828)	(0.00%)
EUR	11,246,272	USD	(11,955,350)	State Street Bank & Trust Co.	19/3/2025	(271,275)	(0.00%)
JPY	1,268,468,488	USD	(8,532,972)	BNP Paribas	19/3/2025	(390,870)	(0.01%)
						(872,072)	**(0.01%)**
Hedge Share Class Level Forward Currency Exchange Contracts (0.13%) (31 December 2023: 0.04%)							
EUR	107,239,249	JPY	(16,956,391,200)	Toronto-Dominion Bank	7/1/2025	3,120,485	0.02%
EUR	35,699,597	AUD	(57,945,051)	Toronto-Dominion Bank	3/1/2025	1,090,267	0.01%
USD	67,981,003	EUR	(64,847,073)	State Street Bank & Trust Co.	3/1/2025	831,855	0.00%
EUR	46,432,229	CHF	(43,095,377)	Toronto-Dominion Bank	6/1/2025	516,870	0.00%
EUR	59,460,459	CAD	(87,944,813)	Toronto-Dominion Bank	3/1/2025	422,085	0.00%
USD	71,725,135	EUR	(69,069,560)	HSBC Bank	3/1/2025	203,603	0.00%
EUR	663,423,381	USD	(687,818,122)	UBS AG	3/2/2025	30,060	0.00%
EUR	823,665	NZD	(1,472,231)	Toronto-Dominion Bank	6/1/2025	28,180	0.00%
JPY	15,223,071,721	EUR	(93,548,035)	BNP Paribas	7/1/2025	24,822	0.00%
EUR	663,416,982	USD	(687,818,122)	Royal Bank of Canada	3/2/2025	23,426	0.00%
GBP	4,480,305	EUR	(5,396,911)	State Street Bank & Trust Co.	3/1/2025	22,632	0.00%
HKD	10,526,521	EUR	(1,290,910)	State Street Bank & Trust Co.	3/1/2025	18,385	0.00%
EUR	2,743,094	NOK	(32,070,283)	Toronto-Dominion Bank	3/1/2025	16,727	0.00%
SEK	20,974,122	EUR	(1,817,763)	State Street Bank & Trust Co.	3/1/2025	15,945	0.00%
CHF	37,125,847	EUR	(39,555,631)	State Street Bank & Trust Co.	6/1/2025	15,426	0.00%
CAD	5,212,922	EUR	(3,495,380)	State Street Bank & Trust Co.	3/1/2025	5,150	0.00%
EUR	1,879,341	ILS	(7,077,083)	Toronto-Dominion Bank	3/2/2025	4,685	0.00%
EUR	15,500,495	DKK	(115,563,708)	Toronto-Dominion Bank	3/1/2025	3,814	0.00%
JPY	95,875,122	EUR	(586,654)	State Street Bank & Trust Co.	7/1/2025	2,759	0.00%
EUR	66,321	NZD	(118,422)	State Street Bank & Trust Co.	6/1/2025	2,337	0.00%
GBP	1,827,102	EUR	(2,207,645)	State Street Bank & Trust Co.	3/1/2025	2,246	0.00%
EUR	61,459,924	GBP	(50,893,242)	State Street Bank & Trust Co.	3/2/2025	1,118	0.00%
NOK	1,579,248	EUR	(133,389)	JPMorgan Chase Bank	3/1/2025	926	0.00%
HKD	1,939,906	EUR	(240,335)	State Street Bank & Trust Co.	3/1/2025	865	0.00%
EUR	30,941,634	AUD	(51,810,900)	Toronto-Dominion Bank	3/2/2025	652	0.00%
EUR	12,347,454	USD	(12,801,708)	BNP Paribas	3/2/2025	334	0.00%
ILS	68,218	EUR	(17,838)	State Street Bank & Trust Co.	3/1/2025	251	0.00%
EUR	848,017	NZD	(1,568,882)	Toronto-Dominion Bank	3/2/2025	96	0.00%
DKK	1,962,644	EUR	(263,100)	State Street Bank & Trust Co.	3/1/2025	88	0.00%
SGD	7,953,567	EUR	(5,630,246)	Toronto-Dominion Bank	3/1/2025	86	0.00%
ILS	104,272	EUR	(27,564)	JPMorgan Chase Bank	3/1/2025	75	0.00%
EUR	2,369,556	NOK	(27,904,419)	Toronto-Dominion Bank	3/2/2025	14	0.00%
EUR	44,546	HKD	(358,643)	BNP Paribas	3/2/2025	3	0.00%
EUR	25,912,319	USD	(26,832,207)	Brown Brothers Harriman & Co.	3/1/2025	2	0.00%
EUR	32,833	NZD	(60,748)	BNP Paribas	3/2/2025	1	0.00%
ILS	75,241	EUR	(19,931)	BNP Paribas	3/2/2025	1	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
SEK	151,233,004	EUR	(13,217,935)	Toronto-Dominion Bank	3/1/2025	1	0.00%
EUR	27,683	NOK	(325,997)	BNP Paribas	3/2/2025	—	0.00%
SGD	53,708	EUR	(38,024)	State Street Bank & Trust Co.	3/1/2025	(4)	(0.00%)
EUR	44,479	SGD	(62,835)	BNP Paribas	3/2/2025	(5)	(0.00%)
SEK	2,822,081	EUR	(246,763)	BNP Paribas	3/2/2025	(6)	(0.00%)
AUD	294,305	EUR	(175,763)	BNP Paribas	3/2/2025	(7)	(0.00%)
NOK	27,904,419	EUR	(2,372,724)	Toronto-Dominion Bank	3/1/2025	(8)	(0.00%)
DKK	101,726,079	EUR	(13,641,232)	Toronto-Dominion Bank	3/1/2025	(14)	(0.00%)
HKD	62,405,780	EUR	(7,758,343)	Toronto-Dominion Bank	3/1/2025	(13)	(0.00%)
GBP	221,006	EUR	(266,901)	JPMorgan Chase Bank	3/2/2025	(14)	(0.00%)
EUR	52,696	CHF	(49,352)	BNP Paribas	3/2/2025	(19)	(0.00%)
EUR	327,571	CAD	(487,923)	BNP Paribas	3/2/2025	(32)	(0.00%)
USD	687,818,122	EUR	(664,237,684)	Royal Bank of Canada	3/1/2025	(32)	(0.00%)
USD	687,818,122	EUR	(664,237,684)	UBS AG	3/1/2025	(32)	(0.00%)
DKK	12,208,449	EUR	(1,637,736)	BNP Paribas	3/2/2025	(34)	(0.00%)
NZD	21,771	EUR	(11,843)	State Street Bank & Trust Co.	6/1/2025	(68)	(0.00%)
NZD	1,568,882	EUR	(848,825)	Toronto-Dominion Bank	6/1/2025	(86)	(0.00%)
AUD	51,810,900	EUR	(30,979,043)	Toronto-Dominion Bank	3/1/2025	(91)	(0.00%)
SGD	178,272	EUR	(126,323)	State Street Bank & Trust Co.	3/1/2025	(129)	(0.00%)
SEK	2,181,837	EUR	(190,832)	JPMorgan Chase Bank	3/1/2025	(142)	(0.00%)
CAD	79,398,750	EUR	(53,314,588)	Royal Bank of Canada	3/1/2025	(229)	(0.00%)
EUR	7,750,441	HKD	(62,405,780)	Toronto-Dominion Bank	3/2/2025	(327)	(0.00%)
DKK	11,874,985	EUR	(1,592,739)	State Street Bank & Trust Co.	3/1/2025	(345)	(0.00%)
EUR	5,630,142	SGD	(7,953,567)	Toronto-Dominion Bank	3/2/2025	(610)	(0.00%)
EUR	13,222,833	SEK	(151,233,004)	Toronto-Dominion Bank	3/2/2025	(725)	(0.00%)
EUR	13,645,212	DKK	(101,726,079)	Toronto-Dominion Bank	3/2/2025	(867)	(0.00%)
GBP	50,893,242	EUR	(61,554,478)	State Street Bank & Trust Co.	3/1/2025	(973)	(0.00%)
EUR	2,759,959	JPY	(448,208,190)	BNP Paribas	3/2/2025	(1,166)	(0.00%)
NOK	2,586,616	EUR	(221,475)	State Street Bank & Trust Co.	3/1/2025	(1,589)	(0.00%)
EUR	53,307,858	CAD	(79,398,750)	Royal Bank of Canada	3/2/2025	(2,253)	(0.00%)
ILS	7,077,083	EUR	(1,880,587)	Toronto-Dominion Bank	3/1/2025	(5,042)	(0.00%)
AUD	1,944,377	EUR	(1,170,936)	State Street Bank & Trust Co.	3/1/2025	(8,643)	(0.00%)
CHF	1,244,013	EUR	(1,336,519)	State Street Bank & Trust Co.	6/1/2025	(10,967)	(0.00%)
EUR	5,780,676	SGD	(8,185,547)	Toronto-Dominion Bank	3/1/2025	(14,364)	(0.00%)
EUR	39,635,614	CHF	(37,125,847)	State Street Bank & Trust Co.	3/2/2025	(19,454)	(0.00%)
CAD	3,333,141	EUR	(2,260,699)	State Street Bank & Trust Co.	3/1/2025	(23,376)	(0.00%)
EUR	93,748,806	JPY	(15,223,071,721)	BNP Paribas	3/2/2025	(30,529)	(0.00%)
EUR	1,887,364	ILS	(7,249,573)	BNP Paribas	3/1/2025	(35,280)	(0.00%)
CHF	4,725,516	EUR	(5,096,957)	State Street Bank & Trust Co.	6/1/2025	(62,420)	(0.00%)
AUD	4,189,773	EUR	(2,577,569)	State Street Bank & Trust Co.	3/1/2025	(74,975)	(0.00%)
EUR	15,129,310	SEK	(174,388,964)	Toronto-Dominion Bank	3/1/2025	(116,476)	(0.00%)
EUR	9,100,000	HKD	(74,872,207)	Toronto-Dominion Bank	3/1/2025	(215,555)	(0.00%)
JPY	1,637,444,357	EUR	(10,465,291)	State Street Bank & Trust Co.	7/1/2025	(414,655)	(0.00%)
EUR	68,738,223	GBP	(57,200,650)	State Street Bank & Trust Co.	3/1/2025	(459,655)	(0.00%)
EUR	716,373,681	USD	(757,671,191)	JPMorgan Chase Bank	3/1/2025	(15,866,210)	(0.08%)
EUR	716,373,681	USD	(757,671,191)	State Street Bank & Trust Co.	3/1/2025	(15,866,210)	(0.08%)
						(26,827,359)	**(0.13%)**
Total OTC Financial Derivative Instruments						**(27,699,431)**	**(0.14%)**
Total Investments						**19,867,766,047**	**98.74%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**254,253,906**	**1.26%**
Net Assets	**20,122,019,953**	**100.00%**

Analysis of Total Assets		US Dollars ($)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	19,787,017,013	98.09%
(b)	Transferable securities dealt in on another regulated market	112,021,969	0.56%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	950,117	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	212,336	0.00%
(e)	Total OTC Financial Derivative Instruments	6,818,491	0.03%
(f)	Other assets	265,672,315	1.32%
Total Assets		20,172,692,241	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	19,899,989,099	16,471,894,146
Financial Derivative Instruments	3,17	7,030,827	20,047,775
Cash	3	171,092,762	271,730,961
Unrealised Appreciation on Spot Currency Contracts		98,253	11,816
Receivables:			
Interest and Dividends		14,958,269	18,002,194
Capital Shares Issued		34,299,263	21,318,862
Investments Sold		—	697,162
Margin Cash Due from Broker	3	17,133,768	9,153,583
Cash Collateral		28,090,000	2,041,327
Other Receivables		—	2,047
Total Current Assets		**20,172,692,241**	**16,814,899,873**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	39,253,879	6,125,301
Bank Overdraft		—	1,879
Payables and Other Liabilities:			
Investments Purchased		—	89
Income Distribution Payable		1,545,061	1,543,840
Capital Shares Redeemed		6,865,948	22,841,543
Management Fees Payable	12	3,007,400	2,327,907
Total Current Liabilities		**50,672,288**	**32,840,559**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**20,122,019,953**	**16,782,059,314**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
US ($) Equivalent	$4,543,928,715	$3,817,185,463	$2,879,946,455
Net Assets	€4,388,071,960	€3,455,561,077	€2,698,474,117
Number of Shares Outstanding	84,520,081	84,191,194	78,594,028
Net Asset Value Per Share[1]	**€51.92**	**€41.04**	**€34.33**
Investor EUR			
US ($) Equivalent	$796,254,802	$568,611,544	$410,043,906
Net Assets	€768,943,262	€514,743,635	€384,206,055
Number of Shares Outstanding	15,018,819	12,717,285	11,347,252
Net Asset Value Per Share[1]	**€51.20**	**€40.48**	**€33.86**
Institutional Plus EUR Acc			
US ($) Equivalent	$2,440,608,125	$2,088,868,178	$1,071,477,165
Net Assets	€2,356,895,266	€1,890,977,434	€1,003,960,817
Number of Shares Outstanding	6,404,261	6,504,004	4,130,838
Net Asset Value Per Share[1]	**€368.02**	**€290.74**	**€243.04**
EUR Hedged Acc			
US ($) Equivalent	$1,856,368,964	$1,442,004,959	$956,474,664
Net Assets	€1,792,695,509	€1,305,395,365	€896,204,900
Number of Shares Outstanding	50,686,132	44,167,354	36,691,166
Net Asset Value Per Share[1]	**€35.37**	**€29.56**	**€24.43**
Institutional Plus GBP Acc			
US ($) Equivalent	$44,888,569	$11,669,021	$5,295,696
Net Assets	£35,843,522	£9,153,609	£4,402,441
Number of Shares Outstanding	166,888	51,478	28,927
Net Asset Value Per Share[1]	**£214.78**	**£177.82**	**£152.19**
Institutional Plus GBP Dist[2]			
US ($) Equivalent	$3,275,025	$—	$—
Net Assets	£2,615,107	£—	£—
Number of Shares Outstanding	24,926	—	—
Net Asset Value Per Share[1]	**£104.91**	**£—**	**£—**
USD Acc			
Net Assets	$8,818,200,717	$7,403,658,995	$5,597,642,932
Number of Shares Outstanding	163,264,050	162,536,910	152,052,119
Net Asset Value Per Share[1]	**$54.01**	**$45.55**	**$36.81**
USD Dist			
Net Assets	$171,958,119	$226,477,570	$109,971,544
Number of Shares Outstanding	989,476	1,524,511	901,552
Net Asset Value Per Share[1]	**$173.79**	**$148.56**	**$121.98**
Investor USD			
Net Assets	$253,722,187	$251,236,167	$269,647,018
Number of Shares Outstanding	4,784,314	5,617,440	7,459,911
Net Asset Value Per Share[1]	**$53.03**	**$44.72**	**$36.15**
Institutional Plus USD Acc			
Net Assets	$752,666,342	$649,510,675	$921,910,239
Number of Shares Outstanding	2,712,855	2,777,853	4,881,994
Net Asset Value Per Share[1]	**$277.44**	**$233.82**	**$188.84**
Institutional Plus USD Dist			
Net Assets	$440,148,388	$322,836,742	$186,485,479
Number of Shares Outstanding	2,229,792	1,913,281	1,346,029
Net Asset Value Per Share[1]	**$197.39**	**$168.73**	**$138.54**

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

[2] The share class launched on 7 October 2024.

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		8,644,289	9,116,812
Dividend Income		361,121,918	306,256,975
Securities Lending Income		2,921,126	2,877,983
Net Gain on Financial Instruments		2,853,406,896	2,866,445,148
Total Investment Income		**3,226,094,229**	**3,184,696,918**
Expenses			
Management Fees	12	32,245,870	24,150,916
Transaction Fees and Commissions		926,842	826,529
Other Expenses		5,786	2,893
Total Expenses		**33,178,498**	**24,980,338**
Finance Costs			
Interest Expense		71,364	20,225
Distribution	6	9,004,289	6,390,437
Total Finance Costs		**9,075,653**	**6,410,662**
Net Investment Income		**3,183,840,078**	**3,153,305,918**
Taxation	5	(69,556,423)	(60,198,921)
Net Increase in Net Assets		**3,114,283,655**	**3,093,106,997**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	3,114,283,655	3,093,106,997
Capital Transactions		
Subscriptions	7,384,588,063	4,809,692,735
Redemptions	(7,158,911,079)	(3,529,635,516)
Total Capital Transactions	225,676,984	1,280,057,219
Total Increase for the Year	3,339,960,639	4,373,164,216
Net Assets		
Beginning of Year	16,782,059,314	12,408,895,098
End of Year	**20,122,019,953**	**16,782,059,314**

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

Vanguard Japan Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, followed by the Bank of England in August and the US Federal Reserve in September.
- Global stocks posted strong gains for the period, with the United States performing particularly well.
- In this environment, Japanese equities ended the year higher overall. The fund's benchmark index returned 15.54% for the 12 months.
- Results were positive in nine of the index's 11 industry sectors, led by financials and industrials. Consumer discretionary was also a top contributor. Materials and utilities detracted slightly.

Benchmark returns in the commentary above are in euros.

Benchmark: MSCI Japan Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
EUR Acc	15.36%	6.37%	7.74%
Benchmark	15.54	6.52	7.92
Tracking Difference*	-0.18		
Investor EUR	15.36%	6.37%	7.71%
Benchmark	15.54	6.52	7.92
Tracking Difference*	-0.18		
Institutional Plus EUR Acc	15.41%	6.41%	7.78%
Benchmark	15.54	6.52	7.92
Tracking Difference*	-0.13		
GBP Acc	10.07%	5.85%	8.43%
Benchmark	10.24	5.99	8.60
Tracking Difference*	-0.17		
GBP Dist	10.07%	5.85%	8.43%
Benchmark	10.24	5.99	8.60
Tracking Difference*	-0.17		
Institutional Plus GBP Acc	10.12%	5.89%	8.46%
Benchmark	10.24	5.99	8.60
Tracking Difference*	-0.12		
Institutional Plus GBP Dist	10.12%	5.89%	8.47%
Benchmark	10.24	5.99	8.60
Tracking Difference*	-0.12		
JPY Acc	20.55%	12.68%	8.30%
Benchmark	20.74	12.84	8.47
Tracking Difference*	-0.19		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
Investor JPY	20.55%	12.68%	8.95%
Benchmark	20.74	12.84	9.16
Tracking Difference*	-0.19		
Institutional Plus JPY Acc	20.60%	12.72%	9.03%
Benchmark	20.74	12.84	9.16
Tracking Difference*	-0.14		
USD Acc	8.14%	4.67%	6.08%
Benchmark	8.31	4.81	6.25
Tracking Difference*	-0.17		
Investor USD	8.14%	4.67%	6.04%
Benchmark	8.31	4.81	6.25
Tracking Difference*	-0.17		
Institutional Plus USD Acc	8.18%	4.71%	5.79%
Benchmark	8.31	4.81	5.92
Tracking Difference*	-0.13		

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

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

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

[1] Since-inception returns: JPY Acc, 10 March 2015; Institutional Plus USD Acc, 8 September 2016.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Shares	Cost EUR (€)
Toyota Motor Corp.	895,100	15,972,847
SCREEN Holdings Co., Ltd.	92,700	10,392,088
Asics Corp.	250,900	9,824,362
Mitsubishi UFJ Financial Group, Inc.	980,100	9,756,487
Hitachi Ltd.	340,300	9,571,910
Fast Retailing Co., Ltd.	33,600	9,527,238
Fujikura Ltd.	258,900	9,018,511
Sony Group Corp.	318,700	8,792,184
Recruit Holdings Co., Ltd.	167,700	8,582,382
Tokio Marine Holdings, Inc.	251,000	8,384,833
Keyence Corp.	17,900	7,593,928
Tokyo Electron Ltd.	39,400	7,166,564
Renesas Electronics Corp.	407,400	6,360,656
Shin-Etsu Chemical Co., Ltd.	158,700	5,878,999
Sumitomo Mitsui Financial Group, Inc.	182,300	5,598,842
KDDI Corp.	180,000	5,130,447
ITOCHU Corp.	109,800	5,111,666
SoftBank Group Corp.	86,200	4,986,937
Mitsubishi Corp.	269,400	4,937,727
Daiichi Sankyo Co., Ltd.	154,500	4,920,173
Nintendo Co., Ltd.	96,200	4,819,070
Mizuho Financial Group, Inc.	223,300	4,377,108
Mitsui & Co., Ltd.	175,900	4,162,905
Kokusai Electric Corp.	172,900	3,993,327
Takeda Pharmaceutical Co., Ltd.	155,900	3,963,296

Sales	Shares	Proceeds EUR (€)
Toyota Motor Corp.	1,781,100	32,608,538
Mitsubishi UFJ Financial Group, Inc.	1,884,600	18,362,867
Sony Group Corp.	514,000	15,586,614
Tokyo Electron Ltd.	87,600	14,852,951
Recruit Holdings Co., Ltd.	281,200	14,647,894
Hitachi Ltd.	381,200	12,755,553
Keyence Corp.	27,800	11,559,745
SoftBank Group Corp.	214,000	11,131,764
Sumitomo Mitsui Financial Group, Inc.	352,900	10,501,636
Shin-Etsu Chemical Co., Ltd.	271,900	10,019,563
Daiichi Sankyo Co., Ltd.	348,500	9,935,535
Mitsubishi Corp.	554,900	9,753,754
Tokio Marine Holdings, Inc.	263,300	7,977,828
Mitsui & Co., Ltd.	298,500	7,807,334
Nintendo Co., Ltd.	148,800	7,564,353
ITOCHU Corp.	170,300	7,468,784
Fast Retailing Co., Ltd.	26,100	7,320,102
Honda Motor Co., Ltd.	732,800	7,148,302
Mizuho Financial Group, Inc.	346,300	6,665,002
KDDI Corp.	216,900	6,441,833

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

Financial Statements
Statement of Investments
31 December 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.05% (31 December 2023: 99.33%)			
Equities 99.05% (31 December 2023: 99.33%)			
Communication Services 7.19% (31 December 2023: 7.11%)			
Capcom Co., Ltd.	357,100	7,623,028	0.20%
Dentsu Group, Inc.	205,365	4,810,467	0.13%
KDDI Corp.	1,579,685	48,941,943	1.30%
Konami Group Corp.	103,387	9,402,331	0.25%
LY Corp.	2,944,503	7,588,367	0.20%
Nexon Co., Ltd.	345,702	5,048,328	0.13%
Nintendo Co., Ltd.	1,069,710	60,893,715	1.62%
Nippon Telegraph & Telephone Corp.	30,764,750	29,868,839	0.80%
SoftBank Corp.	29,453,560	35,998,172	0.96%
SoftBank Group Corp.	983,722	55,521,273	1.48%
Toho Co., Ltd.	114,979	4,347,944	0.12%
		270,044,407	**7.19%**
Consumer Discretionary 18.70% (31 December 2023: 18.89%)			
Aisin Corp.	539,873	5,896,701	0.16%
Asics Corp.	703,800	13,449,852	0.36%
Bandai Namco Holdings, Inc.	611,786	14,206,408	0.38%
Bridgestone Corp.	587,859	19,289,559	0.51%
Denso Corp.	1,946,964	26,493,631	0.71%
Fast Retailing Co., Ltd.	196,582	65,012,267	1.73%
Honda Motor Co., Ltd.	4,620,541	43,582,193	1.16%
Isuzu Motors Ltd.	579,864	7,691,058	0.20%
McDonald's Holdings Co. Japan Ltd.	88,300	3,358,607	0.09%
Nissan Motor Co., Ltd.	2,294,088	6,766,424	0.18%
Nitori Holdings Co., Ltd.	82,498	9,446,712	0.25%
Oriental Land Co., Ltd.	1,123,360	23,621,465	0.63%
Pan Pacific International Holdings Corp.	392,340	10,405,235	0.28%
Panasonic Holdings Corp.	2,400,626	24,236,502	0.64%
Rakuten Group, Inc.	1,549,837	8,179,683	0.22%
Sekisui House Ltd.	614,266	14,275,321	0.38%
Shimano, Inc.	77,949	10,245,407	0.27%
Sony Group Corp.	6,427,530	133,061,678	3.54%
Subaru Corp.	603,792	10,466,424	0.28%
Sumitomo Electric Industries Ltd.	735,672	12,899,414	0.34%
Suzuki Motor Corp.	1,618,088	17,797,665	0.47%
Toyota Motor Corp.	10,570,070	204,335,796	5.44%
Yamaha Motor Co., Ltd.	951,027	8,207,719	0.22%
Zensho Holdings Co., Ltd.	99,398	5,475,041	0.15%
ZOZO, Inc.	138,788	4,176,283	0.11%
		702,577,045	**18.70%**
Consumer Staples 5.19% (31 December 2023: 5.80%)			
Aeon Co., Ltd.	673,374	15,288,985	0.41%
Ajinomoto Co., Inc.	477,928	18,948,058	0.50%
Asahi Group Holdings Ltd.	1,487,700	15,147,667	0.40%
Japan Tobacco, Inc.	1,235,575	30,976,842	0.82%
Kao Corp.	479,718	18,830,367	0.50%
Kikkoman Corp.	699,625	7,577,088	0.20%
Kirin Holdings Co., Ltd.	800,025	10,072,874	0.27%
Kobe Bussan Co., Ltd.	153,600	3,246,815	0.09%
MatsukiyoCocokara & Co.	342,490	4,850,949	0.13%
MEIJI Holdings Co., Ltd.	241,764	4,755,379	0.13%
Nissin Foods Holdings Co., Ltd.	206,500	4,851,011	0.13%
Seven & i Holdings Co., Ltd.	2,279,312	34,832,723	0.93%
Shiseido Co., Ltd.	412,460	7,062,342	0.19%
Suntory Beverage & Food Ltd.	143,053	4,406,589	0.12%
Unicharm Corp.	1,150,518	9,208,291	0.24%
Yakult Honsha Co., Ltd.	264,180	4,848,898	0.13%
		194,904,878	**5.19%**
Energy 0.83% (31 December 2023: 0.81%)			
ENEOS Holdings, Inc.	2,809,980	14,267,532	0.38%
Idemitsu Kosan Co., Ltd.	931,825	5,929,148	0.16%
Inpex Corp.	907,331	10,986,265	0.29%
		31,182,945	**0.83%**
Financials 15.57% (31 December 2023: 12.16%)			
Chiba Bank Ltd.	587,836	4,415,836	0.12%
Concordia Financial Group Ltd.	1,085,100	5,808,255	0.16%
Dai-ichi Life Holdings, Inc.	931,908	24,251,261	0.65%
Daiwa Securities Group, Inc.	1,373,148	8,842,733	0.24%
Japan Exchange Group, Inc.	1,021,604	11,111,271	0.30%
Japan Post Bank Co., Ltd.	1,489,904	13,682,393	0.37%
Japan Post Holdings Co., Ltd.	1,980,655	18,140,476	0.48%
Japan Post Insurance Co., Ltd.	195,577	3,493,580	0.09%
Mitsubishi HC Capital, Inc.	906,076	5,801,499	0.16%
Mitsubishi UFJ Financial Group, Inc.	11,432,137	129,678,204	3.45%
Mizuho Financial Group, Inc.	2,483,548	59,105,504	1.57%
MS&AD Insurance Group Holdings, Inc.	1,324,774	28,076,493	0.75%
Nomura Holdings, Inc.	3,093,863	17,705,107	0.47%
ORIX Corp.	1,188,296	24,884,682	0.66%
Resona Holdings, Inc.	2,152,873	15,140,565	0.40%
SBI Holdings, Inc.	280,698	6,868,287	0.18%
Shizuoka Financial Group, Inc.	446,182	3,521,714	0.09%
Sompo Holdings, Inc.	917,817	23,230,350	0.62%
Sumitomo Mitsui Financial Group, Inc.	3,838,489	88,780,541	2.36%
Sumitomo Mitsui Trust Group, Inc.	668,472	15,165,362	0.40%
T&D Holdings, Inc.	504,469	9,006,649	0.24%
Tokio Marine Holdings, Inc.	1,934,593	68,092,690	1.81%
		584,803,452	**15.57%**
Health Care 7.65% (31 December 2023: 8.22%)			
Astellas Pharma, Inc.	1,863,267	17,569,114	0.47%
Chugai Pharmaceutical Co., Ltd.	691,473	29,738,502	0.79%
Daiichi Sankyo Co., Ltd.	1,804,148	48,246,845	1.29%
Eisai Co., Ltd.	259,665	6,907,309	0.18%
Hoya Corp.	358,736	43,679,425	1.16%
Kyowa Kirin Co., Ltd.	249,380	3,640,194	0.10%
M3, Inc.	452,320	3,882,845	0.10%
Olympus Corp.	1,212,436	17,660,649	0.47%
Ono Pharmaceutical Co., Ltd.	384,272	3,859,504	0.10%
Otsuka Holdings Co., Ltd.	459,519	24,283,417	0.65%
Shionogi & Co., Ltd.	778,760	10,618,638	0.28%
Sysmex Corp.	518,359	9,289,675	0.25%
Takeda Pharmaceutical Co., Ltd.	1,638,071	42,084,363	1.12%
Terumo Corp.	1,381,256	25,988,860	0.69%
		287,449,340	**7.65%**
Industrials 23.16% (31 December 2023: 21.99%)			
AGC, Inc.	202,013	5,741,150	0.15%
ANA Holdings, Inc.	162,412	2,859,739	0.08%
Central Japan Railway Co.	795,375	14,491,205	0.39%
Dai Nippon Printing Co., Ltd.	400,742	5,465,475	0.15%
Daifuku Co., Ltd.	333,100	6,754,550	0.18%
Daikin Industries Ltd.	271,621	31,144,607	0.83%
East Japan Railway Co.	934,396	16,047,990	0.43%
FANUC Corp.	973,545	24,975,856	0.67%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Fuji Electric Co., Ltd.	138,558	7,286,379	0.19%
Fujikura Ltd.	258,900	10,417,142	0.28%
Hankyu Hanshin Holdings, Inc.	236,141	5,973,930	0.16%
Hikari Tsushin, Inc.	18,088	3,832,354	0.10%
Hitachi Construction Machinery Co., Ltd.	111,921	2,418,755	0.06%
Hitachi Ltd.	4,773,570	115,482,607	3.07%
Hoshizaki Corp.	111,586	4,295,061	0.11%
ITOCHU Corp.	1,223,790	58,896,224	1.57%
Japan Airlines Co., Ltd.	150,241	2,301,079	0.06%
Kajima Corp.	409,012	7,240,810	0.19%
Kawasaki Kisen Kaisha Ltd.	382,300	5,296,176	0.14%
Komatsu Ltd.	902,217	24,116,159	0.64%
Kubota Corp.	968,900	10,948,851	0.29%
Makita Corp.	245,385	7,302,480	0.20%
Marubeni Corp.	1,466,987	21,566,818	0.57%
MINEBEA MITSUMI, Inc.	374,574	5,914,174	0.16%
Mitsubishi Corp.	3,441,928	55,074,509	1.47%
Mitsubishi Electric Corp.	1,958,029	32,329,178	0.86%
Mitsubishi Heavy Industries Ltd.	3,299,670	45,073,143	1.20%
Mitsui & Co., Ltd.	2,598,418	52,865,953	1.41%
Mitsui OSK Lines Ltd.	354,600	12,001,638	0.32%
MonotaRO Co., Ltd.	257,200	4,222,944	0.11%
Nidec Corp.	859,436	15,077,437	0.40%
Nippon Yusen KK	450,889	14,609,498	0.39%
Obayashi Corp.	668,526	8,597,960	0.23%
Recruit Holdings Co., Ltd.	1,443,836	98,879,397	2.63%
Secom Co., Ltd.	432,368	14,264,443	0.38%
Sekisui Chemical Co., Ltd.	389,897	6,504,705	0.17%
SG Holdings Co., Ltd.	326,600	3,022,380	0.08%
SMC Corp.	58,983	22,536,447	0.60%
Sumitomo Corp.	1,122,140	23,637,184	0.63%
Taisei Corp.	169,732	6,924,274	0.18%
Tokyu Corp.	547,046	5,674,194	0.15%
TOPPAN Holdings, Inc.	246,820	6,383,622	0.17%
TOTO Ltd.	145,088	3,392,298	0.09%
Toyota Industries Corp.	167,683	13,255,823	0.35%
Toyota Tsusho Corp.	656,036	11,400,265	0.30%
West Japan Railway Co.	452,530	7,777,638	0.21%
Yaskawa Electric Corp.	233,340	5,831,379	0.16%
		870,105,880	**23.16%**
Information Technology 13.68% (31 December 2023: 14.92%)			
Advantest Corp.	788,800	44,582,886	1.19%
Brother Industries Ltd.	238,077	3,946,270	0.10%
Canon, Inc.	961,247	30,484,335	0.81%
Disco Corp.	94,837	24,901,102	0.66%
FUJIFILM Holdings Corp.	1,152,545	23,434,869	0.62%
Fujitsu Ltd.	1,705,790	29,343,635	0.78%
Keyence Corp.	200,266	79,533,345	2.12%
Kokusai Electric Corp.	157,900	2,081,217	0.06%
Kyocera Corp.	1,321,504	12,793,659	0.34%
Lasertec Corp.	82,500	7,697,977	0.20%
Murata Manufacturing Co., Ltd.	1,741,886	27,395,721	0.73%
NEC Corp.	252,817	21,314,162	0.57%
Nomura Research Institute Ltd.	388,949	11,135,077	0.30%
NTT Data Group Corp.	649,698	12,096,564	0.32%
Obic Co., Ltd.	333,235	9,609,682	0.26%
Omron Corp.	180,921	5,951,057	0.16%
Oracle Corp. Japan	39,277	3,657,650	0.10%
Otsuka Corp.	235,080	5,213,273	0.14%
Renesas Electronics Corp.	1,733,278	21,796,554	0.58%
Ricoh Co., Ltd.	543,944	6,054,808	0.16%
SCREEN Holdings Co., Ltd.	83,700	4,880,896	0.13%
SCSK Corp.	162,800	3,332,245	0.09%
Seiko Epson Corp.	297,377	5,254,466	0.14%
Shimadzu Corp.	244,695	6,707,570	0.18%
TDK Corp.	2,001,140	25,484,721	0.68%
TIS, Inc.	219,100	5,031,220	0.13%
Tokyo Electron Ltd.	461,308	68,555,918	1.82%
Trend Micro, Inc.	130,935	6,892,748	0.18%
Yokogawa Electric Corp.	235,192	4,910,817	0.13%
		514,074,444	**13.68%**
Materials 3.77% (31 December 2023: 5.06%)			
Asahi Kasei Corp.	1,291,687	8,671,348	0.23%
JFE Holdings, Inc.	594,524	6,500,926	0.17%
Mitsubishi Chemical Group Corp.	1,398,175	6,870,629	0.18%
Mitsui Chemicals, Inc.	174,391	3,718,445	0.10%
Nippon Paint Holdings Co., Ltd.	978,423	6,153,502	0.16%
Nippon Sanso Holdings Corp.	178,354	4,848,483	0.13%
Nippon Steel Corp.	932,195	18,226,984	0.49%
Nitto Denko Corp.	727,545	11,981,261	0.32%
Shin-Etsu Chemical Co., Ltd.	1,854,745	60,358,725	1.61%
Sumitomo Metal Mining Co., Ltd.	255,103	5,663,585	0.15%
Toray Industries, Inc.	1,428,544	8,791,287	0.23%
		141,785,175	**3.77%**
Real Estate 2.27% (31 December 2023: 3.22%)			
Daito Trust Construction Co., Ltd.	60,460	6,529,371	0.17%
Daiwa House Industry Co., Ltd.	611,050	18,240,726	0.48%
Hulic Co., Ltd.	474,294	3,992,786	0.11%
Japan Real Estate Investment Corp. REIT	6,590	4,369,329	0.12%
Mitsubishi Estate Co., Ltd.	1,112,449	15,042,131	0.40%
Mitsui Fudosan Co., Ltd.	2,749,898	21,459,924	0.57%
Nippon Building Fund, Inc. REIT	7,909	5,948,546	0.16%
Sumitomo Realty & Development Co., Ltd.	318,512	9,668,534	0.26%
		85,251,347	**2.27%**
Utilities 1.04% (31 December 2023: 1.15%)			
Chubu Electric Power Co., Inc.	665,040	6,765,265	0.18%
Kansai Electric Power Co., Inc.	950,733	10,244,063	0.28%
Osaka Gas Co., Ltd.	372,870	7,927,594	0.21%
Tokyo Electric Power Co. Holdings, Inc.	1,575,466	4,598,440	0.12%
Tokyo Gas Co., Ltd.	350,443	9,410,370	0.25%
		38,945,732	**1.04%**
Total Equities		**3,721,124,645**	**99.05%**
Total Transferable Securities		**3,721,124,645**	**99.05%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (31 December 2023: 0.01%)				
Futures 0.01% (31 December 2023: 0.01%)				
TOPIX Index March 2025	219	¥6,049,841,791	323,175	0.01%
S&P 500 E-mini March 2025	(8)	$(2,390,100)	1,642	0.00%
			324,817	**0.01%**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**324,817**	**0.01%**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments (0.01%) (31 December 2023: 0.00%)							
Forward Currency Exchange Contracts (0.01%) (31 December 2023: 0.00%)							
USD	2,538,171	JPY	(385,500,000)	HSBC Bank	19/3/2025	61,316	0.00%
USD	1,336,010	JPY	(200,839,514)	HSBC Bank	19/3/2025	45,095	0.00%
JPY	514,812,670	USD	(3,295,230)	JPMorgan Chase Bank	19/3/2025	8,931	0.00%
JPY	364,585,000	USD	(2,338,807)	State Street Bank & Trust Co.	19/3/2025	1,358	0.00%
JPY	325,561,985	USD	(2,088,886)	JPMorgan Chase Bank	19/3/2025	818	0.00%
GBP	1,827,403	USD	(2,287,420)	JPMorgan Chase Bank	19/3/2025	(79)	(0.00%)
USD	2,418,483	JPY	(376,931,176)	JPMorgan Chase Bank	19/3/2025	(948)	(0.00%)
JPY	162,120,000	USD	(1,042,233)	BNP Paribas	19/3/2025	(1,548)	(0.00%)
JPY	171,221,912	USD	(1,105,445)	State Street Bank & Trust Co.	19/3/2025	(6,156)	(0.00%)
JPY	387,660,000	USD	(2,550,792)	Toronto-Dominion Bank	19/3/2025	(60,118)	(0.00%)
JPY	230,675,529	USD	(1,549,503)	Deutsche Bank AG	19/3/2025	(66,250)	(0.00%)
JPY	774,184,840	USD	(5,200,000)	UBS AG	19/3/2025	(221,977)	(0.01%)
						(239,558)	**(0.01%)**
Total OTC Financial Derivative Instruments						**(239,558)**	**(0.01%)**
Total Investments						**3,721,209,904**	**99.05%**

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	**35,433,228**	**0.95%**
Net Assets	**3,756,643,132**	**100.00%**

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	3,721,124,645	98.93%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	324,817	0.01%
(e)	Total OTC Financial Derivative Instruments	117,518	0.00%
(f)	Other assets	39,820,050	1.06%
Total Assets		3,761,387,030	100.00%

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2024	EUR (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,721,124,645	3,553,117,360
Financial Derivative Instruments	3,17	442,335	971,941
Cash	3	25,850,792	17,318,180
Unrealised Appreciation on Spot Currency Contracts		11,010	—
Receivables:			
Interest and Dividends		3,990,051	4,296,807
Capital Shares Issued		7,961,479	3,709,358
Investments Sold		—	2,785,316
Margin Cash Due from Broker	3	1,765,289	973,842
Cash Collateral		241,429	244,421
Total Current Assets		**3,761,387,030**	**3,583,417,225**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	357,076	538,532
Bank Overdraft		61	6,471
Unrealised Depreciation on Spot Currency Contracts		—	88
Payables and Other Liabilities:			
Income Distribution Payable		2,304,640	1,784,824
Capital Shares Redeemed		1,582,919	3,512,868
Management Fees Payable	12	499,202	459,945
Total Current Liabilities		**4,743,898**	**6,302,728**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**3,756,643,132**	**3,577,114,497**

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€314,027,149	€302,933,701	€277,844,909
Number of Shares Outstanding	1,077,869	1,199,525	1,277,347
Net Asset Value Per Share[1]	**€291.34**	**€252.54**	**€217.52**
Investor EUR			
Net Assets	€90,518,105	€83,802,410	€101,727,762
Number of Shares Outstanding	311,963	333,186	469,586
Net Asset Value Per Share[1]	**€290.16**	**€251.52**	**€216.63**
Institutional Plus EUR Acc			
Net Assets	€434,874,535	€362,621,977	€355,572,882
Number of Shares Outstanding	1,840,739	1,771,410	2,017,492
Net Asset Value Per Share[1]	**€236.25**	**€204.71**	**€176.25**
GBP Acc			
EUR (€) Equivalent	€1,939,005,040	€1,871,890,982	€1,564,157,455
Net Assets	£1,603,169,367	£1,622,046,173	£1,387,768,827
Number of Shares Outstanding	5,015,895	5,586,156	5,419,480
Net Asset Value Per Share[1]	**£319.62**	**£290.37**	**£256.07**
GBP Dist			
EUR (€) Equivalent	€109,765,540	€79,862,185	€49,837,169
Net Assets	£90,754,148	£69,202,829	£44,217,076
Number of Shares Outstanding	368,249	303,665	215,953
Net Asset Value Per Share[1]	**£246.45**	**£227.89**	**£204.75**

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

Net Asset Value Per Share (continued)

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
Institutional Plus GBP Acc			
EUR (€) Equivalent	€82,999,237	€88,597,411	€28,913,154
Net Assets	£68,623,769	£76,772,148	£25,652,644
Number of Shares Outstanding	298,079	367,210	139,189
Net Asset Value Per Share[1]	**£230.22**	**£209.07**	**£184.30**
Institutional Plus GBP Dist			
EUR (€) Equivalent	€18,917,149	€13,992,035	€42,934,257
Net Assets	£15,640,699	£12,124,492	£38,092,599
Number of Shares Outstanding	81,732	68,518	239,568
Net Asset Value Per Share[1]	**£191.37**	**£176.95**	**£159.01**
JPY Acc			
EUR (€) Equivalent	€37,491,529	€172,283,708	€140,617,128
Net Assets	¥6,101,341,436	¥26,830,355,177	¥19,801,465,408
Number of Shares Outstanding	279,170	1,479,934	1,402,430
Net Asset Value Per Share[1]	**¥21,855.29**	**¥18,129.43**	**¥14,119.40**
Investor JPY			
EUR (€) Equivalent	€15,078,599	€13,048,283	€11,214,105
Net Assets	¥2,453,879,138	¥2,032,055,563	¥1,579,151,241
Number of Shares Outstanding	52,287	52,198	52,085
Net Asset Value Per Share[1]	**¥46,930.96**	**¥38,929.76**	**¥30,318.73**
Institutional Plus JPY Acc			
EUR (€) Equivalent	€84,700,158	€76,448,645	€69,887,137
Net Assets	¥13,784,035,953	¥11,905,619,643	¥9,841,388,069
Number of Shares Outstanding	495,934	516,590	548,519
Net Asset Value Per Share[1]	**¥27,794.09**	**¥23,046.55**	**¥17,941.75**
USD Acc			
EUR (€) Equivalent	€606,651,870	€486,208,908	€473,622,673
Net Assets	$628,188,011	$537,090,670	$505,473,798
Number of Shares Outstanding	2,081,816	1,924,814	2,176,922
Net Asset Value Per Share[1]	**$301.75**	**$279.04**	**$232.20**
Investor USD			
EUR (€) Equivalent	€10,877,852	€12,296,953	€34,614,318
Net Assets	$11,264,016	$13,583,829	$36,942,131
Number of Shares Outstanding	37,851	49,362	161,322
Net Asset Value Per Share[1]	**$297.59**	**$275.19**	**$229.00**
Institutional Plus USD Acc			
EUR (€) Equivalent	€11,736,369	€13,127,299	€12,925,913
Net Assets	$12,153,010	$14,501,071	$13,795,181
Number of Shares Outstanding	76,121	98,261	112,379
Net Asset Value Per Share[1]	**$159.65**	**$147.58**	**$122.76**

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

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		1,054,462	962,802
Dividend Income		84,132,583	81,307,411
Securities Lending Income		1,323,627	1,204,716
Net Gain on Financial Instruments		463,932,838	436,590,249
Total Investment Income		**550,443,510**	**520,065,178**
Expenses			
Management Fees	12	5,685,699	5,175,787
Transaction Fees and Commissions		199,829	80,040
Total Expenses		**5,885,528**	**5,255,827**
Finance Costs			
Interest Expense		64,962	73,336
Distribution	6	2,304,640	1,784,823
Total Finance Costs		**2,369,602**	**1,858,159**
Net Investment Income		**542,188,380**	**512,951,192**
Taxation	5	(12,615,799)	(12,196,627)
Net Increase in Net Assets		**529,572,581**	**500,754,565**

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	529,572,581	500,754,565
Capital Transactions		
Subscriptions	880,004,571	818,790,888
Redemptions	(1,230,048,517)	(906,299,818)
Total Capital Transactions	(350,043,946)	(87,508,930)
Total Increase for the Year	179,528,635	413,245,635
Net Assets		
Beginning of Year	3,577,114,497	3,163,868,862
End of Year	**3,756,643,132**	**3,577,114,497**

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

Vanguard Pacific ex-Japan Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, followed by the Bank of England in August and the US Federal Reserve in September.
- Global stocks posted strong gains for the period, with the United States performing particularly well.
- Pacific markets excluding Japan finished the year higher overall. The fund's benchmark index returned 11.57% for the 12 months.
- Results were positive in eight of the index's 11 industry sectors. Financials accounted for nearly 40% of the index's weighting and stood out as by far the top contributor, posting a 26.4% return. Materials detracted the most.
- Australia was the largest-weighted market and contributed most to performance. Singapore strongly outperformed the benchmark, returning 41.1%.

Benchmark returns in the commentary above are in euros.

Benchmark: MSCI Pacific ex-Japan Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
AUD Acc	15.14%	5.69%	7.19%
Benchmark	15.26	5.80	7.35
Tracking Difference*	-0.12		
EUR Acc	11.46%	4.72%	5.89%
Benchmark	11.57	4.83	6.06
Tracking Difference*	-0.11		
Institutional Plus EUR Acc	11.50%	4.76%	5.93%
Benchmark	11.57	4.83	6.06
Tracking Difference*	-0.07		
Institutional Plus EUR Dist	—	—	7.99%
Benchmark	—	—	8.04
Tracking Difference*	—		
GBP Acc	6.35%	4.20%	6.56%
Benchmark	6.46	4.32	6.73
Tracking Difference*	-0.11		
GBP Dist	6.35%	4.20%	6.56%
Benchmark	6.46	4.32	6.73
Tracking Difference*	-0.11		
Institutional Plus GBP Acc	6.39%	4.24%	6.60%
Benchmark	6.46	4.32	6.73
Tracking Difference*	-0.07		
Institutional Plus GBP Dist	6.39%	4.24%	6.60%
Benchmark	6.46	4.32	6.73
Tracking Difference*	-0.07		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
USD Acc	4.48%	3.04%	4.25%
Benchmark	4.59	3.15	4.42
Tracking Difference*	-0.11		
Institutional Plus USD Acc	4.52%	3.08%	4.29%
Benchmark	4.59	3.15	4.42
Tracking Difference*	-0.07		

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

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

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

[1] Since-inception returns: AUD Acc, 15 August 2017; Institutional Plus EUR Dist, 10 June 2024.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Shares	Cost EUR (€)
Infratil Ltd.	1,525,612	10,973,996
BHP Group Ltd.	369,908	9,774,383
Commonwealth Bank of Australia	114,504	9,169,918
Seven Group Holdings Ltd.	370,782	8,641,721
Yangzijiang Shipbuilding Holdings Ltd.	4,292,200	7,992,519
Pro Medicus Ltd.	103,861	7,703,433
CSL Ltd.	36,329	6,562,241
ANZ Group Holdings Ltd.	201,295	3,604,787
DBS Group Holdings Ltd.	141,400	3,571,177
Wesfarmers Ltd.	80,981	3,412,131
National Australia Bank Ltd.	139,511	3,115,851
Goodman Group REIT	139,550	2,993,065
Auckland International Airport Ltd.	697,695	2,969,993
WiseTech Global Ltd.	40,608	2,922,276
Hong Kong Exchanges & Clearing Ltd.	85,900	2,546,900
Westpac Banking Corp.	144,861	2,485,122
Oversea-Chinese Banking Corp., Ltd.	245,000	2,470,577
Woodside Energy Group Ltd.	134,351	2,343,299
Macquarie Group Ltd.	17,054	2,134,097
Sea Ltd. ADR	32,819	2,125,957
United Overseas Bank Ltd.	91,000	1,986,352
AIA Group Ltd.	309,200	1,957,877
Rio Tinto Ltd.	26,187	1,936,621
Transurban Group	240,845	1,918,635
Grab Holdings Ltd. Class A	532,537	1,786,141
Woolworths Group Ltd.	85,906	1,751,679
Fortescue Ltd.	120,044	1,674,948

Sales	Shares	Proceeds EUR (€)
Commonwealth Bank of Australia	293,912	23,691,097
BHP Group Ltd.	890,536	22,569,024
AIA Group Ltd.	2,415,800	15,927,774
CSL Ltd.	84,898	15,487,766
National Australia Bank Ltd.	557,645	12,501,718
Westpac Banking Corp.	629,240	11,228,668
ANZ Group Holdings Ltd.	560,407	10,075,904
Wesfarmers Ltd.	199,172	8,668,239
DBS Group Holdings Ltd.	344,500	8,663,074
Dexus REIT	1,972,586	8,552,902
Pilbara Minerals Ltd.	5,258,054	8,359,252
Macquarie Group Ltd.	63,858	8,137,578
Ampol Ltd.	439,637	7,887,321
Aurizon Holdings Ltd.	3,349,972	6,968,824
Goodman Group REIT	299,635	6,096,883
Hong Kong Exchanges & Clearing Ltd.	211,600	6,091,246
Oversea-Chinese Banking Corp., Ltd.	597,900	5,965,758
IGO Ltd.	1,203,522	5,750,003
Singapore Telecommunications Ltd.	2,744,700	5,737,154
Spark New Zealand Ltd.	3,319,010	5,714,415
Mapletree Logistics Trust REIT	6,201,366	5,634,077
Woodside Energy Group Ltd.	332,425	5,412,632
EBOS Group Ltd.	270,974	5,074,237
ESR Group Ltd.	3,857,688	4,919,683
United Overseas Bank Ltd.	222,800	4,783,996
Seatrium Ltd.	5,025,311	4,690,443
IDP Education Ltd.	466,932	4,572,921
Budweiser Brewing Co. APAC Ltd.	3,040,200	4,550,287
Rio Tinto Ltd.	64,942	4,534,985
Woolworths Group Ltd.	213,850	4,433,415
Sea Ltd. ADR	64,543	4,406,525
Transurban Group	538,280	4,284,266

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

Financial Statements
Statement of Investments
31 December 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.63% (31 December 2023: 98.32%)			
Equities 98.63% (31 December 2023: 98.32%)			
Australia 64.68% (31 December 2023: 65.80%)			
ANZ Group Holdings Ltd.	4,948,097	84,437,995	2.87%
APA Group	2,150,543	8,962,448	0.30%
Aristocrat Leisure Ltd.	941,677	38,490,163	1.31%
ASX Ltd.	322,448	12,547,378	0.43%
BHP Group Ltd.	8,430,554	199,364,735	6.77%
BlueScope Steel Ltd.	728,548	8,141,665	0.28%
Brambles Ltd.	2,313,827	26,618,384	0.90%
CAR Group Ltd.	626,915	13,505,749	0.46%
Cochlear Ltd.	108,747	18,848,695	0.64%
Coles Group Ltd.	2,225,909	25,141,148	0.85%
Commonwealth Bank of Australia	2,780,642	254,795,234	8.65%
Computershare Ltd.	880,771	17,879,218	0.61%
CSL Ltd.	804,504	135,448,984	4.60%
Endeavour Group Ltd.	2,520,442	6,329,534	0.22%
Fortescue Ltd.	2,813,785	30,704,322	1.04%
Goodman Group REIT	2,858,407	60,912,651	2.07%
GPT Group REIT	3,192,213	8,341,018	0.28%
Insurance Australia Group Ltd.	3,937,241	19,916,274	0.68%
James Hardie Industries plc	714,208	21,381,986	0.73%
Lottery Corp., Ltd.	3,703,779	10,940,011	0.37%
Macquarie Group Ltd.	601,570	79,725,939	2.71%
Medibank Pvt Ltd.	4,585,267	10,390,814	0.35%
Mineral Resources Ltd.	292,801	5,996,238	0.20%
Mirvac Group REIT	6,578,738	7,375,468	0.25%
National Australia Bank Ltd.	5,107,457	113,298,554	3.85%
Northern Star Resources Ltd.	1,910,261	17,635,417	0.60%
Orica Ltd.	811,538	8,045,242	0.27%
Origin Energy Ltd.	2,862,342	18,654,936	0.63%
Pro Medicus Ltd.	95,535	14,287,514	0.49%
Qantas Airways Ltd.	1,271,219	6,818,024	0.23%
QBE Insurance Group Ltd.	2,500,896	28,710,622	0.98%
Ramsay Health Care Ltd.	306,828	6,336,699	0.21%
REA Group Ltd.	87,876	12,258,840	0.42%
Reece Ltd.	374,184	5,007,155	0.17%
Rio Tinto Ltd.	616,795	43,318,816	1.47%
Santos Ltd.	5,396,255	21,553,344	0.73%
Scentre Group REIT	8,638,973	17,717,481	0.60%
Seek Ltd.	594,418	8,021,752	0.27%
SGH Ltd.	338,906	9,343,726	0.32%
Sonic Healthcare Ltd.	759,056	12,258,692	0.42%
South32 Ltd.	7,524,686	15,297,238	0.52%
Stockland REIT	3,970,842	11,396,450	0.39%
Suncorp Group Ltd.	2,113,391	24,021,920	0.82%
Telstra Group Ltd.	6,720,581	16,113,761	0.55%
Transurban Group	5,155,527	41,276,169	1.40%
Treasury Wine Estates Ltd.	1,352,171	9,160,249	0.31%
Vicinity Ltd. REIT	6,405,863	8,043,456	0.27%
Washington H Soul Pattinson & Co., Ltd.	396,282	8,108,305	0.28%
Wesfarmers Ltd.	1,885,319	80,634,112	2.74%
Westpac Banking Corp.	5,712,496	110,393,372	3.75%
WiseTech Global Ltd.	305,642	22,123,786	0.75%
Woodside Energy Group Ltd.	3,155,025	46,407,017	1.58%
Woolworths Group Ltd.	2,029,333	36,996,146	1.26%
Xero Ltd.	241,057	24,295,174	0.83%
		1,903,730,020	**64.68%**
Hong Kong 17.42% (31 December 2023: 18.79%)			
AIA Group Ltd.	18,164,332	127,136,807	4.32%
BOC Hong Kong Holdings Ltd.	6,148,216	19,070,547	0.65%
CK Asset Holdings Ltd.	3,203,173	12,703,241	0.43%
CK Hutchison Holdings Ltd.	4,454,664	22,982,990	0.78%
CK Infrastructure Holdings Ltd.	1,043,080	7,488,815	0.25%
CLP Holdings Ltd.	2,728,670	22,151,731	0.75%
Futu Holdings Ltd. ADR	92,851	7,172,527	0.24%
Galaxy Entertainment Group Ltd.	3,635,495	14,914,921	0.51%
Hang Seng Bank Ltd.	1,253,526	14,890,439	0.51%
Henderson Land Development Co., Ltd.	2,404,789	7,055,576	0.24%
HKT Trust & HKT Ltd.	6,276,389	7,490,737	0.25%
Hong Kong & China Gas Co., Ltd.	18,619,910	14,375,159	0.49%
Hong Kong Exchanges & Clearing Ltd.	2,001,270	73,346,034	2.49%
Hongkong Land Holdings Ltd.	1,826,800	7,850,565	0.27%
Jardine Matheson Holdings Ltd.	266,200	10,532,317	0.36%
Link REIT	4,281,304	17,484,568	0.59%
MTR Corp., Ltd.	2,576,459	8,680,325	0.30%
Power Assets Holdings Ltd.	2,303,526	15,521,578	0.53%
Sands China Ltd.	4,044,824	10,509,678	0.36%
Sino Land Co., Ltd.	6,447,030	6,291,770	0.21%
SITC International Holdings Co., Ltd.	2,241,000	5,767,076	0.20%
Sun Hung Kai Properties Ltd.	2,408,063	22,348,127	0.76%
Swire Pacific Ltd. Class A	678,654	5,943,919	0.20%
Techtronic Industries Co., Ltd.	2,283,500	29,098,349	0.99%
WH Group Ltd.	13,885,435	10,374,745	0.35%
Wharf Holdings Ltd.	1,786,000	4,851,504	0.16%
Wharf Real Estate Investment Co., Ltd.	2,765,403	6,827,806	0.23%
		512,861,851	**17.42%**
New Zealand 1.85% (31 December 2023: 1.76%)			
Auckland International Airport Ltd.	2,793,890	13,151,044	0.45%
Fisher & Paykel Healthcare Corp., Ltd.	973,790	20,231,505	0.69%
Infratil Ltd.	1,525,612	10,400,310	0.35%
Mercury NZ Ltd.	1,163,952	3,684,025	0.12%
Meridian Energy Ltd.	2,165,726	6,925,046	0.24%
		54,391,930	**1.85%**
Singapore 14.68% (31 December 2023: 11.97%)			
CapitaLand Ascendas REIT	6,220,964	11,317,817	0.38%
CapitaLand Integrated Commercial Trust REIT	9,686,891	13,234,684	0.45%
CapitaLand Investment Ltd.	3,877,243	7,191,114	0.24%
DBS Group Holdings Ltd.	3,310,707	102,464,339	3.48%
Genting Singapore Ltd.	10,003,697	5,417,436	0.18%
Grab Holdings Ltd. Class A	3,511,320	16,005,244	0.54%
Keppel Ltd.	2,423,935	11,736,779	0.40%
Oversea-Chinese Banking Corp., Ltd.	5,626,751	66,479,214	2.26%
Sea Ltd. ADR	615,073	63,021,966	2.14%
Sembcorp Industries Ltd.	1,478,000	5,775,444	0.20%
Singapore Airlines Ltd.	2,478,228	11,297,932	0.38%
Singapore Exchange Ltd.	1,426,382	12,864,032	0.44%
Singapore Technologies Engineering Ltd.	2,584,855	8,526,954	0.29%
Singapore Telecommunications Ltd.	12,350,635	26,928,480	0.91%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
United Overseas Bank Ltd.	2,101,085	54,035,710	1.84%
Wilmar International Ltd.	3,180,885	6,980,419	0.24%
Yangzijiang Shipbuilding Holdings Ltd.	4,292,200	9,084,959	0.31%
		432,362,523	**14.68%**
Total Equities		**2,903,346,324**	**98.63%**
Total Transferable Securities		**2,903,346,324**	**98.63%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.04%) (31 December 2023: 0.10%)				
Futures (0.04%) (31 December 2023: 0.10%)				
S&P 500 E-mini March 2025	(7)	$(2,019,640)	13,351	0.00%
MSCI Pacific Ex-Japan Index March 2025	546	$44,997,551	(1,145,834)	(0.04%)
			(1,132,483)	**(0.04%)**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(1,132,483)**	**(0.04%)**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments 0.01% (31 December 2023: (0.02%))							
Forward Currency Exchange Contracts 0.01% (31 December 2023: (0.02%))							
USD	9,725,693	AUD	(15,089,573)	Deutsche Bank AG	19/3/2025	367,668	0.01%
USD	1,331,760	SGD	(1,776,502)	Royal Bank of Canada	19/3/2025	24,626	0.00%
USD	1,697,027	AUD	(2,729,880)	State Street Bank & Trust Co.	19/3/2025	6,392	0.00%
GBP	2,753,563	USD	(3,446,726)	JPMorgan Chase Bank	19/3/2025	(119)	(0.00%)
USD	1,387,340	HKD	(10,771,661)	Toronto-Dominion Bank	19/3/2025	(647)	(0.00%)
HKD	10,771,661	USD	(1,388,795)	JPMorgan Chase Bank	19/3/2025	(753)	(0.00%)
SGD	1,776,502	USD	(1,333,962)	Toronto-Dominion Bank	19/3/2025	(26,746)	(0.00%)
AUD	15,089,573	USD	(9,376,570)	JPMorgan Chase Bank	19/3/2025	(31,627)	(0.00%)
						338,794	**0.01%**
Total OTC Financial Derivative Instruments						**338,794**	**0.01%**
Total Investments						**2,902,552,635**	**98.60%**

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	**41,299,599**	**1.40%**
Net Assets	**2,943,852,234**	**100.00%**

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	2,903,346,324	98.42%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	13,351	0.00%
(e)	Total OTC Financial Derivative Instruments	398,686	0.01%
(f)	Other assets	46,050,646	1.57%
Total Assets		2,949,809,007	100.00%

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2024	EUR (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	2,903,346,324	2,945,393,278
Financial Derivative Instruments	3,17	412,037	2,990,772
Cash	3	34,550,226	56,506,893
Unrealised Appreciation on Spot Currency Contracts		733	9,761
Receivables:			
Interest and Dividends		1,787,154	1,846,277
Capital Shares Issued		6,430,662	2,552,535
Investments Sold		11	728,827
Margin Cash Due from Broker	3	3,281,860	632,771
Cash Collateral		—	516,000
Total Current Assets		**2,949,809,007**	**3,011,177,114**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	1,205,726	438,084
Payables and Other Liabilities:			
Income Distribution Payable		3,553,605	6,952,297
Capital Shares Redeemed		817,053	7,628,255
Management Fees Payable	12	380,389	362,537
Total Current Liabilities		**5,956,773**	**15,381,173**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**2,943,852,234**	**2,995,795,941**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
AUD Acc			
EUR (€) Equivalent	€249,847,727	€224,082,194	€218,258,797
Net Assets	AUD417,870,323	AUD362,764,587	AUD343,488,490
Number of Shares Outstanding	2,503,698	2,502,569	2,502,325
Net Asset Value Per Share[1]	**AUD166.90**	**AUD144.96**	**AUD137.27**
EUR Acc			
Net Assets	€273,586,870	€346,721,322	€326,196,996
Number of Shares Outstanding	903,439	1,276,016	1,232,392
Net Asset Value Per Share[1]	**€302.83**	**€271.72**	**€264.69**
Institutional Plus EUR Acc			
Net Assets	€389,242,807	€295,514,370	€261,315,358
Number of Shares Outstanding	1,960,906	1,659,819	1,507,349
Net Asset Value Per Share[1]	**€198.50**	**€178.04**	**€173.36**
Institutional Plus EUR Dist[2]			
Net Assets	€5,295	€—	€—
Number of Shares Outstanding	50	—	—
Net Asset Value Per Share[1]	**€105.90**	**€—**	**€—**
GBP Acc			
EUR (€) Equivalent	€950,143,527	€996,792,454	€908,397,828
Net Assets	£785,578,668	£863,748,691	£805,958,622
Number of Shares Outstanding	2,116,805	2,474,961	2,315,438
Net Asset Value Per Share[1]	**£371.12**	**£348.99**	**£348.08**
GBP Dist			
EUR (€) Equivalent	€45,121,087	€121,716,190	€84,824,469
Net Assets	£37,306,115	£105,470,501	£75,258,890
Number of Shares Outstanding	185,671	537,832	368,623
Net Asset Value Per Share[1]	**£200.93**	**£196.10**	**£204.16**
Institutional Plus GBP Acc			
EUR (€) Equivalent	€216,287,462	€235,917,452	€46,796,442
Net Assets	£178,826,474	£204,429,106	£41,519,249
Number of Shares Outstanding	1,001,266	1,217,654	248,052
Net Asset Value Per Share[1]	**£178.60**	**£167.89**	**£167.38**
Institutional Plus GBP Dist			
EUR (€) Equivalent	€48,452,469	€36,803,530	€31,953,919
Net Assets	£40,060,501	£31,891,294	£28,350,504
Number of Shares Outstanding	338,755	276,306	235,940
Net Asset Value Per Share[1]	**£118.26**	**£115.42**	**£120.16**
USD Acc			
EUR (€) Equivalent	€336,231,665	€370,382,163	€787,694,119
Net Assets	$348,167,889	$409,142,656	$840,666,549
Number of Shares Outstanding	1,110,433	1,363,252	2,976,300
Net Asset Value Per Share[1]	**$313.54**	**$300.12**	**$282.45**
Institutional Plus USD Acc			
EUR (€) Equivalent	€434,933,325	€367,866,266	€358,029,495
Net Assets	$450,373,458	$406,363,471	$382,106,979
Number of Shares Outstanding	2,947,758	2,779,746	2,778,438
Net Asset Value Per Share[1]	**$152.79**	**$146.19**	**$137.53**

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

[2] The share class launched on 10 June 2024.

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		1,329,333	1,878,911
Dividend Income		118,215,772	137,942,963
Securities Lending Income		96,417	18,244
Net Gain/(Loss) on Financial Instruments		201,678,064	(67,812,863)
Total Investment Income		**321,319,586**	**72,027,255**
Expenses			
Management Fees	12	4,321,897	4,597,949
Transaction Fees and Commissions		267,806	473,488
Total Expenses		**4,589,703**	**5,071,437**
Finance Costs			
Interest Expense		70,968	34,250
Distribution	6	3,553,605	6,952,297
Total Finance Costs		**3,624,573**	**6,986,547**
Net Investment Income		**313,105,310**	**59,969,271**
Taxation	5	(1,297,232)	(1,274,103)
Net Increase in Net Assets		**311,808,078**	**58,695,168**

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	311,808,078	58,695,168
Capital Transactions		
Subscriptions	658,223,335	786,725,659
Redemptions	(1,021,975,120)	(873,092,309)
Total Capital Transactions	(363,751,785)	(86,366,650)
Total Decrease for the Year	(51,943,707)	(27,671,482)
Net Assets		
Beginning of Year	2,995,795,941	3,023,467,423
End of Year	**2,943,852,234**	**2,995,795,941**

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

Vanguard U.S. 500 Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global bonds returned –1.69%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis. US bonds, however, finished in positive territory.
- Global stocks returned 16.69%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US turned in a stronger performance than the rest of the world as a whole.
- In this environment, the fund's benchmark index returned 24.50% for the 12 months.
- Ten of the index's 11 industry sectors produced positive returns, with seven posting double-digit gains. Information technology – the largest sector in the index – contributed by far the most to returns. Financials, communication services and consumer discretionary were also standouts.

Benchmark returns in the commentary above are in US dollars.

Benchmark: S&P 500 Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
EUR Acc	32.70%	15.75%	14.17%
Benchmark[1]	32.82	15.84	14.25
Tracking Difference*	-0.12		
Investor EUR	32.70%	15.75%	14.09%
Benchmark[1]	32.82	15.84	14.25
Tracking Difference*	-0.12		
Institutional Plus EUR Acc	32.75%	15.80%	14.21%
Benchmark[1]	32.82	15.84	14.25
Tracking Difference*	-0.07		
EUR Hedged Acc	22.32%	11.52%	10.15%
Benchmark[1]	22.47	11.56	10.17
Tracking Difference*	-0.15		
USD Acc	24.39%	13.90%	12.40%
Benchmark[1]	24.50	13.98	12.49
Tracking Difference*	-0.11		
Investor USD	24.39%	13.90%	12.32%
Benchmark[1]	24.50	13.98	12.49
Tracking Difference*	-0.11		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
Institutional Plus USD Acc	24.44%	13.94%	12.45%
Benchmark[1]	24.50	13.98	12.49
Tracking Difference*	-0.06		

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

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

	Shares	Cost US Dollars ($)
Purchases		
Apple, Inc.	523,700	114,641,198
Microsoft Corp.	168,200	70,947,894
NVIDIA Corp.	365,700	63,892,134
Amazon.com, Inc.	265,000	50,423,964
Broadcom, Inc.	141,100	29,906,482
Meta Platforms, Inc. Class A	49,200	25,960,752
Crowdstrike Holdings, Inc. Class A	67,170	25,373,799
Palantir Technologies, Inc. Class A	578,561	22,406,994
Alphabet, Inc. Class A	132,400	22,129,803
Visa, Inc. Class A	75,500	22,071,459
KKR & Co., Inc.	194,678	21,519,992
Apollo Global Management, Inc.	124,900	21,446,528
Berkshire Hathaway, Inc. Class B	44,100	19,218,059
Alphabet, Inc. Class C	108,800	18,418,292
Tesla, Inc.	70,200	18,354,225
Workday, Inc. Class A	59,500	16,308,669
Super Micro Computer, Inc.	18,669	15,476,430
Eli Lilly & Co.	18,200	14,609,149
JPMorgan Chase & Co.	64,000	13,589,549
UnitedHealth Group, Inc.	21,100	11,475,028

	Shares	Proceeds US Dollars ($)
Sales		
Apple, Inc.	427,900	85,777,316
Microsoft Corp.	188,900	80,238,586
NVIDIA Corp.	367,500	70,931,829
Amazon.com, Inc.	217,700	40,178,080
Meta Platforms, Inc. Class A	66,600	33,971,633
Alphabet, Inc. Class C	186,000	30,372,886
Alphabet, Inc. Class A	169,100	26,964,903
JPMorgan Chase & Co.	93,400	19,149,930
Berkshire Hathaway, Inc. Class B	45,300	18,987,324
Eli Lilly & Co.	23,100	18,895,023
Broadcom, Inc.	37,700	17,799,017
Exxon Mobil Corp.	147,400	16,422,693
Tesla, Inc.	70,700	15,741,148
UnitedHealth Group, Inc.	25,000	12,790,463
Visa, Inc. Class A	42,900	12,138,336
Mastercard, Inc. Class A	22,900	11,000,717
Wells Fargo & Co.	172,400	10,205,047
Procter & Gamble Co.	61,700	10,180,700
Home Depot, Inc.	27,200	10,177,901
Chevron Corp.	66,200	9,978,409

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

Financial Statements
Statement of Investments
31 December 2024

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 99.21% (31 December 2023: 99.61%)			
Equities 99.21% (31 December 2023: 99.61%)			
Communication Services 9.30% (31 December 2023: 8.55%)			
Alphabet, Inc. Class A	1,623,885	307,401,431	2.20%
Alphabet, Inc. Class C	1,322,583	251,872,707	1.80%
AT&T, Inc.	1,994,362	45,411,623	0.33%
Charter Communications, Inc. Class A	26,871	9,210,573	0.07%
Comcast Corp. Class A	1,061,259	39,829,050	0.29%
Electronic Arts, Inc.	66,359	9,708,322	0.07%
Fox Corp. Class A	62,846	3,053,059	0.02%
Fox Corp. Class B	35,537	1,625,462	0.01%
Interpublic Group of Cos, Inc.	103,770	2,907,635	0.02%
Live Nation Entertainment, Inc.	43,300	5,607,350	0.04%
Match Group, Inc.	70,200	2,296,242	0.02%
Meta Platforms, Inc. Class A	605,830	354,719,523	2.54%
Netflix, Inc.	118,763	105,855,837	0.76%
News Corp. Class A	104,747	2,884,732	0.02%
News Corp. Class B	30,582	930,610	0.01%
Omnicom Group, Inc.	53,831	4,631,619	0.03%
Paramount Global Class B	161,984	1,694,353	0.01%
Take-Two Interactive Software, Inc.	45,222	8,324,466	0.06%
T-Mobile US, Inc.	135,448	29,897,437	0.21%
Verizon Communications, Inc.	1,170,261	46,798,737	0.34%
Walt Disney Co.	503,402	56,053,813	0.40%
Warner Bros Discovery, Inc.	618,988	6,542,703	0.05%
		1,297,257,284	**9.30%**
Consumer Discretionary 11.17% (31 December 2023: 10.81%)			
Airbnb, Inc. Class A	120,516	15,837,008	0.11%
Amazon.com, Inc.	2,600,880	570,607,063	4.09%
Aptiv plc	65,770	3,977,770	0.03%
AutoZone, Inc.	4,691	15,020,582	0.11%
Best Buy Co., Inc.	54,506	4,676,615	0.03%
Booking Holdings, Inc.	9,210	45,759,148	0.33%
BorgWarner, Inc.	60,923	1,936,742	0.01%
Caesars Entertainment, Inc.	59,400	1,985,148	0.01%
CarMax, Inc.	43,296	3,539,881	0.03%
Carnival Corp.	287,473	7,163,827	0.05%
Chipotle Mexican Grill, Inc. Class A	378,700	22,835,610	0.16%
Darden Restaurants, Inc.	32,715	6,107,563	0.04%
Deckers Outdoor Corp.	42,076	8,545,215	0.06%
Domino's Pizza, Inc.	9,700	4,071,672	0.03%
DR Horton, Inc.	81,055	11,333,110	0.08%
eBay, Inc.	132,874	8,231,544	0.06%
Expedia Group, Inc.	33,986	6,332,611	0.05%
Ford Motor Co.	1,084,112	10,732,709	0.08%
Garmin Ltd.	42,713	8,809,983	0.06%
General Motors Co.	305,947	16,297,797	0.12%
Genuine Parts Co.	38,818	4,532,390	0.03%
Hasbro, Inc.	35,867	2,005,324	0.01%
Hilton Worldwide Holdings, Inc.	67,563	16,698,871	0.12%
Home Depot, Inc.	275,999	107,360,851	0.77%
Las Vegas Sands Corp.	96,166	4,939,086	0.04%
Lennar Corp. Class A	66,309	9,042,558	0.06%
LKQ Corp.	71,675	2,634,056	0.02%
Lowe's Cos, Inc.	157,614	38,899,135	0.28%
Lululemon Athletica, Inc.	31,400	12,007,674	0.09%
Marriott International, Inc. Class A	64,092	17,877,822	0.13%
McDonald's Corp.	199,219	57,751,596	0.41%
MGM Resorts International	63,144	2,187,940	0.02%
Mohawk Industries, Inc.	14,614	1,740,966	0.01%
NIKE, Inc. Class B	330,962	25,043,895	0.18%
Norwegian Cruise Line Holdings Ltd.	120,941	3,111,812	0.02%
NVR, Inc.	850	6,952,065	0.05%
O'Reilly Automotive, Inc.	16,061	19,045,134	0.14%
Pool Corp.	10,500	3,579,870	0.03%
PulteGroup, Inc.	56,718	6,176,590	0.04%
Ralph Lauren Corp. Class A	11,143	2,573,810	0.02%
Ross Stores, Inc.	92,310	13,963,734	0.10%
Royal Caribbean Cruises Ltd.	68,739	15,857,400	0.11%
Starbucks Corp.	315,056	28,748,860	0.21%
Tapestry, Inc.	64,914	4,240,832	0.03%
Tesla, Inc.	776,114	313,425,878	2.25%
TJX Cos, Inc.	313,456	37,868,619	0.27%
Tractor Supply Co.	147,990	7,852,349	0.06%
Ulta Beauty, Inc.	13,184	5,734,117	0.04%
Wynn Resorts Ltd.	25,884	2,230,165	0.02%
Yum! Brands, Inc.	77,548	10,403,840	0.07%
		1,558,288,837	**11.17%**
Consumer Staples 5.49% (31 December 2023: 6.13%)			
Altria Group, Inc.	470,933	24,625,087	0.18%
Archer-Daniels-Midland Co.	132,785	6,708,298	0.05%
Brown-Forman Corp. Class B	51,427	1,953,197	0.01%
Bunge Global SA	39,000	3,032,640	0.02%
Church & Dwight Co., Inc.	67,671	7,085,830	0.05%
Clorox Co.	34,470	5,598,273	0.04%
Coca-Cola Co.	1,077,269	67,070,768	0.48%
Colgate-Palmolive Co.	227,143	20,649,570	0.15%
Conagra Brands, Inc.	131,393	3,646,156	0.03%
Constellation Brands, Inc. Class A	43,380	9,586,980	0.07%
Costco Wholesale Corp.	123,149	112,837,734	0.81%
Dollar General Corp.	60,821	4,611,448	0.03%
Dollar Tree, Inc.	56,205	4,212,003	0.03%
Estee Lauder Cos, Inc. Class A	64,943	4,869,426	0.04%
General Mills, Inc.	154,339	9,842,198	0.07%
Hershey Co.	41,180	6,973,833	0.05%
Hormel Foods Corp.	79,651	2,498,652	0.02%
J M Smucker Co.	29,820	3,283,778	0.02%
Kellanova	75,101	6,080,928	0.04%
Kenvue, Inc.	533,339	11,386,788	0.08%
Keurig Dr Pepper, Inc.	311,940	10,019,513	0.07%
Kimberly-Clark Corp.	92,811	12,161,953	0.09%
Kraft Heinz Co.	246,039	7,555,858	0.05%
Kroger Co.	184,951	11,309,754	0.08%
Lamb Weston Holdings, Inc.	39,749	2,656,426	0.02%
McCormick & Co., Inc.	69,885	5,328,032	0.04%
Molson Coors Beverage Co. Class B	48,927	2,804,496	0.02%
Mondelez International, Inc. Class A	371,821	22,208,868	0.16%
Monster Beverage Corp.	194,683	10,232,538	0.07%
PepsiCo, Inc.	381,177	57,961,775	0.42%
Philip Morris International, Inc.	432,151	52,009,373	0.37%
Procter & Gamble Co.	654,545	109,734,469	0.79%
Sysco Corp.	136,384	10,427,921	0.08%
Target Corp.	128,176	17,326,832	0.12%
The Campbell's Co.	54,242	2,271,655	0.02%
Tyson Foods, Inc. Class A	79,403	4,560,908	0.03%
Walgreens Boots Alliance, Inc.	195,701	1,825,890	0.01%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Walmart, Inc.	1,206,380	108,996,433	0.78%
		765,946,281	**5.49%**
Energy 3.14% (31 December 2023: 3.87%)			
APA Corp.	102,307	2,362,269	0.02%
Baker Hughes Co. Class A	275,622	11,306,014	0.08%
Chevron Corp.	464,260	67,243,418	0.48%
ConocoPhillips	359,258	35,627,616	0.25%
Coterra Energy, Inc.	204,174	5,214,604	0.04%
Devon Energy Corp.	181,698	5,946,976	0.04%
Diamondback Energy, Inc.	52,035	8,524,894	0.06%
EOG Resources, Inc.	156,455	19,178,254	0.14%
EQT Corp.	165,100	7,612,761	0.05%
Exxon Mobil Corp.	1,221,185	131,362,870	0.94%
Halliburton Co.	245,177	6,666,363	0.05%
Hess Corp.	76,575	10,185,241	0.07%
Kinder Morgan, Inc.	536,928	14,711,827	0.11%
Marathon Petroleum Corp.	89,471	12,481,204	0.09%
Occidental Petroleum Corp.	187,223	9,250,688	0.07%
ONEOK, Inc.	162,569	16,321,928	0.12%
Phillips 66	114,898	13,090,329	0.09%
Schlumberger NV	392,928	15,064,860	0.11%
Targa Resources Corp.	60,628	10,822,098	0.08%
Texas Pacific Land Corp.	5,300	5,861,588	0.04%
Valero Energy Corp.	87,939	10,780,442	0.08%
Williams Cos, Inc.	339,096	18,351,876	0.13%
		437,968,120	**3.14%**
Financials 13.51% (31 December 2023: 12.92%)			
Aflac, Inc.	139,184	14,397,193	0.10%
Allstate Corp.	73,625	14,194,164	0.10%
American Express Co.	154,665	45,903,025	0.33%
American International Group, Inc.	173,573	12,636,114	0.09%
Ameriprise Financial, Inc.	26,995	14,372,948	0.10%
Aon plc Class A	60,111	21,589,467	0.15%
Apollo Global Management, Inc.	124,900	20,628,484	0.15%
Arch Capital Group Ltd.	103,805	9,586,392	0.07%
Arthur J Gallagher & Co.	69,382	19,694,081	0.14%
Assurant, Inc.	14,288	3,046,487	0.02%
Bank of America Corp.	1,854,698	81,513,977	0.58%
Bank of New York Mellon Corp.	202,455	15,554,618	0.11%
Berkshire Hathaway, Inc. Class A	18	12,256,560	0.09%
Berkshire Hathaway, Inc. Class B	482,225	218,582,948	1.57%
Blackrock, Inc.	40,480	41,496,453	0.30%
Blackstone, Inc.	200,640	34,594,349	0.25%
Brown & Brown, Inc.	66,100	6,743,522	0.05%
Capital One Financial Corp.	106,116	18,922,605	0.14%
Cboe Global Markets, Inc.	29,220	5,709,588	0.04%
Charles Schwab Corp.	415,459	30,748,121	0.22%
Chubb Ltd.	104,160	28,779,408	0.21%
Cincinnati Financial Corp.	43,427	6,240,460	0.04%
Citigroup, Inc.	525,419	36,984,243	0.27%
Citizens Financial Group, Inc.	121,859	5,332,550	0.04%
CME Group, Inc. Class A	100,135	23,254,351	0.17%
Corpay, Inc.	19,356	6,550,458	0.05%
Discover Financial Services	69,914	12,111,202	0.09%
Erie Indemnity Co. Class A	6,997	2,884,373	0.02%
Everest Group Ltd.	11,925	4,322,336	0.03%
FactSet Research Systems, Inc.	10,500	5,042,940	0.04%
Fidelity National Information Services, Inc.	149,930	12,109,846	0.09%
Fifth Third Bancorp	186,087	7,867,758	0.06%
Fiserv, Inc.	158,059	32,468,480	0.23%
Franklin Resources, Inc.	86,002	1,744,981	0.01%
Global Payments, Inc.	70,510	7,901,351	0.06%
Globe Life, Inc.	23,511	2,621,947	0.02%
Goldman Sachs Group, Inc.	87,214	49,940,481	0.36%
Hartford Financial Services Group, Inc.	80,606	8,818,296	0.06%
Huntington Bancshares, Inc.	405,641	6,599,779	0.05%
Intercontinental Exchange, Inc.	159,690	23,795,407	0.17%
Invesco Ltd.	123,257	2,154,532	0.02%
Jack Henry & Associates, Inc.	20,113	3,525,809	0.03%
JPMorgan Chase & Co.	782,396	187,548,145	1.34%
KeyCorp	277,006	4,747,883	0.03%
KKR & Co., Inc.	187,578	27,744,662	0.20%
Loews Corp.	50,233	4,254,233	0.03%
M&T Bank Corp.	46,013	8,650,904	0.06%
MarketAxess Holdings, Inc.	10,611	2,398,510	0.02%
Marsh & McLennan Cos, Inc.	136,387	28,969,963	0.21%
Mastercard, Inc. Class A	227,757	119,930,003	0.86%
MetLife, Inc.	161,872	13,254,079	0.09%
Moody's Corp.	43,294	20,494,081	0.15%
Morgan Stanley	344,777	43,345,364	0.31%
MSCI, Inc. Class A	21,777	13,066,418	0.09%
Nasdaq, Inc.	114,954	8,887,094	0.06%
Northern Trust Corp.	54,879	5,625,097	0.04%
PayPal Holdings, Inc.	278,658	23,783,460	0.17%
PNC Financial Services Group, Inc.	110,412	21,292,954	0.15%
Principal Financial Group, Inc.	57,970	4,487,458	0.03%
Progressive Corp.	162,781	39,003,955	0.28%
Prudential Financial, Inc.	99,050	11,740,396	0.08%
Raymond James Financial, Inc.	50,722	7,878,648	0.06%
Regions Financial Corp.	251,651	5,918,832	0.04%
S&P Global, Inc.	88,232	43,942,183	0.31%
State Street Corp.	81,414	7,990,784	0.06%
Synchrony Financial	107,758	7,004,270	0.05%
T Rowe Price Group, Inc.	61,443	6,948,589	0.05%
Travelers Cos, Inc.	63,170	15,217,021	0.11%
Truist Financial Corp.	369,351	16,022,446	0.11%
US Bancorp	434,140	20,764,916	0.15%
Visa, Inc. Class A	480,223	151,769,677	1.09%
Wells Fargo & Co.	925,078	64,977,479	0.47%
Willis Towers Watson plc	27,973	8,762,263	0.06%
WR Berkley Corp.	83,002	4,857,277	0.03%
		1,884,501,128	**13.51%**
Health Care 10.01% (31 December 2023: 12.57%)			
Abbott Laboratories	482,073	54,527,277	0.39%
AbbVie, Inc.	491,106	87,269,536	0.62%
Agilent Technologies, Inc.	79,947	10,740,080	0.08%
Align Technology, Inc.	19,519	4,069,907	0.03%
Amgen, Inc.	149,340	38,923,978	0.28%
Baxter International, Inc.	141,772	4,134,072	0.03%
Becton Dickinson & Co.	80,414	18,243,524	0.13%
Biogen, Inc.	40,332	6,167,569	0.04%
Bio-Techne Corp.	44,100	3,176,523	0.02%
Boston Scientific Corp.	409,567	36,582,524	0.26%
Bristol-Myers Squibb Co.	563,675	31,881,458	0.23%
Cardinal Health, Inc.	66,963	7,919,714	0.06%
Cencora, Inc.	48,664	10,933,828	0.08%
Centene Corp.	140,150	8,490,287	0.06%
Charles River Laboratories International, Inc.	14,300	2,639,780	0.02%
Cigna Group	77,405	21,374,617	0.15%
Cooper Cos, Inc.	55,184	5,073,065	0.04%
CVS Health Corp.	350,203	15,720,613	0.11%
Danaher Corp.	178,606	40,999,007	0.29%
DaVita, Inc.	12,533	1,874,310	0.01%
Dexcom, Inc.	108,441	8,433,457	0.06%
Edwards Lifesciences Corp.	164,175	12,153,875	0.09%
Elevance Health, Inc.	64,527	23,804,010	0.17%
Eli Lilly & Co.	219,007	169,073,404	1.21%
GE HealthCare Technologies, Inc.	126,576	9,895,712	0.07%
Gilead Sciences, Inc.	346,347	31,992,072	0.23%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
HCA Healthcare, Inc.	50,708	15,220,006	0.11%
Henry Schein, Inc.	34,922	2,416,602	0.02%
Hologic, Inc.	65,050	4,689,454	0.03%
Humana, Inc.	33,576	8,518,567	0.06%
IDEXX Laboratories, Inc.	22,768	9,413,202	0.07%
Incyte Corp.	44,925	3,102,970	0.02%
Insulet Corp.	19,600	5,116,972	0.04%
Intuitive Surgical, Inc.	98,961	51,653,684	0.37%
IQVIA Holdings, Inc.	47,783	9,389,837	0.07%
Johnson & Johnson	668,390	96,662,562	0.69%
Labcorp Holdings, Inc.	23,327	5,349,348	0.04%
McKesson Corp.	35,252	20,090,467	0.14%
Medtronic plc	356,434	28,471,948	0.20%
Merck & Co., Inc.	702,981	69,932,550	0.50%
Mettler-Toledo International, Inc.	5,921	7,245,409	0.05%
Moderna, Inc.	94,270	3,919,747	0.03%
Molina Healthcare, Inc.	15,800	4,598,590	0.03%
Pfizer, Inc.	1,574,845	41,780,638	0.30%
Quest Diagnostics, Inc.	31,171	4,702,457	0.03%
Regeneron Pharmaceuticals, Inc.	29,261	20,843,488	0.15%
ResMed, Inc.	40,751	9,319,346	0.07%
Revvity, Inc.	33,754	3,767,284	0.03%
Solventum Corp.	37,988	2,509,487	0.02%
STERIS plc	27,500	5,652,900	0.04%
Stryker Corp.	95,368	34,337,248	0.25%
Teleflex, Inc.	12,959	2,306,443	0.02%
Thermo Fisher Scientific, Inc.	106,305	55,303,050	0.40%
UnitedHealth Group, Inc.	255,784	129,390,894	0.93%
Universal Health Services, Inc. Class B	16,303	2,925,084	0.02%
Vertex Pharmaceuticals, Inc.	71,607	28,836,139	0.21%
Viatris, Inc.	333,769	4,155,424	0.03%
Waters Corp.	16,466	6,108,557	0.04%
West Pharmaceutical Services, Inc.	20,100	6,583,956	0.05%
Zimmer Biomet Holdings, Inc.	55,127	5,823,065	0.04%
Zoetis, Inc. Class A	125,407	20,432,563	0.15%
		1,396,664,137	**10.01%**
Industrials 8.09% (31 December 2023: 8.77%)			
3M Co.	151,354	19,538,288	0.14%
A O Smith Corp.	33,221	2,266,004	0.02%
Allegion plc	23,996	3,135,797	0.02%
AMETEK, Inc.	64,207	11,573,954	0.08%
Automatic Data Processing, Inc.	113,081	33,102,201	0.24%
Axon Enterprise, Inc.	20,100	11,945,832	0.09%
Boeing Co.	207,770	36,775,290	0.26%
Broadridge Financial Solutions, Inc.	32,484	7,344,308	0.05%
Builders FirstSource, Inc.	32,235	4,607,349	0.03%
Carrier Global Corp.	232,196	15,849,699	0.11%
Caterpillar, Inc.	134,086	48,641,037	0.35%
CH Robinson Worldwide, Inc.	32,701	3,378,667	0.02%
Cintas Corp.	95,388	17,427,388	0.13%
Copart, Inc.	244,160	14,012,342	0.10%
CSX Corp.	536,489	17,312,500	0.12%
Cummins, Inc.	38,145	13,297,347	0.10%
Dayforce, Inc.	43,952	3,192,673	0.02%
Deere & Co.	70,680	29,947,116	0.21%
Delta Air Lines, Inc.	178,439	10,795,559	0.08%
Dover Corp.	38,313	7,187,519	0.05%
Eaton Corp. plc	109,763	36,427,047	0.26%
Emerson Electric Co.	158,554	19,649,597	0.14%
Equifax, Inc.	34,384	8,762,762	0.06%
Expeditors International of Washington, Inc.	39,115	4,332,769	0.03%
Fastenal Co.	159,467	11,467,272	0.08%
FedEx Corp.	62,568	17,602,255	0.13%
Fortive Corp.	95,977	7,198,275	0.05%
GE Vernova, Inc.	76,596	25,194,722	0.18%
Generac Holdings, Inc.	16,600	2,573,830	0.02%
General Dynamics Corp.	71,731	18,900,401	0.14%
General Electric Co.	300,687	50,151,585	0.36%
Honeywell International, Inc.	180,649	40,806,803	0.29%
Howmet Aerospace, Inc.	113,062	12,365,591	0.09%
Hubbell, Inc. Class B	14,900	6,241,461	0.05%
Huntington Ingalls Industries, Inc.	10,749	2,031,239	0.01%
IDEX Corp.	21,100	4,416,019	0.03%
Illinois Tool Works, Inc.	74,755	18,954,878	0.14%
Ingersoll Rand, Inc.	111,932	10,125,369	0.07%
Jacobs Solutions, Inc.	34,699	4,636,480	0.03%
JB Hunt Transport Services, Inc.	22,316	3,808,449	0.03%
Johnson Controls International plc	185,814	14,666,299	0.11%
L3Harris Technologies, Inc.	52,686	11,078,812	0.08%
Leidos Holdings, Inc.	37,200	5,359,032	0.04%
Lennox International, Inc.	9,000	5,483,700	0.04%
Lockheed Martin Corp.	58,579	28,465,879	0.20%
Masco Corp.	60,049	4,357,756	0.03%
Nordson Corp.	15,200	3,180,448	0.02%
Norfolk Southern Corp.	62,837	14,747,844	0.11%
Northrop Grumman Corp.	38,161	17,908,576	0.13%
Old Dominion Freight Line, Inc.	52,160	9,201,024	0.07%
Otis Worldwide Corp.	110,684	10,250,445	0.07%
PACCAR, Inc.	145,935	15,180,159	0.11%
Parker-Hannifin Corp.	35,706	22,710,087	0.16%
Paychex, Inc.	89,049	12,486,451	0.09%
Paycom Software, Inc.	13,483	2,763,610	0.02%
Pentair plc	46,210	4,650,574	0.03%
Quanta Services, Inc.	40,946	12,940,983	0.09%
Republic Services, Inc. Class A	56,677	11,402,279	0.08%
Rockwell Automation, Inc.	31,445	8,986,667	0.06%
Rollins, Inc.	78,614	3,643,759	0.03%
RTX Corp.	369,860	42,800,199	0.31%
Snap-on, Inc.	14,662	4,977,456	0.04%
Southwest Airlines Co.	166,807	5,608,051	0.04%
Stanley Black & Decker, Inc.	42,975	3,450,463	0.02%
Textron, Inc.	52,007	3,978,015	0.03%
Trane Technologies plc	62,561	23,106,905	0.17%
TransDigm Group, Inc.	15,603	19,773,370	0.14%
Uber Technologies, Inc.	585,124	35,294,680	0.25%
Union Pacific Corp.	168,368	38,394,639	0.28%
United Airlines Holdings, Inc.	91,172	8,852,801	0.06%
United Parcel Service, Inc. Class B	203,330	25,639,913	0.18%
United Rentals, Inc.	18,197	12,818,695	0.09%
Veralto Corp.	68,802	7,007,484	0.05%
Verisk Analytics, Inc. Class A	39,177	10,790,521	0.08%
Waste Management, Inc.	101,493	20,480,272	0.15%
Westinghouse Air Brake Technologies Corp.	47,682	9,040,030	0.07%
WW Grainger, Inc.	12,312	12,977,464	0.09%
Xylem, Inc.	67,391	7,818,704	0.06%
		1,129,251,720	**8.09%**
Information Technology 32.23% (31 December 2023: 28.75%)			
Accenture plc Class A	173,625	61,079,539	0.44%
Adobe, Inc.	122,338	54,401,262	0.39%
Advanced Micro Devices, Inc.	450,994	54,475,565	0.39%
Akamai Technologies, Inc.	41,828	4,000,848	0.03%
Amphenol Corp. Class A	335,182	23,278,390	0.17%
Analog Devices, Inc.	138,026	29,325,004	0.21%
ANSYS, Inc.	24,274	8,188,348	0.06%
Apple, Inc.	4,200,978	1,052,008,911	7.54%
Applied Materials, Inc.	229,084	37,255,931	0.27%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Arista Networks, Inc.	287,060	31,728,742	0.23%
Autodesk, Inc.	59,774	17,667,401	0.13%
Broadcom, Inc.	1,298,010	300,930,638	2.16%
Cadence Design Systems, Inc.	76,165	22,884,536	0.16%
CDW Corp.	36,844	6,412,330	0.05%
Cisco Systems, Inc.	1,107,835	65,583,832	0.47%
Cognizant Technology Solutions Corp. Class A	138,104	10,620,198	0.08%
Corning, Inc.	214,474	10,191,804	0.07%
Crowdstrike Holdings, Inc. Class A	64,670	22,127,487	0.16%
Dell Technologies, Inc. Class C	85,259	9,825,247	0.07%
Enphase Energy, Inc.	37,110	2,548,715	0.02%
EPAM Systems, Inc.	15,800	3,694,356	0.03%
F5, Inc.	16,088	4,045,649	0.03%
Fair Isaac Corp.	6,775	13,488,551	0.10%
First Solar, Inc.	29,800	5,251,952	0.04%
Fortinet, Inc.	176,992	16,722,204	0.12%
Gartner, Inc.	21,375	10,355,546	0.07%
Gen Digital, Inc.	149,840	4,102,619	0.03%
GoDaddy, Inc. Class A	39,000	7,697,430	0.05%
Hewlett Packard Enterprise Co.	360,091	7,687,943	0.05%
HP, Inc.	267,661	8,733,778	0.06%
Intel Corp.	1,198,875	24,037,444	0.17%
International Business Machines Corp.	256,972	56,490,155	0.40%
Intuit, Inc.	77,913	48,968,320	0.35%
Jabil, Inc.	31,500	4,532,850	0.03%
Juniper Networks, Inc.	92,652	3,469,817	0.02%
Keysight Technologies, Inc.	48,044	7,717,308	0.06%
KLA Corp.	37,200	23,440,464	0.17%
Lam Research Corp.	357,640	25,832,337	0.18%
Microchip Technology, Inc.	149,778	8,589,768	0.06%
Micron Technology, Inc.	308,110	25,930,538	0.19%
Microsoft Corp.	2,066,297	870,944,185	6.24%
Monolithic Power Systems, Inc.	13,500	7,987,950	0.06%
Motorola Solutions, Inc.	46,524	21,504,789	0.15%
NetApp, Inc.	56,883	6,602,979	0.05%
NVIDIA Corp.	6,817,250	915,488,502	6.56%
NXP Semiconductors NV	70,463	14,645,735	0.10%
ON Semiconductor Corp.	118,173	7,450,808	0.05%
Oracle Corp.	446,663	74,431,922	0.53%
Palantir Technologies, Inc. Class A	569,661	43,083,461	0.31%
Palo Alto Networks, Inc.	181,886	33,095,977	0.24%
PTC, Inc.	33,300	6,122,871	0.04%
QUALCOMM, Inc.	308,737	47,428,178	0.34%
Roper Technologies, Inc.	29,801	15,492,050	0.11%
Salesforce, Inc.	265,666	88,820,114	0.64%
Seagate Technology Holdings plc	58,761	5,071,662	0.04%
ServiceNow, Inc.	57,272	60,715,193	0.44%
Skyworks Solutions, Inc.	44,712	3,965,060	0.03%
Super Micro Computer, Inc.	140,190	4,272,991	0.03%
Synopsys, Inc.	42,631	20,691,382	0.15%
TE Connectivity plc	83,200	11,895,104	0.09%
Teledyne Technologies, Inc.	12,900	5,987,277	0.04%
Teradyne, Inc.	45,012	5,667,911	0.04%
Texas Instruments, Inc.	253,525	47,538,473	0.34%
Trimble, Inc.	68,109	4,812,582	0.03%
Tyler Technologies, Inc.	11,900	6,862,016	0.05%
VeriSign, Inc.	23,158	4,792,780	0.03%
Western Digital Corp.	96,331	5,744,218	0.04%
Workday, Inc. Class A	59,500	15,352,785	0.11%
Zebra Technologies Corp. Class A	14,295	5,521,015	0.04%
		4,497,313,727	**32.23%**

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Materials 1.88% (31 December 2023: 2.40%)			
Air Products & Chemicals, Inc.	61,665	17,885,317	0.13%
Albemarle Corp.	33,027	2,842,964	0.02%
Amcor plc	403,348	3,795,505	0.03%
Avery Dennison Corp.	22,429	4,197,139	0.03%
Ball Corp.	83,573	4,607,379	0.03%
Celanese Corp. Class A	30,471	2,108,898	0.01%
CF Industries Holdings, Inc.	48,649	4,150,733	0.03%
Corteva, Inc.	191,051	10,882,265	0.08%
Dow, Inc.	193,969	7,783,976	0.06%
DuPont de Nemours, Inc.	116,568	8,888,310	0.06%
Eastman Chemical Co.	32,320	2,951,462	0.02%
Ecolab, Inc.	70,119	16,430,284	0.12%
FMC Corp.	34,506	1,677,337	0.01%
Freeport-McMoRan, Inc.	399,741	15,222,137	0.11%
International Flavors & Fragrances, Inc.	70,806	5,986,647	0.04%
International Paper Co.	96,313	5,183,566	0.04%
Linde plc	132,232	55,361,571	0.40%
LyondellBasell Industries NV Class A	72,665	5,396,830	0.04%
Martin Marietta Materials, Inc.	16,958	8,758,807	0.06%
Mosaic Co.	87,887	2,160,262	0.02%
Newmont Corp.	316,581	11,783,145	0.08%
Nucor Corp.	65,118	7,599,922	0.05%
Packaging Corp. of America	24,728	5,567,015	0.04%
PPG Industries, Inc.	64,396	7,692,102	0.06%
Sherwin-Williams Co.	64,372	21,881,974	0.16%
Smurfit WestRock plc	137,295	7,394,709	0.05%
Steel Dynamics, Inc.	39,600	4,517,172	0.03%
Vulcan Materials Co.	36,615	9,418,476	0.07%
		262,125,904	**1.88%**
Real Estate 2.08% (31 December 2023: 2.51%)			
Alexandria Real Estate Equities, Inc. REIT	43,492	4,242,645	0.03%
American Tower Corp. REIT	129,910	23,826,793	0.17%
AvalonBay Communities, Inc. REIT	39,369	8,659,999	0.06%
BXP, Inc. REIT	40,736	3,029,129	0.02%
Camden Property Trust REIT	29,900	3,469,596	0.02%
CBRE Group, Inc. Class A	83,652	10,982,671	0.08%
CoStar Group, Inc.	113,700	8,139,783	0.06%
Crown Castle, Inc. REIT	120,297	10,918,156	0.08%
Digital Realty Trust, Inc. REIT	86,718	15,377,703	0.11%
Equinix, Inc. REIT	26,854	25,320,368	0.18%
Equity Residential REIT	94,798	6,802,705	0.05%
Essex Property Trust, Inc. REIT	17,767	5,071,412	0.04%
Extra Space Storage, Inc. REIT	58,710	8,783,016	0.06%
Federal Realty Investment Trust REIT	21,246	2,378,490	0.02%
Healthpeak Properties, Inc. REIT	194,293	3,938,319	0.03%
Host Hotels & Resorts, Inc. REIT	192,993	3,381,237	0.02%
Invitation Homes, Inc. REIT	157,200	5,025,684	0.04%
Iron Mountain, Inc. REIT	81,248	8,539,977	0.06%
Kimco Realty Corp. REIT	188,469	4,415,829	0.03%
Mid-America Apartment Communities, Inc. REIT	32,294	4,991,684	0.04%
Prologis, Inc. REIT	257,451	27,212,571	0.20%
Public Storage REIT	43,832	13,125,054	0.09%
Realty Income Corp. REIT	243,724	13,017,299	0.09%
Regency Centers Corp. REIT	45,206	3,342,080	0.02%
SBA Communications Corp. REIT Class A	29,901	6,093,824	0.04%
Simon Property Group, Inc. REIT	85,307	14,690,718	0.11%
UDR, Inc. REIT	82,973	3,601,858	0.03%
Ventas, Inc. REIT	116,705	6,872,757	0.05%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
VICI Properties, Inc. REIT Class A	293,844	8,583,183	0.06%
Welltower, Inc. REIT	164,469	20,728,028	0.15%
Weyerhaeuser Co. REIT	201,589	5,674,730	0.04%
		290,237,298	**2.08%**
Utilities 2.31% (31 December 2023: 2.33%)			
AES Corp.	198,010	2,548,389	0.02%
Alliant Energy Corp.	71,218	4,211,832	0.03%
Ameren Corp.	74,477	6,638,880	0.05%
American Electric Power Co., Inc.	148,155	13,664,336	0.10%
American Water Works Co., Inc.	54,432	6,776,240	0.05%
Atmos Energy Corp.	43,137	6,007,690	0.04%
CenterPoint Energy, Inc.	180,069	5,713,589	0.04%
CMS Energy Corp.	82,807	5,519,086	0.04%
Consolidated Edison, Inc.	96,169	8,581,160	0.06%
Constellation Energy Corp.	87,002	19,463,217	0.14%
Dominion Energy, Inc.	233,332	12,567,261	0.09%
DTE Energy Co.	57,826	6,982,489	0.05%
Duke Energy Corp.	214,745	23,136,626	0.17%
Edison International	107,652	8,594,936	0.06%
Entergy Corp.	119,222	9,039,412	0.06%
Evergy, Inc.	63,381	3,901,101	0.03%
Eversource Energy	102,351	5,878,018	0.04%
Exelon Corp.	279,638	10,525,574	0.08%
FirstEnergy Corp.	143,133	5,693,831	0.04%
NextEra Energy, Inc.	571,517	40,972,054	0.29%
NiSource, Inc.	130,250	4,787,990	0.03%
NRG Energy, Inc.	56,108	5,062,064	0.04%
PG&E Corp.	605,934	12,227,748	0.09%
Pinnacle West Capital Corp.	31,271	2,650,843	0.02%
PPL Corp.	204,420	6,635,473	0.05%
Public Service Enterprise Group, Inc.	138,500	11,701,865	0.08%
Sempra	176,030	15,441,352	0.11%
Southern Co.	304,633	25,077,389	0.18%
Vistra Corp.	94,700	13,056,289	0.09%
WEC Energy Group, Inc.	87,585	8,236,493	0.06%
Xcel Energy, Inc.	159,460	10,766,739	0.08%
		322,059,966	**2.31%**
Total Equities		**13,841,614,402**	**99.21%**
Total Transferable Securities		**13,841,614,402**	**99.21%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (31 December 2023: 0.01%)				
Futures (0.01%) (31 December 2023: 0.01%)				
S&P 500 E-mini March 2025	357	$107,258,727	(1,305,590)	(0.01%)
			(1,305,590)	**(0.01%)**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(1,305,590)**	**(0.01%)**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (0.21%) (31 December 2023: 0.14%)							
Hedge Share Class Level Forward Currency Exchange Contracts (0.21%) (31 December 2023: 0.14%)							
USD	44,067,563	EUR	(41,974,169)	BNP Paribas	2/1/2025	603,310	0.00%
USD	40,550,753	EUR	(39,051,043)	HSBC Bank	2/1/2025	113,396	0.00%
EUR	636,452,563	USD	(659,860,651)	BNP Paribas	3/2/2025	23,746	0.00%
EUR	636,451,335	USD	(659,860,651)	Royal Bank of Canada	3/2/2025	22,473	0.00%
EUR	1,079,259	USD	(1,118,952)	Toronto-Dominion Bank	3/2/2025	41	0.00%
EUR	27,718,840	USD	(28,702,859)	Brown Brothers Harriman & Co.	3/1/2025	2	0.00%
USD	659,860,651	EUR	(637,268,218)	BNP Paribas	2/1/2025	(30,619)	(0.00%)
USD	659,860,651	EUR	(637,268,218)	Royal Bank of Canada	2/1/2025	(30,620)	(0.00%)
EUR	3,288,614	USD	(3,478,074)	Toronto-Dominion Bank	2/1/2025	(72,714)	(0.00%)
EUR	22,182,231	USD	(23,459,937)	Royal Bank of Canada	2/1/2025	(490,236)	(0.00%)
EUR	45,661,157	USD	(48,291,226)	Toronto-Dominion Bank	2/1/2025	(1,009,095)	(0.01%)
EUR	52,340,690	USD	(55,367,343)	Bank of America	2/1/2025	(1,168,556)	(0.01%)
EUR	1,204,370,116	USD	(1,273,743,039)	Toronto-Dominion Bank	2/1/2025	(26,617,726)	(0.19%)
						(28,656,598)	**(0.21%)**

Currency	Notional Amount	Termination Date	Counterparty	Reference Entity	Floating Interest Rate Received/Paid	Unrealised Gain/Loss US Dollars ($)	% of Total Net Assets
Total Return Swap Contracts 0.00% (31 December 2023: 0.00%)							
USD	101,234	29/8/2025	Bank of America	Johnson & Johnson	Paid USD-Overnight Bank Founding Rate + 0.65%	–	0.00%
						–	**0.00%**
Total OTC Financial Derivative Instruments						**(28,656,598)**	**(0.21%)**
Total Investments						**13,811,652,214**	**98.99%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**140,228,683**	**1.01%**
Net Assets	**13,951,880,897**	**100.00%**

Analysis of Total Assets		US Dollars ($)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	13,841,614,402	98.89%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	762,968	0.01%
(f)	Other assets	154,341,501	1.10%
Total Assets		13,996,718,871	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	13,841,614,402	11,243,045,712
Financial Derivative Instruments	3,17	762,968	17,683,143
Cash	3	77,979,970	35,898,286
Unrealised Appreciation on Spot Currency Contracts		14,393	12,138
Receivables:			
Interest and Dividends		6,332,550	7,698,074
Capital Shares Issued		39,373,741	36,666,992
Margin Cash Due from Broker	3	6,930,847	1,845,245
Cash Collateral		23,710,000	1,600,000
Total Current Assets		**13,996,718,871**	**11,344,449,590**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	30,725,156	1,202,162
Payables and Other Liabilities:			
Investments Purchased		7,144	42,207,393
Interest		14	—
Capital Shares Redeemed		13,000,798	13,350,171
Management Fees Payable	12	1,104,862	850,381
Total Current Liabilities		**44,837,974**	**57,610,107**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**13,951,880,897**	**11,286,839,483**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
US ($) Equivalent	$4,119,127,162	$2,969,302,798	$2,167,758,825
Net Assets	€3,977,841,100	€2,688,003,314	€2,031,163,139
Number of Shares Outstanding	58,099,594	52,097,601	47,755,825
Net Asset Value Per Share[1]	**€68.47**	**€51.60**	**€42.53**
Investor EUR			
US ($) Equivalent	$728,874,476	$507,648,328	$410,644,997
Net Assets	€703,874,081	€459,555,822	€384,769,270
Number of Shares Outstanding	10,492,532	9,090,461	9,232,974
Net Asset Value Per Share[1]	**€67.08**	**€50.55**	**€41.67**
Institutional Plus EUR Acc			
US ($) Equivalent	$1,290,384,571	$724,086,546	$529,180,082
Net Assets	€1,246,124,380	€655,489,577	€495,835,175
Number of Shares Outstanding	2,520,685	1,760,187	1,615,836
Net Asset Value Per Share[1]	**€494.36**	**€372.40**	**€306.86**
EUR Hedged Acc			
US ($) Equivalent	$1,311,987,524	$1,537,504,454	$1,409,126,726
Net Assets	€1,266,986,352	€1,391,847,632	€1,320,334,269
Number of Shares Outstanding	30,729,761	41,286,956	47,888,900
Net Asset Value Per Share[1]	**€41.23**	**€33.71**	**€27.57**
USD Acc			
Net Assets	$2,899,245,286	$2,930,855,385	$2,514,628,405
Number of Shares Outstanding	40,902,722	51,434,787	55,410,050
Net Asset Value Per Share[1]	**$70.88**	**$56.98**	**$45.38**
Investor USD			
Net Assets	$892,119,238	$756,391,288	$597,440,725
Number of Shares Outstanding	12,844,282	13,546,553	13,434,739
Net Asset Value Per Share[1]	**$69.46**	**$55.84**	**$44.47**
Institutional Plus USD Acc			
Net Assets	$2,710,142,640	$1,861,050,684	$1,648,647,315
Number of Shares Outstanding	7,265,782	6,208,938	6,908,958
Net Asset Value Per Share[1]	**$373.00**	**$299.74**	**$238.62**

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

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		2,963,415	1,903,621
Dividend Income		174,364,109	170,324,216
Securities Lending Income		20,381	139,164
Net Gain on Financial Instruments		2,482,415,689	2,235,295,671
Total Investment Income		**2,659,763,594**	**2,407,662,672**
Expenses			
Management Fees	12	11,385,823	9,307,262
Transaction Fees and Commissions		113,841	91,255
Other Expenses		832	—
Total Expenses		**11,500,496**	**9,398,517**
Finance Costs			
Interest Expense		21,221	22,626
Total Finance Costs		**21,221**	**22,626**
Net Investment Income		**2,648,241,877**	**2,398,241,529**
Taxation	5	(49,128,486)	(47,998,033)
Net Increase in Net Assets		**2,599,113,391**	**2,350,243,496**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	2,599,113,391	2,350,243,496
Capital Transactions		
Subscriptions	4,920,138,791	3,038,347,804
Redemptions	(4,854,210,768)	(3,379,178,892)
Total Capital Transactions	65,928,023	(340,831,088)
Total Increase for the Year	2,665,041,414	2,009,412,408
Net Assets		
Beginning of Year	11,286,839,483	9,277,427,075
End of Year	**13,951,880,897**	**11,286,839,483**

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

Vanguard U.S. Opportunities Fund

Managed by Vanguard Global Advisers, LLC, and sub-managed by PRIMECAP Management Company.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global bonds returned –1.69%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis. US bonds, however, finished in positive territory.
- Global stocks returned 16.69%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US turned in a stronger performance than the rest of the world as a whole.
- In this environment, the fund's benchmark returned 23.31% for the 12 months.
- Seven of the index's 11 industry sectors recorded double-digit gains. Information technology, which accounted for more than 25% of the index, contributed the most to the index's performance. Materials, real estate and energy contributed the least.
- The fund underperformed its benchmark by a wide margin largely due to selection in information technology and an overweight to health care. Underperformance also owed to an underweight to and selection in communication services. An underweight to and selection in materials added the most to relative performance, as did having no exposure to real estate.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Russell 3000 Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
Investor EUR	18.97%	11.73%	13.03%
Benchmark	31.55	15.20	13.73
Investor GBP Dist	13.52%	11.18%	13.75%
Benchmark	25.52	14.63	14.45
Institutional USD	11.64%	10.05%	11.39%
Benchmark	23.31	13.35	11.97
Investor USD	11.53%	9.94%	11.28%
Benchmark	23.31	13.35	11.97

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Shares	Cost US Dollars ($)
indie Semiconductor, Inc. Class A	3,484,310	16,215,642
Ibotta, Inc. Class A	91,190	7,816,686
Dollar Tree, Inc.	64,535	7,510,113
Micron Technology, Inc.	70,880	7,301,479
Performance Food Group Co.	101,750	6,851,234
Immunocore Holdings plc ADR	117,980	5,794,545
Raymond James Financial, Inc.	45,800	5,631,039
Alibaba Group Holding Ltd. ADR	75,100	5,616,035
New Fortress Energy, Inc. Class A	278,937	5,553,647
GRAIL, Inc.	318,000	5,167,573
Boston Scientific Corp.	70,000	5,151,722
Alphabet, Inc. Class A	30,500	5,011,938
Microsoft Corp.	12,250	4,909,404
Meta Platforms, Inc. Class A	11,000	4,881,160
Onestream, Inc. Class A	243,900	4,878,000
Hess Corp.	29,100	4,550,870
Flex Ltd.	160,000	4,149,584
Intel Corp.	126,770	3,925,414
GSK plc ADR	107,770	3,881,869
Visa, Inc. Class A	14,000	3,786,360
AstraZeneca plc ADR	47,000	3,558,004
Illumina, Inc.	31,100	3,448,705
VSE Corp.	35,100	3,198,550
Northern Trust Corp.	37,590	3,195,466
BeiGene Ltd. ADR	21,185	3,128,156
BioMarin Pharmaceutical, Inc.	35,740	2,963,178
Ross Stores, Inc.	22,000	2,880,306
Wolfspeed, Inc.	164,900	2,851,375
American Airlines Group, Inc.	210,400	2,813,769
MarketAxess Holdings, Inc.	13,040	2,773,357
Elanco Animal Health, Inc.	165,000	2,705,797
Norfolk Southern Corp.	10,700	2,629,238
Salesforce, Inc.	10,100	2,597,075
ConocoPhillips	22,300	2,564,382
Glaukos Corp.	25,700	2,556,775
Teradyne, Inc.	21,000	2,458,422
BioNTech SE ADR	25,800	2,411,829
Flywire Corp.	123,350	2,231,703
Tapestry, Inc.	51,400	2,218,675

Sales	Shares	Proceeds US Dollars ($)
Eli Lilly & Co.	48,900	40,447,865
NEXTracker, Inc. Class A	489,534	21,737,263
Tesla, Inc.	103,350	21,117,791
Marriott International, Inc. Class A	52,000	12,146,877
Jacobs Solutions, Inc.	82,610	11,912,486
Nutanix, Inc. Class A	170,300	11,204,298
AECOM	115,570	11,150,120
Wells Fargo & Co.	178,690	10,891,418
Restaurant Brands International, Inc.	132,900	10,116,965
Curtiss-Wright Corp.	38,280	10,065,087
Royal Caribbean Cruises Ltd.	54,420	9,567,167
Flex Ltd.	267,530	9,534,666
Raymond James Financial, Inc.	56,460	8,661,679
Oracle Corp.	49,200	8,351,120
Siemens AG	39,950	7,503,375
Hilton Worldwide Holdings, Inc.	39,666	7,421,316
Trimble, Inc.	111,980	6,737,935
Entain plc	659,050	6,416,827
McDonald's Corp.	20,000	5,960,322
General Dynamics Corp.	19,970	5,719,151
Alphabet, Inc. Class A	31,850	5,537,168
Credo Technology Group Holding Ltd.	108,700	5,470,474
Otis Worldwide Corp.	57,000	5,430,012
NetApp, Inc.	42,820	5,147,048
KLA Corp.	7,110	5,000,981
Alphabet, Inc. Class C	29,350	4,985,802
LPL Financial Holdings, Inc.	20,900	4,893,980

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

Financial Statements
Statement of Investments
31 December 2024

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 97.35% (31 December 2023: 96.11%)			
Equities 97.35% (31 December 2023: 96.11%)			
Communication Services 5.91% (31 December 2023: 4.34%)			
Alphabet, Inc. Class A	134,750	25,508,175	2.20%
Alphabet, Inc. Class C	52,950	10,083,798	0.87%
Baidu, Inc. ADR	48,755	4,110,534	0.35%
Ibotta, Inc. Class A	78,110	5,083,399	0.44%
IMAX Corp.	62,000	1,587,200	0.14%
Meta Platforms, Inc. Class A	15,600	9,133,956	0.79%
Netflix, Inc.	3,600	3,208,752	0.27%
Pinterest, Inc. Class A	144,400	4,187,600	0.36%
Shutterstock, Inc.	12,300	373,305	0.03%
Snap, Inc. Class A	8,250	88,852	0.01%
Sphere Entertainment Co.	35,695	1,439,222	0.12%
Take-Two Interactive Software, Inc.	3,469	638,574	0.05%
T-Mobile US, Inc.	5,620	1,240,503	0.11%
Trade Desk, Inc. Class A	9,600	1,128,288	0.10%
Walt Disney Co.	7,347	818,088	0.07%
		68,630,246	**5.91%**
Consumer Discretionary 8.72% (31 December 2023: 11.85%)			
Alibaba Group Holding Ltd. ADR	190,900	16,186,411	1.39%
Amazon.com, Inc.	15,700	3,444,423	0.30%
Bath & Body Works, Inc.	60,046	2,327,983	0.20%
Burlington Stores, Inc.	1,700	484,602	0.04%
Capri Holdings Ltd.	57,723	1,215,646	0.11%
CarMax, Inc.	54,500	4,455,920	0.38%
Carnival Corp.	148,700	3,705,604	0.32%
Carvana Co. Class A	6,200	1,260,832	0.11%
Deckers Outdoor Corp.	3,684	748,184	0.06%
Duolingo, Inc. Class A	1,350	437,711	0.04%
Entain plc	218,814	1,883,221	0.16%
Five Below, Inc.	1,300	136,448	0.01%
Flutter Entertainment plc	17,709	4,595,437	0.40%
GrowGeneration Corp.	81,000	136,890	0.01%
iRobot Corp.	18,900	146,475	0.01%
Lucky Strike Entertainment Corp.	44,800	448,448	0.04%
Marriott International, Inc. Class A	4,000	1,115,760	0.10%
MGM Resorts International	10,390	360,014	0.03%
Newell Brands, Inc.	270,500	2,694,180	0.23%
Norwegian Cruise Line Holdings Ltd.	67,240	1,730,085	0.15%
Ollie's Bargain Outlet Holdings, Inc.	7,600	833,948	0.07%
Ross Stores, Inc.	46,600	7,049,182	0.61%
Royal Caribbean Cruises Ltd.	37,100	8,558,599	0.74%
Savers Value Village, Inc.	66,350	680,088	0.06%
Sony Group Corp. ADR	102,550	2,169,958	0.19%
Tapestry, Inc.	46,300	3,024,779	0.26%
Tesla, Inc.	49,460	19,973,926	1.72%
TJX Cos, Inc.	33,500	4,047,135	0.35%
Whirlpool Corp.	4,510	516,305	0.04%
XPeng, Inc. ADR	576,488	6,814,088	0.59%
		101,182,282	**8.72%**
Consumer Staples 1.71% (31 December 2023: 0.37%)			
BellRing Brands, Inc.	10,800	813,672	0.07%
BJ's Wholesale Club Holdings, Inc.	8,800	786,280	0.07%
Dollar Tree, Inc.	74,035	5,548,183	0.48%
elf Beauty, Inc.	10,710	1,344,640	0.12%
Performance Food Group Co.	109,850	9,287,818	0.80%
Tyson Foods, Inc. Class A	14,800	850,112	0.07%
US Foods Holding Corp.	18,000	1,214,280	0.10%
		19,844,985	**1.71%**
Energy 2.56% (31 December 2023: 2.58%)			
Cameco Corp.	89,800	4,614,822	0.40%
ConocoPhillips	22,300	2,211,491	0.19%
Coterra Energy, Inc.	45,300	1,156,962	0.10%
EOG Resources, Inc.	12,300	1,507,734	0.13%
Exxon Mobil Corp.	20,961	2,254,775	0.19%
Hess Corp.	45,000	5,985,450	0.51%
New Fortress Energy, Inc. Class A	421,737	6,376,663	0.55%
TechnipFMC plc	63,800	1,846,372	0.16%
Transocean Ltd.	888,100	3,330,375	0.29%
Valero Energy Corp.	3,950	484,231	0.04%
		29,768,875	**2.56%**
Financials 12.00% (31 December 2023: 9.65%)			
CME Group, Inc. Class A	54,500	12,656,535	1.09%
Discover Financial Services	9,160	1,586,787	0.14%
Flywire Corp.	138,650	2,858,963	0.25%
Galaxy Digital Holdings Ltd.	4,000	69,503	0.01%
MarketAxess Holdings, Inc.	62,100	14,037,084	1.21%
Marqeta, Inc. Class A	36,100	136,819	0.01%
Mastercard, Inc. Class A	16,500	8,688,405	0.75%
Morgan Stanley	39,700	4,991,084	0.43%
Northern Trust Corp.	137,096	14,052,340	1.21%
PayPal Holdings, Inc.	5,800	495,030	0.04%
Raymond James Financial, Inc.	174,220	27,061,593	2.33%
Tradeweb Markets, Inc. Class A	152,800	20,004,576	1.72%
Visa, Inc. Class A	67,900	21,459,116	1.85%
Wells Fargo & Co.	149,500	10,500,880	0.90%
WEX, Inc.	4,000	701,280	0.06%
		139,299,995	**12.00%**
Health Care 25.33% (31 December 2023: 25.44%)			
ABIOMED, Inc.	56,352	57,479	0.01%
Accuray, Inc.	34,800	68,904	0.01%
Agilent Technologies, Inc.	5,100	685,134	0.06%
Alcon AG	11,510	977,084	0.08%
Alkermes plc	33,300	957,708	0.08%
Allogene Therapeutics, Inc.	130,000	276,900	0.02%
Amgen, Inc.	47,767	12,449,991	1.07%
AstraZeneca plc ADR	225,620	14,782,622	1.27%
BeiGene Ltd. ADR	77,114	14,243,727	1.23%
Biogen, Inc.	86,493	13,226,510	1.14%
BioMarin Pharmaceutical, Inc.	255,375	16,785,799	1.45%
BioNTech SE ADR	48,200	5,492,390	0.47%
Boston Scientific Corp.	179,300	16,015,076	1.38%
Bridgebio Pharma, Inc.	22,100	606,424	0.05%
Bristol-Myers Squibb Co.	66,440	3,757,846	0.32%
Charles River Laboratories International, Inc.	4,330	799,318	0.07%
CVS Health Corp.	27,300	1,225,497	0.11%
Edwards Lifesciences Corp.	3,600	266,508	0.02%
Elanco Animal Health, Inc.	737,931	8,936,344	0.77%
Eli Lilly & Co.	85,402	65,930,344	5.68%
Enovis Corp.	11,967	525,112	0.05%
Epizyme, Inc.	832,078	16,642	0.00%
Exact Sciences Corp.	41,700	2,343,123	0.20%
FibroGen, Inc.	55,400	29,334	0.00%
Galapagos NV ADR	99,910	2,747,525	0.24%
Glaukos Corp.	115,700	17,348,058	1.49%
Globus Medical, Inc. Class A	4,875	403,211	0.04%
GRAIL, Inc.	294,317	5,253,558	0.45%
GSK plc ADR	111,350	3,765,857	0.32%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
Health Catalyst, Inc.	275,517	1,947,905	0.17%
Illumina, Inc.	30,120	4,024,936	0.35%
Immunocore Holdings plc ADR	117,010	3,451,795	0.30%
Immunome, Inc.	41,200	437,544	0.04%
Insulet Corp.	22,845	5,964,144	0.51%
IQVIA Holdings, Inc.	3,240	636,692	0.06%
LivaNova plc	124,770	5,778,099	0.50%
Mural Oncology plc	3,000	9,660	0.00%
Nektar Therapeutics Class A	485,354	451,379	0.04%
Novartis AG ADR	11,520	1,121,011	0.10%
Nurix Therapeutics, Inc.	20,000	376,800	0.03%
Penumbra, Inc.	18,630	4,424,252	0.38%
PolyPeptide Group AG	97,637	3,059,742	0.26%
Pulmonx Corp.	795,330	5,400,291	0.47%
QIAGEN NV	14,190	632,492	0.05%
Revvity, Inc.	9,860	1,100,475	0.10%
Rhythm Pharmaceuticals, Inc.	290,998	16,290,068	1.40%
Roche Holding AG	5,232	1,475,063	0.13%
Standard BioTools, Inc.	292,974	512,704	0.04%
Thermo Fisher Scientific, Inc.	7,770	4,042,187	0.35%
WaVe Life Sciences Ltd.	67,200	831,264	0.07%
Xencor, Inc.	632,775	14,541,170	1.25%
Zentalis Pharmaceuticals, Inc.	339,120	1,027,534	0.09%
Zimmer Biomet Holdings, Inc.	61,320	6,477,232	0.56%
		293,988,464	**25.33%**
Industrials 16.47% (31 December 2023: 19.08%)			
AECOM	87,330	9,328,591	0.80%
Airbus SE	13,574	2,175,569	0.19%
Allegiant Travel Co.	7,650	720,018	0.06%
Amentum Holdings, Inc.	78,050	1,641,391	0.14%
American Airlines Group, Inc.	532,300	9,277,989	0.80%
Array Technologies, Inc.	73,700	445,148	0.04%
Axon Enterprise, Inc.	2,500	1,485,800	0.13%
Carrier Global Corp.	1,900	129,694	0.01%
Chart Industries, Inc.	5,700	1,087,788	0.09%
CSX Corp.	20,800	671,216	0.06%
Curtiss-Wright Corp.	22,300	7,913,601	0.68%
Delta Air Lines, Inc.	185,780	11,239,690	0.97%
Esab Corp.	4,067	487,796	0.04%
FedEx Corp.	46,500	13,081,845	1.13%
Frontier Group Holdings, Inc.	120,500	856,755	0.07%
General Dynamics Corp.	7,080	1,865,509	0.16%
GFL Environmental, Inc.	61,800	2,752,572	0.24%
Gibraltar Industries, Inc.	6,700	394,630	0.03%
Griffon Corp.	47,800	3,406,706	0.29%
Jacobs Solutions, Inc.	66,690	8,911,118	0.77%
JELD-WEN Holding, Inc.	62,300	510,237	0.04%
JetBlue Airways Corp.	151,900	1,193,934	0.10%
Kirby Corp.	18,200	1,925,560	0.17%
L3Harris Technologies, Inc.	2,100	441,588	0.04%
Li-Cycle Holdings Corp.	11,475	20,540	0.00%
Lyft, Inc. Class A	55,500	715,950	0.06%
Matson, Inc.	3,000	404,520	0.04%
Moog, Inc. Class A	28,400	5,590,256	0.48%
NEXTracker, Inc. Class A	476,219	17,396,280	1.50%
Norfolk Southern Corp.	15,400	3,614,380	0.31%
Rockwell Automation, Inc.	2,140	611,591	0.05%
Siemens AG	29,480	5,756,084	0.50%
Southwest Airlines Co.	311,112	10,459,585	0.90%
Spirit Airlines, Inc.	7,700	2,579	0.00%
Stratasys Ltd.	19,200	170,688	0.02%
Sun Country Airlines Holdings, Inc.	35,400	516,132	0.04%
Textron, Inc.	30,130	2,304,644	0.20%
TransDigm Group, Inc.	7,659	9,706,098	0.84%
Uber Technologies, Inc.	68,650	4,140,968	0.36%
United Airlines Holdings, Inc.	112,700	10,943,170	0.94%
United Parcel Service, Inc. Class B	12,000	1,513,200	0.13%
VSE Corp.	35,100	3,338,010	0.29%
WillScot Holdings Corp.	31,200	1,043,640	0.09%
Xometry, Inc. Class A	688,600	29,375,676	2.53%
XPO, Inc.	12,700	1,665,605	0.14%
		191,234,341	**16.47%**
Information Technology 23.22% (31 December 2023: 21.79%)			
Adobe, Inc.	17,250	7,670,730	0.66%
Altair Engineering, Inc. Class A	56,800	6,197,448	0.53%
Analog Devices, Inc.	10,530	2,237,204	0.19%
Apple, Inc.	23,000	5,759,660	0.49%
Applied Materials, Inc.	14,600	2,374,398	0.20%
AppLovin Corp. Class A	11,400	3,691,662	0.32%
Arlo Technologies, Inc.	719,970	8,056,464	0.69%
Autodesk, Inc.	10,930	3,230,580	0.28%
Axcelis Technologies, Inc.	57,740	4,034,294	0.35%
BlackBerry Ltd.	355,500	1,343,790	0.11%
Ciena Corp.	50,980	4,323,614	0.37%
Credo Technology Group Holding Ltd.	89,700	6,028,737	0.52%
Crowdstrike Holdings, Inc. Class A	13,176	4,508,300	0.39%
CyberArk Software Ltd.	2,350	782,903	0.07%
DocuSign, Inc. Class A	21,000	1,888,740	0.16%
Flex Ltd.	872,715	33,503,529	2.89%
FormFactor, Inc.	117,350	5,163,400	0.44%
Hewlett Packard Enterprise Co.	210,703	4,498,509	0.39%
HP, Inc.	59,820	1,951,927	0.17%
HubSpot, Inc.	300	209,031	0.02%
indie Semiconductor, Inc. Class A	4,116,800	16,673,040	1.44%
Intel Corp.	432,900	8,679,645	0.75%
Intuit, Inc.	700	439,950	0.04%
Jabil, Inc.	93,200	13,411,480	1.15%
Jamf Holding Corp.	9,000	126,450	0.01%
Keysight Technologies, Inc.	3,210	515,622	0.04%
KLA Corp.	23,390	14,738,507	1.27%
MaxLinear, Inc. Class A	81,930	1,620,575	0.14%
Micron Technology, Inc.	257,680	21,686,349	1.87%
Microsoft Corp.	14,500	6,111,750	0.53%
MongoDB, Inc. Class A	3,550	826,475	0.07%
NetApp, Inc.	50,980	5,917,758	0.51%
nLight, Inc.	73,436	770,344	0.07%
Nutanix, Inc. Class A	233,568	14,289,690	1.23%
NVIDIA Corp.	13,700	1,839,773	0.16%
Okta, Inc. Class A	8,750	689,500	0.06%
Onestream, Inc. Class A	106,200	3,028,824	0.26%
Oracle Corp.	49,300	8,215,352	0.71%
OSI Systems, Inc.	34,900	5,843,307	0.50%
Palo Alto Networks, Inc.	11,920	2,168,963	0.19%
QUALCOMM, Inc.	26,364	4,050,038	0.35%
RingCentral, Inc. Class A	3,000	105,030	0.01%
Salesforce, Inc.	8,400	2,808,372	0.24%
Telefonaktiebolaget LM Ericsson ADR	443,300	3,572,998	0.31%
Teradyne, Inc.	34,550	4,350,536	0.37%
Texas Instruments, Inc.	16,704	3,132,167	0.27%
Trimble, Inc.	31,070	2,195,406	0.19%
Universal Display Corp.	66,400	9,707,680	0.84%
Wolfspeed, Inc.	212,842	1,417,528	0.12%
Zoom Communications, Inc. Class A	39,400	3,215,434	0.28%
		269,603,463	**23.22%**
Materials 1.43% (31 December 2023: 1.01%)			
Albemarle Corp.	18,160	1,563,213	0.14%
Corteva, Inc.	17,180	978,573	0.08%
Dow, Inc.	18,530	743,609	0.06%

	Number of Shares	Fair Value US Dollars ($)	% of Total Net Assets
DuPont de Nemours, Inc.	19,850	1,513,562	0.13%
Ingevity Corp.	14,500	590,875	0.05%
Ivanhoe Electric, Inc.	69,700	526,235	0.05%
Ivanhoe Mines Ltd. Class A	137,700	1,633,404	0.14%
Perimeter Solutions, Inc.	704,279	9,000,686	0.78%
		16,550,157	**1.43%**
Total Equities		**1,130,102,808**	**97.35%**
Total Transferable Securities		**1,130,102,808**	**97.35%**
Total Investments		**1,130,102,808**	**97.35%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**30,714,807**	**2.65%**
Net Assets	**1,160,817,615**	**100.00%**

Analysis of Total Assets	US Dollars ($)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	1,130,026,108	97.21%
(b) Transferable securities dealt in on another regulated market	2,579	0.00%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	74,121	0.01%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other assets	32,376,578	2.78%
Total Assets	1,162,479,386	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,130,102,808	1,254,121,562
Cash	3	31,514,386	51,470,087
Receivables:			
Interest and Dividends		522,097	727,164
Capital Shares Issued		268,873	114,739
Investments Sold		71,222	43,345
Total Current Assets		**1,162,479,386**	**1,306,476,897**
Current Liabilities			
Unrealised Depreciation on Spot Currency Contracts		3	304
Payables and Other Liabilities:			
Investments Purchased		680,036	425,880
Capital Shares Redeemed		60,818	239,356
Management Fees Payable	12	920,914	949,304
Total Current Liabilities		**1,661,771**	**1,614,844**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**1,160,817,615**	**1,304,862,053**

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
Investor EUR			
US ($) Equivalent	$39,876,874	$65,825,474	$52,098,794
Net Assets	€38,509,097	€59,589,440	€48,815,924
Number of Shares Outstanding	21,373	39,345	39,225
Net Asset Value Per Share[1]	**€1,801.76**	**€1,514.54**	**€1,244.51**
Investor GBP Dist			
US ($) Equivalent	$22,184,709	$23,436,932	$22,281,446
Net Assets	£17,714,490	£18,384,792	£18,523,108
Number of Shares Outstanding	11,897	14,017	16,786
Net Asset Value Per Share[1]	**£1,488.99**	**£1,311.61**	**£1,103.49**
Institutional USD			
Net Assets	$866,418,875	$964,523,949	$801,354,787
Number of Shares Outstanding	546,854	679,587	711,929
Net Asset Value Per Share[1]	**$1,584.37**	**$1,419.28**	**$1,125.61**
Investor USD			
Net Assets	$232,337,157	$251,075,698	$227,011,596
Number of Shares Outstanding	124,512	150,056	170,900
Net Asset Value Per Share[1]	**$1,865.98**	**$1,673.21**	**$1,328.33**

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

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		3,001,220	2,964,577
Dividend Income		10,133,060	10,372,685
Securities Lending Income		230,629	403,564
Net Gain on Financial Instruments		145,035,378	279,420,551
Total Investment Income		**158,400,287**	**293,161,377**
Expenses			
Management Fees	12	11,242,610	10,653,577
Transaction Fees and Commissions		445,756	210,404
Other Expenses		32,406	13,419
Total Expenses		**11,720,772**	**10,877,400**
Finance Costs			
Interest Expense		147	—
Total Finance Costs		**147**	**—**
Net Investment Income		**146,679,368**	**282,283,977**
Taxation	5	(2,652,558)	(2,874,803)
Net Increase in Net Assets		**144,026,810**	**279,409,174**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	144,026,810	279,409,174
Capital Transactions		
Subscriptions	77,156,653	99,106,135
Redemptions	(365,227,901)	(176,399,879)
Total Capital Transactions	(288,071,248)	(77,293,744)
Total (Decrease)/Increase for the Year	(144,044,438)	202,115,430
Net Assets		
Beginning of Year	1,304,862,053	1,102,746,623
End of Year	**1,160,817,615**	**1,304,862,053**

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

Vanguard 20+ Year Euro Treasury Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- The fund's benchmark index returned –4.73% for the 12 months.
- Except for Ireland and Austria, all countries in the index posted negative returns. France, which reported a return of –7.94%, fared worst.
- Bonds of all maturities declined, but bonds with maturities of 20 to 30 years, which represent the bulk of the fund's holdings, performed better than those with maturities of 30 or more years.
- AAA bonds and AA bonds lost ground, with the higher-rated securities faring better.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg Euro Treasury 20+ Year Bond Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
EUR Acc	-5.12%	-8.71%	-1.83%
Benchmark	-4.73	-8.52	-1.63
Tracking Difference*	-0.39		
Institutional Plus EUR Acc	-5.07%	-8.65%	-3.03%
Benchmark	-4.73	-8.52	-2.91
Tracking Difference*	-0.34		

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

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal EUR (€)	Cost EUR (€)
French Republic Government Bond OAT 3.25% 25/5/2055	32,742,077	31,273,041
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/8/2054	29,297,259	29,242,799
Bundesrepublik Deutschland Bundesanleihe 1.80% 15/8/2053	27,686,000	23,643,183
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/8/2046	18,083,000	17,947,266
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2050	32,143,396	16,916,549
Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048	21,438,000	16,588,837
French Republic Government Bond OAT 3.25% 25/5/2045	16,625,025	16,337,834
Kingdom of Belgium Government Bond 3.50% 22/6/2055	15,389,000	15,473,975
French Republic Government Bond OAT 3.00% 25/6/2049	16,068,000	15,297,458
French Republic Government Bond OAT 4.00% 25/4/2055	13,790,000	15,069,645
French Republic Government Bond OAT 2.00% 25/5/2048	18,635,180	14,462,865
French Republic Government Bond OAT 3.00% 25/5/2054	15,300,000	14,032,841
French Republic Government Bond OAT 4.00% 25/4/2060	11,620,000	12,771,805
Netherlands Government Bond 2.00% 15/1/2054	14,118,249	11,977,832
French Republic Government Bond OAT 1.50% 25/5/2050	17,481,000	11,742,279
French Republic Government Bond OAT 0.75% 25/5/2053	22,572,131	11,631,517
Netherlands Government Bond 2.75% 15/1/2047	10,372,000	10,454,979
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2052	18,175,000	9,155,487
Bundesrepublik Deutschland Bundesanleihe 2.50% 4/7/2044	7,781,000	7,630,496
French Republic Government Bond OAT 0.75% 25/5/2052	14,378,000	7,558,519
Finland Government Bond 2.95% 15/4/2055	7,476,000	7,380,770
French Republic Government Bond OAT 1.75% 25/5/2066	10,900,000	7,021,786
Kingdom of Belgium Government Bond 3.75% 22/6/2045	6,206,000	6,638,669
Netherlands Government Bond 0.00% 15/1/2052	12,245,000	6,019,666
Republic of Austria Government Bond 3.15% 20/10/2053	4,916,000	5,044,648
Ireland Government Bond 2.00% 18/2/2045	5,851,000	5,018,600
Kingdom of Belgium Government Bond 1.40% 22/6/2053	7,857,806	4,996,384
Kingdom of Belgium Government Bond 1.70% 22/6/2050	6,557,000	4,741,762
Kingdom of Belgium Government Bond 3.30% 22/6/2054	4,580,000	4,458,522
Kingdom of Belgium Government Bond 1.60% 22/6/2047	6,001,795	4,334,774
Republic of Austria Government Bond 0.75% 20/3/2051	6,984,000	4,119,334

Sales	Principal EUR(€)	Proceeds EUR (€)
Bundesrepublik Deutschland Bundesanleihe 2.50% 4/7/2044	41,120,153	40,780,839
French Republic Government Bond OAT 0.50% 25/6/2044	26,081,301	14,843,054
Republic of Austria Government Bond 3.15% 20/6/2044	10,725,000	10,523,887
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/8/2046	9,731,775	9,703,588
Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048	12,337,905	9,593,630
French Republic Government Bond OAT 2.00% 25/5/2048	11,808,103	9,238,800
French Republic Government Bond OAT 3.25% 25/5/2045	8,169,952	8,129,204
Bundesrepublik Deutschland Bundesanleihe 1.80% 15/8/2053	9,138,390	7,884,827
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2050	13,310,000	7,073,848
French Republic Government Bond OAT 0.75% 25/5/2053	12,370,000	6,458,938
French Republic Government Bond OAT 1.50% 25/5/2050	9,450,000	6,457,986
French Republic Government Bond OAT 4.00% 25/4/2055	5,820,000	6,445,541
Netherlands Government Bond 3.25% 15/1/2044	5,500,000	5,985,910
Netherlands Government Bond 2.75% 15/1/2047	5,779,600	5,822,775
French Republic Government Bond OAT 4.00% 25/4/2060	5,114,547	5,761,436
French Republic Government Bond OAT 3.25% 25/5/2055	5,910,000	5,679,215
French Republic Government Bond OAT 3.00% 25/5/2054	5,320,000	4,859,488
Netherlands Government Bond 2.00% 15/1/2054	5,275,622	4,519,756
Kingdom of Belgium Government Bond 3.50% 22/6/2055	4,331,899	4,368,203
Kingdom of Belgium Government Bond 3.75% 22/6/2045	3,800,000	4,081,241
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/8/2054	4,020,000	4,032,152
French Republic Government Bond OAT 0.75% 25/5/2052	7,190,000	3,823,400
French Republic Government Bond OAT 1.75% 25/5/2066	5,500,000	3,582,353
Kingdom of Belgium Government Bond 1.40% 22/6/2053	5,137,000	3,278,477
Kingdom of Belgium Government Bond 3.30% 22/6/2054	3,180,000	3,113,801
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2052	6,120,000	3,095,313
Netherlands Government Bond 0.00% 15/1/2052	5,736,701	2,831,741
Kingdom of Belgium Government Bond 1.70% 22/6/2050	3,900,000	2,820,433
Ireland Government Bond 2.00% 18/2/2045	3,281,654	2,795,351
French Republic Government Bond OAT 3.00% 25/6/2049	2,960,000	2,783,469

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

Financial Statements
Statement of Investments
31 December 2024

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.53% (31 December 2023: 98.74%)					
Fixed Income 98.53% (31 December 2023: 98.74%)					
Austria 7.35% (31 December 2023: 8.17%)					
Republic of Austria Government Bond	13,330,000	1.50%	20/2/2047	10,109,992	1.35%
Republic of Austria Government Bond	8,375,000	1.85%	23/5/2049	6,764,440	0.90%
Republic of Austria Government Bond	13,447,000	0.75%	20/3/2051	8,028,187	1.07%
Republic of Austria Government Bond	8,235,000	3.15%	20/10/2053	8,346,581	1.11%
Republic of Austria Government Bond	5,625,000	3.80%	26/1/2062	6,563,391	0.87%
Republic of Austria Government Bond	7,990,000	0.70%	20/4/2071	3,673,946	0.49%
Republic of Austria Government Bond	3,785,000	1.50%	2/11/2086	2,306,685	0.31%
Republic of Austria Government Bond	8,475,000	2.10%	20/9/2117	6,449,488	0.86%
Republic of Austria Government Bond	6,976,000	0.85%	30/6/2120	2,964,092	0.39%
				55,206,802	**7.35%**
Belgium 11.76% (31 December 2023: 10.91%)					
Kingdom of Belgium Government Bond	13,186,071	3.75%	22/6/2045	13,862,954	1.84%
Kingdom of Belgium Government Bond	15,190,013	1.60%	22/6/2047	10,903,142	1.45%
Kingdom of Belgium Government Bond	14,808,230	1.70%	22/6/2050	10,408,423	1.39%
Kingdom of Belgium Government Bond	14,175,858	1.40%	22/6/2053	8,898,899	1.18%
Kingdom of Belgium Government Bond	14,039,000	3.30%	22/6/2054	13,423,090	1.79%
Kingdom of Belgium Government Bond	11,057,101	3.50%	22/6/2055	10,915,444	1.45%
Kingdom of Belgium Government Bond	10,985,662	2.25%	22/6/2057	8,248,253	1.10%
Kingdom of Belgium Government Bond	11,252,945	2.15%	22/6/2066	8,111,538	1.08%
Kingdom of Belgium Government Bond	9,022,718	0.65%	22/6/2071	3,638,109	0.48%
				88,409,852	**11.76%**
Finland 1.98% (31 December 2023: 1.22%)					
Finland Government Bond	8,637,000	1.38%	15/4/2047	6,367,695	0.85%
Finland Government Bond	6,007,000	0.13%	15/4/2052	2,856,674	0.38%
Finland Government Bond	5,810,000	2.95%	15/4/2055	5,687,156	0.75%
				14,911,525	**1.98%**
France 39.02% (31 December 2023: 38.58%)					
French Republic Government Bond OAT	42,068,311	3.25%	25/5/2045	40,270,046	5.36%
French Republic Government Bond OAT	40,577,143	2.00%	25/5/2048	30,436,296	4.05%
French Republic Government Bond OAT	13,108,000	3.00%	25/6/2049	11,851,633	1.57%
French Republic Government Bond OAT	44,926,656	1.50%	25/5/2050	29,219,674	3.89%
French Republic Government Bond OAT[1]	43,887,877	0.75%	25/5/2052	22,243,409	2.96%
French Republic Government Bond OAT	44,190,022	0.75%	25/5/2053	21,925,599	2.92%
French Republic Government Bond OAT	34,313,000	3.00%	25/5/2054	30,025,669	3.99%
French Republic Government Bond OAT	29,866,475	4.00%	25/4/2055	31,410,694	4.18%
French Republic Government Bond OAT	26,832,077	3.25%	25/5/2055	24,563,838	3.27%
French Republic Government Bond OAT	28,638,487	4.00%	25/4/2060	30,209,644	4.02%
French Republic Government Bond OAT	24,059,522	1.75%	25/5/2066	14,631,276	1.94%
French Republic Government Bond OAT	19,119,517	0.50%	25/5/2072	6,556,336	0.87%
				293,344,114	**39.02%**
Germany 28.08% (31 December 2023: 29.20%)					
Bundesrepublik Deutschland Bundesanleihe	42,949,313	2.50%	15/8/2046	42,383,673	5.64%
Bundesrepublik Deutschland Bundesanleihe	49,636,969	1.25%	15/8/2048	38,149,525	5.07%
Bundesrepublik Deutschland Bundesanleihe	73,167,123	0.00%	15/8/2050	38,451,439	5.12%
Bundesrepublik Deutschland Bundesanleihe	44,319,026	0.00%	15/8/2052	22,136,667	2.94%
Bundesrepublik Deutschland Bundesanleihe	53,587,610	1.80%	15/8/2053	45,192,603	6.01%
Bundesrepublik Deutschland Bundesanleihe	25,277,259	2.50%	15/8/2054	24,796,678	3.30%
				211,110,585	**28.08%**
Ireland 2.87% (31 December 2023: 2.90%)					
Ireland Government Bond	14,819,198	2.00%	18/2/2045	12,776,114	1.70%
Ireland Government Bond	11,671,726	1.50%	15/5/2050	8,770,622	1.17%
				21,546,736	**2.87%**
Netherlands 7.47% (31 December 2023: 7.76%)					
Netherlands Government Bond	27,053,807	2.75%	15/1/2047	27,240,383	3.63%
Netherlands Government Bond	25,954,969	0.00%	15/1/2052	12,863,873	1.71%
Netherlands Government Bond	18,657,627	2.00%	15/1/2054	16,027,572	2.13%
				56,131,828	**7.47%**
Total Fixed Income				**740,661,442**	**98.53%**
Total Transferable Securities				**740,661,442**	**98.53%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2023: 0.01%)				
Futures (0.00%) (31 December 2023: 0.01%)				
Euro-Buxl 30 Year Bond March 2025	4	€565,040	(34,320)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(34,320)**	**(0.00%)**
Total Investments			**740,627,122**	**98.53%**

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	**11,080,000**	**1.47%**
Net Assets	**751,707,122**	**100.00%**

Analysis of Total Assets	EUR (€)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	633,083,902	83.93%
(b) Transferable securities dealt in on another regulated market	107,577,540	14.26%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other assets	13,676,897	1.81%
Total Assets	754,338,339	100.00%

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

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2024	EUR (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	740,661,442	617,213,978
Financial Derivative Instruments	3,17	—	39,360
Cash	3	451,383	284,885
Receivables:			
Interest and Dividends		10,738,513	7,721,653
Capital Shares Issued		1,688,548	2,603,366
Investments Sold		764,133	—
Margin Cash Due from Broker	3	34,320	—
Total Current Assets		**754,338,339**	**627,863,242**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	34,320	—
Payables and Other Liabilities:			
Investments Purchased		1,415,467	1,580,325
Capital Shares Redeemed		1,093,713	1,075,433
Margin Cash Due to Broker	3	—	55,120
Management Fees Payable	12	87,717	72,295
Total Current Liabilities		**2,631,217**	**2,783,173**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**751,707,122**	**625,080,069**

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€482,774,485	€367,606,023	€255,763,345
Number of Shares Outstanding	3,168,620	2,289,081	1,732,815
Net Asset Value Per Share[1]	**€152.36**	**€160.59**	**€147.60**
Institutional Plus EUR Acc			
Net Assets	€268,932,637	€257,474,046	€171,911,328
Number of Shares Outstanding	3,637,515	3,306,040	2,403,118
Net Asset Value Per Share[1]	**€73.93**	**€77.88**	**€71.54**

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

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		16,374,424	11,040,693
Other Income		286	—
Net (Loss)/Gain on Financial Instruments		(49,798,036)	43,377,881
Total Investment (Loss)/Income		**(33,423,326)**	**54,418,574**
Expenses			
Management Fees	12	877,203	700,333
Transaction Fees and Commissions		31	67
Total Expenses		**877,234**	**700,400**
Finance Costs			
Interest Expense		111	114
Total Finance Costs		**111**	**114**
Net Investment (Loss)/Income		**(34,300,671)**	**53,718,060**
Net (Decrease)/Increase in Net Assets		**(34,300,671)**	**53,718,060**

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(34,300,671)	53,718,060
Capital Transactions		
Subscriptions	350,757,054	265,293,245
Redemptions	(189,829,330)	(121,605,909)
Total Capital Transactions	160,927,724	143,687,336
Total Increase for the Year	126,627,053	197,405,396
Net Assets		
Beginning of Year	625,080,069	427,674,673
End of Year	**751,707,122**	**625,080,069**

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

Vanguard Emerging Markets Bond Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks returned 16.69%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US turned in a stronger performance than the rest of the world as a whole.
- Global bonds returned –1.69%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis. US bonds, however, finished in positive territory.
- For the 12 months, the fund outpaced its benchmark index, which returned 6.54%.
- Security selection in Romania and Colombia and an allocation to Indonesia contributed most to the outperformance. Underweight allocations to Argentina, Lebanon and Pakistan detracted.
- Rates positioning (long Brazilian rates and short US rates) detracted overall, as did forex positioning (short USD in the first half of the year).

Benchmark returns in the commentary above are in US dollars.

Benchmark: J.P. Morgan EMBI Global Diversified Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
Investor CHF Hedged Dist	—	—	2.41%
Benchmark	—	—	1.94
Institutional CHF Hedged Acc	2.70%	—	-0.95%
Benchmark	2.04	—	-3.67
Institutional Plus CHF Hedged Acc	2.96%	—	-1.50%
Benchmark	2.04	—	-3.93
Investor EUR Hedged Acc	5.34%	2.16%	2.59%
Benchmark	4.68	-1.83	-1.40
Investor EUR Hedged Dist	5.34%	—	8.59%
Benchmark	4.68	—	7.01
Institutional Plus EUR Hedged Acc	5.50%	—	-0.16%
Benchmark	4.68	—	-2.61
Investor GBP Hedged Acc	6.70%	3.21%	3.64%
Benchmark	6.09	-0.85	-0.42
Investor GBP Hedged Dist	—	—	4.81%
Benchmark	—	—	4.25
Institutional Plus GBP Hedged Acc	6.86%	—	2.21%
Benchmark	6.09	—	-0.73

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
Investor USD Acc	7.12%	4.22%	4.67%
Benchmark	6.54	0.12	0.57
Investor USD Dist	—	—	5.05%
Benchmark	—	—	4.54
Institutional Plus USD Acc	7.29%	4.38%	4.83%
Benchmark	6.54	0.12	0.57

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal	Cost US Dollars ($)
US Treasury Note 4.13% 31/8/2030	$76,406,000	75,540,463
Saudi Government International Bond 5.75% 16/1/2054	$54,663,000	53,537,327
Mexico Government International Bond 4.75% 27/4/2032	$54,715,000	52,062,270
US Treasury Note 4.13% 31/10/2031	$48,000,000	47,360,625
Brazilian Government International Bond 6.13% 15/3/2034	$43,500,000	42,770,505
US Treasury Note 1.38% 15/11/2031	$52,013,600	42,744,614
US Treasury Note 1.88% 15/2/2032	$48,500,000	41,056,387
Peruvian Government International Bond 5.88% 8/8/2054	$38,560,000	38,216,430
Colombia Government International Bond 8.38% 7/11/2054	$33,000,000	32,554,500
Perusahaan Penerbit SBSN Indonesia III 5.65% 25/11/2054	$31,500,000	31,563,825
Colombian TES 6.00% 28/4/2028	COP133,640,800,000	29,619,693
Mexican Bonos 7.75% 23/11/2034	MXN628,090,000	28,512,594
Israel Government International Bond 5.75% 12/3/2054	$28,220,000	27,081,041
Indonesia Government International Bond 4.75% 10/9/2034	$26,496,000	26,428,735
Abu Dhabi Government International Bond 5.50% 30/4/2054	$26,215,000	25,963,612
Uruguay Government International Bond 5.25% 10/9/2060	$24,765,000	24,600,472
Republic of South Africa Government International Bond 7.95% 19/11/2054	$24,120,000	24,263,266
Republic of Uzbekistan International Bond 7.85% 12/10/2028	$22,491,000	23,175,283
Bank Gospodarstwa Krajowego 5.75% 9/7/2034	$22,920,000	23,041,289
Indonesia Treasury Bond 6.75% 15/7/2035	$351,732,000,000	22,326,040

Sales	Principal	Proceeds US Dollars ($)
US Treasury Note 4.13% 31/8/2030	$54,500,000	54,295,258
Mexican Bonos 8.50% 31/5/2029	MXN906,260,000	51,933,591
Colombian TES 6.00% 28/4/2028	COP203,779,900,000	44,546,287
Brazilian Government International Bond 6.13% 15/3/2034	$43,500,000	42,150,545
Indonesia Treasury Bond 7.00% 15/2/2033	IDR620,969,999,999	39,772,415
Saudi Government International Bond 5.75% 16/1/2054	$37,173,000	37,101,506
US Treasury Note 4.13% 31/10/2031	$31,700,000	31,539,023
Republic of South Africa Government International Bond 8.50% 31/1/2037	ZAR582,249,609	26,043,543
Morocco Government International Bond 6.50% 8/9/2033	$24,440,000	25,157,465
Indonesia Treasury Bond 6.75% 15/7/2035	IDR351,732,000,000	22,058,906
Mexico Government International Bond 6.00% 7/5/2036	$22,000,000	22,051,304
Indonesia Government International Bond 6.63% 15/2/2034	IDR342,318,000,000	21,921,518
Mexican Bonos 8.50% 1/3/2029	MXN433,140,000	21,723,605
Brazilian Government International Bond 7.13% 13/5/2054	$21,572,000	21,653,648
Romanian Government International Bond 1.75% 13/7/2030	€23,745,000	21,245,100
Bahrain Government International Bond 7.50% 12/2/2036	$20,565,000	21,166,049
US Treasury Note 5.00% 31/8/2025	$21,000,000	21,158,320
Corp. Nacional del Cobre de Chile 5.95% 8/1/2034	$19,910,000	20,208,364
Saudi Government International Bond 5.00% 18/1/2053	$22,507,000	19,767,362
Ivory Coast Government International Bond 8.25% 30/1/2037	$18,800,000	18,703,275

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

Financial Statements
Statement of Investments
31 December 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 95.61% (31 December 2023: 92.85%)					
Fixed Income 95.61% (31 December 2023: 92.85%)					
Angola 1.23% (31 December 2023: 1.35%)					
Angolan Government International Bond	$4,510,000	8.25%	9/5/2028	4,232,132	0.26%
Angolan Government International Bond	$8,803,000	8.75%	14/4/2032	7,768,114	0.49%
Angolan Government International Bond	$9,673,000	9.13%	26/11/2049	7,730,715	0.48%
				19,730,961	**1.23%**
Argentina 3.21% (31 December 2023: 1.20%)					
Argentine Republic Government International Bond	$205,919	1.00%	9/7/2029	167,118	0.01%
Argentine Republic Government International Bond	$24,140,640	0.75%	9/7/2030	18,642,223	1.17%
Argentine Republic Government International Bond	$9,980,000	4.13%	9/7/2035	6,636,666	0.41%
Argentine Republic Government International Bond	$17,490,818	5.00%	9/1/2038	12,219,372	0.76%
Argentine Republic Government International Bond	$16,660,000	3.50%	9/7/2041	10,414,229	0.65%
Argentine Republic Government International Bond	$1,470,000	4.13%	9/7/2046	978,036	0.06%
Ciudad Autonoma De Buenos Aires/Government Bonds	$2,318,000	7.50%	1/6/2027	2,325,863	0.15%
				51,383,507	**3.21%**
Azerbaijan 1.16% (31 December 2023: 1.18%)					
Republic of Azerbaijan International Bond	$8,450,000	3.50%	1/9/2032	7,152,789	0.45%
Southern Gas Corridor CJSC	$11,265,000	6.88%	24/3/2026	11,410,916	0.71%
				18,563,705	**1.16%**
Bahrain 0.19% (31 December 2023: 0.09%)					
Bapco Energies BSC Closed	$3,025,000	7.50%	25/10/2027	3,106,524	0.19%
				3,106,524	**0.19%**
Brazil 2.32% (31 December 2023: 3.66%)					
Braskem Netherlands Finance BV	$860,000	4.50%	31/1/2030	724,883	0.05%
Braskem Netherlands Finance BV	$5,000,000	5.88%	31/1/2050	3,417,819	0.21%
Brazilian Government International Bond	$1,520,000	2.88%	6/6/2025	1,498,911	0.10%
Brazilian Government International Bond	$1,968,000	3.88%	12/6/2030	1,730,760	0.11%
Brazilian Government International Bond	$7,366,000	6.13%	22/1/2032	7,041,669	0.44%
Brazilian Government International Bond	$15,280,000	4.75%	14/1/2050	10,439,824	0.65%
Brazilian Government International Bond	$749,000	7.13%	13/5/2054	692,363	0.04%
Embraer Netherlands Finance BV	$7,304,000	7.00%	28/7/2030	7,547,315	0.47%
Raizen Fuels Finance SA	$4,309,000	5.70%	17/1/2035	3,992,229	0.25%
				37,085,773	**2.32%**
Bulgaria 1.09% (31 December 2023: 0.31%)					
Bulgaria Government International Bond	€4,000,000	3.63%	5/9/2032	4,234,091	0.27%
Bulgaria Government International Bond	$14,064,000	5.00%	5/3/2037	13,159,620	0.82%
				17,393,711	**1.09%**
Cameroon 0.06% (31 December 2023: 0.07%)					
Republic of Cameroon International Bond	€1,093,000	5.95%	7/7/2032	912,754	0.06%
				912,754	**0.06%**
Chile 0.81% (31 December 2023: 3.95%)					
Antofagasta plc	$2,250,000	6.25%	2/5/2034	2,283,887	0.14%
Cencosud SA	$1,196,000	5.95%	28/5/2031	1,188,787	0.08%
Chile Electricity Lux MPC Sarl	$3,191,255	6.01%	20/1/2033	3,225,429	0.20%
Empresa Nacional del Petroleo	$6,324,000	5.25%	6/11/2029	6,233,754	0.39%
				12,931,857	**0.81%**
Colombia 5.84% (31 December 2023: 4.22%)					
Colombia Government International Bond	$19,330,000	3.00%	30/1/2030	16,095,943	1.01%
Colombia Government International Bond	$12,267,000	3.13%	15/4/2031	9,744,537	0.61%
Colombia Government International Bond	$5,195,000	4.13%	22/2/2042	3,274,534	0.20%
Colombia Government International Bond	$1,230,000	5.63%	26/2/2044	911,191	0.06%
Colombia Government International Bond	$10,817,000	4.13%	15/5/2051	6,196,374	0.39%
Colombia Government International Bond	$5,679,000	8.75%	14/11/2053	5,733,456	0.36%
Colombia Government International Bond	$33,000,000	8.38%	7/11/2054	32,012,074	2.00%
Colombian TES	COP41,457,400,000	7.25%	18/10/2034	6,958,932	0.43%
Ecopetrol SA	$2,434,000	6.88%	29/4/2030	2,379,908	0.15%
Ecopetrol SA	$4,120,000	4.63%	2/11/2031	3,402,384	0.21%
Ecopetrol SA	$6,878,000	7.75%	1/2/2032	6,700,130	0.42%
				93,409,463	**5.84%**
Costa Rica 1.42% (31 December 2023: 1.64%)					
Costa Rica Government International Bond	$1,635,000	6.13%	19/2/2031	1,641,740	0.10%
Costa Rica Government International Bond	$10,435,000	6.55%	3/4/2034	10,610,212	0.67%
Costa Rica Government International Bond	$10,058,000	7.30%	13/11/2054	10,409,258	0.65%
				22,661,210	**1.42%**

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Czech Republic 0.60% (31 December 2023: 0.22%)					
Czech Republic Government Bond	CZK269,240,000	0.95%	15/5/2030	9,523,772	0.60%
				9,523,772	**0.60%**
Dominican Republic 3.83% (31 December 2023: 3.83%)					
Dominican Republic International Bond	$16,590,000	6.88%	29/1/2026	16,722,582	1.05%
Dominican Republic International Bond	$2,000,000	5.95%	25/1/2027	1,988,917	0.12%
Dominican Republic International Bond	$21,193,000	6.00%	19/7/2028	21,007,210	1.31%
Dominican Republic International Bond	$14,117,000	5.50%	22/2/2029	13,649,438	0.85%
Dominican Republic International Bond	$6,031,000	4.50%	30/1/2030	5,529,290	0.35%
Dominican Republic International Bond	$2,333,000	7.05%	3/2/2031	2,389,114	0.15%
				61,286,551	**3.83%**
Ecuador 0.88% (31 December 2023: 1.48%)					
Ecuador Government International Bond	$9,011,238	6.90%	31/7/2030	6,263,711	0.39%
Ecuador Government International Bond	$1,330,000	0.00%	31/7/2030	728,376	0.05%
Ecuador Government International Bond	$12,568,610	5.50%	31/7/2035	7,113,712	0.44%
				14,105,799	**0.88%**
Egypt 2.89% (31 December 2023: 3.01%)					
Egypt Government International Bond	$13,681,000	8.50%	31/1/2047	10,603,564	0.66%
Egypt Government International Bond	$13,909,000	7.90%	21/2/2048	10,192,576	0.64%
Egypt Government International Bond	$13,557,000	8.70%	1/3/2049	10,658,311	0.66%
Egypt Government International Bond	$12,026,000	8.88%	29/5/2050	9,574,766	0.60%
Egypt Treasury Bills	EGP150,000,000	0.00%	4/3/2025	2,823,382	0.18%
Egypt Treasury Bills	EGP132,000,000	0.00%	11/3/2025	2,472,033	0.15%
				46,324,632	**2.89%**
El Salvador 0.86% (31 December 2023: 0.64%)					
El Salvador Government International Bond	$13,130,000	9.65%	21/11/2054	13,769,323	0.86%
				13,769,323	**0.86%**
Gabon 0.24% (31 December 2023: 0.46%)					
Gabon Government International Bond	$4,467,000	6.63%	6/2/2031	3,317,142	0.21%
Gabon Government International Bond	$633,000	7.00%	24/11/2031	470,197	0.03%
				3,787,339	**0.24%**
Ghana 1.12% (31 December 2023: 0.72%)					
Ghana Government International Bond	$3,091,776	0.00%	3/7/2026	2,867,437	0.18%
Ghana Government International Bond	$14,875,056	5.00%	3/7/2029	12,831,429	0.80%
Ghana Government International Bond	$3,260,064	5.00%	3/7/2035	2,290,470	0.14%
				17,989,336	**1.12%**
Guatemala 2.37% (31 December 2023: 2.12%)					
Guatemala Government Bond	$4,000,000	4.38%	5/6/2027	3,838,452	0.24%
Guatemala Government Bond	$11,455,000	4.88%	13/2/2028	11,041,056	0.69%
Guatemala Government Bond	$14,797,000	5.25%	10/8/2029	14,199,119	0.89%
Guatemala Government Bond	$5,350,000	4.90%	1/6/2030	5,034,796	0.31%
Guatemala Government Bond	$3,940,000	6.55%	6/2/2037	3,878,153	0.24%
				37,991,576	**2.37%**
Honduras 0.35% (31 December 2023: 0.35%)					
Honduras Government International Bond	$1,631,000	5.63%	24/6/2030	1,457,042	0.09%
Honduras Government International Bond	$4,210,000	8.63%	27/11/2034	4,192,982	0.26%
				5,650,024	**0.35%**
Hungary 0.36% (31 December 2023: 1.05%)					
Hungary Government International Bond	$5,720,000	6.13%	22/5/2028	5,811,244	0.36%
				5,811,244	**0.36%**
Indonesia 5.13% (31 December 2023: 2.86%)					
Freeport Indonesia PT	$3,200,000	4.76%	14/4/2027	3,169,914	0.20%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	$655,000	4.75%	15/5/2025	653,343	0.04%
Indonesia Government International Bond	€1,000,000	0.90%	14/2/2027	983,940	0.06%
Indonesia Government International Bond	$1,890,000	3.50%	11/1/2028	1,802,084	0.11%
Indonesia Government International Bond	$20,823,000	4.75%	10/9/2034	19,769,770	1.24%
Indonesia Treasury Bond	IDR1	7.00%	15/2/2033	—	0.00%
Indonesia Treasury Bond	IDR1	6.75%	15/7/2035	—	0.00%
Perusahaan Penerbit SBSN Indonesia III	$15,125,000	5.10%	2/7/2029	15,113,604	0.94%
Perusahaan Penerbit SBSN Indonesia III	$11,472,000	5.00%	25/5/2030	11,376,349	0.71%
Perusahaan Penerbit SBSN Indonesia III	$27,714,000	5.65%	25/11/2054	27,203,862	1.70%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	$1,214,000	5.45%	21/5/2028	1,216,879	0.08%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	$800,000	3.88%	17/7/2029	751,069	0.05%
				82,040,814	**5.13%**
Israel 1.00% (31 December 2023: 1.57%)					
Israel Government International Bond	€4,839,000	1.50%	16/1/2029	4,635,405	0.29%
Israel Government International Bond	$12,034,000	5.75%	12/3/2054	11,006,252	0.69%
State of Israel	$492,000	2.50%	15/1/2030	427,506	0.02%
				16,069,163	**1.00%**

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Ivory Coast 0.82% (31 December 2023: 1.01%)					
Ivory Coast Government International Bond	€3,820,000	5.25%	22/3/2030	3,730,895	0.23%
Ivory Coast Government International Bond	€1,500,000	5.88%	17/10/2031	1,452,214	0.09%
Ivory Coast Government International Bond	€6,023,000	4.88%	30/1/2032	5,480,619	0.34%
Ivory Coast Government International Bond	€3,008,000	6.63%	22/3/2048	2,507,520	0.16%
				13,171,248	**0.82%**
Jamaica 0.07% (31 December 2023: 0.00%)					
Jamaica Government International Bond	$965,000	8.00%	15/3/2039	1,119,446	0.07%
				1,119,446	**0.07%**
Jordan 0.87% (31 December 2023: 0.57%)					
Jordan Government International Bond	$920,000	4.95%	7/7/2025	902,938	0.06%
Jordan Government International Bond	$2,826,000	5.75%	31/1/2027	2,717,403	0.17%
Jordan Government International Bond	$2,634,000	7.75%	15/1/2028	2,637,438	0.16%
Jordan Government International Bond	$5,885,000	7.50%	13/1/2029	5,847,903	0.37%
Jordan Government International Bond	$2,000,000	5.85%	7/7/2030	1,828,045	0.11%
				13,933,727	**0.87%**
Kazakhstan 0.53% (31 December 2023: 0.57%)					
Development Bank of Kazakhstan JSC	KZT550,000,000	10.95%	6/5/2026	991,846	0.06%
Development Bank of Kazakhstan JSC	$4,959,000	5.50%	15/4/2027	4,982,531	0.31%
KazMunayGas National Co. JSC	$160,000	5.75%	19/4/2047	137,421	0.01%
KazMunayGas National Co. JSC	$2,499,000	6.38%	24/10/2048	2,312,460	0.15%
				8,424,258	**0.53%**
Kenya 0.02% (31 December 2023: 0.65%)					
Republic of Kenya Government International Bond	$300,000	7.00%	22/5/2027	294,367	0.02%
				294,367	**0.02%**
Latvia 1.03% (31 December 2023: 0.00%)					
Latvia Government International Bond	$16,980,000	5.13%	30/7/2034	16,495,479	1.03%
				16,495,479	**1.03%**
Lebanon 0.03% (31 December 2023: 0.02%)					
Lebanon Government International Bond	$70,000	8.25%	12/4/2021	8,992	0.00%
Lebanon Government International Bond	$1,200,000	6.25%	27/5/2022	154,554	0.01%
Lebanon Government International Bond	$100,000	6.10%	4/10/2022	12,907	0.00%
Lebanon Government International Bond	$2,085,000	6.65%	22/4/2024	268,301	0.02%
Lebanon Government International Bond	$190,000	7.00%	20/3/2028	24,434	0.00%
Lebanon Government International Bond	$100,000	6.65%	26/2/2030	12,847	0.00%
Lebanon Government International Bond	$55,000	7.15%	20/11/2031	7,084	0.00%
Lebanon Government International Bond	$55,000	8.20%	17/5/2033	7,064	0.00%
Lebanon Government International Bond	$355,000	8.25%	17/5/2034	45,695	0.00%
				541,878	**0.03%**
Lithuania 0.61% (31 December 2023: 0.00%)					
Lithuania Government International Bond	€9,161,000	3.50%	3/7/2031	9,780,300	0.61%
				9,780,300	**0.61%**
Malaysia 0.25% (31 December 2023: 1.61%)					
Petronas Capital Ltd.	$4,308,000	3.50%	21/4/2030	3,988,702	0.25%
				3,988,702	**0.25%**
Mexico 10.95% (31 December 2023: 8.53%)					
Comision Federal de Electricidad	$1,792,800	5.00%	29/9/2036	1,562,604	0.10%
FIEMEX Energia - Banco Actinver SA Institucion de Banca Multiple	$2,894,000	7.25%	31/1/2041	2,845,236	0.18%
Mexican Bonos	MXN142,500,000	7.50%	26/5/2033	5,805,380	0.36%
Mexican Bonos	MXN307,250,000	7.75%	23/11/2034	12,352,926	0.77%
Mexico Government International Bond	$4,704,000	5.00%	7/5/2029	4,535,490	0.28%
Mexico Government International Bond	$4,545,000	3.25%	16/4/2030	3,956,825	0.25%
Mexico Government International Bond	$51,515,000	4.75%	27/4/2032	46,694,155	2.92%
Mexico Government International Bond	$7,580,000	4.88%	19/5/2033	6,783,058	0.42%
Mexico Government International Bond	$3,891,000	3.77%	24/5/2061	2,220,963	0.14%
Petroleos Mexicanos	$7,450,000	6.88%	16/10/2025	7,427,681	0.46%
Petroleos Mexicanos	$6,460,000	4.50%	23/1/2026	6,219,934	0.39%
Petroleos Mexicanos	$13,349,000	6.88%	4/8/2026	13,123,142	0.82%
Petroleos Mexicanos	$5,696,000	6.49%	23/1/2027	5,519,784	0.35%
Petroleos Mexicanos	$21,060,000	6.50%	13/3/2027	20,347,126	1.27%
Petroleos Mexicanos	$4,015,000	8.75%	2/6/2029	4,021,797	0.25%
Petroleos Mexicanos	$9,980,000	6.84%	23/1/2030	9,092,511	0.57%
Petroleos Mexicanos	$1,550,000	5.95%	28/1/2031	1,308,247	0.08%
Petroleos Mexicanos	$2,405,000	6.63%	15/6/2038	1,756,236	0.11%
Petroleos Mexicanos	$5,055,000	6.50%	2/6/2041	3,597,245	0.22%
Petroleos Mexicanos	$4,470,000	6.38%	23/1/2045	2,972,198	0.19%
Petroleos Mexicanos	$12,828,000	6.75%	21/9/2047	8,787,548	0.55%
Petroleos Mexicanos	$6,437,000	6.95%	28/1/2060	4,396,480	0.27%
				175,326,566	**10.95%**

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Morocco 0.38% (31 December 2023: 2.35%)					
Morocco Government International Bond	€1,250,000	1.50%	27/11/2031	1,090,035	0.07%
Morocco Government International Bond	$3,000,000	3.00%	15/12/2032	2,447,936	0.15%
OCP SA	$3,038,000	3.75%	23/6/2031	2,620,751	0.16%
				6,158,722	**0.38%**
Mozambique 0.18% (31 December 2023: 0.14%)					
Mozambique International Bond	$3,758,000	9.00%	15/9/2031	2,943,063	0.18%
				2,943,063	**0.18%**
Nigeria 1.45% (31 December 2023: 2.17%)					
Nigeria Government International Bond	$2,500,000	6.50%	28/11/2027	2,366,091	0.15%
Nigeria Government International Bond	$2,400,000	9.63%	9/6/2031	2,392,434	0.15%
Nigeria Government International Bond	$6,400,000	7.88%	16/2/2032	5,744,278	0.36%
Nigeria Government International Bond	$3,195,000	7.38%	28/9/2033	2,724,323	0.17%
Nigeria Government International Bond	$12,449,000	8.25%	28/9/2051	9,899,173	0.62%
				23,126,299	**1.45%**
Oman 3.07% (31 December 2023: 3.69%)					
Oman Government International Bond	$34,146,000	4.75%	15/6/2026	33,801,979	2.11%
Oman Government International Bond	$1,920,000	6.75%	28/10/2027	1,977,428	0.13%
Oman Government International Bond	$13,138,000	6.75%	17/1/2048	13,325,695	0.83%
				49,105,102	**3.07%**
Pakistan 0.27% (31 December 2023: 0.57%)					
Pakistan Government International Bond	$5,461,000	8.88%	8/4/2051	4,247,184	0.27%
				4,247,184	**0.27%**
Panama 1.23% (31 December 2023: 2.13%)					
Panama Government International Bond	$2,247,000	2.25%	29/9/2032	1,571,534	0.10%
Panama Government International Bond	$6,242,000	4.30%	29/4/2053	3,658,277	0.23%
Panama Government International Bond	$27,498,000	3.87%	23/7/2060	14,388,040	0.90%
				19,617,851	**1.23%**
Paraguay 1.99% (31 December 2023: 1.70%)					
Paraguay Government International Bond	$1,050,000	4.70%	27/3/2027	1,028,876	0.06%
Paraguay Government International Bond	$28,436,000	4.95%	28/4/2031	27,201,220	1.70%
Paraguay Government International Bond	$962,000	2.74%	29/1/2033	779,298	0.05%
Paraguay Government International Bond	$1,735,000	3.85%	28/6/2033	1,500,599	0.09%
Paraguay Government International Bond	$1,500,000	6.10%	11/8/2044	1,413,373	0.09%
				31,923,366	**1.99%**
Peru 4.83% (31 December 2023: 4.27%)					
Banco de Credito del Peru SA	$1,000,000	3.25%	30/9/2031	942,993	0.06%
Banco de Credito del Peru SA	$3,291,000	5.80%	10/3/2035	3,217,663	0.20%
Corp. Financiera de Desarrollo SA	$2,236,000	2.40%	28/9/2027	2,062,646	0.13%
Peruvian Government International Bond	$47,428,000	2.78%	23/1/2031	40,448,355	2.53%
Peruvian Government International Bond	$28,160,000	5.88%	8/8/2054	26,784,460	1.67%
Petroleos del Peru SA	$2,622,000	4.75%	19/6/2032	1,973,500	0.12%
Petroleos del Peru SA	$2,967,000	5.63%	19/6/2047	1,900,820	0.12%
				77,330,437	**4.83%**
Philippines 0.36% (31 December 2023: 1.07%)					
Philippine Government International Bond	$4,198,000	3.00%	1/2/2028	3,945,874	0.25%
Philippine Government International Bond	$2,183,000	1.65%	10/6/2031	1,754,968	0.11%
				5,700,842	**0.36%**
Poland 1.68% (31 December 2023: 0.78%)					
Bank Gospodarstwa Krajowego	$18,927,000	5.75%	9/7/2034	18,743,794	1.17%
Republic of Poland Government International Bond	€7,535,000	3.63%	29/11/2030	8,155,180	0.51%
				26,898,974	**1.68%**
Romania 0.56% (31 December 2023: 3.20%)					
Romanian Government International Bond	€10,309,000	1.75%	13/7/2030	8,914,368	0.56%
				8,914,368	**0.56%**
Russia 0.01% (31 December 2023: 0.13%)					
Russian Federal Bond - OFZ	RUB260,623,000	6.90%	23/7/2031	118,735	0.01%
				118,735	**0.01%**
Saudi Arabia 1.02% (31 December 2023: 2.24%)					
Saudi Government International Bond	$17,490,000	5.75%	16/1/2054	16,342,665	1.02%
				16,342,665	**1.02%**
Senegal 0.28% (31 December 2023: 0.92%)					
Senegal Government International Bond	$5,064,000	7.75%	10/6/2031	4,540,085	0.28%
				4,540,085	**0.28%**
Serbia 0.61% (31 December 2023: 1.10%)					
Serbia International Bond	$1,596,000	6.25%	26/5/2028	1,621,039	0.10%
Serbia International Bond	€1,580,000	1.00%	23/9/2028	1,468,916	0.09%
Serbia International Bond	$2,145,000	2.13%	1/12/2030	1,742,860	0.11%
Serbia International Bond	$5,000,000	6.00%	12/6/2034	4,925,570	0.31%
				9,758,385	**0.61%**

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
South Africa 4.36% (31 December 2023: 4.65%)					
Eskom Holdings SOC Ltd.	$10,800,000	7.13%	11/2/2025	10,764,805	0.67%
Republic of South Africa Government International Bond	$890,000	5.88%	16/9/2025	891,085	0.06%
Republic of South Africa Government International Bond	$442,000	4.30%	12/10/2028	413,039	0.03%
Republic of South Africa Government International Bond	$4,165,000	4.85%	30/9/2029	3,874,815	0.24%
Republic of South Africa Government International Bond	$6,420,000	5.88%	22/6/2030	6,138,008	0.38%
Republic of South Africa Government International Bond	$32,825,000	5.75%	30/9/2049	24,588,434	1.54%
Republic of South Africa Government International Bond	$24,120,000	7.95%	19/11/2054	23,126,001	1.44%
				69,796,187	**4.36%**
Sri Lanka 0.83% (31 December 2023: 0.68%)					
Sri Lanka Government International Bond	$2,403,985	4.00%	15/4/2028	2,239,657	0.14%
Sri Lanka Government International Bond	$1,932,674	3.10%	15/1/2030	1,594,354	0.10%
Sri Lanka Government International Bond	$3,790,912	3.35%	15/3/2033	2,866,388	0.18%
Sri Lanka Government International Bond	$2,559,738	3.60%	15/6/2035	1,856,166	0.11%
Sri Lanka Government International Bond	$2,776,516	3.60%	15/5/2036	2,097,551	0.13%
Sri Lanka Government International Bond	$3,554,527	3.60%	15/2/2038	2,685,782	0.17%
				13,339,898	**0.83%**
Supranational 0.38% (31 December 2023: 0.22%)					
Banque Ouest Africaine de Developpement	$6,709,000	4.70%	22/10/2031	6,035,393	0.38%
				6,035,393	**0.38%**
Trinidad & Tobago 0.17% (31 December 2023: 0.23%)					
Trinidad & Tobago Government International Bond	$2,795,000	5.95%	14/1/2031	2,728,410	0.17%
				2,728,410	**0.17%**
Tunisia 0.15% (31 December 2023: 0.33%)					
Tunisian Republic	$823,000	5.75%	30/1/2025	815,818	0.05%
Tunisian Republic	€1,642,000	6.38%	15/7/2026	1,609,717	0.10%
				2,425,535	**0.15%**
Turkey 1.99% (31 December 2023: 1.59%)					
Turkiye Government Bond	TRY160,695,000	31.08%	8/11/2028	4,490,734	0.28%
Turkiye Government International Bond	$22,356,000	4.88%	16/4/2043	15,515,880	0.97%
Turkiye Government International Bond	$13,546,000	5.75%	11/5/2047	10,072,234	0.63%
WE Soda Investments Holding plc	$1,795,000	9.50%	6/10/2028	1,839,485	0.11%
				31,918,333	**1.99%**
Ukraine 1.56% (31 December 2023: 0.71%)					
Ukraine Government International Bond	$8,325,786	1.75%	1/2/2034	4,652,805	0.29%
Ukraine Government International Bond	$11,130,922	1.75%	1/2/2035	6,081,951	0.38%
Ukraine Government International Bond	$4,175,844	0.00%	1/2/2035	2,460,046	0.15%
Ukraine Government International Bond	$13,018,622	1.75%	1/2/2036	6,992,426	0.44%
Ukraine Government International Bond	$8,244,869	0.00%	1/2/2036	4,808,456	0.30%
				24,995,684	**1.56%**
United Arab Emirates 1.72% (31 December 2023: 1.96%)					
Abu Dhabi Government International Bond	$15,472,000	5.50%	30/4/2054	15,168,438	0.95%
Finance Department Government of Sharjah	$1,600,000	3.63%	10/3/2033	1,338,331	0.08%
Galaxy Pipeline Assets Bidco Ltd.	$2,976,290	1.75%	30/9/2027	2,823,358	0.18%
Galaxy Pipeline Assets Bidco Ltd.	$5,916,350	2.16%	31/3/2034	5,068,936	0.32%
Galaxy Pipeline Assets Bidco Ltd.	$3,830,000	2.63%	31/3/2036	3,110,685	0.19%
				27,509,748	**1.72%**
United States 9.17% (31 December 2023: 4.31%)					
US Treasury Bond[1]	$6,145,500	3.13%	15/2/2043	4,854,945	0.30%
US Treasury Bond[1]	$1,240,000	3.00%	15/8/2052	890,862	0.05%
US Treasury Note[1]	$2,705,600	5.00%	31/8/2025	2,718,388	0.17%
US Treasury Note	$2,500,000	4.63%	30/9/2028	2,523,828	0.16%
US Treasury Note	$9,561,700	1.38%	31/10/2028	8,564,445	0.53%
US Treasury Note[1]	$21,906,000	4.13%	31/8/2030	21,572,276	1.35%
US Treasury Note[1]	$16,300,000	4.13%	31/10/2031	15,963,812	1.00%
US Treasury Note[1]	$52,013,600	1.38%	15/11/2031	42,512,991	2.66%
US Treasury Note[1]	$48,500,000	1.88%	15/2/2032	40,808,203	2.55%
US Treasury Note	$5,140,000	4.13%	15/11/2032	5,015,516	0.31%
US Treasury Note[1]	$1,461,400	3.88%	15/8/2033	1,391,527	0.09%
				146,816,793	**9.17%**
Uruguay 1.39% (31 December 2023: 0.16%)					
Uruguay Government International Bond	UYU246,515,328	3.40%	16/5/2045	5,528,453	0.35%
Uruguay Government International Bond	$18,355,000	5.25%	10/9/2060	16,717,752	1.04%
				22,246,205	**1.39%**
Uzbekistan 2.89% (31 December 2023: 1.51%)					
Republic of Uzbekistan International Bond	$29,547,000	7.85%	12/10/2028	30,519,987	1.91%
Republic of Uzbekistan International Bond	$11,946,000	5.38%	20/2/2029	11,230,905	0.70%
Republic of Uzbekistan International Bond	$660,000	3.70%	25/11/2030	549,535	0.03%
Uzbekneftegaz JSC	$4,550,000	4.75%	16/11/2028	3,996,853	0.25%
				46,297,280	**2.89%**

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Venezuela 0.15% (31 December 2023: 0.00%)					
Petroleos de Venezuela SA	$4,924,524	6.00%	16/5/2024	518,437	0.04%
Petroleos de Venezuela SA	$4,925,000	6.00%	15/11/2026	514,368	0.03%
Petroleos de Venezuela SA	$10,839,000	5.38%	12/4/2027	1,148,708	0.07%
Petroleos de Venezuela SA	$1,640,000	5.50%	12/4/2037	177,213	0.01%
				2,358,726	**0.15%**
Zambia 0.79% (31 December 2023: 0.00%)					
Zambia Government International Bond	$12,266,946	5.75%	30/6/2033	10,747,715	0.67%
Zambia Government International Bond	$3,220,000	0.50%	31/12/2053	1,840,373	0.12%
				12,588,088	**0.79%**
Total Fixed Income				**1,530,387,367**	**95.61%**
Total Transferable Securities				**1,530,387,367**	**95.61%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.23%) (31 December 2023: 0.45%)				
Futures (0.16%) (31 December 2023: 0.53%)				
Euro-Bobl March 2025	(408)	€(48,702,960)	637,951	0.04%
US Treasury Note 5 Year March 2025	(194)	$(20,713,372)	90,263	0.01%
Euro-Schatz March 2025	2	€214,847	(908)	(0.00%)
Euro-Bund March 2025	28	€3,818,412	(85,006)	(0.01%)
US Treasury Note 2 Year March 2025	(1,555)	$(319,614,000)	(108,579)	(0.01%)
US Treasury Ultra Bond March 2025	108	$12,992,879	(151,004)	(0.01%)
US Treasury Long Bond March 2025	43	$5,056,517	(161,236)	(0.01%)
US Treasury Ultra 10 Year March 2025	334	$37,552,347	(373,973)	(0.02%)
US Treasury Note 10 Year March 2025	1,159	$128,472,468	(2,431,218)	(0.15%)
			(2,583,710)	**(0.16%)**

Currency	Notional Amount	Expiration Date	Counterparty	Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Interest Rate Swap Contracts (0.07%) (31 December 2023: (0.08%))								
CZK	88,619,025	18/12/2034	Morgan Stanley	Receive	6-Month CZK-PRIBOR	3.26%	164,836	0.01%
KRW	13,255,621,288	19/3/2035	Morgan Stanley	Receive	KRW-CD-KSDA-Bloomberg	2.58%	138,415	0.01%
BRL	28,767,412	2/1/2029	Morgan Stanley	Pay	Brazil CETIP Interbank Deposit Rate	15.42%	(40,193)	(0.00%)
CZK	398,643,707	18/12/2029	Morgan Stanley	Pay	6-Month CZK-PRIBOR	3.28%	(287,397)	(0.02%)
CZK	350,938,993	19/12/2029	Morgan Stanley	Pay	6-Month CZK-PRIBOR	3.08%	(385,277)	(0.02%)
BRL	44,566,267	2/1/2029	Morgan Stanley	Pay	Brazil CETIP Interbank Deposit Rate	12.82%	(728,505)	(0.05%)
							(1,138,121)	(0.07%)

Currency	Notional Amount	Expiration Date	Counterparty	Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Inflationary Swap Contracts (0.00%) (31 December 2023 0.00%)								
USD	25,574,000	10/7/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.49%	108,014	0.01%
USD	6,390,000	10/7/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.48%	24,998	0.00%
USD	11,930,000	7/11/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.49%	14,563	0.00%
USD	6,395,000	18/7/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.45%	13,059	0.00%
USD	6,395,000	19/7/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.44%	9,263	0.00%
USD	6,395,000	15/7/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.42%	4,991	0.00%
USD	1,375,000	5/8/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.41%	(2,120)	(0.00%)
USD	6,390,000	1/8/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.39%	(6,170)	(0.00%)
USD	2,375,000	7/11/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.43%	(10,337)	(0.00%)
USD	1,370,000	1/8/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.45%	(13,721)	(0.00%)
USD	6,396,000	5/8/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.36%	(16,459)	(0.00%)
USD	1,375,000	15/7/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.47%	(18,296)	(0.00%)
USD	1,375,000	19/7/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.48%	(21,673)	(0.00%)
USD	1,380,000	10/7/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.50%	(26,694)	(0.00%)
USD	1,375,000	18/7/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.50%	(26,917)	(0.00%)
USD	5,500,000	10/7/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.51%	(118,407)	(0.01%)
							(85,906)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market							**(3,807,737)**	**(0.23%)**

	Counterparty	Number of Contracts	Expiration Date	Cost US Dollars ($)	Fair Value US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (0.59%) (31 December 2023: 0.31%)						
Purchased Option 0.04% (31 December 2023: 0.00%)						
Call Option on USD/HKD, Strike Price 7.8000	JPMorgan Chase Bank	225,300,000	31/12/2025	532,834	411,828	0.02%
Put Option on EUR/USD, Strike Price 1.0250	JPMorgan Chase Bank	55,863,188	10/2/2025	84,878	356,838	0.02%
					768,666	**0.04%**

	Counterparty	Number of Contracts	Expiration Date	Cost US Dollars ($)	Fair Value US Dollars ($)	% of Total Net Assets
Written Option (0.00%) (31 December 2023: 0.00%)						
Call Option on EUR/USD, Strike Price 1.0500	HSBC Bank	22,176,151	14/1/2025	(215,433)	(36,638)	(0.00%)
					(36,638)	**(0.00%)**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Forward Currency Exchange Contracts 0.14% (31 December 2023: (0.18%))							
USD	125,148,593	EUR	(117,746,240)	Barclays Bank plc	19/3/2025	2,818,650	0.18%
USD	18,470,030	CZK	(437,125,571)	UBS AG	19/3/2025	466,791	0.03%
USD	7,422,449	ZAR	(133,091,630)	Goldman Sachs International	19/3/2025	417,498	0.03%
USD	12,854,319	MXN	(262,200,081)	JPMorgan Chase Bank	19/3/2025	404,054	0.02%
USD	15,934,894	MXN	(327,790,536)	Barclays Bank plc	19/3/2025	370,143	0.02%
USD	25,496,218	THB	(854,760,712)	Standard Chartered Bank	19/3/2025	301,547	0.02%
USD	8,211,248	JPY	(1,237,426,908)	Royal Bank of Canada	19/3/2025	268,397	0.02%
USD	8,130,803	KRW	(11,583,950,318)	BNP Paribas	19/3/2025	239,963	0.01%
USD	8,145,000	BRL	(49,252,815)	Citibank NA	3/1/2025	172,515	0.01%
USD	5,877,435	MXN	(120,412,193)	Royal Bank of Canada	19/3/2025	159,803	0.01%
USD	7,342,326	COP	(32,273,193,946)	BNP Paribas	19/3/2025	91,332	0.01%
USD	7,955,107	BRL	(48,919,745)	BNP Paribas	4/2/2025	85,110	0.01%
USD	1,223,200	HUF	(477,691,505)	UBS AG	19/3/2025	25,306	0.00%
USD	1,306,328	EUR	(1,237,486)	Royal Bank of Canada	19/3/2025	20,668	0.00%
USD	7,804,293	EUR	(7,493,009)	HSBC Bank	19/3/2025	19,592	0.00%
KRW	11,362,702,500	USD	(7,725,000)	Bank of America	19/3/2025	15,129	0.00%
USD	206,658	ZAR	(3,717,212)	BNP Paribas	19/3/2025	11,012	0.00%
USD	307,875	CHF	(267,201)	Barclays Bank plc	19/3/2025	10,567	0.00%
HKD	117,832,201	USD	(15,176,348)	State Street Bank & Trust Co.	19/3/2025	7,240	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	329,563	GBP	(257,843)	State Street Bank & Trust Co.	19/3/2025	6,824	0.00%
USD	246,198	CNH	(1,788,505)	Bank of America	19/3/2025	2,160	0.00%
EUR	179,375	USD	(187,285)	Barclays Bank plc	19/3/2025	(927)	(0.00%)
ILS	425,722	USD	(118,914)	HSBC Bank	19/3/2025	(1,846)	(0.00%)
CZK	8,081,819	USD	(340,076)	Citibank NA	19/3/2025	(7,222)	(0.00%)
JPY	109,119,554	USD	(715,771)	HSBC Bank	19/3/2025	(15,349)	(0.00%)
USD	8,195,912	BRL	(50,778,955)	BNP Paribas	3/1/2025	(23,607)	(0.00%)
MXN	17,694,638	USD	(864,259)	Morgan Stanley	19/3/2025	(24,050)	(0.00%)
HUF	661,509,321	USD	(1,691,442)	Bank of America	19/3/2025	(32,593)	(0.00%)
BRL	48,436,750	USD	(7,825,000)	JPMorgan Chase Bank	4/2/2025	(32,705)	(0.00%)
ZAR	80,126,705	USD	(4,275,000)	JPMorgan Chase Bank	30/1/2025	(39,880)	(0.00%)
EUR	5,813,538	USD	(6,130,709)	Standard Chartered Bank	19/3/2025	(90,857)	(0.01%)
EUR	6,000,000	USD	(6,334,241)	HSBC Bank	19/3/2025	(100,670)	(0.01%)
BRL	49,820,437	USD	(8,170,456)	BNP Paribas	3/1/2025	(106,091)	(0.01%)
EUR	8,215,744	USD	(8,658,867)	State Street Bank & Trust Co.	19/3/2025	(123,296)	(0.01%)
BRL	49,594,466	USD	(8,170,456)	BNP Paribas	3/1/2025	(142,669)	(0.01%)
JPY	1,108,415,428	USD	(7,277,229)	JPMorgan Chase Bank	19/3/2025	(162,482)	(0.01%)
EUR	11,827,000	USD	(12,432,542)	HSBC Bank	16/1/2025	(179,174)	(0.01%)
EUR	12,680,678	USD	(13,376,364)	HSBC Bank	19/3/2025	(202,044)	(0.01%)
MXN	328,147,949	USD	(15,802,174)	Royal Bank of Canada	19/3/2025	(220,452)	(0.01%)
EUR	23,183,466	USD	(24,376,923)	HSBC Bank	19/3/2025	(290,956)	(0.02%)
ZAR	147,024,762	USD	(8,060,259)	Bank of America	19/3/2025	(321,971)	(0.02%)
ZAR	134,960,470	USD	(7,490,305)	Citibank NA	19/3/2025	(386,991)	(0.02%)
USD	3,753,189	EGP	(217,684,980)	JPMorgan Chase Bank	12/3/2025	(421,286)	(0.03%)
MXN	656,004,128	USD	(31,988,498)	Citibank NA	19/3/2025	(838,909)	(0.05%)
						2,148,274	**0.14%**
Hedge Share Class Level Forward Currency Exchange Contracts (0.85%) (31 December 2023: 0.43%)							
USD	3,900,177	EUR	(3,687,595)	State Street Bank & Trust Co.	3/1/2025	81,673	0.00%
CHF	70,119,505	USD	(77,627,021)	UBS AG	4/2/2025	33,473	0.00%
USD	8,388,715	EUR	(8,078,119)	State Street Bank & Trust Co.	3/1/2025	23,822	0.00%
USD	775,752	EUR	(732,564)	Barclays Bank plc	3/1/2025	17,182	0.00%
USD	501,353	CHF	(439,914)	State Street Bank & Trust Co.	6/1/2025	15,766	0.00%
USD	818,935	EUR	(780,165)	State Street Bank & Trust Co.	3/1/2025	11,074	0.00%
EUR	238,000,000	USD	(246,762,955)	State Street Bank & Trust Co.	4/2/2025	9,817	0.00%
EUR	237,617,208	USD	(246,366,069)	UBS AG	4/2/2025	9,801	0.00%
USD	378,956	EUR	(357,409)	State Street Bank & Trust Co.	3/1/2025	8,859	0.00%
USD	324,987	EUR	(310,125)	Barclays Bank plc	3/1/2025	3,852	0.00%
USD	112,139	GBP	(87,630)	State Street Bank & Trust Co.	3/1/2025	2,391	0.00%
USD	80,604	CHF	(71,785)	Barclays Bank plc	6/1/2025	1,367	0.00%
USD	59,021	CHF	(52,590)	Barclays Bank plc	6/1/2025	971	0.00%
USD	26,051	CHF	(22,916)	UBS AG	6/1/2025	755	0.00%
USD	51,035	EUR	(48,565)	UBS AG	3/1/2025	746	0.00%
USD	41,235	EUR	(39,156)	Barclays Bank plc	3/1/2025	689	0.00%
USD	17,763	CHF	(15,513)	State Street Bank & Trust Co.	6/1/2025	640	0.00%
USD	51,174	GBP	(40,421)	Barclays Bank plc	3/1/2025	550	0.00%
USD	21,711	GBP	(17,052)	Barclays Bank plc	3/1/2025	355	0.00%
USD	24,555	EUR	(23,371)	UBS AG	3/1/2025	354	0.00%
USD	27,905	CHF	(25,009)	State Street Bank & Trust Co.	6/1/2025	299	0.00%
USD	15,727	CHF	(14,002)	State Street Bank & Trust Co.	6/1/2025	271	0.00%
USD	20,428	GBP	(16,098)	Barclays Bank plc	3/1/2025	267	0.00%
USD	14,328	GBP	(11,232)	State Street Bank & Trust Co.	3/1/2025	261	0.00%
USD	13,021	EUR	(12,383)	UBS AG	3/1/2025	198	0.00%
USD	13,723	GBP	(10,818)	UBS AG	3/1/2025	175	0.00%
USD	19,953	GBP	(15,800)	State Street Bank & Trust Co.	3/1/2025	165	0.00%
GBP	147,299	USD	(184,357)	Barclays Bank plc	3/1/2025	120	0.00%
USD	17,434	CHF	(15,690)	State Street Bank & Trust Co.	6/1/2025	115	0.00%
USD	2,941	CHF	(2,579)	State Street Bank & Trust Co.	6/1/2025	94	0.00%
USD	3,484	CHF	(3,081)	State Street Bank & Trust Co.	6/1/2025	83	0.00%
USD	1,656	CHF	(1,468)	State Street Bank & Trust Co.	6/1/2025	36	0.00%
USD	555,189	GBP	(443,401)	State Street Bank & Trust Co.	4/2/2025	26	0.00%
GBP	17,935	USD	(22,430)	State Street Bank & Trust Co.	4/2/2025	25	0.00%
USD	3,964	EUR	(3,810)	State Street Bank & Trust Co.	3/1/2025	19	0.00%
CHF	27,085	USD	(29,985)	State Street Bank & Trust Co.	4/2/2025	13	0.00%
CHF	11,846	USD	(13,113)	State Street Bank & Trust Co.	4/2/2025	7	0.00%
EUR	42,896	USD	(44,475)	State Street Bank & Trust Co.	4/2/2025	3	0.00%
USD	18,086,602	GBP	(14,441,554)	State Street Bank & Trust Co.	3/1/2025	1	0.00%
USD	18,086,602	GBP	(14,441,553)	UBS AG	3/1/2025	1	0.00%
GBP	2,342	USD	(2,932)	State Street Bank & Trust Co.	4/2/2025	—	0.00%
GBP	1,466	USD	(1,838)	State Street Bank & Trust Co.	3/1/2025	(2)	(0.00%)
USD	5,205	GBP	(4,158)	State Street Bank & Trust Co.	3/1/2025	(3)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	8,195	GBP	(6,551)	State Street Bank & Trust Co.	3/1/2025	(9)	(0.00%)
USD	29,877	CHF	(27,085)	State Street Bank & Trust Co.	3/1/2025	(10)	(0.00%)
USD	246,449,000	EUR	(238,000,000)	State Street Bank & Trust Co.	3/1/2025	(11)	(0.00%)
USD	246,052,618	EUR	(237,617,208)	UBS AG	3/1/2025	(11)	(0.00%)
EUR	3,314	USD	(3,451)	State Street Bank & Trust Co.	3/1/2025	(19)	(0.00%)
GBP	4,630	USD	(5,824)	State Street Bank & Trust Co.	3/1/2025	(26)	(0.00%)
GBP	11,797	USD	(14,802)	State Street Bank & Trust Co.	3/1/2025	(27)	(0.00%)
CHF	4,119	USD	(4,615)	Barclays Bank plc	6/1/2025	(69)	(0.00%)
CHF	4,840	USD	(5,420)	State Street Bank & Trust Co.	6/1/2025	(77)	(0.00%)
GBP	14,441,554	USD	(18,081,715)	State Street Bank & Trust Co.	4/2/2025	(96)	(0.00%)
GBP	14,441,553	USD	(18,081,714)	UBS AG	4/2/2025	(96)	(0.00%)
USD	123,670	GBP	(98,875)	State Street Bank & Trust Co.	4/2/2025	(127)	(0.00%)
GBP	10,754	USD	(13,665)	Barclays Bank plc	3/1/2025	(197)	(0.00%)
CHF	36,347	USD	(40,356)	State Street Bank & Trust Co.	6/1/2025	(235)	(0.00%)
EUR	21,736	USD	(22,855)	State Street Bank & Trust Co.	3/1/2025	(347)	(0.00%)
USD	968,164	EUR	(934,119)	UBS AG	4/2/2025	(387)	(0.00%)
USD	6,722,670	EUR	(6,484,057)	State Street Bank & Trust Co.	4/2/2025	(392)	(0.00%)
CHF	22,887	USD	(25,678)	State Street Bank & Trust Co.	6/1/2025	(415)	(0.00%)
USD	1,072,502	CHF	(968,790)	State Street Bank & Trust Co.	4/2/2025	(476)	(0.00%)
CHF	30,627	USD	(34,311)	UBS AG	6/1/2025	(505)	(0.00%)
CHF	61,247	USD	(68,136)	State Street Bank & Trust Co.	6/1/2025	(530)	(0.00%)
EUR	226,537	USD	(235,468)	State Street Bank & Trust Co.	4/2/2025	(581)	(0.00%)
GBP	27,544	USD	(35,089)	UBS AG	3/1/2025	(593)	(0.00%)
EUR	151,127	USD	(157,109)	State Street Bank & Trust Co.	3/1/2025	(617)	(0.00%)
USD	380,780	CHF	(344,387)	UBS AG	4/2/2025	(644)	(0.00%)
GBP	45,727	USD	(58,120)	State Street Bank & Trust Co.	3/1/2025	(851)	(0.00%)
GBP	41,090	USD	(52,358)	Barclays Bank plc	3/1/2025	(897)	(0.00%)
GBP	56,916	USD	(72,209)	UBS AG	3/1/2025	(927)	(0.00%)
CHF	24,950	USD	(28,535)	Barclays Bank plc	6/1/2025	(994)	(0.00%)
CHF	27,085	USD	(30,884)	UBS AG	3/1/2025	(998)	(0.00%)
EUR	152,125	USD	(158,595)	State Street Bank & Trust Co.	3/1/2025	(1,069)	(0.00%)
GBP	53,382	USD	(68,024)	Barclays Bank plc	3/1/2025	(1,168)	(0.00%)
GBP	65,827	USD	(83,665)	UBS AG	3/1/2025	(1,224)	(0.00%)
GBP	97,380	USD	(123,751)	State Street Bank & Trust Co.	3/1/2025	(1,793)	(0.00%)
EUR	697,868	USD	(725,458)	State Street Bank & Trust Co.	3/1/2025	(2,816)	(0.00%)
GBP	2,050,809	USD	(2,571,641)	State Street Bank & Trust Co.	3/1/2025	(3,208)	(0.00%)
EUR	153,355	USD	(162,194)	State Street Bank & Trust Co.	3/1/2025	(3,395)	(0.00%)
CHF	110,684	USD	(125,736)	State Street Bank & Trust Co.	6/1/2025	(3,560)	(0.00%)
GBP	253,838	USD	(322,118)	State Street Bank & Trust Co.	3/1/2025	(4,211)	(0.00%)
GBP	224,835	USD	(286,201)	UBS AG	3/1/2025	(4,618)	(0.00%)
CHF	168,104	USD	(190,612)	Barclays Bank plc	6/1/2025	(5,055)	(0.00%)
EUR	288,950	USD	(305,557)	Barclays Bank plc	3/1/2025	(6,350)	(0.00%)
EUR	556,869	USD	(583,756)	State Street Bank & Trust Co.	3/1/2025	(7,118)	(0.00%)
CHF	199,596	USD	(227,472)	State Street Bank & Trust Co.	6/1/2025	(7,153)	(0.00%)
CHF	208,402	USD	(237,539)	State Street Bank & Trust Co.	6/1/2025	(7,501)	(0.00%)
GBP	1,084,252	USD	(1,367,480)	State Street Bank & Trust Co.	3/1/2025	(9,563)	(0.00%)
EUR	542,775	USD	(572,221)	State Street Bank & Trust Co.	3/1/2025	(10,177)	(0.00%)
CHF	429,544	USD	(487,218)	Barclays Bank plc	6/1/2025	(13,079)	(0.00%)
EUR	2,569,654	USD	(2,674,325)	Barclays Bank plc	3/1/2025	(13,448)	(0.00%)
EUR	935,697	USD	(982,426)	Barclays Bank plc	3/1/2025	(13,511)	(0.00%)
EUR	1,407,490	USD	(1,475,511)	State Street Bank & Trust Co.	3/1/2025	(18,055)	(0.00%)
GBP	1,153,951	USD	(1,464,300)	State Street Bank & Trust Co.	3/1/2025	(19,092)	(0.00%)
EUR	1,556,457	USD	(1,636,520)	UBS AG	3/1/2025	(24,808)	(0.00%)
EUR	1,076,838	USD	(1,139,879)	State Street Bank & Trust Co.	3/1/2025	(24,814)	(0.00%)
USD	77,373,246	CHF	(70,119,505)	UBS AG	6/1/2025	(26,134)	(0.00%)
EUR	2,939,153	USD	(3,111,492)	State Street Bank & Trust Co.	3/1/2025	(67,999)	(0.00%)
GBP	23,761,370	USD	(30,201,414)	State Street Bank & Trust Co.	3/1/2025	(442,676)	(0.03%)
CHF	69,482,705	USD	(79,186,721)	State Street Bank & Trust Co.	6/1/2025	(2,490,253)	(0.16%)
EUR	476,637,062	USD	(504,114,235)	State Street Bank & Trust Co.	3/1/2025	(10,556,535)	(0.66%)
						(13,575,236)	**(0.85%)**

Currency	Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Premium paid/received	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Credit Default Swap Contracts 0.08% (31 December 2023: 0.06%)							
USD	26,670,000	20/12/2029	Morgan Stanley	Buying default protection on Panama Government International Bond, 8.88% 30/9/2027	1.00%	1,292,613	0.08%
USD	9,000,000	20/12/2029	Bank of America	Buying default protection on Colombia Government International Bond, 10.38% 28/1/2033	1.00%	450,368	0.03%
USD	4,020,000	20/6/2029	Barclays Bank plc	Buying default protection on Turkiye Government International Bond, 11.88% 15/1/2030	1.00%	222,920	0.01%
USD	3,910,000	20/12/2029	Bank of America	Buying default protection on Colombia Government International Bond, 10.38% 28/1/2033	1.00%	195,660	0.01%
USD	2,700,000	20/12/2026	Barclays Bank plc	Buying default protection on Petroleos Mexicanos, 6.63% 15/6/2035	1.00%	106,260	0.01%
USD	2,700,000	20/12/2029	Goldman Sachs	Buying default protection on Federation of Malaysia, 1.00% 20/12/2029	1.00%	(62,596)	(0.00%)
USD	2,620,000	20/12/2029	BNP Paribas	Selling default protection on Brazilian Government International Bond, 3.75% 12/9/2031	1.00%	(130,556)	(0.01%)
USD	2,670,000	20/12/2029	JPMorgan Chase Bank	Selling default protection on Brazilian Government International Bond, 3.75% 12/9/2031	1.00%	(133,048)	(0.01%)
USD	2,670,000	20/12/2029	BNP Paribas	Selling default protection on Brazilian Government International Bond, 3.75% 12/9/2031	1.00%	(133,048)	(0.01%)
USD	2,670,000	20/12/2029	Goldman Sachs	Selling default protection on Brazilian Government International Bond, 3.75% 12/9/2031	1.00%	(133,048)	(0.01%)
USD	2,730,000	20/12/2029	BNP Paribas	Selling default protection on Brazilian Government International Bond, 3.75% 12/9/2031	1.00%	(136,037)	(0.01%)
USD	9,090,000	20/12/2029	JPMorgan Chase Bank	Buying default protection on Federation of Malaysia, 1.00% 20/12/2029	1.00%	(210,740)	(0.01%)
						1,328,748	**0.08%**
Total OTC Financial Derivative Instruments						**(9,366,186)**	**(0.59%)**
Total Investments						**1,517,213,444**	**94.79%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**83,383,257**	**5.21%**
Net Assets	**1,600,596,701**	**100.00%**

Analysis of Total Assets		US Dollars ($)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	1,074,287,777	65.59%
(b)	Transferable securities dealt in on another regulated market	456,099,590	27.85%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	1,206,353	0.07%
(e)	Total OTC Financial Derivative Instruments	9,177,104	0.56%
(f)	Other assets	97,030,157	5.93%
Total Assets		1,637,800,981	100.00%

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

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,530,387,367	1,167,062,204
Financial Derivative Instruments	3,17	10,383,457	15,837,311
Cash	3	60,986,374	77,145,854
Unrealised Appreciation on Spot Currency Contracts		778	—
Receivables:			
Interest and Dividends		26,086,351	22,546,706
Capital Shares Issued		4,906,082	19,859,413
Investments Sold		1,663,857	337,017
Margin Cash Due from Broker	3	3,386,715	—
Total Current Assets		**1,637,800,981**	**1,302,788,505**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	23,557,380	6,270,719
Bank Overdraft		—	10,509,166
Unrealised Depreciation on Spot Currency Contracts		—	779
Payables and Other Liabilities:			
Investments Purchased		11,823,275	22,079,646
Income Distribution Payable		500,614	80
Interest		68,088	380,373
Capital Shares Redeemed		510,263	625,856
Margin Cash Due to Broker	3	—	5,498,302
Management Fees Payable	12	744,660	522,506
Total Current Liabilities		**37,204,280**	**45,887,427**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**1,600,596,701**	**1,256,901,078**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
Investor CHF Hedged Dist[1]			
US ($) Equivalent	$9,701,044	$—	$—
Net Assets	CHF8,792,056	CHF—	CHF—
Number of Shares Outstanding	88,955	—	—
Net Asset Value Per Share[2]	**CHF98.84**	**CHF—**	**CHF—**
Institutional CHF Hedged Acc[3]			
US ($) Equivalent	$66,295,929	$44,216,978	$396,243
Net Assets	CHF60,084,000	CHF37,215,220	CHF366,604
Number of Shares Outstanding	620,341	393,791	4,220
Net Asset Value Per Share[2]	**CHF96.86**	**CHF94.51**	**CHF86.87**
Institutional Plus CHF Hedged Acc			
US ($) Equivalent	$158,899	$1,358,688	$1,097,965
Net Assets	CHF144,010	CHF1,143,540	CHF1,015,837
Number of Shares Outstanding	220	11,215	12,073
Net Asset Value Per Share[2]	**CHF654.59**	**CHF101.97**	**CHF84.14**
Investor EUR Hedged Acc			
US ($) Equivalent	$285,720,364	$253,248,094	$124,443,605
Net Assets	€275,920,156	€229,256,415	€116,602,115
Number of Shares Outstanding	2,426,528	2,122,739	1,197,317
Net Asset Value Per Share[2]	**€113.71**	**€108.00**	**€97.39**
Investor EUR Hedged Dist[4]			
US ($) Equivalent	$12,529,728	$5,827	$—
Net Assets	€12,099,958	€5,275	€—
Number of Shares Outstanding	117,101	51	—
Net Asset Value Per Share[2]	**€103.33**	**€103.43**	**€—**
Institutional Plus EUR Hedged Acc			
US ($) Equivalent	$185,267,754	$137,996,014	$99,410,332
Net Assets	€178,913,070	€124,922,842	€93,146,248
Number of Shares Outstanding	1,807,928	1,334,282	1,102,560
Net Asset Value Per Share[2]	**€98.96**	**€93.63**	**€84.48**
Investor GBP Hedged Acc			
US ($) Equivalent	$31,413,239	$27,794,524	$25,454,313
Net Assets	£25,083,471	£21,803,047	£21,160,789
Number of Shares Outstanding	210,709	195,442	211,853
Net Asset Value Per Share[2]	**£119.04**	**£111.56**	**£99.88**
Investor GBP Hedged Dist[1]			
US ($) Equivalent	$3,767,489	$—	$—
Net Assets	£3,008,340	£—	£—
Number of Shares Outstanding	29,718	—	—
Net Asset Value Per Share[2]	**£101.23**	**£—**	**£—**
Institutional Plus GBP Hedged Acc[3]			
US ($) Equivalent	$6,592	$6,289	$5,302
Net Assets	£5,264	£4,933	£4,408
Number of Shares Outstanding	50	50	50
Net Asset Value Per Share[2]	**£105.28**	**£98.66**	**£88.16**

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

Net Asset Value Per Share (continued)

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
Investor USD Acc			
Net Assets	$409,347,309	$339,042,900	$119,840,578
Number of Shares Outstanding	3,247,371	2,883,503	1,157,785
Net Asset Value Per Share[2]	**$126.05**	**$117.58**	**$103.51**
Investor USD Dist[1]			
Net Assets	$1,508,102	$—	$—
Number of Shares Outstanding	14,855	—	—
Net Asset Value Per Share[2]	**$101.52**	**$—**	**$—**
Institutional Plus USD Acc			
Net Assets	$594,880,252	$453,231,764	$171,608,644
Number of Shares Outstanding	4,692,082	3,837,786	1,650,283
Net Asset Value Per Share[2]	**$126.78**	**$118.10**	**$103.99**

[1] The share class launched on 10 June 2024.

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

[3] The share class launched on 8 February 2022.

[4] The share class launched on 21 June 2023.

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		107,922,420	63,982,720
Other Income		—	336,582
Net (Loss)/Gain on Financial Instruments		(44,477,268)	62,630,128
Total Investment Income		**63,445,152**	**126,949,430**
Expenses			
Management Fees	12	7,926,612	4,483,712
Transaction Fees and Commissions		255,801	56,542
Total Expenses		**8,182,413**	**4,540,254**
Finance Costs			
Interest Expense		1,663,236	1,439,441
Distribution	6	978,378	167
Total Finance Costs		**2,641,614**	**1,439,608**
Net Investment Income		**52,621,125**	**120,969,568**
Taxation	5	(77,120)	(26,023)
Net Increase in Net Assets		**52,544,005**	**120,943,545**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	52,544,005	120,943,545
Capital Transactions		
Subscriptions	1,057,359,666	974,884,473
Redemptions	(766,208,048)	(381,183,922)
Total Capital Transactions	291,151,618	593,700,551
Total Increase for the Year	343,695,623	714,644,096
Net Assets		
Beginning of Year	1,256,901,078	542,256,982
End of Year	**1,600,596,701**	**1,256,901,078**

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

Vanguard ESG Global Corporate Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks returned 16.69%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US turned in a stronger performance than the rest of the world as a whole.
- Global bonds returned –16.69%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis. US bonds, however, finished in positive territory.
- The fund's benchmark index returned 3.74% for the 12 months.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole. Other index heavyweights including Germany, Spain, Canada and France outperformed.
- By sector, bonds issued by financial institutions returned more than those issued by industrial companies and utilities.
- From a credit-quality perspective, bonds on the bottom rung of the investment-grade ladder performed better than their higher-rated counterparts. By maturity, shorter-dated bonds produced the strongest returns.

Benchmark returns in the commentary above are in US dollars.

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

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception[1]
CHF Hedged Acc	-0.70%	2.81%
Benchmark	-0.70	3.00
Tracking Difference*	—	
EUR Hedged Acc	1.99%	5.22%
Benchmark	1.99	5.45
Tracking Difference*	—	
Institutional Plus EUR Hedged Acc	2.05%	4.38%
Benchmark	1.99	4.40
Tracking Difference*	0.06	
GBP Hedged Acc	3.35%	6.71%
Benchmark	3.35	6.92
Tracking Difference*	—	
GBP Hedged Dist	3.35%	6.74%
Benchmark	3.35	6.92
Tracking Difference*	—	
Institutional Plus GBP Hedged Acc	3.41%	6.75%
Benchmark	3.35	6.92
Tracking Difference*	0.06	

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception[1]
USD Hedged Acc	3.74%	7.54%
Benchmark	3.74	7.75
Tracking Difference*	—	

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

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

	Principal US Dollars ($)	Cost US Dollars ($)
Purchases		
US Treasury Note 4.00% 15/2/2034	1,954,000	1,896,038
US Treasury Note 4.25% 30/11/2026	1,837,000	1,835,172
US Treasury Note 3.88% 15/8/2034	1,820,000	1,812,237
US Treasury Note 4.13% 15/2/2027	1,745,000	1,732,938
US Treasury Note 4.38% 31/7/2026	1,575,000	1,576,814
US Treasury Note 4.50% 15/11/2033	1,530,000	1,575,457
US Treasury Note 4.63% 28/2/2026	1,560,000	1,559,534
US Treasury Bond 4.13% 15/8/2044	1,565,000	1,521,162
US Treasury Bond 4.25% 15/2/2054	1,495,000	1,450,967
US Treasury Note 4.38% 15/5/2034	1,281,000	1,294,731
US Treasury Note 4.88% 31/5/2026	1,259,500	1,259,826
US Treasury Note 4.50% 31/3/2026	1,126,000	1,122,502
US Treasury Bond 4.75% 15/11/2053	1,060,000	1,111,215
US Treasury Note 3.50% 30/9/2029	1,095,000	1,080,234
US Treasury Note 4.25% 28/2/2029	1,058,000	1,062,695
US Treasury Bond 4.50% 15/2/2044	1,067,000	1,060,152
US Treasury Note 3.75% 31/12/2028	1,065,000	1,053,707
US Treasury Note 4.00% 15/1/2027	980,000	976,902
US Treasury Note 4.63% 30/4/2029	968,000	973,034
US Treasury Note 4.13% 31/10/2026	918,000	915,608

	Principal US Dollars ($)	Proceeds US Dollars ($)
Sales		
US Treasury Note 4.00% 15/2/2034	1,954,000	1,894,713
US Treasury Note 3.88% 15/8/2034	1,820,000	1,809,855
US Treasury Note 4.13% 15/2/2027	1,745,000	1,732,962
US Treasury Note 4.38% 31/7/2026	1,575,000	1,581,737
US Treasury Note 4.50% 15/11/2033	1,530,000	1,567,130
US Treasury Note 4.63% 28/2/2026	1,560,000	1,559,099
US Treasury Bond 4.13% 15/8/2044	1,565,000	1,507,608
US Treasury Bond 4.75% 15/11/2053	1,381,000	1,474,411
US Treasury Bond 4.25% 15/2/2054	1,495,000	1,445,993
US Treasury Note 4.38% 15/5/2034	1,281,000	1,296,044
US Treasury Note 4.88% 31/5/2026	1,259,500	1,262,014
US Treasury Note 4.25% 30/11/2026	1,227,000	1,227,283
US Treasury Note 4.50% 31/3/2026	1,126,000	1,121,550
US Treasury Note 3.50% 30/9/2029	1,095,000	1,076,378
US Treasury Note 4.25% 28/2/2029	1,058,000	1,062,148
US Treasury Bond 4.50% 15/2/2044	1,067,000	1,056,876
US Treasury Note 3.75% 31/12/2028	1,065,000	1,055,289
US Treasury Note 4.00% 15/1/2027	980,000	978,225
US Treasury Note 4.63% 30/4/2029	968,000	972,558
US Treasury Note 4.13% 31/10/2026	918,000	916,609

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

Financial Statements
Statement of Investments
31 December 2024

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 97.98% (31 December 2023: 98.64%)					
Fixed Income 97.98% (31 December 2023: 98.64%)					
Australia 1.72% (31 December 2023: 1.34%)					
Aurizon Network Pty Ltd.	100,000	3.13%	1/6/2026	104,016	0.03%
Australia & New Zealand Banking Group Ltd.	150,000	5.00%	18/3/2026	150,826	0.05%
Australia & New Zealand Banking Group Ltd.	100,000	0.75%	29/9/2026	100,057	0.03%
Australia & New Zealand Banking Group Ltd.	250,000	4.42%	16/12/2026	249,688	0.08%
Australia & New Zealand Banking Group Ltd.	200,000	5.00%	18/6/2029	125,586	0.04%
Australia & New Zealand Banking Group Ltd.	100,000	0.67%	5/5/2031	100,011	0.03%
Australia & New Zealand Banking Group Ltd.	200,000	5.91%	12/8/2032	126,684	0.04%
Australia & New Zealand Banking Group Ltd.	200,000	5.89%	16/1/2034	127,005	0.04%
Australia Pacific Airports Melbourne Pty Ltd.	100,000	3.76%	25/11/2031	56,157	0.02%
Charter Hall LWR Pty Ltd.	150,000	2.09%	3/3/2028	84,295	0.03%
Coles Group Treasury Pty Ltd.	100,000	5.80%	15/7/2031	63,657	0.02%
Commonwealth Bank of Australia	50,000	5.32%	13/3/2026	50,453	0.02%
Commonwealth Bank of Australia	100,000	1.13%	18/1/2028	99,110	0.03%
Commonwealth Bank of Australia	200,000	6.70%	15/3/2038	132,622	0.04%
Macquarie Bank Ltd.	264,000	3.20%	17/9/2029	275,739	0.09%
National Australia Bank Ltd.	60,000	1.25%	18/5/2026	61,009	0.02%
National Australia Bank Ltd.	250,000	5.09%	11/6/2027	252,660	0.08%
National Australia Bank Ltd.	200,000	4.40%	12/5/2028	123,300	0.04%
National Australia Bank Ltd.	200,000	2.13%	24/5/2028	202,608	0.06%
National Australia Bank Ltd.	200,000	4.85%	22/3/2029	124,899	0.04%
National Australia Bank Ltd.	200,000	5.00%	14/11/2029	125,640	0.04%
Nationwide Building Society	200,000	5.35%	15/3/2028	124,925	0.04%
Qantas Airways Ltd.	70,000	5.25%	9/9/2030	42,830	0.01%
Scentre Group Trust 1	200,000	5.90%	27/11/2034	125,471	0.04%
Sydney Airport Finance Co. Pty Ltd.	100,000	1.75%	26/4/2028	99,863	0.03%
Sydney Airport Finance Co. Pty Ltd.	120,000	5.90%	19/4/2034	75,621	0.02%
Telstra Corp., Ltd.	100,000	1.13%	14/4/2026	101,667	0.03%
Telstra Corp., Ltd.	100,000	1.38%	26/3/2029	97,574	0.03%
Telstra Corp., Ltd.	100,000	1.00%	23/4/2030	93,964	0.03%
Telstra Group Ltd.	200,000	4.90%	8/3/2028	124,803	0.04%
Telstra Group Ltd.	100,000	3.75%	4/5/2031	108,043	0.03%
Transurban Finance Co. Pty Ltd.	20,000	4.56%	14/11/2028	14,005	0.00%
Transurban Finance Co. Pty Ltd.	100,000	4.23%	26/4/2033	109,154	0.03%
Westpac Banking Corp.	25,000	5.20%	16/4/2026	25,208	0.01%
Westpac Banking Corp.	50,000	2.85%	13/5/2026	48,899	0.02%
Westpac Banking Corp.	45,000	1.15%	3/6/2026	42,929	0.01%
Westpac Banking Corp.	20,000	4.60%	20/10/2026	20,040	0.01%
Westpac Banking Corp.	115,000	4.04%	26/8/2027	113,713	0.04%
Westpac Banking Corp.	45,000	5.46%	18/11/2027	46,053	0.01%
Westpac Banking Corp.	95,000	3.40%	25/1/2028	91,358	0.03%
Westpac Banking Corp.	200,000	4.80%	16/2/2028	124,847	0.04%
Westpac Banking Corp.	90,000	5.54%	17/11/2028	92,534	0.03%
Westpac Banking Corp.	50,000	1.95%	20/11/2028	45,052	0.01%
Westpac Banking Corp.	300,000	5.10%	14/5/2029	189,309	0.06%
Westpac Banking Corp.	100,000	3.80%	17/1/2030	107,718	0.03%
Westpac Banking Corp.	55,000	2.15%	3/6/2031	46,624	0.01%
Westpac Banking Corp.	120,000	4.32%	23/11/2031	118,160	0.04%
Westpac Banking Corp.	60,000	5.41%	10/8/2033	59,092	0.02%
Westpac Banking Corp.	130,000	4.11%	24/7/2034	122,451	0.04%
Westpac Banking Corp.	55,000	2.67%	15/11/2035	46,823	0.02%
Westpac Banking Corp.	55,000	5.62%	20/11/2035	54,126	0.02%
Westpac Banking Corp.	55,000	4.42%	24/7/2039	48,697	0.02%
Westpac Banking Corp.	25,000	2.96%	16/11/2040	17,781	0.01%
Westpac Banking Corp.	50,000	3.13%	18/11/2041	35,829	0.01%
Woolworths Group Ltd.	200,000	2.80%	20/5/2030	110,190	0.03%
				5,461,375	**1.72%**
Austria 0.30% (31 December 2023: 0.25%)					
Erste Group Bank AG	100,000	1.50%	7/4/2026	101,871	0.03%
Erste Group Bank AG	100,000	0.25%	14/9/2029	91,549	0.03%
Erste Group Bank AG	100,000	4.00%	16/1/2031	108,125	0.04%
Raiffeisen Bank International AG	100,000	4.75%	26/1/2027	105,554	0.03%
Raiffeisen Bank International AG	100,000	6.00%	15/9/2028	110,698	0.04%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Raiffeisen Bank International AG	100,000	4.63%	21/8/2029	107,128	0.03%
Raiffeisen Bank International AG	100,000	3.88%	3/1/2030	105,282	0.03%
Raiffeisen Bank International AG	100,000	2.88%	18/6/2032	99,766	0.03%
UNIQA Insurance Group AG	100,000	6.00%	27/7/2046	107,168	0.04%
				937,141	**0.30%**
Belgium 0.42% (31 December 2023: 0.36%)					
AG Insurance SA	100,000	3.50%	30/6/2047	103,771	0.03%
Argenta Spaarbank NV	100,000	1.00%	29/1/2027	99,346	0.03%
Argenta Spaarbank NV	200,000	1.38%	8/2/2029	195,661	0.06%
Cofinimmo SA	100,000	1.00%	24/1/2028	96,645	0.03%
Elia Transmission Belgium SA	100,000	3.63%	18/1/2033	106,025	0.03%
KBC Group NV	100,000	1.25%	21/9/2027	117,491	0.04%
KBC Group NV	100,000	4.38%	23/11/2027	106,423	0.03%
KBC Group NV	100,000	4.25%	28/11/2029	107,891	0.04%
KBC Group NV	100,000	4.38%	19/4/2030	108,679	0.04%
KBC Group NV	100,000	0.63%	7/12/2031	98,778	0.03%
Lonza Finance International NV	100,000	3.50%	4/9/2034	103,664	0.03%
Solvay SA	100,000	3.88%	3/4/2028	105,699	0.03%
				1,350,073	**0.42%**
Bermuda 0.01% (31 December 2023: 0.01%)					
Triton Container International Ltd./TAL International Container Corp.	35,000	3.25%	15/3/2032	29,704	0.01%
				29,704	**0.01%**
Brazil 0.08% (31 December 2023: 0.07%)					
Suzano Austria GmbH	170,000	2.50%	15/9/2028	151,797	0.05%
Suzano Austria GmbH	100,000	3.75%	15/1/2031	88,289	0.03%
Suzano Austria GmbH	20,000	3.13%	15/1/2032	16,558	0.00%
				256,644	**0.08%**
Canada 4.57% (31 December 2023: 4.82%)					
Aeroports de Montreal	21,490	6.95%	16/4/2032	16,482	0.01%
Aeroports de Montreal	30,000	6.55%	11/10/2033	24,321	0.01%
Aeroports de Montreal	25,000	5.17%	17/9/2035	18,636	0.01%
Aeroports de Montreal	15,000	5.47%	16/4/2040	11,535	0.00%
Aeroports de Montreal	25,000	3.03%	21/4/2050	13,576	0.00%
Alectra, Inc.	10,000	2.49%	17/5/2027	6,815	0.00%
Alectra, Inc.	30,000	1.75%	11/2/2031	18,676	0.01%
Alectra, Inc.	15,000	3.96%	30/7/2042	9,717	0.00%
Alectra, Inc.	20,000	3.46%	12/4/2049	11,711	0.00%
Alectra, Inc.	10,000	5.23%	14/11/2052	7,693	0.00%
AltaLink LP	40,000	4.69%	28/11/2032	29,176	0.01%
AltaLink LP	10,000	5.25%	22/9/2036	7,512	0.00%
AltaLink LP	25,000	4.87%	15/11/2040	18,021	0.01%
AltaLink LP	20,000	3.99%	30/6/2042	12,977	0.00%
AltaLink LP	10,000	4.92%	17/9/2043	7,282	0.00%
AltaLink LP	15,000	4.09%	30/6/2045	9,793	0.00%
AltaLink LP	20,000	3.72%	3/12/2046	12,335	0.00%
AltaLink LP	20,000	4.45%	11/7/2053	13,697	0.00%
AltaLink LP	20,000	4.74%	22/5/2054	14,387	0.00%
Bank of Montreal	40,000	1.76%	10/3/2026	27,319	0.01%
Bank of Montreal	35,000	1.55%	28/5/2026	23,763	0.01%
Bank of Montreal	65,000	5.30%	5/6/2026	65,594	0.02%
Bank of Montreal	100,000	1.25%	15/9/2026	94,517	0.03%
Bank of Montreal	50,000	2.70%	9/12/2026	34,473	0.01%
Bank of Montreal	70,000	0.95%	22/1/2027	67,209	0.02%
Bank of Montreal	30,000	2.65%	8/3/2027	28,803	0.01%
Bank of Montreal	90,000	3.65%	1/4/2027	62,788	0.02%
Bank of Montreal	110,000	4.31%	1/6/2027	77,840	0.02%
Bank of Montreal	35,000	4.57%	10/9/2027	34,890	0.01%
Bank of Montreal	60,000	4.70%	14/9/2027	59,957	0.02%
Bank of Montreal	110,000	4.71%	7/12/2027	78,838	0.03%
Bank of Montreal	45,000	5.20%	1/2/2028	45,349	0.01%
Bank of Montreal	80,000	3.19%	1/3/2028	55,245	0.02%
Bank of Montreal	55,000	5.04%	29/5/2028	39,933	0.01%
Bank of Montreal	60,000	5.72%	25/9/2028	61,534	0.02%
Bank of Montreal	80,000	4.54%	18/12/2028	57,336	0.02%
Bank of Montreal	70,000	4.42%	17/7/2029	50,015	0.02%
Bank of Montreal	100,000	3.75%	10/7/2030	105,590	0.03%
Bank of Montreal	20,000	5.51%	4/6/2031	20,322	0.01%
Bank of Montreal	25,000	1.93%	22/7/2031	16,965	0.01%
Bank of Montreal	30,000	6.53%	27/10/2032	22,324	0.01%
Bank of Montreal	55,000	3.80%	15/12/2032	52,611	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bank of Montreal	60,000	6.03%	7/9/2033	44,542	0.01%
Bank of Montreal	40,000	4.98%	3/7/2034	28,752	0.01%
Bank of Montreal	50,000	3.09%	10/1/2037	41,672	0.01%
Bank of Nova Scotia	75,000	1.05%	2/3/2026	71,981	0.02%
Bank of Nova Scotia	45,000	5.50%	8/5/2026	32,112	0.01%
Bank of Nova Scotia	60,000	2.70%	3/8/2026	58,225	0.02%
Bank of Nova Scotia	30,000	1.30%	15/9/2026	28,373	0.01%
Bank of Nova Scotia	60,000	1.85%	2/11/2026	40,580	0.01%
Bank of Nova Scotia	20,000	2.62%	2/12/2026	13,765	0.00%
Bank of Nova Scotia	200,000	2.95%	8/3/2027	137,506	0.04%
Bank of Nova Scotia	35,000	2.95%	11/3/2027	33,706	0.01%
Bank of Nova Scotia	20,000	5.40%	4/6/2027	20,316	0.01%
Bank of Nova Scotia	60,000	1.40%	1/11/2027	39,601	0.01%
Bank of Nova Scotia	20,000	3.10%	2/2/2028	13,785	0.00%
Bank of Nova Scotia	50,000	5.25%	12/6/2028	50,529	0.02%
Bank of Nova Scotia	60,000	4.40%	8/9/2028	59,375	0.02%
Bank of Nova Scotia	60,000	3.81%	15/11/2028	41,981	0.01%
Bank of Nova Scotia	80,000	4.68%	1/2/2029	57,678	0.02%
Bank of Nova Scotia	20,000	5.45%	1/8/2029	20,358	0.01%
Bank of Nova Scotia	60,000	4.85%	1/2/2030	59,480	0.02%
Bank of Nova Scotia	70,000	3.84%	26/9/2030	48,761	0.02%
Bank of Nova Scotia	75,000	2.15%	1/8/2031	62,379	0.02%
Bank of Nova Scotia	45,000	2.45%	2/2/2032	37,623	0.01%
Bank of Nova Scotia	45,000	3.93%	3/5/2032	31,395	0.01%
Bank of Nova Scotia	25,000	4.74%	10/11/2032	24,214	0.01%
Bank of Nova Scotia	45,000	5.68%	2/8/2033	33,032	0.01%
Bank of Nova Scotia	30,000	5.65%	1/2/2034	30,504	0.01%
Bank of Nova Scotia	30,000	4.95%	1/8/2034	21,563	0.01%
Bank of Nova Scotia	50,000	4.44%	15/11/2035	35,184	0.01%
Bank of Nova Scotia	90,000	4.59%	4/5/2037	82,805	0.03%
Bell Telephone Co. of Canada or Bell Canada	30,000	3.55%	2/3/2026	20,874	0.01%
Bell Telephone Co. of Canada or Bell Canada	50,000	2.90%	12/8/2026	34,485	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	3.60%	29/9/2027	20,856	0.01%
Bell Telephone Co. of Canada or Bell Canada	15,000	2.20%	29/5/2028	9,983	0.00%
Bell Telephone Co. of Canada or Bell Canada	40,000	3.80%	21/8/2028	27,833	0.01%
Bell Telephone Co. of Canada or Bell Canada	60,000	5.15%	14/11/2028	43,559	0.01%
Bell Telephone Co. of Canada or Bell Canada	55,000	5.25%	15/3/2029	40,218	0.01%
Bell Telephone Co. of Canada or Bell Canada	45,000	4.55%	9/2/2030	32,054	0.01%
Bell Telephone Co. of Canada or Bell Canada	40,000	2.50%	14/5/2030	25,846	0.01%
Bell Telephone Co. of Canada or Bell Canada	25,000	3.00%	17/3/2031	16,337	0.01%
Bell Telephone Co. of Canada or Bell Canada	10,000	7.85%	2/4/2031	8,158	0.00%
Bell Telephone Co. of Canada or Bell Canada	15,000	7.30%	23/2/2032	12,069	0.00%
Bell Telephone Co. of Canada or Bell Canada	75,000	5.85%	10/11/2032	57,004	0.02%
Bell Telephone Co. of Canada or Bell Canada	70,000	5.10%	11/5/2033	68,018	0.02%
Bell Telephone Co. of Canada or Bell Canada	40,000	5.20%	15/2/2034	39,010	0.01%
Bell Telephone Co. of Canada or Bell Canada	40,000	5.15%	24/8/2034	28,990	0.01%
Bell Telephone Co. of Canada or Bell Canada	15,000	6.10%	16/3/2035	11,607	0.00%
Bell Telephone Co. of Canada or Bell Canada	25,000	4.75%	29/9/2044	16,435	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	4.35%	18/12/2045	18,608	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	4.45%	27/2/2047	18,805	0.01%
Bell Telephone Co. of Canada or Bell Canada	55,000	4.46%	1/4/2048	44,507	0.01%
Bell Telephone Co. of Canada or Bell Canada	40,000	4.30%	29/7/2049	31,345	0.01%
Bell Telephone Co. of Canada or Bell Canada	35,000	3.50%	30/9/2050	18,514	0.01%
Bell Telephone Co. of Canada or Bell Canada	25,000	4.05%	17/3/2051	14,525	0.00%
Bell Telephone Co. of Canada or Bell Canada	25,000	3.20%	15/2/2052	15,856	0.01%
Bell Telephone Co. of Canada or Bell Canada	35,000	5.15%	9/2/2053	24,147	0.01%
Bell Telephone Co. of Canada or Bell Canada	35,000	5.60%	11/8/2053	25,716	0.01%
BMW Canada, Inc.	25,000	4.66%	5/4/2028	17,900	0.01%
British Columbia Ferry Services, Inc.	15,000	5.02%	20/3/2037	10,972	0.00%
British Columbia Ferry Services, Inc.	15,000	5.58%	11/1/2038	11,561	0.00%
British Columbia Ferry Services, Inc.	10,000	4.70%	23/10/2043	7,111	0.00%
British Columbia Ferry Services, Inc.	10,000	4.29%	28/4/2044	6,754	0.00%
British Columbia Ferry Services, Inc.	5,000	2.79%	15/10/2049	2,589	0.00%
Calgary Airport Authority	40,000	3.20%	7/10/2036	24,790	0.01%
Canadian Imperial Bank of Commerce	35,000	1.10%	19/1/2026	23,816	0.01%
Canadian Imperial Bank of Commerce	55,000	1.25%	22/6/2026	52,358	0.02%
Canadian Imperial Bank of Commerce	65,000	1.70%	15/7/2026	44,134	0.01%
Canadian Imperial Bank of Commerce	15,000	5.62%	17/7/2026	15,199	0.01%
Canadian Imperial Bank of Commerce	60,000	5.00%	7/12/2026	42,901	0.01%
Canadian Imperial Bank of Commerce	35,000	2.25%	7/1/2027	23,772	0.01%
Canadian Imperial Bank of Commerce	70,000	4.90%	2/4/2027	49,482	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Canadian Imperial Bank of Commerce	35,000	3.45%	7/4/2027	34,045	0.01%
Canadian Imperial Bank of Commerce	120,000	5.24%	28/6/2027	121,344	0.04%
Canadian Imperial Bank of Commerce	155,000	4.95%	29/6/2027	111,332	0.04%
Canadian Imperial Bank of Commerce	65,000	5.05%	7/10/2027	46,920	0.02%
Canadian Imperial Bank of Commerce	30,000	5.50%	14/1/2028	21,978	0.01%
Canadian Imperial Bank of Commerce	45,000	5.00%	28/4/2028	45,117	0.01%
Canadian Imperial Bank of Commerce	20,000	5.99%	3/10/2028	20,647	0.01%
Canadian Imperial Bank of Commerce	20,000	5.26%	8/4/2029	20,167	0.01%
Canadian Imperial Bank of Commerce	35,000	4.63%	11/9/2030	34,257	0.01%
Canadian Imperial Bank of Commerce	30,000	1.96%	21/4/2031	20,447	0.01%
Canadian Imperial Bank of Commerce	85,000	3.60%	7/4/2032	76,282	0.02%
Canadian Imperial Bank of Commerce	50,000	4.20%	7/4/2032	35,074	0.01%
Canadian Imperial Bank of Commerce	45,000	5.33%	20/1/2033	32,559	0.01%
Canadian Imperial Bank of Commerce	30,000	5.35%	20/4/2033	21,747	0.01%
Canadian Imperial Bank of Commerce	25,000	6.09%	3/10/2033	26,133	0.01%
Canadian Imperial Bank of Commerce	70,000	5.30%	16/1/2034	50,846	0.02%
Canadian Imperial Bank of Commerce	35,000	4.90%	12/6/2034	25,062	0.01%
Canadian Western Bank	15,000	1.93%	16/4/2026	10,259	0.00%
Canadian Western Bank	35,000	5.15%	2/9/2027	25,358	0.01%
Canadian Western Bank	50,000	5.94%	22/12/2032	36,707	0.01%
CCL Industries, Inc.	10,000	3.86%	13/4/2028	6,953	0.00%
Central 1 Credit Union	25,000	5.98%	10/11/2028	18,543	0.01%
Central 1 Credit Union	5,000	2.39%	30/6/2031	3,397	0.00%
CGI, Inc.[1]	50,000	1.45%	14/9/2026	47,309	0.02%
CGI, Inc.	25,000	2.10%	18/9/2028	16,498	0.01%
CGI, Inc.	25,000	4.15%	5/9/2029	17,622	0.01%
Choice Properties	10,000	2.46%	30/11/2026	6,837	0.00%
Choice Properties	30,000	2.85%	21/5/2027	20,547	0.01%
Choice Properties	40,000	4.18%	8/3/2028	28,190	0.01%
Choice Properties	25,000	3.53%	11/6/2029	17,137	0.01%
Choice Properties	15,000	5.03%	28/2/2031	10,875	0.00%
Choice Properties	25,000	6.00%	24/6/2032	19,072	0.01%
Choice Properties	25,000	5.40%	1/3/2033	18,399	0.01%
Choice Properties	20,000	5.70%	28/2/2034	14,999	0.01%
CI Financial Corp.	45,000	3.20%	17/12/2030	38,228	0.01%
Cogeco Communications, Inc.	30,000	5.30%	16/2/2033	21,852	0.01%
Crombie	5,000	3.68%	26/8/2026	3,481	0.00%
Crombie	5,000	2.69%	31/3/2028	3,351	0.00%
Crombie	10,000	5.14%	29/3/2030	7,237	0.00%
Crombie	5,000	3.21%	9/10/2030	3,284	0.00%
Crombie	5,000	3.13%	12/8/2031	3,214	0.00%
Crombie	20,000	4.73%	15/1/2032	14,065	0.00%
CT	10,000	3.87%	7/12/2027	6,952	0.00%
CT	10,000	5.83%	14/6/2028	7,356	0.00%
CT	20,000	3.03%	5/2/2029	13,378	0.00%
Dollarama, Inc.	20,000	1.87%	8/7/2026	13,623	0.00%
Dollarama, Inc.	10,000	5.53%	26/9/2028	7,409	0.00%
Dollarama, Inc.	25,000	2.44%	9/7/2029	16,521	0.01%
Dollarama, Inc.	35,000	5.17%	26/4/2030	25,825	0.01%
Dream Industrial	50,000	3.97%	13/4/2026	34,921	0.01%
Dream Industrial	5,000	2.06%	17/6/2027	3,339	0.00%
Dream Industrial	25,000	5.38%	22/3/2028	18,125	0.01%
Equitable Bank	85,000	3.36%	2/3/2026	58,856	0.02%
Fairfax Financial Holdings Ltd.	25,000	4.70%	16/12/2026	17,723	0.01%
Fairfax Financial Holdings Ltd.	30,000	4.25%	6/12/2027	21,183	0.01%
Fairfax Financial Holdings Ltd.	30,000	4.85%	17/4/2028	29,793	0.01%
Fairfax Financial Holdings Ltd.	35,000	3.95%	3/3/2031	24,123	0.01%
Fairfax Financial Holdings Ltd.	50,000	5.63%	16/8/2032	50,586	0.02%
Fairfax Financial Holdings Ltd.	35,000	6.00%	7/12/2033	36,086	0.01%
Fairfax Financial Holdings Ltd.	15,000	4.73%	22/11/2034	10,561	0.00%
Fairfax Financial Holdings Ltd.	35,000	6.35%	22/3/2054	36,019	0.01%
Fairfax Financial Holdings Ltd.	15,000	5.23%	23/11/2054	10,740	0.00%
Fairfax Financial Holdings Ltd.	30,000	6.10%	15/3/2055	29,623	0.01%
Federation des Caisses Desjardins du Quebec	20,000	1.09%	21/1/2026	13,602	0.00%
Federation des Caisses Desjardins du Quebec	40,000	4.41%	19/5/2027	28,374	0.01%
Federation des Caisses Desjardins du Quebec	20,000	5.48%	16/8/2028	14,757	0.00%
Federation des Caisses Desjardins du Quebec	50,000	5.47%	17/11/2028	36,955	0.01%
Federation des Caisses Desjardins du Quebec	60,000	3.80%	24/9/2029	41,749	0.01%
Federation des Caisses Desjardins du Quebec	55,000	1.99%	28/5/2031	37,463	0.01%
Federation des Caisses Desjardins du Quebec	35,000	5.04%	23/8/2032	25,068	0.01%
Federation des Caisses Desjardins du Quebec	30,000	5.28%	15/5/2034	21,805	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
First Capital	5,000	3.46%	22/1/2027	3,460	0.00%
First Capital	20,000	3.75%	12/7/2027	13,892	0.00%
First Capital	15,000	3.45%	1/3/2028	10,299	0.00%
First Capital	10,000	5.57%	1/3/2031	7,364	0.00%
First Capital	10,000	5.46%	12/6/2032	7,295	0.00%
FortisAlberta, Inc.	10,000	3.67%	9/9/2047	6,067	0.00%
FortisAlberta, Inc.	5,000	3.73%	18/9/2048	3,056	0.00%
FortisAlberta, Inc.	15,000	2.63%	8/6/2051	7,355	0.00%
FortisAlberta, Inc.	15,000	4.86%	26/5/2053	10,895	0.00%
FortisAlberta, Inc.	15,000	4.90%	27/5/2054	10,961	0.00%
General Motors Financial of Canada Ltd.	45,000	5.20%	9/2/2028	32,470	0.01%
Gildan Activewear, Inc.	35,000	4.36%	22/11/2029	24,709	0.01%
Granite Holdings LP	20,000	2.19%	30/8/2028	13,119	0.00%
Granite Holdings LP	25,000	6.07%	12/4/2029	18,769	0.01%
Granite Holdings LP	5,000	4.00%	4/10/2029	3,470	0.00%
Granite Holdings LP	10,000	2.38%	18/12/2030	6,305	0.00%
Granite Holdings LP	30,000	4.35%	4/10/2031	20,800	0.01%
Greater Toronto Airports Authority	63,499	6.45%	30/7/2029	47,101	0.02%
Greater Toronto Airports Authority	40,000	7.05%	12/6/2030	32,020	0.01%
Greater Toronto Airports Authority	25,000	6.98%	15/10/2032	20,691	0.01%
Greater Toronto Airports Authority	10,000	3.26%	1/6/2037	6,249	0.00%
Greater Toronto Airports Authority	35,000	2.75%	17/10/2039	20,019	0.01%
Greater Toronto Airports Authority	15,000	5.30%	25/2/2041	11,430	0.00%
Greater Toronto Airports Authority	25,000	3.15%	5/10/2051	13,903	0.00%
Great-West Lifeco, Inc.	10,000	3.34%	28/2/2028	6,929	0.00%
Great-West Lifeco, Inc.	30,000	2.38%	14/5/2030	19,560	0.01%
Great-West Lifeco, Inc.	10,000	6.74%	24/11/2031	7,999	0.00%
Great-West Lifeco, Inc.	10,000	6.67%	21/3/2033	8,120	0.00%
Great-West Lifeco, Inc.	20,000	6.00%	16/11/2039	15,988	0.01%
Great-West Lifeco, Inc.	20,000	2.98%	8/7/2050	10,515	0.00%
H&R	10,000	2.91%	2/6/2026	6,868	0.00%
H&R	30,000	2.63%	19/2/2027	20,319	0.01%
H&R	10,000	5.46%	28/2/2029	7,251	0.00%
Honda Canada Finance, Inc.	20,000	1.34%	17/3/2026	13,581	0.00%
Honda Canada Finance, Inc.	30,000	1.71%	28/9/2026	20,283	0.01%
Honda Canada Finance, Inc.	20,000	4.87%	23/9/2027	14,362	0.00%
Honda Canada Finance, Inc.	25,000	1.65%	25/2/2028	16,409	0.01%
Honda Canada Finance, Inc.	10,000	5.73%	28/9/2028	7,444	0.00%
Honda Canada Finance, Inc.	10,000	4.90%	21/2/2029	7,261	0.00%
Honda Canada Finance, Inc.	30,000	4.90%	4/6/2029	21,797	0.01%
Hydro One Ltd.	30,000	1.41%	15/10/2027	19,953	0.01%
Hydro One, Inc.	10,000	2.77%	24/2/2026	6,918	0.00%
Hydro One, Inc.	20,000	4.91%	27/1/2028	14,516	0.00%
Hydro One, Inc.	30,000	3.02%	5/4/2029	20,534	0.01%
Hydro One, Inc.	25,000	3.93%	30/11/2029	17,719	0.01%
Hydro One, Inc.	15,000	2.16%	28/2/2030	9,739	0.00%
Hydro One, Inc.	20,000	7.35%	3/6/2030	16,194	0.01%
Hydro One, Inc.	10,000	2.23%	17/9/2031	6,370	0.00%
Hydro One, Inc.	30,000	6.93%	1/6/2032	24,620	0.01%
Hydro One, Inc.	25,000	4.16%	27/1/2033	17,700	0.01%
Hydro One, Inc.	15,000	6.35%	31/1/2034	12,108	0.00%
Hydro One, Inc.	30,000	4.39%	1/3/2034	21,441	0.01%
Hydro One, Inc.	10,000	4.25%	4/1/2035	7,030	0.00%
Hydro One, Inc.	5,000	5.36%	20/5/2036	3,806	0.00%
Hydro One, Inc.	20,000	4.89%	13/3/2037	14,537	0.00%
Hydro One, Inc.	20,000	6.03%	3/3/2039	16,101	0.01%
Hydro One, Inc.	20,000	5.49%	16/7/2040	15,384	0.01%
Hydro One, Inc.	20,000	4.39%	26/9/2041	13,675	0.00%
Hydro One, Inc.	15,000	6.59%	22/4/2043	13,033	0.00%
Hydro One, Inc.	20,000	4.59%	9/10/2043	13,985	0.00%
Hydro One, Inc.	10,000	4.17%	6/6/2044	6,629	0.00%
Hydro One, Inc.	5,000	3.91%	23/2/2046	3,184	0.00%
Hydro One, Inc.	15,000	5.00%	19/10/2046	11,070	0.00%
Hydro One, Inc.	10,000	3.72%	18/11/2047	6,153	0.00%
Hydro One, Inc.	30,000	3.63%	25/6/2049	18,120	0.01%
Hydro One, Inc.	20,000	2.71%	28/2/2050	10,126	0.00%
Hydro One, Inc.	20,000	3.10%	15/9/2051	10,860	0.00%
Hydro One, Inc.	10,000	4.00%	22/12/2051	6,372	0.00%
Hydro One, Inc.	35,000	4.46%	27/1/2053	24,076	0.01%
Hydro One, Inc.	50,000	4.85%	30/11/2054	36,600	0.01%
Hydro One, Inc.	15,000	3.79%	31/7/2062	8,957	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Hyundai Capital Canada, Inc.	65,000	2.01%	12/5/2026	44,301	0.01%
Hyundai Capital Canada, Inc.	25,000	3.20%	16/2/2027	17,260	0.01%
Hyundai Capital Canada, Inc.	25,000	5.57%	8/3/2028	18,298	0.01%
Hyundai Capital Canada, Inc.	20,000	4.90%	31/1/2029	14,419	0.00%
Hyundai Capital Canada, Inc.	30,000	4.58%	24/7/2029	21,391	0.01%
iA Financial Corp., Inc.	15,000	3.19%	25/2/2032	10,331	0.00%
iA Financial Corp., Inc.	20,000	5.69%	20/6/2033	14,706	0.00%
IGM Financial, Inc.	15,000	3.44%	26/1/2027	10,416	0.00%
IGM Financial, Inc.	5,000	7.00%	31/12/2032	4,084	0.00%
IGM Financial, Inc.	15,000	7.11%	7/3/2033	12,340	0.00%
IGM Financial, Inc.	10,000	6.00%	10/12/2040	7,938	0.00%
IGM Financial, Inc.	10,000	4.12%	9/12/2047	6,335	0.00%
IGM Financial, Inc.	5,000	4.17%	13/7/2048	3,192	0.00%
IGM Financial, Inc.	10,000	4.21%	21/3/2050	6,402	0.00%
IGM Financial, Inc.	20,000	5.43%	26/5/2053	15,350	0.01%
Intact Financial Corp.	10,000	3.77%	2/3/2026	6,977	0.00%
Intact Financial Corp.	5,000	2.85%	7/6/2027	3,432	0.00%
Intact Financial Corp.	10,000	2.18%	18/5/2028	6,678	0.00%
Intact Financial Corp.	50,000	1.93%	16/12/2030	31,600	0.01%
Intact Financial Corp.	15,000	6.40%	23/11/2039	12,431	0.00%
Intact Financial Corp.	10,000	5.16%	16/6/2042	7,414	0.00%
Intact Financial Corp.	15,000	2.95%	16/12/2050	7,853	0.00%
Intact Financial Corp.	10,000	3.77%	20/5/2053	6,030	0.00%
Intact Financial Corp.	10,000	5.28%	14/9/2054	7,692	0.00%
John Deere Financial, Inc.	20,000	2.81%	19/1/2029	13,538	0.00%
Loblaw Cos Ltd.	60,000	4.49%	11/12/2028	43,105	0.01%
Loblaw Cos Ltd.	5,000	2.28%	7/5/2030	3,244	0.00%
Loblaw Cos Ltd.	15,000	5.01%	13/9/2032	11,047	0.00%
Loblaw Cos Ltd.	5,000	7.00%	7/6/2040	4,112	0.00%
Loblaw Cos Ltd.	20,000	5.34%	13/9/2052	14,806	0.01%
Loblaw Cos Ltd.	20,000	5.12%	4/3/2054	14,356	0.00%
Magna International, Inc.[1]	50,000	5.05%	14/3/2029	50,217	0.02%
Magna International, Inc.	20,000	4.80%	30/5/2029	14,379	0.00%
Magna International, Inc.	5,000	4.95%	31/1/2031	3,623	0.00%
Magna International, Inc.[1]	50,000	5.50%	21/3/2033	50,631	0.02%
Mercedes-Benz Finance Canada, Inc.	10,000	5.12%	27/6/2028	7,258	0.00%
Metro, Inc.	30,000	3.39%	6/12/2027	20,823	0.01%
Metro, Inc.	20,000	4.00%	27/11/2029	14,102	0.00%
Metro, Inc.	10,000	5.97%	15/10/2035	7,862	0.00%
Metro, Inc.	15,000	5.03%	1/12/2044	10,608	0.00%
Metro, Inc.	25,000	4.27%	4/12/2047	15,894	0.01%
Metro, Inc.	20,000	3.41%	28/2/2050	10,943	0.00%
National Bank of Canada	30,000	1.53%	15/6/2026	20,350	0.01%
National Bank of Canada	45,000	2.24%	4/11/2026	30,645	0.01%
National Bank of Canada	40,000	4.97%	7/12/2026	28,592	0.01%
National Bank of Canada	20,000	3.64%	7/10/2027	13,934	0.00%
National Bank of Canada	65,000	5.22%	14/6/2028	47,521	0.02%
National Bank of Canada	70,000	5.02%	1/2/2029	51,098	0.02%
National Bank of Canada	70,000	4.50%	10/10/2029	68,088	0.02%
National Bank of Canada	20,000	5.43%	16/8/2032	14,454	0.00%
National Bank of Canada	15,000	5.28%	15/2/2034	10,890	0.00%
NAV Canada	35,000	3.53%	23/2/2046	21,336	0.01%
NAV Canada	15,000	3.29%	30/3/2048	8,710	0.00%
NAV Canada	20,000	3.21%	29/9/2050	11,326	0.00%
NAV Canada	5,000	2.92%	29/9/2051	2,666	0.00%
Nutrien Ltd.	20,000	4.00%	15/12/2026	19,727	0.01%
Nutrien Ltd.	25,000	5.20%	21/6/2027	25,266	0.01%
Nutrien Ltd.	100,000	4.90%	27/3/2028	99,983	0.03%
Nutrien Ltd.	40,000	4.20%	1/4/2029	38,803	0.01%
Nutrien Ltd.	20,000	2.95%	13/5/2030	17,994	0.01%
Nutrien Ltd.	25,000	5.40%	21/6/2034	24,854	0.01%
Nutrien Ltd.	55,000	4.13%	15/3/2035	48,750	0.02%
Nutrien Ltd.	45,000	5.88%	1/12/2036	45,764	0.01%
Nutrien Ltd.	20,000	4.90%	1/6/2043	17,706	0.01%
Nutrien Ltd.	25,000	5.25%	15/1/2045	22,934	0.01%
Nutrien Ltd.	35,000	5.00%	1/4/2049	30,954	0.01%
Nutrien Ltd.	20,000	3.95%	13/5/2050	14,923	0.01%
Nutrien Ltd.	115,000	5.80%	27/3/2053	113,107	0.04%
Penske Truck Leasing Canada, Inc.	20,000	3.70%	1/10/2027	13,923	0.00%
Power Corp. of Canada	10,000	4.81%	31/1/2047	7,034	0.00%
Power Corp. of Canada	10,000	4.46%	27/7/2048	6,695	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Power Financial Corp.	15,000	6.90%	11/3/2033	12,009	0.00%
Primaris	30,000	4.73%	30/3/2027	21,277	0.01%
Primaris	25,000	5.93%	29/3/2028	18,378	0.01%
Primaris	10,000	6.37%	30/6/2029	7,547	0.00%
Primaris	15,000	5.00%	15/3/2030	10,734	0.00%
RioCan	5,000	1.97%	15/6/2026	3,403	0.00%
RioCan	5,000	5.61%	6/10/2027	3,632	0.00%
RioCan	30,000	4.00%	1/3/2028	20,914	0.01%
RioCan	25,000	2.83%	8/11/2028	16,671	0.01%
RioCan	15,000	4.63%	1/5/2029	10,619	0.00%
RioCan	10,000	5.96%	1/10/2029	7,450	0.00%
RioCan	15,000	5.47%	1/3/2030	10,962	0.00%
RioCan	15,000	5.46%	1/3/2031	10,949	0.00%
RioCan	15,000	4.62%	3/10/2031	10,464	0.00%
Rogers Communications, Inc.	20,000	5.65%	21/9/2026	14,399	0.00%
Rogers Communications, Inc.	10,000	3.80%	1/3/2027	6,984	0.00%
Rogers Communications, Inc.	100,000	3.20%	15/3/2027	96,589	0.03%
Rogers Communications, Inc.	100,000	3.65%	31/3/2027	69,586	0.02%
Rogers Communications, Inc.	55,000	5.70%	21/9/2028	40,671	0.01%
Rogers Communications, Inc.	60,000	4.40%	2/11/2028	42,548	0.01%
Rogers Communications, Inc.	30,000	5.00%	15/2/2029	29,817	0.01%
Rogers Communications, Inc.	45,000	3.75%	15/4/2029	31,121	0.01%
Rogers Communications, Inc.	30,000	3.25%	1/5/2029	20,360	0.01%
Rogers Communications, Inc.	10,000	3.30%	10/12/2029	6,748	0.00%
Rogers Communications, Inc.	20,000	5.80%	21/9/2030	15,074	0.01%
Rogers Communications, Inc.	30,000	2.90%	9/12/2030	19,575	0.01%
Rogers Communications, Inc.	75,000	3.80%	15/3/2032	67,429	0.02%
Rogers Communications, Inc.	20,000	4.25%	15/4/2032	13,836	0.00%
Rogers Communications, Inc.	50,000	5.90%	21/9/2033	38,168	0.01%
Rogers Communications, Inc.	50,000	5.30%	15/2/2034	48,739	0.02%
Rogers Communications, Inc.	30,000	6.68%	4/11/2039	24,088	0.01%
Rogers Communications, Inc.	65,000	6.75%	9/11/2039	52,540	0.02%
Rogers Communications, Inc.	35,000	6.11%	25/8/2040	26,710	0.01%
Rogers Communications, Inc.	20,000	6.56%	22/3/2041	15,982	0.01%
Rogers Communications, Inc.	30,000	4.50%	15/3/2042	25,313	0.01%
Rogers Communications, Inc.	30,000	5.45%	1/10/2043	28,098	0.01%
Rogers Communications, Inc.	35,000	5.00%	15/3/2044	31,010	0.01%
Rogers Communications, Inc.	65,000	4.30%	15/2/2048	50,819	0.02%
Rogers Communications, Inc.	80,000	4.35%	1/5/2049	62,686	0.02%
Rogers Communications, Inc.	65,000	3.70%	15/11/2049	45,423	0.01%
Rogers Communications, Inc.	30,000	4.55%	15/3/2052	23,968	0.01%
Rogers Communications, Inc.	30,000	5.25%	15/4/2052	21,083	0.01%
Royal Bank of Canada	55,000	4.88%	12/1/2026	55,158	0.02%
Royal Bank of Canada	100,000	4.65%	27/1/2026	99,834	0.03%
Royal Bank of Canada	105,000	1.20%	27/4/2026	100,504	0.03%
Royal Bank of Canada	70,000	1.78%	20/5/2026	47,731	0.02%
Royal Bank of Canada	90,000	5.34%	23/6/2026	64,284	0.02%
Royal Bank of Canada	35,000	1.15%	14/7/2026	33,271	0.01%
Royal Bank of Canada	50,000	5.20%	20/7/2026	50,476	0.02%
Royal Bank of Canada	55,000	5.24%	2/11/2026	39,455	0.01%
Royal Bank of Canada	40,000	4.88%	19/1/2027	40,155	0.01%
Royal Bank of Canada	70,000	2.33%	28/1/2027	47,617	0.02%
Royal Bank of Canada	45,000	3.63%	4/5/2027	43,959	0.01%
Royal Bank of Canada	50,000	5.07%	23/7/2027	50,235	0.02%
Royal Bank of Canada	95,000	4.61%	26/7/2027	67,888	0.02%
Royal Bank of Canada	20,000	4.51%	18/10/2027	19,918	0.01%
Royal Bank of Canada	50,000	6.00%	1/11/2027	51,641	0.02%
Royal Bank of Canada	40,000	4.90%	12/1/2028	40,028	0.01%
Royal Bank of Canada	70,000	4.64%	17/1/2028	50,209	0.02%
Royal Bank of Canada	100,000	5.00%	24/1/2028	125,741	0.04%
Royal Bank of Canada	110,000	4.63%	1/5/2028	79,009	0.03%
Royal Bank of Canada	25,000	1.83%	31/7/2028	16,505	0.01%
Royal Bank of Canada	35,000	5.20%	1/8/2028	35,286	0.01%
Royal Bank of Canada	20,000	4.52%	18/10/2028	19,823	0.01%
Royal Bank of Canada	40,000	4.95%	1/2/2029	39,991	0.01%
Royal Bank of Canada	60,000	5.23%	24/6/2030	44,581	0.01%
Royal Bank of Canada	50,000	4.97%	2/8/2030	49,668	0.02%
Royal Bank of Canada	100,000	4.38%	2/10/2030	110,826	0.04%
Royal Bank of Canada	40,000	4.00%	17/10/2030	28,078	0.01%
Royal Bank of Canada	35,000	4.65%	18/10/2030	34,270	0.01%
Royal Bank of Canada	100,000	2.30%	3/11/2031	83,924	0.03%

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Royal Bank of Canada	80,000	2.14%	3/11/2031	54,176	0.02%
Royal Bank of Canada	85,000	2.94%	3/5/2032	58,170	0.02%
Royal Bank of Canada	35,000	3.88%	4/5/2032	32,196	0.01%
Royal Bank of Canada	40,000	1.67%	28/1/2033	26,237	0.01%
Royal Bank of Canada	60,000	5.00%	1/2/2033	58,951	0.02%
Royal Bank of Canada	75,000	5.01%	1/2/2033	53,866	0.02%
Royal Bank of Canada	45,000	5.00%	2/5/2033	44,265	0.01%
Royal Bank of Canada	50,000	5.15%	1/2/2034	49,422	0.02%
Royal Bank of Canada	75,000	5.10%	3/4/2034	54,231	0.02%
Royal Bank of Canada	70,000	4.83%	8/8/2034	50,111	0.02%
Royal Bank of Canada	65,000	4.46%	17/10/2035	45,960	0.01%
Sagen MI Canada, Inc.	25,000	5.91%	19/5/2028	18,121	0.01%
Saputo, Inc.	40,000	1.42%	19/6/2026	27,081	0.01%
Saputo, Inc.	45,000	2.24%	16/6/2027	30,378	0.01%
Saputo, Inc.	10,000	5.25%	29/11/2029	7,364	0.00%
Saputo, Inc.	35,000	5.49%	20/11/2030	26,097	0.01%
Sienna Senior Living, Inc.	5,000	3.45%	27/2/2026	3,467	0.00%
SmartCentres	5,000	3.19%	11/6/2027	3,426	0.00%
SmartCentres	20,000	3.83%	21/12/2027	13,845	0.00%
SmartCentres	25,000	5.35%	29/5/2028	18,061	0.01%
SmartCentres	15,000	2.31%	18/12/2028	9,740	0.00%
SmartCentres	40,000	3.53%	20/12/2029	26,822	0.01%
SmartCentres	10,000	5.16%	1/8/2030	7,188	0.00%
SmartCentres	5,000	3.65%	11/12/2030	3,328	0.00%
Stantec, Inc.	20,000	5.39%	27/6/2030	14,720	0.00%
Stella-Jones, Inc.	15,000	4.31%	1/10/2031	10,427	0.00%
Sun Life Capital Trust	15,000	7.09%	30/6/2052	11,907	0.00%
Sun Life Financial, Inc.	20,000	2.46%	18/11/2031	13,655	0.00%
Sun Life Financial, Inc.	60,000	2.58%	10/5/2032	40,816	0.01%
Sun Life Financial, Inc.	30,000	2.80%	21/11/2033	20,150	0.01%
Sun Life Financial, Inc.	35,000	4.78%	10/8/2034	25,267	0.01%
Sun Life Financial, Inc.	20,000	5.50%	4/7/2035	14,928	0.01%
Sun Life Financial, Inc.	25,000	2.06%	1/10/2035	15,732	0.01%
Sun Life Financial, Inc.	15,000	5.12%	15/5/2036	11,014	0.00%
Sun Life Financial, Inc.	10,000	3.15%	18/11/2036	6,573	0.00%
Sun Life Financial, Inc.	20,000	5.40%	29/5/2042	14,951	0.01%
TELUS Corp.	80,000	3.75%	10/3/2026	55,779	0.02%
TELUS Corp.	20,000	2.75%	8/7/2026	13,768	0.00%
TELUS Corp.	15,000	3.70%	15/9/2027	14,555	0.00%
TELUS Corp.	10,000	2.35%	27/1/2028	6,707	0.00%
TELUS Corp.	25,000	3.63%	1/3/2028	17,377	0.01%
TELUS Corp.	20,000	4.80%	15/12/2028	14,415	0.00%
TELUS Corp.	50,000	3.30%	2/5/2029	34,049	0.01%
TELUS Corp.	10,000	5.00%	13/9/2029	7,267	0.00%
TELUS Corp.	30,000	3.15%	19/2/2030	20,094	0.01%
TELUS Corp.	5,000	2.05%	7/10/2030	3,132	0.00%
TELUS Corp.	20,000	4.95%	18/2/2031	14,463	0.00%
TELUS Corp.	10,000	4.65%	13/8/2031	7,114	0.00%
TELUS Corp.	25,000	2.85%	13/11/2031	15,990	0.01%
TELUS Corp.	50,000	5.25%	15/11/2032	36,652	0.01%
TELUS Corp.	20,000	4.95%	28/3/2033	14,380	0.00%
TELUS Corp.	35,000	5.75%	8/9/2033	26,451	0.01%
TELUS Corp.	25,000	5.10%	15/2/2034	18,104	0.01%
TELUS Corp.	20,000	4.40%	1/4/2043	12,617	0.00%
TELUS Corp.	10,000	5.15%	26/11/2043	6,919	0.00%
TELUS Corp.	30,000	4.85%	5/4/2044	20,000	0.01%
TELUS Corp.	20,000	4.75%	17/1/2045	13,141	0.00%
TELUS Corp.	25,000	4.40%	29/1/2046	15,630	0.01%
TELUS Corp.	20,000	4.70%	6/3/2048	12,971	0.00%
TELUS Corp.	25,000	4.60%	16/11/2048	20,375	0.01%
TELUS Corp.	30,000	3.95%	16/2/2050	17,222	0.01%
TELUS Corp.	25,000	4.10%	5/4/2051	14,670	0.00%
TELUS Corp.	25,000	5.65%	13/9/2052	18,524	0.01%
TELUS Corp.	20,000	5.95%	8/9/2053	15,437	0.01%
Thomson Reuters Corp.	125,000	3.35%	15/5/2026	122,754	0.04%
Thomson Reuters Corp.	10,000	5.85%	15/4/2040	10,140	0.00%
Thomson Reuters Corp.	15,000	5.65%	23/11/2043	14,495	0.00%
TMX Group Ltd.	5,000	3.78%	5/6/2028	3,507	0.00%
TMX Group Ltd.	10,000	2.02%	12/2/2031	6,309	0.00%
TMX Group Ltd.	35,000	4.84%	18/2/2032	25,625	0.01%
TMX Group Ltd.	10,000	4.97%	16/2/2034	7,379	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Toronto-Dominion Bank	75,000	0.75%	6/1/2026	72,151	0.02%
Toronto-Dominion Bank	70,000	4.34%	27/1/2026	49,106	0.02%
Toronto-Dominion Bank	60,000	1.20%	3/6/2026	57,147	0.02%
Toronto-Dominion Bank	55,000	5.42%	10/7/2026	39,334	0.01%
Toronto-Dominion Bank	100,000	5.53%	17/7/2026	101,173	0.03%
Toronto-Dominion Bank	90,000	1.25%	10/9/2026	85,033	0.03%
Toronto-Dominion Bank	25,000	5.26%	11/12/2026	25,274	0.01%
Toronto-Dominion Bank	55,000	2.26%	7/1/2027	37,357	0.01%
Toronto-Dominion Bank	65,000	2.80%	10/3/2027	62,335	0.02%
Toronto-Dominion Bank	40,000	4.98%	5/4/2027	40,150	0.01%
Toronto-Dominion Bank	95,000	4.21%	1/6/2027	67,101	0.02%
Toronto-Dominion Bank	55,000	4.11%	8/6/2027	54,100	0.02%
Toronto-Dominion Bank	200,000	2.55%	3/8/2027	205,538	0.06%
Toronto-Dominion Bank	40,000	4.69%	15/9/2027	39,902	0.01%
Toronto-Dominion Bank	50,000	5.38%	21/10/2027	36,428	0.01%
Toronto-Dominion Bank	60,000	4.48%	18/1/2028	42,803	0.01%
Toronto-Dominion Bank	55,000	1.89%	8/3/2028	36,468	0.01%
Toronto-Dominion Bank	55,000	5.52%	17/7/2028	55,929	0.02%
Toronto-Dominion Bank	40,000	5.49%	8/9/2028	29,534	0.01%
Toronto-Dominion Bank	55,000	1.90%	11/9/2028	36,266	0.01%
Toronto-Dominion Bank	140,000	4.68%	8/1/2029	100,854	0.03%
Toronto-Dominion Bank	40,000	4.99%	5/4/2029	39,933	0.01%
Toronto-Dominion Bank	100,000	3.63%	13/12/2029	105,415	0.03%
Toronto-Dominion Bank	55,000	4.78%	17/12/2029	54,261	0.02%
Toronto-Dominion Bank	100,000	1.95%	8/4/2030	97,122	0.03%
Toronto-Dominion Bank	110,000	4.00%	31/10/2030	77,119	0.02%
Toronto-Dominion Bank	40,000	4.86%	4/3/2031	28,192	0.01%
Toronto-Dominion Bank	55,000	2.00%	10/9/2031	45,559	0.01%
Toronto-Dominion Bank	60,000	3.63%	15/9/2031	58,306	0.02%
Toronto-Dominion Bank	45,000	3.06%	26/1/2032	30,885	0.01%
Toronto-Dominion Bank	55,000	3.20%	10/3/2032	48,065	0.02%
Toronto-Dominion Bank	50,000	4.46%	8/6/2032	47,385	0.02%
Toronto-Dominion Bank	85,000	5.18%	9/4/2034	61,556	0.02%
Toronto-Dominion Bank	25,000	5.15%	10/9/2034	24,471	0.01%
Toronto-Dominion Bank	45,000	4.42%	31/10/2035	31,610	0.01%
Videotron Ltd.	15,000	4.65%	15/7/2029	10,714	0.00%
Videotron Ltd.	20,000	4.50%	15/1/2030	14,092	0.00%
Videotron Ltd.	25,000	3.13%	15/1/2031	16,368	0.01%
Videotron Ltd.	25,000	5.00%	15/7/2034	17,861	0.01%
VW Credit Canada, Inc.	20,000	5.86%	15/11/2027	14,619	0.00%
VW Credit Canada, Inc.	10,000	5.73%	20/9/2028	7,344	0.00%
				14,537,211	**4.57%**
China 0.20% (31 December 2023: 0.26%)					
Alibaba Group Holding Ltd.	100,000	3.40%	6/12/2027	96,459	0.03%
Alibaba Group Holding Ltd.	200,000	4.50%	28/11/2034	185,216	0.06%
Alibaba Group Holding Ltd.	250,000	3.15%	9/2/2051	161,736	0.05%
Baidu, Inc.	200,000	3.43%	7/4/2030	184,820	0.06%
NXP BV/NXP Funding LLC/NXP USA, Inc.	20,000	4.40%	1/6/2027	19,794	0.00%
				648,025	**0.20%**
Czech Republic 0.03% (31 December 2023: 0.05%)					
Ceska sporitelna A.S.	100,000	5.94%	29/6/2027	107,966	0.03%
				107,966	**0.03%**
Denmark 0.65% (31 December 2023: 0.43%)					
AP Moller-Maersk A/S	100,000	1.75%	16/3/2026	102,384	0.03%
AP Moller-Maersk A/S	100,000	0.75%	25/11/2031	88,520	0.03%
Danfoss Finance II BV	100,000	0.75%	28/4/2031	89,122	0.03%
Danske Bank A/S	100,000	4.00%	12/1/2027	104,777	0.03%
Danske Bank A/S	100,000	2.25%	14/1/2028	118,608	0.04%
Danske Bank A/S	100,000	4.75%	21/6/2030	110,434	0.04%
Danske Bank A/S	100,000	4.13%	10/1/2031	108,910	0.04%
Danske Bank A/S	100,000	1.00%	15/5/2031	100,769	0.03%
Danske Bank A/S	100,000	4.63%	14/5/2034	107,579	0.04%
DSV Finance BV	100,000	1.38%	16/3/2030	95,810	0.03%
DSV Finance BV	100,000	3.38%	6/11/2034	103,605	0.03%
ISS Global A/S	100,000	3.88%	5/6/2029	106,071	0.03%
Jyske Bank A/S	108,000	0.25%	17/2/2028	105,985	0.03%
Jyske Bank A/S	100,000	4.13%	6/9/2030	106,214	0.03%
Novo Nordisk Finance Netherlands BV	100,000	3.13%	21/1/2029	105,002	0.03%
Novo Nordisk Finance Netherlands BV	100,000	3.38%	21/5/2034	105,126	0.03%
Nykredit Realkredit A/S	100,000	0.25%	13/1/2026	100,844	0.03%
Nykredit Realkredit A/S	100,000	3.88%	9/7/2029	105,879	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nykredit Realkredit A/S	100,000	0.88%	28/7/2031	100,012	0.03%
TDC Net A/S	100,000	5.06%	31/5/2028	107,920	0.04%
				2,073,571	**0.65%**
Finland 0.42% (31 December 2023: 0.53%)					
Balder Finland OYJ	100,000	1.00%	18/1/2027	98,966	0.03%
Kojamo OYJ	100,000	0.88%	28/5/2029	93,896	0.03%
Metso OYJ	100,000	4.88%	7/12/2027	108,440	0.04%
Nordea Bank Abp	100,000	0.50%	14/5/2027	98,327	0.03%
Nordea Bank Abp	200,000	2.49%	26/5/2028	233,395	0.07%
Nordea Bank Abp	100,000	0.63%	18/8/2031	99,435	0.03%
Nordea Bank Abp	100,000	3.63%	15/3/2034	105,021	0.03%
OP Corporate Bank plc	100,000	0.25%	24/3/2026	100,305	0.03%
OP Corporate Bank plc	108,000	0.63%	27/7/2027	105,396	0.03%
OP Corporate Bank plc	100,000	0.10%	16/11/2027	95,927	0.03%
Sampo OYJ	100,000	3.38%	23/5/2049	102,192	0.03%
Stora Enso OYJ	100,000	4.25%	1/9/2029	107,100	0.04%
				1,348,400	**0.42%**
France 5.93% (31 December 2023: 6.52%)					
Accor SA	200,000	1.75%	4/2/2026	204,677	0.07%
Alstom SA	100,000	0.25%	14/10/2026	99,069	0.03%
APRR SA	100,000	3.13%	24/1/2030	103,831	0.03%
APRR SA	100,000	1.50%	17/1/2033	91,651	0.03%
Arkema SA	100,000	1.50%	20/4/2027	100,779	0.03%
Arkema SA	100,000	4.25%	20/5/2030	108,511	0.04%
Arval Service Lease SA	100,000	4.00%	22/9/2026	104,953	0.03%
Autoroutes du Sud de la France SA	200,000	1.00%	13/5/2026	202,837	0.07%
Autoroutes du Sud de la France SA	100,000	1.25%	18/1/2027	100,905	0.03%
Autoroutes du Sud de la France SA	100,000	2.75%	2/9/2032	99,921	0.03%
AXA SA	30,000	8.60%	15/12/2030	35,255	0.01%
AXA SA	100,000	3.63%	10/1/2033	108,013	0.04%
AXA SA	100,000	1.88%	10/7/2042	90,212	0.03%
AXA SA	200,000	3.38%	6/7/2047	207,683	0.07%
AXA SA	200,000	3.25%	28/5/2049	204,882	0.07%
Ayvens SA	100,000	4.38%	23/11/2026	106,079	0.03%
Ayvens SA	100,000	3.88%	22/2/2027	105,294	0.03%
Ayvens SA	100,000	4.88%	6/10/2028	109,141	0.04%
Banque Federative du Credit Mutuel SA	200,000	1.63%	19/1/2026	204,747	0.07%
Banque Federative du Credit Mutuel SA	100,000	5.00%	19/1/2026	125,102	0.04%
Banque Federative du Credit Mutuel SA	100,000	1.63%	15/11/2027	98,788	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.63%	3/11/2028	93,830	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.13%	13/3/2029	107,740	0.04%
Banque Federative du Credit Mutuel SA	100,000	1.75%	15/3/2029	97,201	0.03%
Banque Federative du Credit Mutuel SA	100,000	1.88%	18/6/2029	96,465	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.00%	21/11/2029	107,387	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.75%	17/1/2030	90,938	0.03%
Banque Federative du Credit Mutuel SA	200,000	4.13%	18/9/2030	216,504	0.07%
Banque Federative du Credit Mutuel SA	100,000	0.63%	21/2/2031	86,953	0.03%
Banque Federative du Credit Mutuel SA	100,000	3.50%	15/5/2031	104,889	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.75%	10/11/2031	110,290	0.04%
Banque Federative du Credit Mutuel SA	100,000	1.13%	19/1/2032	87,808	0.03%
Banque Federative du Credit Mutuel SA	100,000	3.63%	14/9/2032	106,001	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.38%	11/1/2034	103,805	0.03%
Banque Stellantis France SACA	100,000	3.50%	19/7/2027	104,711	0.03%
BNP Paribas SA	100,000	0.13%	4/9/2026	98,876	0.03%
BNP Paribas SA	100,000	2.25%	11/1/2027	101,770	0.03%
BNP Paribas SA	200,000	1.88%	14/12/2027	228,863	0.07%
BNP Paribas SA	200,000	2.41%	13/1/2028	231,366	0.07%
BNP Paribas SA	100,000	1.50%	23/5/2028	98,298	0.03%
BNP Paribas SA	100,000	1.50%	25/5/2028	99,539	0.03%
BNP Paribas SA	100,000	2.75%	25/7/2028	102,520	0.03%
BNP Paribas SA	100,000	4.38%	13/1/2029	107,173	0.03%
BNP Paribas SA	25,000	2.54%	13/7/2029	16,560	0.01%
BNP Paribas SA	100,000	6.00%	18/8/2029	128,606	0.04%
BNP Paribas SA	100,000	3.63%	1/9/2029	105,298	0.03%
BNP Paribas SA	100,000	0.88%	11/7/2030	92,766	0.03%
BNP Paribas SA	100,000	4.25%	13/4/2031	107,884	0.04%
BNP Paribas SA	100,000	2.00%	24/5/2031	119,072	0.04%
BNP Paribas SA	100,000	2.50%	31/3/2032	100,786	0.03%
BNP Paribas SA	100,000	4.13%	26/9/2032	108,817	0.04%
BNP Paribas SA	100,000	0.63%	3/12/2032	82,855	0.03%
BNP Paribas SA	100,000	4.10%	13/2/2034	106,336	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BNP Paribas SA	100,000	4.16%	28/8/2034	104,331	0.03%
BPCE SA	100,000	1.38%	23/3/2026	101,651	0.03%
BPCE SA	200,000	0.01%	14/1/2027	195,726	0.06%
BPCE SA	100,000	0.50%	15/9/2027	99,125	0.03%
BPCE SA	100,000	1.63%	2/3/2029	98,282	0.03%
BPCE SA	100,000	2.38%	26/4/2032	97,557	0.03%
BPCE SA	100,000	4.00%	29/11/2032	108,092	0.04%
BPCE SA	100,000	2.50%	30/11/2032	113,989	0.04%
BPCE SA	100,000	4.50%	13/1/2033	108,703	0.04%
BPCE SA	200,000	4.13%	8/3/2033	211,763	0.07%
BPCE SA	100,000	5.13%	25/1/2035	108,262	0.04%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	100,000	0.75%	7/7/2028	94,858	0.03%
Capgemini SE	100,000	1.75%	18/4/2028	100,263	0.03%
Capgemini SE	100,000	2.38%	15/4/2032	98,297	0.03%
Carrefour SA	100,000	4.13%	12/10/2028	107,340	0.03%
Carrefour SA	100,000	3.63%	17/10/2032	103,409	0.03%
Cie de Saint-Gobain SA	100,000	2.13%	10/6/2028	101,242	0.03%
Cie de Saint-Gobain SA	100,000	3.88%	29/11/2030	107,422	0.03%
Cie de Saint-Gobain SA	100,000	3.63%	8/4/2034	104,785	0.03%
Cie Generale des Etablissements Michelin SCA	100,000	1.75%	3/9/2030	97,196	0.03%
Cie Generale des Etablissements Michelin SCA	100,000	3.13%	16/5/2031	103,903	0.03%
Cofiroute SA	100,000	1.00%	19/5/2031	91,010	0.03%
Covivio SA	100,000	1.88%	20/5/2026	102,436	0.03%
Covivio SA	100,000	1.13%	17/9/2031	90,036	0.03%
Credit Agricole Assurances SA	100,000	2.00%	17/7/2030	94,923	0.03%
Credit Agricole Assurances SA	100,000	4.50%	17/12/2034	105,632	0.03%
Credit Agricole Assurances SA	100,000	4.75%	27/9/2048	107,368	0.03%
Credit Agricole SA	100,000	2.63%	17/3/2027	102,708	0.03%
Credit Agricole SA	100,000	1.88%	22/4/2027	102,231	0.03%
Credit Agricole SA	100,000	1.38%	3/5/2027	100,162	0.03%
Credit Agricole SA	100,000	3.38%	28/7/2027	104,881	0.03%
Credit Agricole SA	100,000	5.75%	29/11/2027	126,345	0.04%
Credit Agricole SA	100,000	3.13%	26/1/2029	103,321	0.03%
Credit Agricole SA	100,000	1.75%	5/3/2029	97,523	0.03%
Credit Agricole SA	100,000	2.50%	29/8/2029	101,309	0.03%
Credit Agricole SA	100,000	3.88%	20/4/2031	107,306	0.03%
Credit Agricole SA	100,000	6.38%	14/6/2031	131,218	0.04%
Credit Agricole SA	200,000	5.50%	28/8/2033	219,057	0.07%
Credit Agricole SA	100,000	4.38%	27/11/2033	109,292	0.04%
Credit Agricole SA	100,000	3.75%	22/1/2034	105,692	0.03%
Credit Agricole SA	100,000	4.13%	26/2/2036	106,508	0.03%
Credit Mutuel Arkea SA	200,000	0.01%	28/1/2026	200,985	0.06%
Credit Mutuel Arkea SA	100,000	4.13%	2/4/2031	108,777	0.04%
Credit Mutuel Arkea SA	100,000	0.88%	25/10/2031	87,140	0.03%
Credit Mutuel Arkea SA	100,000	3.63%	3/10/2033	105,292	0.03%
Credit Mutuel Arkea SA	100,000	4.81%	15/5/2035	106,860	0.03%
Danone SA	100,000	3.71%	13/11/2029	107,045	0.03%
Danone SA	100,000	3.48%	3/5/2030	105,980	0.03%
Dassault Systemes SE	100,000	0.38%	16/9/2029	92,333	0.03%
Edenred SE	100,000	3.63%	13/6/2031	104,403	0.03%
Elis SA	100,000	1.63%	3/4/2028	98,444	0.03%
EssilorLuxottica SA	100,000	0.38%	27/11/2027	97,026	0.03%
EssilorLuxottica SA	100,000	2.88%	5/3/2029	103,911	0.03%
EssilorLuxottica SA	100,000	0.75%	27/11/2031	89,668	0.03%
Gecina SA	100,000	0.88%	30/6/2036	77,436	0.03%
GELF Bond Issuer I SA	100,000	3.63%	27/11/2031	103,610	0.03%
Groupe des Assurances du Credit Mutuel SADIR	100,000	1.85%	21/4/2042	88,840	0.03%
Holding d'Infrastructures de Transport SASU	100,000	1.48%	18/1/2031	92,032	0.03%
ICADE	100,000	0.63%	18/1/2031	86,237	0.03%
Imerys SA	100,000	1.50%	15/1/2027	100,565	0.03%
JCDecaux SE	100,000	1.63%	7/2/2030	95,011	0.03%
Kering SA	100,000	1.50%	5/4/2027	100,800	0.03%
Kering SA	100,000	3.63%	5/9/2031	104,919	0.03%
Kering SA	100,000	3.38%	27/2/2033	101,823	0.03%
Kering SA	100,000	3.63%	11/3/2036	101,888	0.03%
Klepierre SA	100,000	3.88%	23/9/2033	106,172	0.03%
Lafarge SA	20,000	7.13%	15/7/2036	22,123	0.01%
Legrand SA	100,000	1.00%	6/3/2026	101,676	0.03%
Legrand SA	200,000	3.50%	29/5/2029	212,084	0.07%
L'Oreal SA	100,000	2.50%	6/11/2027	103,448	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
L'Oreal SA	100,000	2.88%	19/5/2028	104,352	0.03%
MMS USA Holdings, Inc.	100,000	1.25%	13/6/2028	98,009	0.03%
Nerval SAS	100,000	3.63%	20/7/2028	104,202	0.03%
Orange SA	200,000	1.75%	Perpetual	192,602	0.06%
Orange SA	200,000	2.00%	15/1/2029	201,240	0.06%
Orange SA	100,000	1.38%	16/1/2030	96,832	0.03%
Orange SA	155,000	9.00%	1/3/2031	184,796	0.06%
Orange SA	100,000	3.63%	16/11/2031	107,216	0.03%
Orange SA	200,000	2.38%	18/5/2032	198,102	0.06%
Orange SA	100,000	0.63%	16/12/2033	83,049	0.03%
Orange SA	100,000	1.38%	4/9/2049	72,517	0.02%
Orange SA	50,000	5.38%	22/11/2050	59,190	0.02%
PSA Tresorerie GIE	20,000	6.00%	19/9/2033	23,429	0.01%
RCI Banque SA	105,000	4.63%	2/10/2026	111,032	0.04%
RCI Banque SA	100,000	1.13%	15/1/2027	99,577	0.03%
RCI Banque SA	89,000	4.50%	6/4/2027	94,376	0.03%
RCI Banque SA	50,000	3.88%	12/1/2029	52,450	0.02%
RCI Banque SA	50,000	4.88%	2/10/2029	54,513	0.02%
RCI Banque SA	75,000	3.88%	30/9/2030	77,945	0.03%
SCOR SE	100,000	3.00%	8/6/2046	102,879	0.03%
Societe Generale SA	100,000	0.13%	24/2/2026	100,519	0.03%
Societe Generale SA	200,000	4.25%	28/9/2026	211,883	0.07%
Societe Generale SA	100,000	0.75%	25/1/2027	98,655	0.03%
Societe Generale SA	100,000	1.38%	13/1/2028	97,939	0.03%
Societe Generale SA	100,000	0.88%	22/9/2028	97,319	0.03%
Societe Generale SA	100,000	4.13%	21/11/2028	107,576	0.04%
Societe Generale SA	100,000	4.25%	6/12/2030	105,999	0.03%
Societe Generale SA	100,000	1.13%	30/6/2031	99,882	0.03%
Societe Generale SA	200,000	4.88%	21/11/2031	218,998	0.07%
Societe Generale SA	100,000	5.75%	22/1/2032	124,432	0.04%
Societe Generale SA	100,000	5.25%	6/9/2032	107,435	0.03%
Sogecap SA	200,000	4.13%	Perpetual	207,694	0.07%
Sogecap SA	100,000	6.50%	16/5/2044	115,489	0.04%
Suez SACA	100,000	5.00%	3/11/2032	113,171	0.04%
Suez SACA	100,000	2.88%	24/5/2034	97,358	0.03%
TDF Infrastructure SASU	100,000	1.75%	1/12/2029	94,154	0.03%
Teleperformance SE	100,000	3.75%	24/6/2029	104,319	0.03%
Unibail-Rodamco-Westfield SE	200,000	2.88%	Perpetual	203,824	0.07%
Unibail-Rodamco-Westfield SE	100,000	1.50%	29/5/2029	96,383	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.38%	15/4/2030	94,301	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.88%	15/1/2031	94,738	0.03%
Unibail-Rodamco-Westfield SE	100,000	0.88%	29/3/2032	86,499	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.75%	27/2/2034	88,278	0.03%
Unibail-Rodamco-Westfield SE	100,000	3.88%	11/9/2034	103,206	0.03%
Wendel SE	100,000	2.50%	9/2/2027	102,976	0.03%
				18,837,254	**5.93%**
Germany 3.72% (31 December 2023: 4.14%)					
Aareal Bank AG	100,000	5.88%	29/5/2026	106,031	0.03%
adidas AG	100,000	3.13%	21/11/2029	104,711	0.03%
Allianz Finance II BV	100,000	0.88%	15/1/2026	101,878	0.03%
Allianz Finance II BV	100,000	3.25%	4/12/2029	106,092	0.03%
Allianz Finance II BV	100,000	0.50%	22/11/2033	83,038	0.03%
Allianz Finance II BV	100,000	4.50%	13/3/2043	110,504	0.04%
Allianz SE	200,000	4.60%	7/9/2038	215,549	0.07%
Allianz SE	100,000	3.10%	6/7/2047	103,381	0.03%
Allianz SE	100,000	4.25%	5/7/2052	106,363	0.03%
Aroundtown Finance Sarl	100,000	5.00%	Perpetual	91,518	0.03%
Aroundtown SA	100,000	3.00%	16/10/2029	108,470	0.04%
Bayer AG	100,000	0.38%	12/1/2029	92,242	0.03%
Bayer AG	200,000	0.63%	12/7/2031	170,879	0.05%
Bayer AG	100,000	1.38%	6/7/2032	87,252	0.03%
Berlin Hyp AG	100,000	0.38%	25/1/2027	99,028	0.03%
BMW Finance NV	50,000	3.25%	22/11/2026	52,225	0.02%
BMW Finance NV	30,000	0.38%	24/9/2027	29,156	0.01%
BMW Finance NV	25,000	1.13%	10/1/2028	24,669	0.01%
BMW Finance NV	135,000	1.50%	6/2/2029	132,417	0.04%
BMW Finance NV	20,000	0.20%	11/1/2033	16,317	0.01%
BMW Finance NV	45,000	3.63%	22/5/2035	47,383	0.02%
BMW International Investment BV	100,000	3.00%	27/8/2027	104,083	0.03%
BMW International Investment BV	100,000	3.25%	17/11/2028	104,942	0.03%
BMW International Investment BV	100,000	4.75%	4/9/2030	123,828	0.04%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BMW US Capital LLC	65,000	3.38%	2/2/2034	66,773	0.02%
Brenntag Finance BV	100,000	0.50%	6/10/2029	91,543	0.03%
Commerzbank AG	100,000	1.00%	4/3/2026	101,483	0.03%
Commerzbank AG	70,000	1.50%	28/8/2028	69,118	0.02%
Commerzbank AG	100,000	1.38%	29/12/2031	99,365	0.03%
Commerzbank AG	100,000	4.00%	16/7/2032	105,357	0.03%
Commerzbank AG	100,000	6.75%	5/10/2033	113,094	0.04%
Continental AG	100,000	3.63%	30/11/2027	105,308	0.03%
Deutsche Bank AG	50,000	4.10%	13/1/2026	49,560	0.02%
Deutsche Bank AG	100,000	1.63%	20/1/2027	100,618	0.03%
Deutsche Bank AG	200,000	5.37%	9/9/2027	202,949	0.07%
Deutsche Bank AG	100,000	4.00%	29/11/2027	107,281	0.03%
Deutsche Bank AG	30,000	2.55%	7/1/2028	28,510	0.01%
Deutsche Bank AG	100,000	1.75%	17/1/2028	99,611	0.03%
Deutsche Bank AG	100,000	1.88%	23/2/2028	100,748	0.03%
Deutsche Bank AG	100,000	3.25%	24/5/2028	103,687	0.03%
Deutsche Bank AG	100,000	1.88%	22/12/2028	113,615	0.04%
Deutsche Bank AG	50,000	6.72%	18/1/2029	51,881	0.02%
Deutsche Bank AG	150,000	6.82%	20/11/2029	156,930	0.05%
Deutsche Bank AG	25,000	5.00%	11/9/2030	24,431	0.01%
Deutsche Bank AG	100,000	1.75%	19/11/2030	95,376	0.03%
Deutsche Bank AG	100,000	5.63%	19/5/2031	105,679	0.03%
Deutsche Bank AG	10,000	5.88%	8/7/2031	9,963	0.00%
Deutsche Bank AG	80,000	3.55%	18/9/2031	71,746	0.02%
Deutsche Bank AG	40,000	3.73%	14/1/2032	34,962	0.01%
Deutsche Bank AG	25,000	3.04%	28/5/2032	21,429	0.01%
Deutsche Bank AG	100,000	4.00%	24/6/2032	103,631	0.03%
Deutsche Bank AG	75,000	3.74%	7/1/2033	63,530	0.02%
Deutsche Bank AG	65,000	7.08%	10/2/2034	66,948	0.02%
Deutsche Bank AG	100,000	4.50%	12/7/2035	107,118	0.03%
Deutsche Bank AG	40,000	5.40%	11/9/2035	38,021	0.01%
Deutsche Boerse AG	100,000	0.00%	22/2/2026	100,535	0.03%
Deutsche Boerse AG	100,000	3.88%	28/9/2033	108,909	0.04%
Deutsche Boerse AG	100,000	2.00%	23/6/2048	98,387	0.03%
Deutsche Lufthansa AG	100,000	4.13%	3/9/2032	106,368	0.03%
Deutsche Post AG	100,000	0.75%	20/5/2029	97,023	0.03%
Deutsche Post AG	100,000	3.38%	3/7/2033	106,841	0.03%
Deutsche Telekom AG	100,000	3.25%	20/3/2036	103,502	0.03%
Deutsche Telekom AG	45,000	1.75%	9/12/2049	33,380	0.01%
Deutsche Telekom International Finance BV	15,000	8.88%	27/11/2028	21,521	0.01%
Deutsche Telekom International Finance BV	115,000	8.75%	15/6/2030	133,676	0.04%
Deutsche Wohnen SE	100,000	1.50%	30/4/2030	94,913	0.03%
Eurogrid GmbH	100,000	3.08%	18/10/2027	104,204	0.03%
Eurogrid GmbH	100,000	3.72%	27/4/2030	106,062	0.03%
Eurogrid GmbH	100,000	0.74%	21/4/2033	84,085	0.03%
Evonik Industries AG	100,000	2.25%	25/9/2027	102,167	0.03%
Fresenius Finance Ireland plc	100,000	0.50%	1/10/2028	94,726	0.03%
Fresenius Finance Ireland plc	10,000	0.88%	1/10/2031	8,825	0.00%
Fresenius Medical Care AG	100,000	1.00%	29/5/2026	101,098	0.03%
Fresenius SE & Co. KGaA	100,000	5.00%	28/11/2029	112,021	0.04%
Fresenius SE & Co. KGaA	100,000	2.88%	24/5/2030	102,825	0.03%
Grand City Properties SA	100,000	4.38%	9/1/2030	106,635	0.03%
Hannover Rueck SE	100,000	5.88%	26/8/2043	117,424	0.04%
Heidelberg Materials AG	100,000	3.75%	31/5/2032	106,019	0.03%
Heidelberg Materials Finance Luxembourg SA	100,000	4.88%	21/11/2033	113,313	0.04%
Henkel AG & Co. KGaA	100,000	2.63%	13/9/2027	103,734	0.03%
Infineon Technologies AG	100,000	1.13%	24/6/2026	101,110	0.03%
Infineon Technologies AG	100,000	2.00%	24/6/2032	94,564	0.03%
Knorr-Bremse AG	100,000	3.25%	30/9/2032	105,033	0.03%
LEG Immobilien SE	100,000	1.63%	28/11/2034	86,002	0.03%
Mercedes-Benz Finance Canada, Inc.	20,000	5.14%	29/6/2026	14,226	0.01%
Mercedes-Benz Finance North America LLC	85,000	8.50%	18/1/2031	99,369	0.03%
Mercedes-Benz Group AG	100,000	1.13%	6/11/2031	90,795	0.03%
Mercedes-Benz Group AG	135,000	0.75%	11/3/2033	115,052	0.04%
Mercedes-Benz Group AG	40,000	2.13%	3/7/2037	36,095	0.01%
Mercedes-Benz International Finance BV	150,000	2.00%	22/8/2026	153,480	0.05%
Mercedes-Benz International Finance BV	100,000	0.63%	6/5/2027	98,738	0.03%
Merck Financial Services GmbH	100,000	1.88%	15/6/2026	102,644	0.03%
Merck Financial Services GmbH	100,000	0.50%	16/7/2028	96,076	0.03%
Merck KGaA	100,000	3.88%	27/8/2054	104,218	0.03%
Robert Bosch GmbH	100,000	3.63%	2/6/2030	106,270	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Robert Bosch GmbH	100,000	4.38%	2/6/2043	108,190	0.04%
Santander Consumer Bank AG	100,000	4.50%	30/6/2026	106,135	0.03%
SAP SE	100,000	0.38%	18/5/2029	94,763	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.25%	20/2/2029	93,926	0.03%
Siemens Financieringsmaatschappij NV	100,000	1.38%	6/9/2030	96,527	0.03%
Siemens Financieringsmaatschappij NV	100,000	2.75%	9/9/2030	103,571	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.50%	5/9/2034	82,038	0.03%
Siemens Financieringsmaatschappij NV	200,000	3.38%	22/2/2037	206,950	0.07%
Siemens Financieringsmaatschappij NV	100,000	3.63%	22/2/2044	103,031	0.03%
Sirius Real Estate Ltd.	200,000	1.13%	22/6/2026	200,927	0.06%
Talanx AG	100,000	1.75%	1/12/2042	90,041	0.03%
Volkswagen Bank GmbH	100,000	2.50%	31/7/2026	102,558	0.03%
Volkswagen Bank GmbH	100,000	4.38%	3/5/2028	106,860	0.03%
Volkswagen Financial Services AG	100,000	3.75%	10/9/2026	104,731	0.03%
Volkswagen Financial Services AG	100,000	0.13%	12/2/2027	97,353	0.03%
Volkswagen Financial Services AG	200,000	0.88%	31/1/2028	192,367	0.06%
Volkswagen Financial Services Australia Pty Ltd.	200,000	5.30%	9/2/2027	123,759	0.04%
Volkswagen Financial Services NV	100,000	1.38%	14/9/2028	108,256	0.04%
Volkswagen Leasing GmbH	100,000	3.63%	11/10/2026	104,504	0.03%
Volkswagen Leasing GmbH	75,000	3.88%	11/10/2028	78,869	0.03%
Volkswagen Leasing GmbH	20,000	4.00%	11/4/2031	21,082	0.01%
Vonovia SE	200,000	1.38%	28/1/2026	203,957	0.07%
Vonovia SE	100,000	0.38%	16/6/2027	97,442	0.03%
Vonovia SE	100,000	0.25%	1/9/2028	93,754	0.03%
Vonovia SE	100,000	5.00%	23/11/2030	112,198	0.04%
Vonovia SE	100,000	0.75%	1/9/2032	83,667	0.03%
Vonovia SE	100,000	1.63%	7/10/2039	74,977	0.02%
Vonovia SE	100,000	1.50%	14/6/2041	70,634	0.02%
VW Credit Canada, Inc.	20,000	5.75%	21/9/2026	14,378	0.01%
VW Credit Canada, Inc.	20,000	2.45%	10/12/2026	13,608	0.01%
VW Credit Canada, Inc.	10,000	4.25%	18/2/2028	7,008	0.00%
VW Credit Canada, Inc.	10,000	4.42%	20/8/2029	7,010	0.00%
VW Credit Canada, Inc.	10,000	4.49%	19/11/2029	7,023	0.00%
				11,816,180	**3.72%**
Greece 0.07% (31 December 2023: 0.00%)					
Eurobank SA	100,000	3.25%	12/3/2030	102,748	0.03%
National Bank of Greece SA	100,000	3.50%	19/11/2030	103,809	0.04%
				206,557	**0.07%**
Hong Kong 0.05% (31 December 2023: 0.02%)					
AIA Group Ltd.	100,000	0.88%	9/9/2033	94,196	0.03%
Prudential Funding Asia plc	40,000	6.13%	19/12/2031	51,408	0.02%
				145,604	**0.05%**
Ireland 0.76% (31 December 2023: 0.82%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	150,000	2.45%	29/10/2026	143,639	0.05%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	100,000	3.65%	21/7/2027	97,067	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	30,000	5.75%	6/6/2028	30,581	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	160,000	3.00%	29/10/2028	148,123	0.05%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	150,000	5.10%	19/1/2029	149,824	0.05%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	215,000	3.30%	30/1/2032	187,451	0.06%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	125,000	3.40%	29/10/2033	106,479	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	50,000	4.95%	10/9/2034	47,660	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	50,000	3.85%	29/10/2041	39,241	0.01%
AIB Group plc	104,000	0.50%	17/11/2027	103,069	0.03%
AIB Group plc	100,000	5.25%	23/10/2031	113,722	0.04%
Bank of Ireland Group plc	100,000	5.00%	4/7/2031	112,185	0.04%
Bank of Ireland Group plc	100,000	6.75%	1/3/2033	111,802	0.03%
CRH Finance DAC	100,000	1.38%	18/10/2028	98,657	0.03%
CRH SMW Finance DAC	100,000	1.25%	5/11/2026	100,998	0.03%
Dell Bank International DAC	105,000	0.50%	27/10/2026	104,938	0.03%
Dell Bank International DAC	100,000	3.63%	24/6/2029	105,483	0.03%
Kerry Group Financial Services Unltd Co.	100,000	3.75%	5/9/2036	104,450	0.03%
Linde plc	100,000	0.38%	30/9/2033	82,163	0.03%
Linde plc	100,000	3.63%	12/6/2034	106,438	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Smurfit Kappa Treasury ULC	100,000	1.50%	15/9/2027	100,437	0.03%
Smurfit Kappa Treasury ULC	50,000	5.20%	15/1/2030	50,165	0.02%
Smurfit Kappa Treasury ULC	100,000	1.00%	22/9/2033	85,722	0.03%
Smurfit Kappa Treasury ULC	50,000	5.44%	3/4/2034	49,990	0.02%
Smurfit Kappa Treasury ULC	25,000	5.78%	3/4/2054	24,891	0.01%
				2,405,175	**0.76%**
Italy 1.18% (31 December 2023: 0.83%)					
ASTM SpA	100,000	2.38%	25/11/2033	91,362	0.03%
Autostrade per l'Italia SpA	100,000	1.75%	26/6/2026	101,994	0.03%
Autostrade per l'Italia SpA	100,000	4.63%	28/2/2036	106,397	0.03%
Banca Popolare di Sondrio SpA	100,000	1.25%	13/7/2027	100,935	0.03%
Banco BPM SpA	100,000	4.88%	18/1/2027	107,647	0.04%
Banco BPM SpA	150,000	6.00%	14/6/2028	165,231	0.05%
CA Auto Bank SpA	100,000	4.75%	25/1/2027	106,895	0.03%
Coca-Cola HBC Finance BV	300,000	3.38%	27/2/2028	315,857	0.10%
Generali	50,000	6.27%	Perpetual	62,954	0.02%
Generali	100,000	3.21%	15/1/2029	104,957	0.03%
Generali	100,000	2.12%	1/10/2030	97,592	0.03%
Generali	100,000	2.43%	14/7/2031	97,196	0.03%
Generali	100,000	5.50%	27/10/2047	109,410	0.04%
Intesa Sanpaolo SpA	100,000	4.00%	19/5/2026	105,355	0.03%
Intesa Sanpaolo SpA	100,000	1.75%	20/3/2028	99,728	0.03%
Intesa Sanpaolo SpA	100,000	2.50%	15/1/2030	109,649	0.04%
Intesa Sanpaolo SpA	100,000	3.63%	16/10/2030	105,785	0.03%
Intesa Sanpaolo SpA	150,000	5.63%	8/3/2033	176,092	0.06%
Intesa Sanpaolo SpA	100,000	6.63%	31/5/2033	131,763	0.04%
Mediobanca Banca di Credito Finanziario SpA	100,000	4.38%	1/2/2030	108,562	0.04%
Mediobanca Banca di Credito Finanziario SpA	150,000	3.88%	4/7/2030	159,548	0.05%
Pirelli & C SpA	100,000	3.88%	2/7/2029	106,146	0.03%
Terna - Rete Elettrica Nazionale	100,000	1.00%	11/10/2028	97,245	0.03%
Terna - Rete Elettrica Nazionale	100,000	0.38%	25/9/2030	88,707	0.03%
UniCredit SpA	100,000	2.13%	24/10/2026	102,659	0.03%
UniCredit SpA	150,000	3.88%	11/6/2028	158,205	0.05%
UniCredit SpA	100,000	4.80%	17/1/2029	109,169	0.04%
UniCredit SpA	300,000	4.45%	16/2/2029	322,616	0.10%
UniCredit SpA	100,000	0.85%	19/1/2031	89,914	0.03%
UniCredit SpA	100,000	4.00%	5/3/2034	106,725	0.03%
				3,746,295	**1.18%**
Japan 2.59% (31 December 2023: 3.03%)					
Bridgestone Corp.	100,000,000	0.30%	21/4/2027	628,271	0.20%
East Japan Railway Co.	100,000	1.85%	13/4/2033	94,082	0.03%
East Japan Railway Co.	100,000	4.50%	25/1/2036	115,862	0.04%
East Japan Railway Co.	100,000	4.39%	5/9/2043	112,967	0.04%
Honda Motor Co., Ltd.	35,000	2.53%	10/3/2027	33,446	0.01%
Honda Motor Co., Ltd.	40,000	2.97%	10/3/2032	34,677	0.01%
Japan Government Bond	25,000,000	0.80%	20/3/2034	155,874	0.05%
Japan Government Bond	4,200,000	1.90%	20/9/2042	27,308	0.01%
Japan Government Bond	5,000,000	1.30%	20/3/2063	22,491	0.01%
Mitsubishi UFJ Financial Group, Inc.	200,000	3.85%	1/3/2026	197,989	0.06%
Mitsubishi UFJ Financial Group, Inc.	75,000	2.76%	13/9/2026	72,625	0.02%
Mitsubishi UFJ Financial Group, Inc.	20,000	3.68%	22/2/2027	19,589	0.01%
Mitsubishi UFJ Financial Group, Inc.	30,000	2.34%	19/1/2028	28,542	0.01%
Mitsubishi UFJ Financial Group, Inc.	55,000	3.96%	2/3/2028	53,647	0.02%
Mitsubishi UFJ Financial Group, Inc.	45,000	4.05%	11/9/2028	43,837	0.01%
Mitsubishi UFJ Financial Group, Inc.	105,000	3.74%	7/3/2029	100,587	0.03%
Mitsubishi UFJ Financial Group, Inc.	200,000	5.24%	19/4/2029	201,367	0.06%
Mitsubishi UFJ Financial Group, Inc.	200,000	3.20%	18/7/2029	185,627	0.06%
Mitsubishi UFJ Financial Group, Inc.	20,000	2.56%	25/2/2030	17,744	0.01%
Mitsubishi UFJ Financial Group, Inc.	150,000	2.05%	17/7/2030	128,203	0.04%
Mitsubishi UFJ Financial Group, Inc.	150,000	5.48%	22/2/2031	152,451	0.05%
Mitsubishi UFJ Financial Group, Inc.	80,000	2.31%	20/7/2032	66,973	0.02%
Mitsubishi UFJ Financial Group, Inc.	50,000	2.49%	13/10/2032	42,132	0.01%
Mitsubishi UFJ Financial Group, Inc.	30,000	2.85%	19/1/2033	25,720	0.01%
Mitsubishi UFJ Financial Group, Inc.	70,000	5.13%	20/7/2033	69,239	0.02%
Mitsubishi UFJ Financial Group, Inc.	30,000	5.47%	13/9/2033	30,343	0.01%
Mitsubishi UFJ Financial Group, Inc.	25,000	5.44%	22/2/2034	25,253	0.01%
Mitsubishi UFJ Financial Group, Inc.	20,000	5.41%	19/4/2034	20,167	0.01%
Mitsubishi UFJ Financial Group, Inc.	25,000	5.43%	17/4/2035	25,057	0.01%
Mitsubishi UFJ Financial Group, Inc.	30,000	4.29%	26/7/2038	27,354	0.01%
Mizuho Financial Group, Inc.	200,000	1.63%	8/4/2027	201,325	0.06%
Mizuho Financial Group, Inc.	15,000	1.55%	9/7/2027	14,278	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Mizuho Financial Group, Inc.	100,000	3.49%	5/9/2027	105,325	0.03%
Mizuho Financial Group, Inc.	20,000	3.17%	11/9/2027	19,182	0.01%
Mizuho Financial Group, Inc.	75,000	4.02%	5/3/2028	72,972	0.02%
Mizuho Financial Group, Inc.	50,000	5.67%	27/5/2029	50,938	0.02%
Mizuho Financial Group, Inc.	250,000	5.78%	6/7/2029	255,692	0.08%
Mizuho Financial Group, Inc.	100,000	0.47%	6/9/2029	94,129	0.03%
Mizuho Financial Group, Inc.	35,000	4.25%	11/9/2029	34,013	0.01%
Mizuho Financial Group, Inc.	80,000	2.20%	10/7/2031	68,406	0.02%
Mizuho Financial Group, Inc.	50,000	2.56%	13/9/2031	41,839	0.01%
Mizuho Financial Group, Inc.	100,000	2.10%	8/4/2032	94,789	0.03%
Mizuho Financial Group, Inc.	50,000	2.26%	9/7/2032	41,613	0.01%
Mizuho Financial Group, Inc.	20,000	5.67%	13/9/2033	20,295	0.01%
Mizuho Financial Group, Inc.	100,000	3.98%	21/5/2034	106,898	0.03%
Mizuho Financial Group, Inc.	35,000	5.75%	27/5/2034	35,676	0.01%
Mizuho Financial Group, Inc.	50,000	5.75%	6/7/2034	50,972	0.02%
Mizuho Financial Group, Inc.	40,000	5.59%	10/7/2035	40,352	0.01%
Nissan Motor Co., Ltd.	100,000	2.65%	17/3/2026	102,782	0.03%
Nomura Holdings, Inc.	30,000	5.71%	9/1/2026	30,203	0.01%
Nomura Holdings, Inc.	200,000	1.65%	14/7/2026	190,238	0.06%
Nomura Holdings, Inc.	30,000	6.07%	12/7/2028	30,834	0.01%
Nomura Holdings, Inc.	50,000	2.17%	14/7/2028	45,108	0.01%
Nomura Holdings, Inc.	50,000	3.10%	16/1/2030	45,069	0.01%
Nomura Holdings, Inc.	40,000	2.68%	16/7/2030	34,842	0.01%
Nomura Holdings, Inc.	30,000	2.61%	14/7/2031	25,272	0.01%
Nomura Holdings, Inc.	100,000	3.00%	22/1/2032	85,158	0.03%
Nomura Holdings, Inc.	25,000	6.18%	18/1/2033	25,976	0.01%
Nomura Holdings, Inc.	50,000	5.78%	3/7/2034	50,497	0.02%
NTT Finance Corp.	100,000	0.40%	13/12/2028	94,215	0.03%
NTT Finance Corp.	100,000	0.34%	3/3/2030	90,221	0.03%
NTT Finance Corp.	100,000,000	0.38%	20/9/2030	610,766	0.19%
Sumitomo Mitsui Financial Group, Inc.	90,000	0.95%	12/1/2026	86,609	0.03%
Sumitomo Mitsui Financial Group, Inc.	60,000	3.78%	9/3/2026	59,378	0.02%
Sumitomo Mitsui Financial Group, Inc.	70,000	2.63%	14/7/2026	67,871	0.02%
Sumitomo Mitsui Financial Group, Inc.	55,000	3.01%	19/10/2026	53,399	0.02%
Sumitomo Mitsui Financial Group, Inc.	70,000	3.45%	11/1/2027	68,323	0.02%
Sumitomo Mitsui Financial Group, Inc.	100,000	1.41%	14/6/2027	100,300	0.03%
Sumitomo Mitsui Financial Group, Inc.	65,000	3.36%	12/7/2027	62,985	0.02%
Sumitomo Mitsui Financial Group, Inc.	45,000	3.35%	18/10/2027	43,397	0.01%
Sumitomo Mitsui Financial Group, Inc.	100,000	5.52%	13/1/2028	101,579	0.03%
Sumitomo Mitsui Financial Group, Inc.	25,000	5.80%	13/7/2028	25,672	0.01%
Sumitomo Mitsui Financial Group, Inc.	170,000	1.90%	17/9/2028	152,299	0.05%
Sumitomo Mitsui Financial Group, Inc.	200,000	2.47%	14/1/2029	181,969	0.06%
Sumitomo Mitsui Financial Group, Inc.	140,000	3.04%	16/7/2029	128,568	0.04%
Sumitomo Mitsui Financial Group, Inc.	100,000	0.63%	23/10/2029	92,431	0.03%
Sumitomo Mitsui Financial Group, Inc.	25,000	2.75%	15/1/2030	22,343	0.01%
Sumitomo Mitsui Financial Group, Inc.	100,000	2.13%	8/7/2030	85,509	0.03%
Sumitomo Mitsui Financial Group, Inc.	25,000	5.85%	13/7/2030	25,819	0.01%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.42%	9/7/2031	202,139	0.06%
Sumitomo Mitsui Financial Group, Inc.	100,000	5.77%	13/1/2033	102,827	0.03%
Sumitomo Mitsui Financial Group, Inc.	30,000	5.81%	14/9/2033	31,092	0.01%
Sumitomo Mitsui Financial Group, Inc.	100,000	5.56%	9/7/2034	101,113	0.03%
Sumitomo Mitsui Financial Group, Inc.	140,000	2.93%	17/9/2041	100,215	0.03%
Sumitomo Mitsui Financial Group, Inc.	30,000	6.18%	13/7/2043	32,008	0.01%
Takeda Pharmaceutical Co., Ltd.	200,000	5.00%	26/11/2028	200,569	0.06%
Takeda Pharmaceutical Co., Ltd.	100,000	3.00%	21/11/2030	102,970	0.03%
Takeda Pharmaceutical Co., Ltd.	100,000	1.38%	9/7/2032	91,002	0.03%
Takeda Pharmaceutical Co., Ltd.	200,000	5.30%	5/7/2034	198,236	0.06%
Takeda Pharmaceutical Co., Ltd.	200,000	3.18%	9/7/2050	129,536	0.04%
				8,219,457	**2.59%**
Luxembourg 0.35% (31 December 2023: 0.19%)					
Acef Holding SCA	100,000	0.75%	14/6/2028	95,400	0.03%
ArcelorMittal SA	20,000	4.55%	11/3/2026	19,877	0.01%
ArcelorMittal SA	35,000	6.80%	29/11/2032	37,410	0.01%
ArcelorMittal SA	25,000	6.00%	17/6/2034	25,350	0.01%
ArcelorMittal SA	10,000	7.00%	15/10/2039	10,634	0.00%
ArcelorMittal SA	25,000	6.75%	1/3/2041	25,727	0.01%
ArcelorMittal SA	25,000	6.35%	17/6/2054	24,709	0.01%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.25%	26/4/2027	98,802	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.63%	20/4/2030	92,399	0.03%
Eurofins Scientific SE	100,000	4.00%	6/7/2029	105,319	0.03%
JAB Holdings BV	100,000	1.00%	20/12/2027	98,203	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
JAB Holdings BV	100,000	2.25%	19/12/2039	82,994	0.03%
Prologis International Funding II SA	125,000	0.75%	23/3/2033	104,166	0.03%
Prologis International Funding II SA	100,000	3.70%	7/10/2034	103,228	0.03%
Segro Capital Sarl	100,000	1.88%	23/3/2030	97,291	0.03%
SES SA	100,000	0.88%	4/11/2027	95,878	0.03%
				1,117,387	**0.35%**
Mexico 0.29% (31 December 2023: 0.32%)					
America Movil SAB de CV	100,000	0.75%	26/6/2027	98,853	0.03%
America Movil SAB de CV	200,000	2.88%	7/5/2030	178,438	0.06%
America Movil SAB de CV	200,000	6.13%	30/3/2040	204,827	0.06%
America Movil SAB de CV	100,000	4.38%	7/8/2041	106,149	0.03%
Coca-Cola Femsa SAB de CV	70,000	1.85%	1/9/2032	54,806	0.02%
Grupo Televisa SAB	105,000	6.63%	15/1/2040	94,788	0.03%
Southern Copper Corp.	165,000	6.75%	16/4/2040	176,712	0.06%
				914,573	**0.29%**
Netherlands 2.26% (31 December 2023: 2.68%)					
ABN AMRO Bank NV	100,000	3.63%	10/1/2026	104,596	0.03%
ABN AMRO Bank NV	100,000	3.88%	21/12/2026	105,884	0.03%
ABN AMRO Bank NV	100,000	0.60%	15/1/2027	98,945	0.03%
ABN AMRO Bank NV	100,000	4.25%	21/2/2030	108,329	0.03%
ABN AMRO Bank NV	200,000	3.88%	15/1/2032	212,844	0.07%
ABN AMRO Bank NV	100,000	5.13%	22/2/2033	107,824	0.03%
Achmea BV	100,000	1.50%	26/5/2027	100,848	0.03%
Aegon Ltd.	21,000	6.13%	15/12/2031	27,361	0.01%
Aegon Ltd.	25,000	5.50%	11/4/2048	24,609	0.01%
Akzo Nobel NV	100,000	2.00%	28/3/2032	93,900	0.03%
ASR Nederland NV	100,000	7.00%	7/12/2043	122,715	0.04%
BMW Finance NV	50,000	3.25%	22/7/2030	52,920	0.02%
Cooperatieve Rabobank UA	250,000	3.75%	21/7/2026	245,015	0.08%
Cooperatieve Rabobank UA	50,000	1.38%	3/2/2027	51,088	0.02%
Cooperatieve Rabobank UA	50,000	5.04%	5/3/2027	50,473	0.02%
Cooperatieve Rabobank UA	100,000	5.25%	14/9/2027	125,082	0.04%
Cooperatieve Rabobank UA	100,000	4.63%	27/1/2028	107,147	0.03%
Cooperatieve Rabobank UA	100,000	4.23%	25/4/2029	107,602	0.03%
Cooperatieve Rabobank UA	100,000	4.00%	10/1/2030	107,879	0.03%
Cooperatieve Rabobank UA	100,000	0.63%	25/2/2033	84,817	0.03%
Cooperatieve Rabobank UA	50,000	5.25%	23/5/2041	60,804	0.02%
Cooperatieve Rabobank UA	35,000	5.25%	24/5/2041	33,991	0.01%
Cooperatieve Rabobank UA	60,000	5.75%	1/12/2043	59,610	0.02%
Cooperatieve Rabobank UA	50,000	5.25%	4/8/2045	47,075	0.02%
CTP NV	100,000	0.75%	18/2/2027	98,540	0.03%
DSM BV	100,000	0.25%	23/6/2028	94,991	0.03%
Essity Capital BV	100,000	0.25%	15/9/2029	90,943	0.03%
Euronext NV	100,000	0.75%	17/5/2031	89,669	0.03%
EXOR NV	100,000	0.88%	19/1/2031	89,802	0.03%
IMCD NV	100,000	4.88%	18/9/2028	108,675	0.04%
ING Groep NV	100,000	3.00%	18/2/2026	122,525	0.04%
ING Groep NV	200,000	1.25%	16/2/2027	203,287	0.06%
ING Groep NV	75,000	3.95%	29/3/2027	73,600	0.02%
ING Groep NV	15,000	1.73%	1/4/2027	14,414	0.01%
ING Groep NV	50,000	6.08%	11/9/2027	50,934	0.02%
ING Groep NV	5,000	4.02%	28/3/2028	4,896	0.00%
ING Groep NV	100,000	0.38%	29/9/2028	96,465	0.03%
ING Groep NV	110,000	4.55%	2/10/2028	107,984	0.03%
ING Groep NV	100,000	4.50%	23/5/2029	108,100	0.03%
ING Groep NV	100,000	1.75%	16/2/2031	95,968	0.03%
ING Groep NV	25,000	2.73%	1/4/2032	21,522	0.01%
ING Groep NV	200,000	1.00%	16/11/2032	194,188	0.06%
ING Groep NV	80,000	4.25%	28/3/2033	74,182	0.02%
ING Groep NV	100,000	4.13%	24/8/2033	105,439	0.03%
ING Groep NV	200,000	4.75%	23/5/2034	223,978	0.07%
ING Groep NV	50,000	6.11%	11/9/2034	51,820	0.02%
ING Groep NV	30,000	5.55%	19/3/2035	29,850	0.01%
ING Groep NV	100,000	3.75%	3/9/2035	104,302	0.03%
JDE Peet's NV	100,000	0.63%	9/2/2028	96,335	0.03%
JDE Peet's NV	100,000	4.13%	23/1/2030	107,234	0.03%
Koninklijke KPN NV	200,000	1.13%	11/9/2028	194,568	0.06%
Koninklijke KPN NV	100,000	5.75%	17/9/2029	128,869	0.04%
Koninklijke Philips NV	100,000	3.75%	31/5/2032	105,772	0.03%
Koninklijke Philips NV	10,000	6.88%	11/3/2038	10,774	0.00%
Koninklijke Philips NV	45,000	5.00%	15/3/2042	40,439	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Mercedes-Benz International Finance BV	100,000	3.25%	15/11/2030	104,320	0.03%
Mercedes-Benz International Finance BV	70,000	3.70%	30/5/2031	74,807	0.02%
NIBC Bank NV	100,000	0.25%	9/9/2026	99,049	0.03%
NN Group NV	100,000	6.00%	3/11/2043	116,343	0.04%
NXP BV/NXP Funding LLC	85,000	5.55%	1/12/2028	86,404	0.03%
NXP BV/NXP Funding LLC/NXP USA, Inc.	85,000	3.40%	1/5/2030	78,177	0.03%
NXP BV/NXP Funding LLC/NXP USA, Inc.	20,000	2.50%	11/5/2031	17,027	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	30,000	2.65%	15/2/2032	25,238	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	20,000	5.00%	15/1/2033	19,450	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	60,000	3.25%	11/5/2041	43,815	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	25,000	3.13%	15/2/2042	17,416	0.01%
PACCAR Financial Europe BV	100,000	3.00%	29/8/2027	104,276	0.03%
Prosus NV	100,000	1.21%	19/1/2026	101,376	0.03%
Prosus NV	100,000	2.78%	19/1/2034	92,975	0.03%
Rentokil Initial Finance BV	100,000	3.88%	27/6/2027	105,620	0.03%
Sagax Euro Mtn NL BV	100,000	1.63%	24/2/2026	101,754	0.03%
Sandoz Finance BV	200,000	3.97%	17/4/2027	212,268	0.07%
Sartorius Finance BV	100,000	4.25%	14/9/2026	105,763	0.03%
Sartorius Finance BV	100,000	4.50%	14/9/2032	108,995	0.04%
Siemens Financieringsmaatschappij NV	100,000	2.50%	8/9/2027	103,692	0.03%
Universal Music Group NV	100,000	3.00%	30/6/2027	103,976	0.03%
Vestas Wind Systems Finance BV	100,000	1.50%	15/6/2029	96,112	0.03%
Wolters Kluwer NV	101,000	0.25%	30/3/2028	96,762	0.03%
				7,197,038	**2.26%**
New Zealand 0.08% (31 December 2023: 0.11%)					
ASB Bank Ltd.	100,000	5.93%	16/11/2026	58,091	0.02%
Bank of New Zealand	60,000	1.88%	8/6/2026	32,719	0.01%
Westpac New Zealand Ltd.	100,000	1.44%	24/2/2026	54,526	0.02%
Westpac Securities NZ Ltd.	100,000	0.43%	14/12/2026	98,903	0.03%
				244,239	**0.08%**
Norway 0.23% (31 December 2023: 0.26%)					
DNB Bank A.S..A	100,000	0.25%	23/2/2029	95,073	0.03%
DNB Bank A.S.A	100,000	3.13%	21/9/2027	104,187	0.03%
DNB Bank A.S.A	100,000	4.50%	19/7/2028	107,515	0.03%
DNB Bank A.S.A	100,000	4.63%	1/11/2029	109,309	0.04%
DNB Bank A.S.A	200,000	4.63%	28/2/2033	214,069	0.07%
SpareBank 1 Sor-Norge A.S.A	100,000	3.63%	12/3/2029	105,898	0.03%
				736,051	**0.23%**
Poland 0.03% (31 December 2023: 0.00%)					
Powszechna Kasa Oszczednosci Bank Polski SA	100,000	3.88%	12/9/2027	103,971	0.03%
				103,971	**0.03%**
Portugal 0.03% (31 December 2023: 0.03%)					
Novo Banco SA	100,000	3.50%	9/3/2029	104,580	0.03%
				104,580	**0.03%**
Singapore 0.06% (31 December 2023: 0.05%)					
United Overseas Bank Ltd.	250,000	3.58%	Perpetual	183,123	0.06%
				183,123	**0.06%**
Spain 2.56% (31 December 2023: 2.34%)					
Abertis Infraestructuras SA	100,000	4.13%	31/1/2028	106,876	0.03%
Abertis Infraestructuras SA	100,000	1.25%	7/2/2028	98,200	0.03%
Abertis Infraestructuras SA	100,000	3.00%	27/3/2031	102,930	0.03%
Acciona Energia Financiacion Filiales SA	100,000	0.38%	7/10/2027	97,176	0.03%
Acciona Energia Financiacion Filiales SA	100,000	1.38%	26/1/2032	88,741	0.03%
Amadeus IT Group SA	100,000	3.50%	21/3/2029	105,440	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.50%	10/2/2027	104,859	0.03%
Banco Bilbao Vizcaya Argentaria SA	200,000	5.38%	13/3/2029	201,864	0.06%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.63%	7/6/2030	106,508	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	4.63%	13/1/2031	109,725	0.04%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.50%	26/3/2031	105,855	0.03%
Banco Bilbao Vizcaya Argentaria SA	200,000	5.75%	15/9/2033	220,435	0.07%
Banco Bilbao Vizcaya Argentaria SA	20,000	7.88%	15/11/2034	21,924	0.01%
Banco Bilbao Vizcaya Argentaria SA	50,000	6.03%	13/3/2035	50,087	0.02%
Banco de Sabadell SA	100,000	1.13%	11/3/2027	101,484	0.03%
Banco de Sabadell SA	100,000	0.88%	16/6/2028	98,538	0.03%
Banco de Sabadell SA	100,000	5.00%	7/6/2029	109,946	0.04%
Banco de Sabadell SA	100,000	5.50%	8/9/2029	111,177	0.04%
Banco de Sabadell SA	100,000	4.00%	15/1/2030	107,056	0.03%
Banco Santander SA	50,000	5.18%	19/11/2025	49,903	0.02%
Banco Santander SA	100,000	3.75%	16/1/2026	104,787	0.03%
Banco Santander SA	100,000	3.25%	4/4/2026	103,870	0.03%
Banco Santander SA	155,000	5.29%	18/8/2027	155,871	0.05%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Banco Santander SA	100,000	4.63%	18/10/2027	106,517	0.03%
Banco Santander SA	200,000	0.20%	11/2/2028	190,588	0.06%
Banco Santander SA	200,000	5.55%	14/3/2028	201,674	0.06%
Banco Santander SA	100,000	5.37%	15/7/2028	100,693	0.03%
Banco Santander SA	55,000	5.59%	8/8/2028	55,729	0.02%
Banco Santander SA	200,000	4.75%	30/8/2028	248,962	0.08%
Banco Santander SA	100,000	3.88%	22/4/2029	106,207	0.03%
Banco Santander SA	100,000	5.50%	11/6/2029	126,190	0.04%
Banco Santander SA	100,000	0.63%	24/6/2029	95,479	0.03%
Banco Santander SA	50,000	3.31%	27/6/2029	46,430	0.02%
Banco Santander SA	50,000	3.49%	28/5/2030	45,614	0.02%
Banco Santander SA	100,000	4.25%	12/6/2030	109,426	0.04%
Banco Santander SA	80,000	2.96%	25/3/2031	69,799	0.02%
Banco Santander SA	50,000	5.44%	15/7/2031	49,967	0.02%
Banco Santander SA	100,000	3.50%	2/10/2032	103,079	0.03%
Banco Santander SA	100,000	2.25%	4/10/2032	114,784	0.04%
Banco Santander SA	60,000	6.94%	7/11/2033	65,442	0.02%
Banco Santander SA	100,000	3.75%	9/1/2034	106,466	0.03%
Banco Santander SA	200,000	6.35%	14/3/2034	203,050	0.06%
Banco Santander SA	200,000	5.00%	22/4/2034	216,481	0.07%
Bankinter SA	100,000	3.50%	10/9/2032	104,419	0.03%
CaixaBank SA	200,000	1.13%	27/3/2026	203,232	0.06%
CaixaBank SA	100,000	4.63%	16/5/2027	105,969	0.03%
CaixaBank SA	100,000	0.63%	21/1/2028	99,166	0.03%
CaixaBank SA	100,000	5.00%	19/7/2029	110,123	0.04%
CaixaBank SA	100,000	4.13%	9/2/2032	107,475	0.03%
CaixaBank SA	100,000	3.63%	19/9/2032	104,068	0.03%
CaixaBank SA	100,000	6.88%	25/10/2033	129,356	0.04%
CaixaBank SA	100,000	4.38%	29/11/2033	111,856	0.04%
CaixaBank SA	100,000	6.13%	30/5/2034	112,561	0.04%
Cellnex Finance Co., SA	100,000	1.00%	15/9/2027	98,612	0.03%
Cellnex Finance Co., SA	100,000	2.00%	15/9/2032	93,384	0.03%
Cellnex Telecom SA	100,000	1.75%	23/10/2030	95,151	0.03%
FCC Servicios Medio Ambiente Holding SA	100,000	1.66%	4/12/2026	101,002	0.03%
Ferrovial Emisiones SA	100,000	0.54%	12/11/2028	94,593	0.03%
Mapfre SA	100,000	4.38%	31/3/2047	105,382	0.03%
Merlin Properties Socimi SA	100,000	1.88%	2/11/2026	102,091	0.03%
Merlin Properties Socimi SA	100,000	2.38%	13/7/2027	102,287	0.03%
Red Electrica Financiaciones SA	100,000	1.25%	13/3/2027	100,428	0.03%
Redeia Corp. SA	100,000	3.38%	9/7/2032	103,852	0.03%
Santander Consumer Finance SA	100,000	0.00%	23/2/2026	100,365	0.03%
Santander Consumer Finance SA	100,000	3.75%	17/1/2029	106,261	0.03%
Santander Holdings USA, Inc.	65,000	4.40%	13/7/2027	64,238	0.02%
Santander Holdings USA, Inc.	85,000	2.49%	6/1/2028	80,613	0.03%
Santander Holdings USA, Inc.	25,000	6.50%	9/3/2029	25,708	0.01%
Santander Holdings USA, Inc.	50,000	6.57%	12/6/2029	51,647	0.02%
Santander Holdings USA, Inc.	50,000	6.17%	9/1/2030	51,025	0.02%
Santander Holdings USA, Inc.	20,000	6.34%	31/5/2035	20,308	0.01%
Telefonica Emisiones SA	100,000	4.18%	21/11/2033	108,070	0.04%
Telefonica Emisiones SA	100,000	4.06%	24/1/2036	106,236	0.03%
Telefonica Emisiones SA	110,000	7.05%	20/6/2036	120,914	0.04%
Telefonica Emisiones SA	190,000	5.21%	8/3/2047	168,862	0.05%
Telefonica Europe BV	105,000	5.88%	14/2/2033	130,259	0.04%
				8,145,342	**2.56%**
Sweden 0.92% (31 December 2023: 1.00%)					
Assa Abloy AB	100,000	3.88%	13/9/2030	108,027	0.03%
H&M Finance BV	100,000	0.25%	25/8/2029	90,690	0.03%
Heimstaden Bostad AB	100,000	3.88%	5/11/2029	102,763	0.03%
Heimstaden Bostad Treasury BV	100,000	1.00%	13/4/2028	94,483	0.03%
Heimstaden Bostad Treasury BV	100,000	1.63%	13/10/2031	88,055	0.03%
Investor AB	100,000	2.75%	10/6/2032	100,796	0.03%
Molnlycke Holding AB	100,000	0.88%	5/9/2029	93,164	0.03%
Sandvik AB	100,000	3.00%	18/6/2026	103,427	0.03%
Securitas Treasury Ireland DAC	100,000	3.88%	23/2/2030	106,086	0.03%
Skandinaviska Enskilda Banken AB	100,000	3.88%	9/5/2028	107,098	0.03%
Skandinaviska Enskilda Banken AB	100,000	4.38%	6/11/2028	108,839	0.04%
Skandinaviska Enskilda Banken AB	100,000	5.00%	17/8/2033	108,466	0.03%
SKF AB	100,000	0.88%	15/11/2029	94,511	0.03%
Svenska Handelsbanken AB	150,000	0.13%	3/11/2026	148,246	0.05%
Svenska Handelsbanken AB	100,000	3.88%	10/5/2027	106,201	0.03%
Svenska Handelsbanken AB	200,000	5.00%	2/3/2028	124,807	0.04%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Svenska Handelsbanken AB	100,000	1.38%	23/2/2029	97,067	0.03%
Svenska Handelsbanken AB	100,000	2.63%	5/9/2029	103,082	0.03%
Svenska Handelsbanken AB	100,000	0.50%	18/2/2030	91,067	0.03%
Swedbank AB	200,000	2.10%	25/5/2027	204,476	0.07%
Swedbank AB	100,000	4.13%	13/11/2028	108,574	0.04%
Swedbank AB	100,000	4.38%	5/9/2030	109,661	0.04%
Swedbank AB	100,000	3.63%	23/8/2032	104,384	0.03%
Swedbank AB	100,000	5.88%	24/5/2029	128,363	0.04%
Telia Co. AB	100,000	0.13%	27/11/2030	87,676	0.03%
Telia Co. AB	100,000	1.38%	11/5/2081	100,520	0.03%
Volvo Treasury AB	100,000	3.63%	25/5/2027	105,215	0.03%
				2,925,744	**0.92%**
Switzerland 1.39% (31 December 2023: 1.85%)					
Adecco International Financial Services BV	150,000	0.13%	21/9/2028	140,726	0.04%
Credit Suisse USA LLC	40,000	7.13%	15/7/2032	44,266	0.01%
Firmenich Productions Participations SAS	100,000	1.75%	30/4/2030	97,296	0.03%
Givaudan Finance Europe BV	100,000	1.00%	22/4/2027	99,607	0.03%
Holcim Finance Luxembourg SA	100,000	0.50%	29/11/2026	99,467	0.03%
Holcim Finance Luxembourg SA	100,000	0.63%	19/1/2033	83,089	0.03%
Nestle Finance International Ltd.	75,000	0.00%	3/3/2033	61,643	0.02%
Nestle Finance International Ltd.	70,000	1.75%	2/11/2037	61,125	0.02%
Nestle SA	100,000	2.25%	8/11/2029	118,894	0.04%
Nestle SA	100,000	2.13%	15/7/2030	119,129	0.04%
Novartis Capital Corp.	75,000	2.00%	14/2/2027	71,334	0.02%
Novartis Capital Corp.	40,000	3.10%	17/5/2027	38,782	0.01%
Novartis Capital Corp.	25,000	3.80%	18/9/2029	24,077	0.01%
Novartis Capital Corp.	65,000	2.20%	14/8/2030	56,868	0.02%
Novartis Capital Corp.	25,000	4.00%	18/9/2031	23,817	0.01%
Novartis Capital Corp.	90,000	4.20%	18/9/2034	83,730	0.03%
Novartis Capital Corp.	75,000	4.40%	6/5/2044	65,668	0.02%
Novartis Capital Corp.	85,000	4.00%	20/11/2045	69,628	0.02%
Novartis Capital Corp.	25,000	4.70%	18/9/2054	22,079	0.01%
Novartis Finance SA	100,000	0.63%	20/9/2028	97,101	0.03%
Novartis Finance SA	100,000	0.00%	23/9/2028	93,923	0.03%
Novartis Finance SA	200,000	1.38%	14/8/2030	192,795	0.06%
Roche Kapitalmarkt AG	100,000	0.50%	25/2/2027	110,580	0.03%
Sika Capital BV	100,000	1.50%	29/4/2031	93,977	0.03%
Tyco Electronics Group SA	15,000	4.50%	13/2/2026	15,000	0.00%
Tyco Electronics Group SA	50,000	3.70%	15/2/2026	49,487	0.02%
Tyco Electronics Group SA	25,000	2.50%	4/2/2032	21,212	0.01%
Tyco Electronics Group SA	20,000	7.13%	1/10/2037	22,753	0.01%
UBS AG	45,000	1.25%	7/8/2026	42,598	0.01%
UBS AG	200,000	5.50%	20/8/2026	215,662	0.07%
UBS AG	125,000	7.50%	15/2/2028	133,844	0.04%
UBS AG	200,000	0.25%	1/9/2028	187,983	0.06%
UBS AG	75,000	5.65%	11/9/2028	76,696	0.02%
UBS Group AG	190,000	4.55%	17/4/2026	189,390	0.06%
UBS Group AG	200,000	2.75%	15/6/2027	206,730	0.06%
UBS Group AG	200,000	0.25%	24/2/2028	190,189	0.06%
UBS Group AG	200,000	0.25%	5/11/2028	191,737	0.06%
UBS Group AG	150,000	7.75%	1/3/2029	176,901	0.06%
UBS Group AG	100,000	0.65%	10/9/2029	92,424	0.03%
UBS Group AG	300,000	2.88%	2/4/2032	302,352	0.09%
UBS Group AG	100,000	7.38%	7/9/2033	140,162	0.04%
UBS Group AG	90,000	4.88%	15/5/2045	80,556	0.03%
Zurich Finance Ireland Designated Activity Co.	100,000	5.13%	23/11/2052	119,481	0.04%
				4,424,758	**1.39%**
Taiwan 0.09% (31 December 2023: 0.07%)					
TSMC Arizona Corp.	200,000	2.50%	25/10/2031	171,308	0.05%
TSMC Arizona Corp.	150,000	3.13%	25/10/2041	114,793	0.04%
				286,101	**0.09%**
Tanzania 0.01% (31 December 2023: 0.01%)					
AngloGold Ashanti Holdings plc	40,000	3.75%	1/10/2030	36,115	0.01%
				36,115	**0.01%**
United Kingdom 7.10% (31 December 2023: 7.73%)					
3i Group plc	50,000	5.75%	3/12/2032	63,521	0.02%
Anglian Water Services Financing plc	100,000	5.88%	20/6/2031	125,616	0.04%
Anglian Water Services Financing plc	10,000	4.53%	26/8/2032	6,839	0.00%
Anglian Water Services Financing plc	100,000	6.25%	12/9/2044	122,382	0.04%
Annington Funding plc	100,000	4.75%	9/8/2033	124,495	0.04%
Aster Treasury plc	100,000	1.41%	27/1/2036	83,864	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Aster Treasury plc	100,000	4.50%	18/12/2043	108,381	0.03%
Aviva plc	10,000	4.00%	2/10/2030	6,773	0.00%
Aviva plc	50,000	6.88%	20/5/2058	63,198	0.02%
Barclays plc	200,000	5.20%	12/5/2026	200,069	0.06%
Barclays plc	250,000	7.33%	2/11/2026	254,509	0.08%
Barclays plc	10,000	2.17%	23/6/2027	6,808	0.00%
Barclays plc	200,000	4.34%	10/1/2028	195,584	0.06%
Barclays plc	200,000	5.67%	12/3/2028	202,369	0.06%
Barclays plc	16,000	4.84%	10/9/2028	15,896	0.01%
Barclays plc	150,000	4.97%	16/5/2029	148,636	0.05%
Barclays plc	100,000	0.58%	9/8/2029	94,508	0.03%
Barclays plc	200,000	6.49%	13/9/2029	208,052	0.07%
Barclays plc	65,000	5.09%	20/6/2030	63,304	0.02%
Barclays plc	100,000	4.92%	8/8/2030	110,639	0.04%
Barclays plc	46,000	4.94%	10/9/2030	45,079	0.01%
Barclays plc	100,000	8.41%	14/11/2032	134,054	0.04%
Barclays plc	40,000	2.89%	24/11/2032	33,826	0.01%
Barclays plc	95,000	7.44%	2/11/2033	104,601	0.03%
Barclays plc	100,000	5.26%	29/1/2034	114,541	0.04%
Barclays plc	75,000	6.22%	9/5/2034	76,946	0.02%
Barclays plc	50,000	7.12%	27/6/2034	53,134	0.02%
Barclays plc	75,000	6.69%	13/9/2034	79,455	0.03%
Barclays plc	200,000	5.85%	21/3/2035	251,603	0.08%
Barclays plc	120,000	5.34%	10/9/2035	115,375	0.04%
Barclays plc	75,000	3.56%	23/9/2035	66,278	0.02%
Barclays plc	100,000	3.94%	31/1/2036	103,824	0.03%
Barclays plc	100,000	4.97%	31/5/2036	107,887	0.03%
Barclays plc	45,000	3.81%	10/3/2042	34,810	0.01%
Barclays plc	50,000	3.33%	24/11/2042	36,181	0.01%
Barclays plc	60,000	5.25%	17/8/2045	56,045	0.02%
Barclays plc	45,000	4.95%	10/1/2047	40,009	0.01%
Barclays plc	40,000	6.04%	12/3/2055	39,996	0.01%
Blend Funding plc	100,000	3.46%	21/9/2047	87,865	0.03%
BNI Finance BV	150,000	3.88%	1/12/2030	161,595	0.05%
British Telecommunications plc	150,000	1.75%	10/3/2026	153,437	0.05%
British Telecommunications plc	84,000	5.75%	7/12/2028	109,362	0.03%
British Telecommunications plc	200,000	1.13%	12/9/2029	190,922	0.06%
British Telecommunications plc	90,000	9.63%	15/12/2030	109,009	0.03%
British Telecommunications plc	100,000	3.13%	21/11/2031	110,146	0.03%
BUPA Finance plc	100,000	5.00%	12/10/2030	112,685	0.04%
Clarion Funding plc	100,000	5.38%	30/5/2057	115,982	0.04%
Coca-Cola Europacific Partners plc	100,000	1.75%	26/5/2028	100,599	0.03%
Coca-Cola Europacific Partners plc	100,000	3.25%	21/3/2032	104,001	0.03%
Compass Group plc	100,000	3.25%	6/2/2031	105,133	0.03%
CPUK Finance Ltd.	100,000	3.69%	28/8/2028	117,348	0.04%
DS Smith plc	100,000	4.50%	27/7/2030	109,131	0.03%
DWR Cymru Financing UK plc	100,000	2.38%	31/3/2034	91,091	0.03%
easyJet FinCo BV	100,000	1.88%	3/3/2028	99,641	0.03%
Eversholt Funding plc	75,000	6.70%	22/2/2035	98,226	0.03%
Gatwick Funding Ltd.	214,000	2.50%	15/4/2030	235,618	0.07%
Gatwick Funding Ltd.	100,000	3.63%	16/10/2033	103,845	0.03%
GlaxoSmithKline Capital plc	100,000	1.25%	12/10/2028	111,436	0.04%
GlaxoSmithKline Capital plc	36,000	5.25%	19/12/2033	46,349	0.01%
GlaxoSmithKline Capital, Inc.	20,000	5.38%	15/4/2034	20,397	0.01%
GlaxoSmithKline Capital, Inc.	120,000	6.38%	15/5/2038	130,076	0.04%
GlaxoSmithKline Capital, Inc.	10,000	4.20%	18/3/2043	8,454	0.00%
GSK Capital BV	150,000	3.13%	28/11/2032	156,074	0.05%
GSK Capital BV	100,000	3.25%	19/11/2036	102,550	0.03%
Hammerson plc	100,000	5.88%	8/10/2036	120,164	0.04%
Heathrow Funding Ltd.	5,000	2.69%	13/10/2027	3,395	0.00%
Heathrow Funding Ltd.	20,000	3.78%	4/9/2030	13,695	0.00%
Heathrow Funding Ltd.	100,000	1.13%	8/10/2030	91,743	0.03%
Heathrow Funding Ltd.	75,000	6.45%	10/12/2031	99,190	0.03%
Heathrow Funding Ltd.	50,000	3.73%	13/4/2033	33,006	0.01%
Heathrow Funding Ltd.	100,000	4.50%	11/7/2033	110,168	0.03%
Heathrow Funding Ltd.	100,000	5.88%	13/5/2041	123,685	0.04%
HSBC Bank USA NA	15,000	5.88%	1/11/2034	15,159	0.01%
HSBC Bank USA NA	45,000	7.00%	15/1/2039	49,849	0.02%
HSBC Holdings plc	125,000	4.30%	8/3/2026	124,365	0.04%
HSBC Holdings plc	100,000	3.90%	25/5/2026	98,871	0.03%
HSBC Holdings plc	213,000	1.59%	24/5/2027	203,276	0.06%

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HSBC Holdings plc	300,000	3.02%	15/6/2027	310,871	0.10%
HSBC Holdings plc	200,000	5.89%	14/8/2027	202,824	0.06%
HSBC Holdings plc	155,000	4.04%	13/3/2028	151,669	0.05%
HSBC Holdings plc	65,000	4.76%	9/6/2028	64,527	0.02%
HSBC Holdings plc	100,000	6.75%	11/9/2028	130,714	0.04%
HSBC Holdings plc	75,000	7.39%	3/11/2028	79,472	0.03%
HSBC Holdings plc	50,000	5.13%	19/11/2028	49,980	0.02%
HSBC Holdings plc	75,000	6.16%	9/3/2029	77,029	0.02%
HSBC Holdings plc	135,000	4.58%	19/6/2029	132,308	0.04%
HSBC Holdings plc	100,000	4.95%	31/3/2030	98,981	0.03%
HSBC Holdings plc	130,000	3.97%	22/5/2030	122,778	0.04%
HSBC Holdings plc	100,000	3.45%	25/9/2030	104,171	0.03%
HSBC Holdings plc	50,000	5.29%	19/11/2030	49,644	0.02%
HSBC Holdings plc	100,000	2.85%	4/6/2031	87,780	0.03%
HSBC Holdings plc	100,000	2.36%	18/8/2031	85,079	0.03%
HSBC Holdings plc	100,000	6.80%	14/9/2031	134,114	0.04%
HSBC Holdings plc	100,000	4.79%	10/3/2032	111,647	0.04%
HSBC Holdings plc	140,000	2.80%	24/5/2032	118,968	0.04%
HSBC Holdings plc	50,000	2.87%	22/11/2032	42,175	0.01%
HSBC Holdings plc	100,000	4.86%	23/5/2033	112,918	0.04%
HSBC Holdings plc	105,000	5.40%	11/8/2033	103,731	0.03%
HSBC Holdings plc	110,000	8.11%	3/11/2033	123,957	0.04%
HSBC Holdings plc	100,000	6.25%	9/3/2034	103,848	0.03%
HSBC Holdings plc	200,000	6.55%	20/6/2034	206,104	0.07%
HSBC Holdings plc	100,000	3.83%	25/9/2035	105,185	0.03%
HSBC Holdings plc	55,000	5.87%	18/11/2035	53,711	0.02%
HSBC Holdings plc	175,000	6.50%	2/5/2036	181,440	0.06%
HSBC Holdings plc	100,000	6.50%	15/9/2037	102,906	0.03%
HSBC Holdings plc	50,000	7.00%	7/4/2038	66,059	0.02%
HSBC Holdings plc	35,000	6.80%	1/6/2038	36,597	0.01%
HSBC Holdings plc	50,000	6.00%	29/3/2040	60,571	0.02%
HSBC Holdings plc	50,000	6.10%	14/1/2042	53,064	0.02%
HSBC Holdings plc	140,000	6.33%	9/3/2044	147,533	0.05%
HSBC Holdings plc	20,000	5.25%	14/3/2044	18,378	0.01%
Hyde Housing Association Ltd.	100,000	5.13%	23/7/2040	117,394	0.04%
IHG Finance LLC	100,000	3.63%	27/9/2031	104,142	0.03%
Informa plc	100,000	3.00%	23/10/2027	103,794	0.03%
InterContinental Hotels Group plc	100,000	2.13%	15/5/2027	102,035	0.03%
InterContinental Hotels Group plc	100,000	3.38%	8/10/2028	117,403	0.04%
International Distribution Services plc	100,000	1.25%	8/10/2026	100,367	0.03%
Land Securities Capital Markets plc	100,000	4.75%	18/9/2031	123,104	0.04%
Legal & General Group plc	100,000	4.50%	1/11/2050	116,893	0.04%
Libra Longhurst Group Treasury plc	100,000	5.13%	2/8/2038	116,931	0.04%
Lloyds Bank plc	50,000	6.50%	17/9/2040	68,510	0.02%
Lloyds Banking Group plc	200,000	1.63%	11/5/2027	191,274	0.06%
Lloyds Banking Group plc	200,000	3.75%	18/3/2028	194,615	0.06%
Lloyds Banking Group plc	105,000	4.38%	22/3/2028	102,571	0.03%
Lloyds Banking Group plc	10,000	3.57%	7/11/2028	9,606	0.00%
Lloyds Banking Group plc	100,000	4.50%	11/1/2029	108,020	0.03%
Lloyds Banking Group plc	100,000	3.13%	24/8/2030	102,915	0.03%
Lloyds Banking Group plc	100,000	4.75%	21/9/2031	110,831	0.04%
Lloyds Banking Group plc	150,000	5.68%	5/1/2035	149,527	0.05%
Lloyds Banking Group plc	40,000	5.30%	1/12/2045	36,198	0.01%
Lloyds Banking Group plc	50,000	3.37%	14/12/2046	34,789	0.01%
Lloyds Banking Group plc	70,000	4.34%	9/1/2048	54,914	0.02%
London Power Networks plc	100,000	5.88%	15/11/2040	126,912	0.04%
London Stock Exchange Group plc	100,000	1.75%	19/9/2029	98,483	0.03%
Lseg Netherlands BV	100,000	0.75%	6/4/2033	85,258	0.03%
M&G plc	100,000	5.56%	20/7/2055	114,045	0.04%
Manchester Airport Group Funding plc	100,000	4.75%	31/3/2034	120,163	0.04%
Martlet Homes Ltd.	100,000	3.00%	9/5/2052	75,798	0.02%
Mead Johnson Nutrition Co.	40,000	4.60%	1/6/2044	34,762	0.01%
Motability Operations Group plc	150,000	4.00%	17/1/2030	160,850	0.05%
Motability Operations Group plc	100,000	2.38%	14/3/2032	104,532	0.03%
Motability Operations Group plc	100,000	3.88%	24/1/2034	106,112	0.03%
Motability Operations Group plc	100,000	4.88%	17/1/2043	110,880	0.04%
National Grid Electricity Distribution East Midlands plc	100,000	3.53%	20/9/2028	105,391	0.03%
National Grid Electricity Distribution South West plc	100,000	5.82%	31/7/2041	123,869	0.04%
National Grid Electricity Transmission plc	100,000	1.13%	7/7/2028	110,580	0.04%
National Grid Electricity Transmission plc	55,000	2.30%	22/6/2029	35,982	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
National Grid Electricity Transmission plc	10,000	5.22%	16/9/2031	7,381	0.00%
National Grid Electricity Transmission plc	100,000	0.82%	7/7/2032	86,843	0.03%
Nationwide Building Society	100,000	2.00%	28/4/2027	101,841	0.03%
Nationwide Building Society	100,000	3.83%	24/7/2032	106,011	0.03%
NatWest Group plc	90,000	4.80%	5/4/2026	89,997	0.03%
NatWest Group plc	35,000	7.47%	10/11/2026	35,715	0.01%
NatWest Group plc	45,000	1.64%	14/6/2027	42,924	0.01%
NatWest Group plc	200,000	4.07%	6/9/2028	212,749	0.07%
NatWest Group plc	110,000	5.52%	30/9/2028	111,354	0.04%
NatWest Group plc	200,000	4.77%	16/2/2029	217,408	0.07%
NatWest Group plc	200,000	3.62%	29/3/2029	239,198	0.08%
NatWest Group plc	75,000	5.08%	27/1/2030	74,259	0.02%
NatWest Group plc	210,000	4.45%	8/5/2030	202,504	0.06%
NatWest Group plc	100,000	2.11%	28/11/2031	118,148	0.04%
NatWest Group plc	100,000	1.04%	14/9/2032	97,271	0.03%
NatWest Group plc	40,000	6.02%	2/3/2034	40,994	0.01%
NatWest Group plc	40,000	6.48%	1/6/2034	41,067	0.01%
NatWest Group plc	50,000	5.78%	1/3/2035	50,291	0.02%
NatWest Group plc	40,000	3.03%	28/11/2035	34,537	0.01%
NatWest Markets plc	100,000	4.25%	13/1/2028	107,812	0.03%
Northumbrian Water Finance plc	100,000	4.50%	14/2/2031	117,372	0.04%
Notting Hill Genesis	100,000	3.25%	12/10/2048	80,682	0.03%
nVent Finance Sarl	50,000	4.55%	15/4/2028	49,491	0.02%
nVent Finance Sarl	25,000	5.65%	15/5/2033	24,980	0.01%
Optivo Finance plc	100,000	3.28%	22/3/2048	82,324	0.03%
Peabody Capital No 2 plc	100,000	2.75%	2/3/2034	99,690	0.03%
Phoenix Group Holdings plc	100,000	5.87%	13/6/2029	124,717	0.04%
Reckitt Benckiser Treasury Services Nederland BV	100,000	0.75%	19/5/2030	92,355	0.03%
Reckitt Benckiser Treasury Services plc	150,000	3.63%	14/9/2028	159,291	0.05%
Reckitt Benckiser Treasury Services plc	100,000	3.63%	20/6/2029	106,523	0.03%
RELX Capital, Inc.	25,000	4.00%	18/3/2029	24,154	0.01%
RELX Capital, Inc.	20,000	4.75%	20/5/2032	19,462	0.01%
RELX Finance BV	100,000	1.38%	12/5/2026	101,915	0.03%
RELX Finance BV	100,000	3.75%	12/6/2031	107,183	0.03%
RELX Finance BV	100,000	3.38%	20/3/2033	103,884	0.03%
Rothesay Life plc	100,000	7.73%	16/5/2033	133,186	0.04%
Sanctuary Capital plc	60,000	6.70%	23/3/2039	83,179	0.03%
Santander UK Group Holdings plc	35,000	1.67%	14/6/2027	33,300	0.01%
Santander UK Group Holdings plc	65,000	2.47%	11/1/2028	61,561	0.02%
Santander UK Group Holdings plc	100,000	3.53%	25/8/2028	104,628	0.03%
Santander UK Group Holdings plc	100,000	7.48%	29/8/2029	133,869	0.04%
Santander UK Group Holdings plc	25,000	2.90%	15/3/2032	21,420	0.01%
Segro plc	30,000	5.75%	20/6/2035	38,387	0.01%
Severn Trent Utilities Finance plc	100,000	4.63%	30/11/2034	116,829	0.04%
Severn Trent Utilities Finance plc	100,000	2.00%	2/6/2040	76,557	0.02%
Sky Ltd.	150,000	2.50%	15/9/2026	154,738	0.05%
Smith & Nephew plc	25,000	5.15%	20/3/2027	25,169	0.01%
Smith & Nephew plc	50,000	5.40%	20/3/2034	49,619	0.02%
Southern Electric Power Distribution plc	25,000	5.50%	7/6/2032	32,145	0.01%
Southern Water Services Finance Ltd.	100,000	1.63%	30/3/2027	103,565	0.03%
Southern Water Services Finance Ltd.	50,000	4.50%	31/3/2052	46,731	0.01%
Standard Chartered plc	100,000	0.90%	2/7/2027	100,660	0.03%
Standard Chartered plc	100,000	4.20%	4/3/2032	107,208	0.03%
Unilever Capital Corp.	75,000	4.25%	12/8/2027	74,549	0.02%
Unilever Capital Corp.	100,000	3.30%	6/6/2029	105,970	0.03%
Unilever Capital Corp.	100,000	2.13%	6/9/2029	89,019	0.03%
Unilever Capital Corp.	75,000	4.63%	12/8/2034	72,184	0.02%
Unilever Capital Corp.	85,000	2.63%	12/8/2051	51,654	0.02%
Unilever Finance Netherlands BV	100,000	1.13%	12/2/2027	100,660	0.03%
Unilever Finance Netherlands BV	100,000	1.75%	25/3/2030	98,549	0.03%
Unilever Finance Netherlands BV	100,000	1.38%	4/9/2030	95,944	0.03%
Unilever Finance Netherlands BV	100,000	3.50%	23/2/2035	106,337	0.03%
United Utilities Water Finance plc	100,000	0.88%	28/10/2029	103,415	0.03%
United Utilities Water Finance plc	100,000	5.75%	28/5/2051	118,796	0.04%
Virgin Money UK plc	200,000	4.00%	18/3/2028	211,172	0.07%
Virgin Money UK plc	100,000	7.63%	23/8/2029	134,967	0.04%
Vodafone Group plc	100,000	1.50%	24/7/2027	100,654	0.03%
Vodafone Group plc	350,000	1.88%	20/11/2029	348,794	0.11%
Vodafone Group plc	45,000	5.90%	26/11/2032	59,139	0.02%
Vodafone Group plc	32,000	6.15%	27/2/2037	33,587	0.01%
Vodafone Group plc	20,000	5.00%	30/5/2038	19,022	0.01%

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Vodafone Group plc	50,000	5.25%	30/5/2048	46,245	0.01%
Vodafone Group plc	75,000	4.88%	19/6/2049	64,487	0.02%
Vodafone Group plc	100,000	3.38%	8/8/2049	81,810	0.03%
Vodafone Group plc	65,000	4.25%	17/9/2050	50,441	0.02%
Vodafone Group plc	35,000	5.63%	10/2/2053	33,277	0.01%
Vodafone Group plc	105,000	5.75%	28/6/2054	101,464	0.03%
Vodafone Group plc	30,000	5.75%	10/2/2063	28,377	0.01%
Vodafone Group plc	55,000	5.88%	28/6/2064	53,209	0.02%
Vodafone International Financing DAC	100,000	3.38%	1/8/2033	104,138	0.03%
Wellcome Trust Ltd.	100,000	1.50%	14/7/2071	44,621	0.01%
Yorkshire Building Society	100,000	1.50%	15/9/2029	110,209	0.03%
Yorkshire Water Finance plc	100,000	5.25%	28/4/2030	120,807	0.04%
Yorkshire Water Finance plc	100,000	1.75%	27/10/2032	92,709	0.03%
				22,578,092	**7.10%**
United States 59.88% (31 December 2023: 58.45%)					
Abbott Ireland Financing DAC	100,000	1.50%	27/9/2026	101,745	0.03%
Abbott Laboratories	55,000	1.15%	30/1/2028	49,815	0.02%
Abbott Laboratories	100,000	4.75%	30/11/2036	96,556	0.03%
Abbott Laboratories	10,000	6.15%	30/11/2037	10,880	0.00%
Abbott Laboratories	25,000	6.00%	1/4/2039	26,890	0.01%
Abbott Laboratories	45,000	5.30%	27/5/2040	45,166	0.01%
Abbott Laboratories	65,000	4.75%	15/4/2043	61,007	0.02%
Abbott Laboratories	60,000	4.90%	30/11/2046	55,957	0.02%
AbbVie, Inc.[1]	175,000	4.80%	15/3/2027	176,022	0.06%
AbbVie, Inc.	70,000	4.25%	14/11/2028	68,917	0.02%
AbbVie, Inc.	100,000	2.63%	15/11/2028	103,002	0.03%
AbbVie, Inc.[1]	100,000	4.80%	15/3/2029	99,923	0.03%
AbbVie, Inc.[1]	270,000	3.20%	21/11/2029	250,682	0.08%
AbbVie, Inc.	75,000	4.95%	15/3/2031	74,957	0.02%
AbbVie, Inc.[1]	150,000	5.05%	15/3/2034	148,256	0.05%
AbbVie, Inc.	35,000	4.55%	15/3/2035	32,903	0.01%
AbbVie, Inc.[1]	120,000	4.50%	14/5/2035	112,271	0.04%
AbbVie, Inc.	50,000	4.30%	14/5/2036	45,650	0.01%
AbbVie, Inc.[1]	130,000	4.05%	21/11/2039	111,158	0.03%
AbbVie, Inc.	80,000	4.40%	6/11/2042	69,216	0.02%
AbbVie, Inc.	30,000	5.35%	15/3/2044	29,146	0.01%
AbbVie, Inc.	70,000	4.85%	15/6/2044	63,400	0.02%
AbbVie, Inc.	10,000	4.75%	15/3/2045	8,914	0.00%
AbbVie, Inc.[1]	140,000	4.70%	14/5/2045	123,797	0.04%
AbbVie, Inc.[1]	135,000	4.45%	14/5/2046	114,889	0.04%
AbbVie, Inc.[1]	70,000	4.88%	14/11/2048	62,870	0.02%
AbbVie, Inc.[1]	255,000	4.25%	21/11/2049	207,678	0.07%
AbbVie, Inc.	125,000	5.40%	15/3/2054	120,434	0.04%
AbbVie, Inc.	75,000	5.50%	15/3/2064	71,755	0.02%
Accenture Capital, Inc.	250,000	4.05%	4/10/2029	242,688	0.08%
Acuity Brands Lighting, Inc.	30,000	2.15%	15/12/2030	25,499	0.01%
Adobe, Inc.	25,000	2.15%	1/2/2027	23,852	0.01%
Adobe, Inc.	40,000	4.80%	4/4/2029	40,180	0.01%
Adobe, Inc.	100,000	4.95%	4/4/2034	99,105	0.03%
Advanced Micro Devices, Inc.	20,000	4.39%	1/6/2052	16,717	0.01%
AEP Texas, Inc.	45,000	3.95%	1/6/2028	43,479	0.01%
AEP Texas, Inc.	65,000	5.45%	15/5/2029	65,883	0.02%
AEP Texas, Inc.	30,000	2.10%	1/7/2030	25,677	0.01%
AEP Texas, Inc.	15,000	4.70%	15/5/2032	14,353	0.00%
AEP Texas, Inc.	25,000	5.70%	15/5/2034	25,162	0.01%
AEP Texas, Inc.	25,000	3.80%	1/10/2047	17,959	0.01%
AEP Texas, Inc.	25,000	3.45%	15/1/2050	16,820	0.01%
AEP Texas, Inc.	10,000	3.45%	15/5/2051	6,640	0.00%
AEP Texas, Inc.	25,000	5.25%	15/5/2052	22,550	0.01%
Aetna, Inc.	30,000	6.63%	15/6/2036	31,497	0.01%
Aetna, Inc.	25,000	6.75%	15/12/2037	26,363	0.01%
Aetna, Inc.	35,000	4.50%	15/5/2042	28,415	0.01%
Aetna, Inc.	10,000	4.75%	15/3/2044	8,259	0.00%
Aflac, Inc.	70,000	1.13%	15/3/2026	67,161	0.02%
Aflac, Inc.	25,000	3.60%	1/4/2030	23,491	0.01%
Aflac, Inc.	10,000	4.00%	15/10/2046	7,828	0.00%
Aflac, Inc.	30,000	4.75%	15/1/2049	26,318	0.01%
AGCO Corp.	30,000	5.80%	21/3/2034	30,155	0.01%
Agilent Technologies, Inc.	25,000	3.05%	22/9/2026	24,315	0.01%
Agilent Technologies, Inc.	5,000	2.75%	15/9/2029	4,538	0.00%
Agilent Technologies, Inc.	45,000	2.30%	12/3/2031	38,184	0.01%

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Agilent Technologies, Inc.	30,000	4.75%	9/9/2034	28,573	0.01%
Agree LP	20,000	2.00%	15/6/2028	18,114	0.01%
Agree LP	55,000	2.90%	1/10/2030	48,678	0.02%
Agree LP	15,000	5.63%	15/6/2034	15,054	0.00%
Air Lease Corp.	25,000	5.30%	25/6/2026	25,166	0.01%
Air Lease Corp.	100,000	1.88%	15/8/2026	95,351	0.03%
Air Lease Corp.	25,000	2.20%	15/1/2027	23,729	0.01%
Air Lease Corp.	25,000	3.63%	1/12/2027	24,163	0.01%
Air Lease Corp.	15,000	5.85%	15/12/2027	15,379	0.00%
Air Lease Corp.	25,000	5.30%	1/2/2028	25,210	0.01%
Air Lease Corp.	35,000	5.40%	1/6/2028	25,424	0.01%
Air Lease Corp.	65,000	2.10%	1/9/2028	58,621	0.02%
Air Lease Corp.	45,000	4.63%	1/10/2028	44,285	0.01%
Air Lease Corp.	25,000	5.10%	1/3/2029	25,041	0.01%
Air Lease Corp.	40,000	3.00%	1/2/2030	36,056	0.01%
Air Lease Corp.	100,000	3.70%	15/4/2030	105,054	0.03%
Air Lease Corp.	40,000	3.13%	1/12/2030	35,467	0.01%
Air Lease Corp.	25,000	2.88%	15/1/2032	21,303	0.01%
Air Products & Chemicals, Inc.	25,000	1.85%	15/5/2027	23,508	0.01%
Air Products & Chemicals, Inc.	100,000	0.50%	5/5/2028	96,165	0.03%
Air Products & Chemicals, Inc.	30,000	4.60%	8/2/2029	29,872	0.01%
Air Products & Chemicals, Inc.	25,000	2.05%	15/5/2030	21,697	0.01%
Air Products & Chemicals, Inc.	50,000	4.85%	8/2/2034	48,813	0.02%
Air Products & Chemicals, Inc.	100,000	4.00%	3/3/2035	108,238	0.03%
Air Products & Chemicals, Inc.	35,000	2.70%	15/5/2040	24,961	0.01%
Air Products & Chemicals, Inc.	55,000	2.80%	15/5/2050	34,554	0.01%
Aircastle Ltd.	45,000	4.25%	15/6/2026	44,550	0.01%
Albemarle Corp.	25,000	4.65%	1/6/2027	24,785	0.01%
Albemarle Corp.	35,000	5.65%	1/6/2052	29,977	0.01%
Alexandria Real Estate Equities, Inc.	85,000	3.95%	15/1/2027	83,628	0.03%
Alexandria Real Estate Equities, Inc.	5,000	2.75%	15/12/2029	4,473	0.00%
Alexandria Real Estate Equities, Inc.	35,000	4.90%	15/12/2030	34,458	0.01%
Alexandria Real Estate Equities, Inc.	25,000	3.38%	15/8/2031	22,388	0.01%
Alexandria Real Estate Equities, Inc.	55,000	2.00%	18/5/2032	43,843	0.01%
Alexandria Real Estate Equities, Inc.	45,000	1.88%	1/2/2033	34,679	0.01%
Alexandria Real Estate Equities, Inc.	30,000	2.95%	15/3/2034	24,715	0.01%
Alexandria Real Estate Equities, Inc.	20,000	4.75%	15/4/2035	18,784	0.01%
Alexandria Real Estate Equities, Inc.	20,000	5.25%	15/5/2036	19,398	0.01%
Alexandria Real Estate Equities, Inc.	5,000	4.00%	1/2/2050	3,721	0.00%
Alexandria Real Estate Equities, Inc.	50,000	3.00%	18/5/2051	30,623	0.01%
Alexandria Real Estate Equities, Inc.	50,000	3.55%	15/3/2052	34,001	0.01%
Alexandria Real Estate Equities, Inc.	25,000	5.15%	15/4/2053	22,261	0.01%
Alexandria Real Estate Equities, Inc.	30,000	5.63%	15/5/2054	28,665	0.01%
Alleghany Corp.	35,000	3.63%	15/5/2030	32,903	0.01%
Alleghany Corp.	15,000	4.90%	15/9/2044	13,792	0.00%
Allegion US Holding Co., Inc.	40,000	5.60%	29/5/2034	40,216	0.01%
Allstate Corp.	40,000	3.28%	15/12/2026	39,085	0.01%
Allstate Corp.	50,000	5.05%	24/6/2029	50,256	0.02%
Allstate Corp.	50,000	1.45%	15/12/2030	40,645	0.01%
Allstate Corp.	60,000	5.55%	9/5/2035	60,773	0.02%
Allstate Corp.	10,000	5.95%	1/4/2036	10,503	0.00%
Allstate Corp.	35,000	4.50%	15/6/2043	29,940	0.01%
Allstate Corp.	30,000	4.20%	15/12/2046	24,159	0.01%
Allstate Corp.	20,000	3.85%	10/8/2049	15,011	0.00%
Allstate Corp.	25,000	6.50%	15/5/2057	25,683	0.01%
Ally Financial, Inc.	15,000	4.75%	9/6/2027	14,891	0.00%
Ally Financial, Inc.	55,000	7.10%	15/11/2027	58,040	0.02%
Ally Financial, Inc.	55,000	2.20%	2/11/2028	48,973	0.02%
Ally Financial, Inc.	35,000	6.99%	13/6/2029	36,464	0.01%
Ally Financial, Inc.	70,000	8.00%	1/11/2031	77,456	0.02%
Ally Financial, Inc.	20,000	6.18%	26/7/2035	19,771	0.01%
Alphabet, Inc.	125,000	1.10%	15/8/2030	103,973	0.03%
Alphabet, Inc.	60,000	1.90%	15/8/2040	39,174	0.01%
Alphabet, Inc.	75,000	2.05%	15/8/2050	41,599	0.01%
Alphabet, Inc.	75,000	2.25%	15/8/2060	40,569	0.01%
Amazon.com, Inc.	115,000	3.30%	13/4/2027	112,265	0.04%
Amazon.com, Inc.	105,000	1.20%	3/6/2027	97,342	0.03%
Amazon.com, Inc.	65,000	3.15%	22/8/2027	62,850	0.02%
Amazon.com, Inc.	60,000	1.65%	12/5/2028	54,663	0.02%
Amazon.com, Inc.	85,000	3.45%	13/4/2029	81,521	0.03%
Amazon.com, Inc.	115,000	4.65%	1/12/2029	115,742	0.04%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Amazon.com, Inc.	100,000	1.50%	3/6/2030	84,823	0.03%
Amazon.com, Inc.	150,000	2.10%	12/5/2031	128,054	0.04%
Amazon.com, Inc.	70,000	3.60%	13/4/2032	64,736	0.02%
Amazon.com, Inc.	55,000	4.70%	1/12/2032	54,729	0.02%
Amazon.com, Inc.	140,000	3.88%	22/8/2037	123,767	0.04%
Amazon.com, Inc.	125,000	2.88%	12/5/2041	91,845	0.03%
Amazon.com, Inc.	70,000	4.95%	5/12/2044	66,765	0.02%
Amazon.com, Inc.	130,000	4.05%	22/8/2047	106,954	0.03%
Amazon.com, Inc.	145,000	2.50%	3/6/2050	86,425	0.03%
Amazon.com, Inc.	105,000	3.10%	12/5/2051	70,604	0.02%
Amazon.com, Inc.	75,000	3.95%	13/4/2052	59,071	0.02%
Amazon.com, Inc.	65,000	4.25%	22/8/2057	53,125	0.02%
Amazon.com, Inc.	65,000	2.70%	3/6/2060	37,240	0.01%
Amazon.com, Inc.	85,000	3.25%	12/5/2061	55,382	0.02%
Amazon.com, Inc.	50,000	4.10%	13/4/2062	39,192	0.01%
American Airlines 2016-2 Class AA Pass Through Trust	22,033	3.20%	15/6/2028	20,815	0.01%
American Airlines 2017-1 Class AA Pass Through Trust	9,581	3.65%	15/2/2029	9,119	0.00%
American Airlines 2019-1 Class AA Pass Through Trust	56,689	3.15%	15/2/2032	51,680	0.02%
American Airlines 2021-1 Class A Pass Through Trust	35,710	2.88%	11/7/2034	30,853	0.01%
American Assets Trust LP	10,000	3.38%	1/2/2031	8,710	0.00%
American Assets Trust LP	20,000	6.15%	1/10/2034	19,900	0.01%
American Express Co.	80,000	3.13%	20/5/2026	78,396	0.02%
American Express Co.	70,000	1.65%	4/11/2026	66,359	0.02%
American Express Co.	35,000	2.55%	4/3/2027	33,501	0.01%
American Express Co.	165,000	5.65%	23/4/2027	166,749	0.05%
American Express Co.	100,000	3.30%	3/5/2027	97,031	0.03%
American Express Co.	40,000	5.85%	5/11/2027	41,225	0.01%
American Express Co.	70,000	5.10%	16/2/2028	70,383	0.02%
American Express Co.	70,000	5.28%	27/7/2029	70,660	0.02%
American Express Co.	90,000	5.53%	25/4/2030	91,623	0.03%
American Express Co.	20,000	6.49%	30/10/2031	21,359	0.01%
American Express Co.	55,000	4.99%	26/5/2033	53,741	0.02%
American Express Co.	55,000	4.42%	3/8/2033	52,266	0.02%
American Express Co.	35,000	5.04%	1/5/2034	34,367	0.01%
American Express Co.	15,000	5.63%	28/7/2034	15,169	0.00%
American Express Co.	10,000	5.92%	25/4/2035	10,214	0.00%
American Express Co.	75,000	5.28%	26/7/2035	74,155	0.02%
American Express Co.	40,000	4.05%	3/12/2042	33,508	0.01%
American Financial Group, Inc.	25,000	4.50%	15/6/2047	20,654	0.01%
American Homes 4 Rent LP	20,000	4.25%	15/2/2028	19,523	0.01%
American Homes 4 Rent LP	25,000	4.90%	15/2/2029	24,797	0.01%
American Homes 4 Rent LP	15,000	3.63%	15/4/2032	13,403	0.00%
American Homes 4 Rent LP	25,000	5.50%	1/2/2034	24,889	0.01%
American Homes 4 Rent LP	25,000	5.50%	15/7/2034	24,791	0.01%
American Homes 4 Rent LP	20,000	5.25%	15/3/2035	19,470	0.01%
American Homes 4 Rent LP	20,000	4.30%	15/4/2052	15,602	0.00%
American Honda Finance Corp.	25,000	5.25%	7/7/2026	25,191	0.01%
American Honda Finance Corp.	35,000	1.30%	9/9/2026	33,089	0.01%
American Honda Finance Corp.	40,000	4.40%	5/10/2026	39,861	0.01%
American Honda Finance Corp.	45,000	2.35%	8/1/2027	42,971	0.01%
American Honda Finance Corp.	50,000	4.90%	12/3/2027	50,140	0.02%
American Honda Finance Corp.	25,000	4.90%	9/7/2027	25,101	0.01%
American Honda Finance Corp.	15,000	4.45%	22/10/2027	14,894	0.00%
American Honda Finance Corp.	100,000	3.75%	25/10/2027	105,953	0.03%
American Honda Finance Corp.	100,000	0.30%	7/7/2028	94,092	0.03%
American Honda Finance Corp.	25,000	5.13%	7/7/2028	25,167	0.01%
American Honda Finance Corp.	50,000	5.65%	15/11/2028	51,287	0.02%
American Honda Finance Corp.	50,000	4.90%	13/3/2029	49,838	0.02%
American Honda Finance Corp.	40,000	4.40%	5/9/2029	38,917	0.01%
American Honda Finance Corp.	25,000	4.60%	17/4/2030	24,554	0.01%
American Honda Finance Corp.	50,000	5.85%	4/10/2030	52,053	0.02%
American Honda Finance Corp.	50,000	5.05%	10/7/2031	49,424	0.02%
American Honda Finance Corp.	25,000	4.90%	10/1/2034	23,994	0.01%
American International Group, Inc.	25,000	3.40%	30/6/2030	23,072	0.01%
American International Group, Inc.	25,000	5.13%	27/3/2033	24,739	0.01%
American International Group, Inc.	30,000	3.88%	15/1/2035	26,662	0.01%
American International Group, Inc.	40,000	4.50%	16/7/2044	34,346	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
American International Group, Inc.	55,000	4.75%	1/4/2048	48,768	0.02%
American International Group, Inc.	35,000	4.38%	30/6/2050	28,924	0.01%
American Medical Systems Europe BV	200,000	1.88%	8/3/2034	183,456	0.06%
American National Group, Inc.	15,000	5.75%	1/10/2029	15,038	0.00%
American Tower Corp.	75,000	1.60%	15/4/2026	72,048	0.02%
American Tower Corp.	75,000	1.45%	15/9/2026	70,881	0.02%
American Tower Corp.	70,000	2.75%	15/1/2027	67,248	0.02%
American Tower Corp.	30,000	3.60%	15/1/2028	28,827	0.01%
American Tower Corp.	100,000	0.88%	21/5/2029	94,314	0.03%
American Tower Corp.	80,000	3.80%	15/8/2029	75,754	0.02%
American Tower Corp.	55,000	2.90%	15/1/2030	49,514	0.02%
American Tower Corp.	20,000	5.00%	31/1/2030	19,881	0.01%
American Tower Corp.	60,000	2.10%	15/6/2030	51,373	0.02%
American Tower Corp.	55,000	1.88%	15/10/2030	45,994	0.01%
American Tower Corp.	200,000	1.00%	15/1/2032	175,961	0.06%
American Tower Corp.	25,000	4.05%	15/3/2032	23,171	0.01%
American Tower Corp.	25,000	5.65%	15/3/2033	25,330	0.01%
American Tower Corp.	30,000	5.55%	15/7/2033	30,198	0.01%
American Tower Corp.	65,000	5.90%	15/11/2033	66,939	0.02%
American Tower Corp.	25,000	5.45%	15/2/2034	24,993	0.01%
American Tower Corp.	20,000	5.40%	31/1/2035	19,795	0.01%
American Tower Corp.	65,000	3.10%	15/6/2050	41,751	0.01%
American Tower Corp.	51,000	2.95%	15/1/2051	31,608	0.01%
American Water Capital Corp.	20,000	2.95%	1/9/2027	19,113	0.01%
American Water Capital Corp.	55,000	3.75%	1/9/2028	52,909	0.02%
American Water Capital Corp.	45,000	3.45%	1/6/2029	42,377	0.01%
American Water Capital Corp.	30,000	2.80%	1/5/2030	26,905	0.01%
American Water Capital Corp.	20,000	2.30%	1/6/2031	16,888	0.01%
American Water Capital Corp.	35,000	4.45%	1/6/2032	33,400	0.01%
American Water Capital Corp.	40,000	6.59%	15/10/2037	44,082	0.01%
American Water Capital Corp.	45,000	3.75%	1/9/2047	33,454	0.01%
American Water Capital Corp.	30,000	4.20%	1/9/2048	23,902	0.01%
American Water Capital Corp.	25,000	4.15%	1/6/2049	19,740	0.01%
American Water Capital Corp.	30,000	3.45%	1/5/2050	20,746	0.01%
American Water Capital Corp.	40,000	5.45%	1/3/2054	38,348	0.01%
Americold Realty Operating Partnership LP	10,000	5.41%	12/9/2034	9,571	0.00%
Ameriprise Financial, Inc.	55,000	5.70%	15/12/2028	56,631	0.02%
Ameriprise Financial, Inc.	40,000	5.15%	15/5/2033	39,905	0.01%
Amgen, Inc.	100,000	5.50%	7/12/2026	126,759	0.04%
Amgen, Inc.	100,000	2.20%	21/2/2027	94,840	0.03%
Amgen, Inc.	140,000	5.15%	2/3/2028	141,022	0.04%
Amgen, Inc.	55,000	1.65%	15/8/2028	49,154	0.02%
Amgen, Inc.	115,000	3.00%	22/2/2029	106,919	0.03%
Amgen, Inc.	100,000	4.05%	18/8/2029	96,179	0.03%
Amgen, Inc.	100,000	4.00%	13/9/2029	120,915	0.04%
Amgen, Inc.	30,000	2.45%	21/2/2030	26,509	0.01%
Amgen, Inc.	150,000	5.25%	2/3/2030	151,368	0.05%
Amgen, Inc.	70,000	2.00%	15/1/2032	56,801	0.02%
Amgen, Inc.	35,000	3.35%	22/2/2032	31,191	0.01%
Amgen, Inc.	50,000	4.20%	1/3/2033	46,363	0.01%
Amgen, Inc.	150,000	5.25%	2/3/2033	148,941	0.05%
Amgen, Inc.	90,000	3.15%	21/2/2040	66,896	0.02%
Amgen, Inc.	10,000	5.75%	15/3/2040	9,926	0.00%
Amgen, Inc.	30,000	2.80%	15/8/2041	20,849	0.01%
Amgen, Inc.	15,000	4.95%	1/10/2041	13,526	0.00%
Amgen, Inc.	45,000	5.15%	15/11/2041	41,732	0.01%
Amgen, Inc.	120,000	5.60%	2/3/2043	116,792	0.04%
Amgen, Inc.	140,000	4.40%	1/5/2045	115,919	0.04%
Amgen, Inc.	60,000	4.56%	15/6/2048	49,950	0.02%
Amgen, Inc.	70,000	3.38%	21/2/2050	47,952	0.01%
Amgen, Inc.	150,000	4.66%	15/6/2051	125,877	0.04%
Amgen, Inc.	35,000	3.00%	15/1/2052	22,109	0.01%
Amgen, Inc.	45,000	4.20%	22/2/2052	34,811	0.01%
Amgen, Inc.	185,000	5.65%	2/3/2053	178,343	0.06%
Amgen, Inc.	95,000	2.77%	1/9/2053	55,286	0.02%
Amgen, Inc.	45,000	4.40%	22/2/2062	34,881	0.01%
Amgen, Inc.	90,000	5.75%	2/3/2063	86,334	0.03%
Amphenol Corp.	100,000	4.75%	30/3/2026	100,014	0.03%
Amphenol Corp.	25,000	5.05%	5/4/2027	25,220	0.01%
Amphenol Corp.	25,000	5.05%	5/4/2029	25,116	0.01%
Amphenol Corp.	35,000	4.35%	1/6/2029	34,279	0.01%

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Amphenol Corp.	20,000	2.20%	15/9/2031	16,746	0.01%
Amphenol Corp.	40,000	5.25%	5/4/2034	40,161	0.01%
Amphenol Corp.	20,000	5.00%	15/1/2035	19,525	0.01%
Amphenol Corp.	15,000	5.38%	15/11/2054	14,284	0.00%
Aon Corp.	50,000	4.50%	15/12/2028	49,270	0.02%
Aon Corp.	40,000	2.80%	15/5/2030	35,600	0.01%
Aon Corp.	10,000	6.25%	30/9/2040	10,366	0.00%
Aon Corp./Aon Global Holdings plc	5,000	2.85%	28/5/2027	4,780	0.00%
Aon Corp./Aon Global Holdings plc	20,000	2.05%	23/8/2031	16,505	0.00%
Aon Corp./Aon Global Holdings plc	45,000	5.00%	12/9/2032	44,275	0.01%
Aon Corp./Aon Global Holdings plc	45,000	5.35%	28/2/2033	44,767	0.01%
Aon Corp./Aon Global Holdings plc	10,000	2.90%	23/8/2051	6,083	0.00%
Aon Corp./Aon Global Holdings plc	55,000	3.90%	28/2/2052	40,395	0.01%
Aon Global Ltd.	30,000	4.60%	14/6/2044	25,409	0.01%
Aon Global Ltd.	25,000	4.75%	15/5/2045	21,508	0.01%
Aon North America, Inc.	50,000	5.13%	1/3/2027	50,361	0.02%
Aon North America, Inc.	80,000	5.15%	1/3/2029	80,284	0.03%
Aon North America, Inc.	120,000	5.45%	1/3/2034	119,933	0.04%
Aon North America, Inc.	100,000	5.75%	1/3/2054	97,645	0.03%
Apollo Global Management, Inc.	15,000	6.38%	15/11/2033	16,199	0.00%
Apollo Global Management, Inc.	30,000	5.80%	21/5/2054	30,128	0.01%
Apollo Global Management, Inc.	20,000	6.00%	15/12/2054	19,754	0.01%
Apple, Inc.	75,000	2.05%	11/9/2026	72,178	0.02%
Apple, Inc.	100,000	3.35%	9/2/2027	97,960	0.03%
Apple, Inc.	80,000	2.90%	12/9/2027	76,933	0.02%
Apple, Inc.	85,000	3.00%	13/11/2027	82,071	0.03%
Apple, Inc.	165,000	1.20%	8/2/2028	149,094	0.05%
Apple, Inc.	180,000	1.40%	5/8/2028	161,566	0.05%
Apple, Inc.[1]	90,000	3.25%	8/8/2029	84,998	0.03%
Apple, Inc.	95,000	2.20%	11/9/2029	85,493	0.03%
Apple, Inc.	100,000	1.65%	11/5/2030	85,930	0.03%
Apple, Inc.	50,000	1.25%	20/8/2030	41,760	0.01%
Apple, Inc.	100,000	1.65%	8/2/2031	84,112	0.03%
Apple, Inc.	50,000	1.70%	5/8/2031	41,647	0.01%
Apple, Inc.	60,000	3.35%	8/8/2032	54,981	0.02%
Apple, Inc.	65,000	4.50%	23/2/2036	63,380	0.02%
Apple, Inc.	95,000	2.38%	8/2/2041	65,383	0.02%
Apple, Inc.	160,000	3.85%	4/5/2043	132,379	0.04%
Apple, Inc.	25,000	4.45%	6/5/2044	22,756	0.01%
Apple, Inc.	65,000	3.45%	9/2/2045	49,757	0.02%
Apple, Inc.[1]	100,000	4.38%	13/5/2045	88,150	0.03%
Apple, Inc.	250,000	4.65%	23/2/2046	228,215	0.07%
Apple, Inc.	60,000	3.85%	4/8/2046	48,291	0.01%
Apple, Inc.	50,000	4.25%	9/2/2047	42,718	0.01%
Apple, Inc.	35,000	2.95%	11/9/2049	23,347	0.01%
Apple, Inc.	135,000	2.65%	11/5/2050	83,844	0.03%
Apple, Inc.	25,000	2.40%	20/8/2050	14,729	0.00%
Apple, Inc.	150,000	2.65%	8/2/2051	92,479	0.03%
Apple, Inc.	55,000	2.70%	5/8/2051	34,182	0.01%
Apple, Inc.	55,000	3.95%	8/8/2052	43,743	0.01%
Apple, Inc.	50,000	4.85%	10/5/2053	47,250	0.01%
Apple, Inc.	45,000	2.55%	20/8/2060	26,284	0.01%
Apple, Inc.	70,000	2.80%	8/2/2061	41,503	0.01%
Apple, Inc.	60,000	2.85%	5/8/2061	36,082	0.01%
Apple, Inc.	30,000	4.10%	8/8/2062	23,814	0.01%
Applied Materials, Inc.	35,000	1.75%	1/6/2030	29,900	0.01%
Applied Materials, Inc.	50,000	5.10%	1/10/2035	49,987	0.02%
Applied Materials, Inc.	25,000	5.85%	15/6/2041	25,876	0.01%
Applied Materials, Inc.	45,000	4.35%	1/4/2047	38,092	0.01%
AppLovin Corp.	100,000	5.50%	1/12/2034	99,122	0.03%
AptarGroup, Inc.	15,000	3.60%	15/3/2032	13,473	0.00%
Aptiv Swiss Holdings Ltd.	35,000	4.35%	15/3/2029	33,975	0.01%
Aptiv Swiss Holdings Ltd.	85,000	3.25%	1/3/2032	73,322	0.02%
Aptiv Swiss Holdings Ltd.	70,000	3.10%	1/12/2051	40,893	0.01%
Aptiv Swiss Holdings Ltd.	30,000	4.15%	1/5/2052	21,307	0.01%
Aptiv Swiss Holdings Ltd.	50,000	6.88%	15/12/2054	48,739	0.02%
Arch Capital Finance LLC	50,000	4.01%	15/12/2026	49,409	0.02%
Arch Capital Finance LLC	20,000	5.03%	15/12/2046	17,991	0.01%
Arch Capital Group Ltd.	40,000	3.64%	30/6/2050	28,544	0.01%
Arch Capital Group US, Inc.	30,000	5.14%	1/11/2043	27,451	0.01%
Ares Capital Corp.	20,000	3.88%	15/1/2026	19,767	0.01%

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Ares Capital Corp.	50,000	2.88%	15/6/2028	46,076	0.01%
Ares Capital Corp.	100,000	5.88%	1/3/2029	100,913	0.03%
Ares Capital Corp.	40,000	3.20%	15/11/2031	34,394	0.01%
Ares Management Corp.	10,000	6.38%	10/11/2028	10,456	0.00%
Ares Management Corp.	40,000	5.60%	11/10/2054	38,105	0.01%
Arrow Electronics, Inc.	45,000	5.88%	10/4/2034	45,194	0.01%
Arthur J Gallagher & Co.	10,000	4.60%	15/12/2027	9,961	0.00%
Arthur J Gallagher & Co.	5,000	4.85%	15/12/2029	4,976	0.00%
Arthur J Gallagher & Co.	10,000	2.40%	9/11/2031	8,364	0.00%
Arthur J Gallagher & Co.	5,000	5.00%	15/2/2032	4,935	0.00%
Arthur J Gallagher & Co.	50,000	5.45%	15/7/2034	50,194	0.02%
Arthur J Gallagher & Co.	10,000	5.15%	15/2/2035	9,748	0.00%
Arthur J Gallagher & Co.	35,000	3.50%	20/5/2051	24,113	0.01%
Arthur J Gallagher & Co.	20,000	5.75%	2/3/2053	19,608	0.01%
Arthur J Gallagher & Co.	45,000	6.75%	15/2/2054	49,811	0.02%
Arthur J Gallagher & Co.	10,000	5.55%	15/2/2055	9,602	0.00%
Ascension Health	50,000	2.53%	15/11/2029	44,938	0.01%
Ascension Health	75,000	3.95%	15/11/2046	59,848	0.02%
Assurant, Inc.	20,000	4.90%	27/3/2028	19,946	0.01%
Assurant, Inc.	10,000	3.70%	22/2/2030	9,311	0.00%
Assurant, Inc.	20,000	2.65%	15/1/2032	16,755	0.01%
Assured Guaranty US Holdings, Inc.	15,000	6.13%	15/9/2028	15,566	0.00%
Assured Guaranty US Holdings, Inc.	50,000	3.15%	15/6/2031	44,181	0.01%
Assured Guaranty US Holdings, Inc.	15,000	3.60%	15/9/2051	10,266	0.00%
AT&T, Inc.	100,000	0.25%	4/3/2026	100,653	0.03%
AT&T, Inc.	50,000	1.70%	25/3/2026	48,250	0.01%
AT&T, Inc.	100,000	1.80%	5/9/2026	101,885	0.03%
AT&T, Inc.	65,000	4.25%	1/3/2027	64,381	0.02%
AT&T, Inc.	95,000	2.30%	1/6/2027	89,687	0.03%
AT&T, Inc.	385,000	1.65%	1/2/2028	350,056	0.11%
AT&T, Inc.	50,000	4.10%	15/2/2028	48,918	0.02%
AT&T, Inc.	130,000	4.60%	19/9/2028	79,885	0.02%
AT&T, Inc.	135,000	4.35%	1/3/2029	132,137	0.04%
AT&T, Inc.	135,000	4.30%	15/2/2030	130,658	0.04%
AT&T, Inc.	100,000	3.95%	30/4/2031	107,997	0.03%
AT&T, Inc.	75,000	2.75%	1/6/2031	65,248	0.02%
AT&T, Inc.	85,000	2.25%	1/2/2032	70,221	0.02%
AT&T, Inc.	100,000	3.55%	17/12/2032	105,058	0.03%
AT&T, Inc.	185,000	2.55%	1/12/2033	149,007	0.05%
AT&T, Inc.	145,000	5.40%	15/2/2034	145,658	0.05%
AT&T, Inc.	100,000	4.30%	18/11/2034	109,808	0.03%
AT&T, Inc.	115,000	4.50%	15/5/2035	106,402	0.03%
AT&T, Inc.	100,000	3.15%	4/9/2036	98,446	0.03%
AT&T, Inc.	65,000	5.25%	1/3/2037	63,489	0.02%
AT&T, Inc.	30,000	4.85%	1/3/2039	27,808	0.01%
AT&T, Inc.	100,000	1.80%	14/9/2039	81,947	0.03%
AT&T, Inc.	50,000	7.00%	30/4/2040	69,017	0.02%
AT&T, Inc.	30,000	6.00%	15/8/2040	30,571	0.01%
AT&T, Inc.	40,000	5.35%	1/9/2040	38,541	0.01%
AT&T, Inc.	200,000	3.50%	1/6/2041	153,208	0.05%
AT&T, Inc.	50,000	4.30%	15/12/2042	41,579	0.01%
AT&T, Inc.	100,000	4.88%	1/6/2044	107,891	0.03%
AT&T, Inc.	30,000	4.80%	15/6/2044	26,150	0.01%
AT&T, Inc.	45,000	4.35%	15/6/2045	36,948	0.01%
AT&T, Inc.	60,000	4.75%	15/5/2046	52,102	0.02%
AT&T, Inc.	25,000	5.65%	15/2/2047	24,614	0.01%
AT&T, Inc.	20,000	5.45%	1/3/2047	18,920	0.01%
AT&T, Inc.	30,000	4.85%	25/5/2047	20,144	0.01%
AT&T, Inc.	25,000	5.10%	25/11/2048	17,324	0.01%
AT&T, Inc.	110,000	3.65%	1/6/2051	77,607	0.02%
AT&T, Inc.	36,000	3.30%	1/2/2052	23,893	0.01%
AT&T, Inc.	300,000	3.50%	15/9/2053	202,217	0.06%
AT&T, Inc.	360,000	3.55%	15/9/2055	242,838	0.08%
AT&T, Inc.	300,000	3.80%	1/12/2057	207,743	0.07%
AT&T, Inc.	400,000	3.65%	15/9/2059	265,283	0.08%
AT&T, Inc.	45,000	3.85%	1/6/2060	31,206	0.01%
Athene Global Funding	100,000	4.76%	21/4/2027	60,110	0.02%
Athene Global Funding	100,000	5.15%	28/7/2027	124,680	0.04%
Athene Global Funding	40,000	2.47%	9/6/2028	26,660	0.01%
Athene Global Funding	10,000	5.11%	7/3/2029	7,250	0.00%
Athene Holding Ltd.	45,000	4.13%	12/1/2028	43,891	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Athene Holding Ltd.	25,000	6.15%	3/4/2030	25,967	0.01%
Athene Holding Ltd.	10,000	3.50%	15/1/2031	9,028	0.00%
Athene Holding Ltd.	10,000	6.65%	1/2/2033	10,623	0.00%
Athene Holding Ltd.	35,000	5.88%	15/1/2034	35,493	0.01%
Athene Holding Ltd.	30,000	3.95%	25/5/2051	21,602	0.01%
Athene Holding Ltd.	50,000	6.25%	1/4/2054	50,215	0.02%
Athene Holding Ltd.	20,000	6.63%	15/10/2054	19,953	0.01%
Atlantic City Electric Co.	15,000	4.00%	15/10/2028	14,548	0.00%
Atlantic City Electric Co.	15,000	2.30%	15/3/2031	12,753	0.00%
Atlassian Corp.	25,000	5.50%	15/5/2034	25,129	0.01%
Autodesk, Inc.	50,000	2.40%	15/12/2031	41,997	0.01%
Automatic Data Processing, Inc.	40,000	1.70%	15/5/2028	36,520	0.01%
Automatic Data Processing, Inc.	40,000	4.45%	9/9/2034	38,042	0.01%
AutoNation, Inc.	50,000	1.95%	1/8/2028	44,833	0.01%
AutoNation, Inc.	30,000	4.75%	1/6/2030	29,020	0.01%
AutoNation, Inc.	10,000	2.40%	1/8/2031	8,248	0.00%
AutoNation, Inc.	25,000	3.85%	1/3/2032	22,420	0.01%
AutoZone, Inc.	15,000	6.25%	1/11/2028	15,690	0.00%
AutoZone, Inc.	75,000	3.75%	18/4/2029	71,511	0.02%
AutoZone, Inc.	95,000	4.00%	15/4/2030	90,512	0.03%
AutoZone, Inc.	15,000	4.75%	1/8/2032	14,512	0.00%
AutoZone, Inc.	20,000	5.20%	1/8/2033	19,709	0.01%
AutoZone, Inc.	20,000	6.55%	1/11/2033	21,531	0.01%
AutoZone, Inc.	40,000	5.40%	15/7/2034	39,778	0.01%
AvalonBay Communities, Inc.	5,000	2.95%	11/5/2026	4,883	0.00%
AvalonBay Communities, Inc.	20,000	2.90%	15/10/2026	19,402	0.01%
AvalonBay Communities, Inc.	10,000	3.35%	15/5/2027	9,699	0.00%
AvalonBay Communities, Inc.	35,000	1.90%	1/12/2028	31,291	0.01%
AvalonBay Communities, Inc.	25,000	3.30%	1/6/2029	23,417	0.01%
AvalonBay Communities, Inc.	65,000	2.45%	15/1/2031	56,309	0.02%
AvalonBay Communities, Inc.	55,000	2.05%	15/1/2032	45,543	0.01%
AvalonBay Communities, Inc.	10,000	5.00%	15/2/2033	9,849	0.00%
AvalonBay Communities, Inc.	20,000	5.30%	7/12/2033	20,027	0.01%
AvalonBay Communities, Inc.	20,000	5.35%	1/6/2034	20,093	0.01%
AvalonBay Communities, Inc.	10,000	3.90%	15/10/2046	7,768	0.00%
AvalonBay Communities, Inc.	10,000	4.15%	1/7/2047	7,964	0.00%
Avery Dennison Corp.	25,000	4.88%	6/12/2028	24,928	0.01%
Avery Dennison Corp.	30,000	2.25%	15/2/2032	24,528	0.01%
Avery Dennison Corp.	20,000	5.75%	15/3/2033	20,529	0.01%
Avnet, Inc.	75,000	4.63%	15/4/2026	74,559	0.02%
Avnet, Inc.	30,000	3.00%	15/5/2031	25,531	0.01%
AXIS Specialty Finance LLC	25,000	3.90%	15/7/2029	23,749	0.01%
AXIS Specialty Finance plc	10,000	4.00%	6/12/2027	9,748	0.00%
Bank of America Corp.	180,000	4.45%	3/3/2026	179,303	0.06%
Bank of America Corp.	55,000	3.50%	19/4/2026	54,207	0.02%
Bank of America Corp.	100,000	0.25%	12/6/2026	109,915	0.03%
Bank of America Corp.	30,000	4.25%	22/10/2026	29,736	0.01%
Bank of America Corp.	195,000	5.08%	20/1/2027	195,605	0.06%
Bank of America Corp.	120,000	1.66%	11/3/2027	115,603	0.04%
Bank of America Corp.	150,000	3.56%	23/4/2027	147,547	0.05%
Bank of America Corp.	100,000	1.78%	4/5/2027	102,018	0.03%
Bank of America Corp.	75,000	1.73%	22/7/2027	71,503	0.02%
Bank of America Corp.	85,000	5.93%	15/9/2027	86,491	0.03%
Bank of America Corp.	35,000	1.98%	15/9/2027	23,715	0.01%
Bank of America Corp.	55,000	3.25%	21/10/2027	53,018	0.02%
Bank of America Corp.	100,000	3.82%	20/1/2028	97,927	0.03%
Bank of America Corp.	80,000	2.55%	4/2/2028	76,242	0.02%
Bank of America Corp.	120,000	3.62%	16/3/2028	83,430	0.03%
Bank of America Corp.	180,000	3.71%	24/4/2028	175,270	0.05%
Bank of America Corp.	85,000	4.38%	27/4/2028	84,048	0.03%
Bank of America Corp.	130,000	3.59%	21/7/2028	125,831	0.04%
Bank of America Corp.	175,000	4.95%	22/7/2028	175,344	0.05%
Bank of America Corp.	135,000	6.20%	10/11/2028	139,781	0.04%
Bank of America Corp.	275,000	3.42%	20/12/2028	263,678	0.08%
Bank of America Corp.	125,000	3.97%	5/3/2029	121,190	0.04%
Bank of America Corp.	15,000	2.60%	4/4/2029	10,087	0.00%
Bank of America Corp.	140,000	5.20%	25/4/2029	140,699	0.04%
Bank of America Corp.	100,000	1.67%	2/6/2029	112,603	0.04%
Bank of America Corp.	125,000	2.09%	14/6/2029	113,317	0.04%
Bank of America Corp.	140,000	4.27%	23/7/2029	136,319	0.04%
Bank of America Corp.	107,000	0.58%	8/8/2029	101,647	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bank of America Corp.	45,000	5.82%	15/9/2029	46,125	0.01%
Bank of America Corp.	130,000	3.97%	7/2/2030	124,629	0.04%
Bank of America Corp.	100,000	1.38%	9/5/2030	96,491	0.03%
Bank of America Corp.	75,000	3.19%	23/7/2030	69,034	0.02%
Bank of America Corp.	85,000	2.88%	22/10/2030	76,858	0.02%
Bank of America Corp.	160,000	2.50%	13/2/2031	140,461	0.04%
Bank of America Corp.	200,000	0.69%	22/3/2031	182,890	0.06%
Bank of America Corp.	100,000	3.58%	27/4/2031	116,719	0.04%
Bank of America Corp.	75,000	2.59%	29/4/2031	65,922	0.02%
Bank of America Corp.	100,000	1.90%	23/7/2031	84,153	0.03%
Bank of America Corp.	130,000	1.92%	24/10/2031	108,486	0.03%
Bank of America Corp.	40,000	2.65%	11/3/2032	34,436	0.01%
Bank of America Corp.	140,000	2.69%	22/4/2032	120,381	0.04%
Bank of America Corp.	100,000	1.10%	24/5/2032	90,512	0.03%
Bank of America Corp.	135,000	2.30%	21/7/2032	112,587	0.04%
Bank of America Corp.	130,000	2.57%	20/10/2032	109,455	0.03%
Bank of America Corp.	150,000	2.97%	4/2/2033	128,983	0.04%
Bank of America Corp.	185,000	4.57%	27/4/2033	175,991	0.06%
Bank of America Corp.	100,000	2.82%	27/4/2033	99,970	0.03%
Bank of America Corp.	180,000	5.02%	22/7/2033	176,571	0.06%
Bank of America Corp.	220,000	5.29%	25/4/2034	218,367	0.07%
Bank of America Corp.	170,000	5.87%	15/9/2034	174,681	0.05%
Bank of America Corp.	160,000	5.47%	23/1/2035	160,475	0.05%
Bank of America Corp.	120,000	5.43%	15/8/2035	116,831	0.04%
Bank of America Corp.	115,000	5.52%	25/10/2035	112,919	0.04%
Bank of America Corp.	90,000	2.48%	21/9/2036	73,308	0.02%
Bank of America Corp.	165,000	6.11%	29/1/2037	170,894	0.05%
Bank of America Corp.	125,000	3.85%	8/3/2037	110,707	0.03%
Bank of America Corp.	85,000	4.24%	24/4/2038	75,347	0.02%
Bank of America Corp.	85,000	4.08%	23/4/2040	72,255	0.02%
Bank of America Corp.	225,000	2.68%	19/6/2041	155,832	0.05%
Bank of America Corp.	60,000	5.88%	7/2/2042	62,594	0.02%
Bank of America Corp.	145,000	3.31%	22/4/2042	108,538	0.03%
Bank of America Corp.	80,000	5.00%	21/1/2044	74,757	0.02%
Bank of America Corp.	90,000	4.44%	20/1/2048	75,664	0.02%
Bank of America Corp.	50,000	3.95%	23/1/2049	38,249	0.01%
Bank of America Corp.	105,000	4.33%	15/3/2050	85,605	0.03%
Bank of America Corp.	215,000	4.08%	20/3/2051	167,952	0.05%
Bank of America Corp.	100,000	2.83%	24/10/2051	61,414	0.02%
Bank of America Corp.	30,000	3.48%	13/3/2052	21,214	0.01%
Bank of America Corp.	70,000	2.97%	21/7/2052	44,431	0.01%
Bank of America NA	75,000	5.53%	18/8/2026	76,051	0.02%
Bank of America NA	50,000	6.00%	15/10/2036	51,703	0.02%
Bank of New York Mellon Corp.	10,000	2.45%	17/8/2026	9,686	0.00%
Bank of New York Mellon Corp.	50,000	1.05%	15/10/2026	47,058	0.01%
Bank of New York Mellon Corp.	95,000	2.05%	26/1/2027	90,473	0.03%
Bank of New York Mellon Corp.	35,000	4.95%	26/4/2027	35,138	0.01%
Bank of New York Mellon Corp.	60,000	3.44%	7/2/2028	58,393	0.02%
Bank of New York Mellon Corp.	65,000	3.85%	28/4/2028	63,374	0.02%
Bank of New York Mellon Corp.	20,000	3.99%	13/6/2028	19,641	0.01%
Bank of New York Mellon Corp.	50,000	4.89%	21/7/2028	50,177	0.02%
Bank of New York Mellon Corp.	30,000	3.00%	30/10/2028	28,036	0.01%
Bank of New York Mellon Corp.	25,000	4.54%	1/2/2029	24,788	0.01%
Bank of New York Mellon Corp.	45,000	3.85%	26/4/2029	43,437	0.01%
Bank of New York Mellon Corp.	40,000	3.30%	23/8/2029	37,196	0.01%
Bank of New York Mellon Corp.	40,000	6.32%	25/10/2029	42,017	0.01%
Bank of New York Mellon Corp.	45,000	4.98%	14/3/2030	44,984	0.01%
Bank of New York Mellon Corp.	65,000	4.60%	26/7/2030	64,176	0.02%
Bank of New York Mellon Corp.	10,000	2.50%	26/1/2032	8,485	0.00%
Bank of New York Mellon Corp.	200,000	5.06%	22/7/2032	199,547	0.06%
Bank of New York Mellon Corp.	30,000	4.29%	13/6/2033	28,251	0.01%
Bank of New York Mellon Corp.	125,000	5.83%	25/10/2033	129,420	0.04%
Bank of New York Mellon Corp.	35,000	4.71%	1/2/2034	33,609	0.01%
Bank of New York Mellon Corp.	35,000	4.97%	26/4/2034	34,260	0.01%
Bank of New York Mellon Corp.	40,000	6.47%	25/10/2034	43,248	0.01%
Becton Dickinson & Co.	65,000	3.70%	6/6/2027	63,424	0.02%
Becton Dickinson & Co.	25,000	4.69%	13/2/2028	24,869	0.01%
Becton Dickinson & Co.	30,000	5.08%	7/6/2029	30,213	0.01%
Becton Dickinson & Co.	25,000	2.82%	20/5/2030	22,394	0.01%
Becton Dickinson & Co.	30,000	1.96%	11/2/2031	24,971	0.01%
Becton Dickinson & Co.	25,000	5.11%	8/2/2034	24,633	0.01%

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Becton Dickinson & Co.	62,000	4.69%	15/12/2044	53,650	0.02%
Becton Dickinson & Co.	60,000	4.67%	6/6/2047	51,265	0.02%
Becton Dickinson & Co.	35,000	3.79%	20/5/2050	25,899	0.01%
Becton Dickinson Euro Finance Sarl	125,000	1.21%	12/2/2036	102,809	0.03%
Berry Global, Inc.	55,000	1.57%	15/1/2026	53,080	0.02%
Berry Global, Inc.	10,000	5.50%	15/4/2028	10,094	0.00%
Berry Global, Inc.	40,000	5.80%	15/6/2031	40,746	0.01%
Berry Global, Inc.	35,000	5.65%	15/1/2034	35,151	0.01%
Best Buy Co., Inc.	90,000	4.45%	1/10/2028	88,508	0.03%
BGC Group, Inc.	40,000	8.00%	25/5/2028	42,539	0.01%
Biogen, Inc.	60,000	2.25%	1/5/2030	51,850	0.02%
Biogen, Inc.	50,000	5.20%	15/9/2045	45,269	0.01%
Biogen, Inc.	70,000	3.15%	1/5/2050	44,114	0.01%
BlackRock Funding, Inc.	100,000	4.90%	8/1/2035	97,781	0.03%
BlackRock Funding, Inc.	70,000	5.25%	14/3/2054	66,110	0.02%
BlackRock Funding, Inc.	35,000	5.35%	8/1/2055	33,491	0.01%
BlackRock, Inc.	25,000	3.25%	30/4/2029	23,619	0.01%
BlackRock, Inc.	50,000	1.90%	28/1/2031	42,128	0.01%
BlackRock, Inc.	50,000	2.10%	25/2/2032	41,159	0.01%
BlackRock, Inc.	105,000	4.75%	25/5/2033	102,669	0.03%
Blackstone Holdings Finance Co. LLC	100,000	1.50%	10/4/2029	97,263	0.03%
Blackstone Secured Lending Fund	100,000	3.63%	15/1/2026	98,435	0.03%
Blackstone Secured Lending Fund	50,000	2.13%	15/2/2027	46,758	0.01%
Blackstone Secured Lending Fund	10,000	2.85%	30/9/2028	9,079	0.00%
Block Financial LLC	45,000	2.50%	15/7/2028	40,929	0.01%
Block Financial LLC	10,000	3.88%	15/8/2030	9,233	0.00%
Blue Owl Capital Corp.	165,000	2.63%	15/1/2027	155,800	0.05%
Blue Owl Capital Corp.	35,000	5.95%	15/3/2029	35,143	0.01%
Blue Owl Finance LLC	75,000	6.25%	18/4/2034	77,046	0.02%
Booking Holdings, Inc.	70,000	4.63%	13/4/2030	69,349	0.02%
Booking Holdings, Inc.	100,000	4.13%	12/5/2033	109,176	0.03%
Booking Holdings, Inc.	100,000	4.75%	15/11/2034	114,349	0.04%
Booking Holdings, Inc.	100,000	4.00%	1/3/2044	104,406	0.03%
BorgWarner, Inc.	130,000	2.65%	1/7/2027	123,642	0.04%
BorgWarner, Inc.	45,000	4.95%	15/8/2029	44,742	0.01%
Boston Properties LP	50,000	3.65%	1/2/2026	49,283	0.02%
Boston Properties LP	70,000	2.75%	1/10/2026	67,445	0.02%
Boston Properties LP	30,000	3.40%	21/6/2029	27,543	0.01%
Boston Properties LP	50,000	2.90%	15/3/2030	44,200	0.01%
Boston Properties LP	40,000	3.25%	30/1/2031	35,177	0.01%
Boston Properties LP	25,000	2.55%	1/4/2032	20,233	0.01%
Boston Properties LP	20,000	2.45%	1/10/2033	15,426	0.00%
Boston Properties LP	20,000	6.50%	15/1/2034	20,962	0.01%
Boston Properties LP	45,000	5.75%	15/1/2035	44,156	0.01%
Boston Scientific Corp.	150,000	0.63%	1/12/2027	146,276	0.05%
Boston Scientific Corp.	50,000	2.65%	1/6/2030	44,649	0.01%
Boston Scientific Corp.	25,000	4.55%	1/3/2039	22,872	0.01%
Boston Scientific Corp.	5,000	7.38%	15/1/2040	5,859	0.00%
Boston Scientific Corp.	55,000	4.70%	1/3/2049	48,459	0.02%
Brighthouse Financial, Inc.	15,000	5.63%	15/5/2030	15,316	0.00%
Brighthouse Financial, Inc.	55,000	4.70%	22/6/2047	42,670	0.01%
Bristol-Myers Squibb Co.	75,000	4.95%	20/2/2026	75,385	0.02%
Bristol-Myers Squibb Co.	95,000	3.20%	15/6/2026	93,324	0.03%
Bristol-Myers Squibb Co.	75,000	4.90%	22/2/2027	75,636	0.02%
Bristol-Myers Squibb Co.	50,000	3.90%	20/2/2028	48,951	0.02%
Bristol-Myers Squibb Co.	150,000	4.90%	22/2/2029	150,778	0.05%
Bristol-Myers Squibb Co.	125,000	3.40%	26/7/2029	117,874	0.04%
Bristol-Myers Squibb Co.	50,000	1.45%	13/11/2030	41,396	0.01%
Bristol-Myers Squibb Co.	40,000	5.75%	1/2/2031	41,614	0.01%
Bristol-Myers Squibb Co.	75,000	5.10%	22/2/2031	75,492	0.02%
Bristol-Myers Squibb Co.	70,000	2.95%	15/3/2032	61,012	0.02%
Bristol-Myers Squibb Co.	100,000	5.20%	22/2/2034	99,743	0.03%
Bristol-Myers Squibb Co.	100,000	4.13%	15/6/2039	86,251	0.03%
Bristol-Myers Squibb Co.	50,000	2.35%	13/11/2040	33,134	0.01%
Bristol-Myers Squibb Co.	65,000	3.55%	15/3/2042	50,280	0.02%
Bristol-Myers Squibb Co.	25,000	5.50%	22/2/2044	24,752	0.01%
Bristol-Myers Squibb Co.	50,000	4.63%	15/5/2044	44,102	0.01%
Bristol-Myers Squibb Co.	20,000	4.35%	15/11/2047	16,483	0.00%
Bristol-Myers Squibb Co.	125,000	4.25%	26/10/2049	101,245	0.03%
Bristol-Myers Squibb Co.	70,000	2.55%	13/11/2050	40,458	0.01%
Bristol-Myers Squibb Co.	85,000	3.70%	15/3/2052	61,779	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bristol-Myers Squibb Co.	50,000	6.25%	15/11/2053	52,995	0.02%
Bristol-Myers Squibb Co.	150,000	5.55%	22/2/2054	146,087	0.05%
Bristol-Myers Squibb Co.	25,000	3.90%	15/3/2062	17,910	0.01%
Bristol-Myers Squibb Co.	60,000	6.40%	15/11/2063	64,252	0.02%
Bristol-Myers Squibb Co.	95,000	5.65%	22/2/2064	91,529	0.03%
Brixmor Operating Partnership LP	10,000	4.13%	15/6/2026	9,901	0.00%
Brixmor Operating Partnership LP	40,000	3.90%	15/3/2027	39,157	0.01%
Brixmor Operating Partnership LP	50,000	2.25%	1/4/2028	45,711	0.01%
Brixmor Operating Partnership LP	5,000	4.13%	15/5/2029	4,795	0.00%
Brixmor Operating Partnership LP	40,000	4.05%	1/7/2030	37,802	0.01%
Brixmor Operating Partnership LP	45,000	2.50%	16/8/2031	37,803	0.01%
Brixmor Operating Partnership LP	15,000	5.50%	15/2/2034	14,868	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	80,000	3.88%	15/1/2027	78,732	0.02%
Broadcom, Inc.	25,000	3.46%	15/9/2026	24,529	0.01%
Broadcom, Inc.	80,000	5.05%	12/7/2027	80,777	0.03%
Broadcom, Inc.	25,000	4.15%	15/2/2028	24,581	0.01%
Broadcom, Inc.	75,000	4.00%	15/4/2029	72,175	0.02%
Broadcom, Inc.	55,000	4.75%	15/4/2029	54,618	0.02%
Broadcom, Inc.	100,000	5.05%	12/7/2029	100,373	0.03%
Broadcom, Inc.	40,000	4.35%	15/2/2030	38,903	0.01%
Broadcom, Inc.	45,000	5.00%	15/4/2030	45,023	0.01%
Broadcom, Inc.	25,000	4.15%	15/11/2030	23,944	0.01%
Broadcom, Inc.	165,000	2.45%	15/2/2031	142,384	0.04%
Broadcom, Inc.	23,000	5.15%	15/11/2031	23,149	0.01%
Broadcom, Inc.	25,000	4.55%	15/2/2032	24,172	0.01%
Broadcom, Inc.	50,000	4.30%	15/11/2032	47,174	0.01%
Broadcom, Inc.	145,000	2.60%	15/2/2033	119,941	0.04%
Broadcom, Inc.	160,000	3.42%	15/4/2033	140,100	0.04%
Broadcom, Inc.	175,000	3.47%	15/4/2034	151,639	0.05%
Broadcom, Inc.	200,000	4.80%	15/10/2034	193,006	0.06%
Broadcom, Inc.	115,000	3.14%	15/11/2035	93,941	0.03%
Broadcom, Inc.	75,000	3.19%	15/11/2036	60,406	0.02%
Broadcom, Inc.	70,000	4.93%	15/5/2037	66,632	0.02%
Broadcom, Inc.	100,000	3.50%	15/2/2041	78,074	0.02%
Broadcom, Inc.	60,000	3.75%	15/2/2051	44,606	0.01%
Broadridge Financial Solutions, Inc.	20,000	2.90%	1/12/2029	18,081	0.01%
Broadridge Financial Solutions, Inc.	35,000	2.60%	1/5/2031	29,931	0.01%
Brown & Brown, Inc.	35,000	4.50%	15/3/2029	34,272	0.01%
Brown & Brown, Inc.	35,000	2.38%	15/3/2031	29,414	0.01%
Brown & Brown, Inc.	25,000	5.65%	11/6/2034	25,018	0.01%
Brown & Brown, Inc.	20,000	4.95%	17/3/2052	17,080	0.01%
Brunswick Corp.	60,000	5.85%	18/3/2029	60,951	0.02%
Brunswick Corp.	25,000	4.40%	15/9/2032	22,893	0.01%
Brunswick Corp.	10,000	5.10%	1/4/2052	7,773	0.00%
Bunge Ltd. Finance Corp.	25,000	3.25%	15/8/2026	24,423	0.01%
Bunge Ltd. Finance Corp.	25,000	3.75%	25/9/2027	24,348	0.01%
Bunge Ltd. Finance Corp.	25,000	4.20%	17/9/2029	24,262	0.01%
Bunge Ltd. Finance Corp.	50,000	2.75%	14/5/2031	43,207	0.01%
Bunge Ltd. Finance Corp.	40,000	4.65%	17/9/2034	37,786	0.01%
Cabot Corp.	10,000	5.00%	30/6/2032	9,757	0.00%
Cadence Design Systems, Inc.	100,000	4.30%	10/9/2029	98,019	0.03%
California Institute of Technology	20,000	4.32%	1/8/2045	17,360	0.01%
California Institute of Technology	30,000	4.70%	1/11/2111	24,635	0.01%
Camden Property Trust	15,000	4.10%	15/10/2028	14,584	0.00%
Camden Property Trust	45,000	3.15%	1/7/2029	41,824	0.01%
Camden Property Trust	65,000	2.80%	15/5/2030	58,314	0.02%
Camden Property Trust	15,000	4.90%	15/1/2034	14,558	0.00%
Campbell Soup Co.	25,000	5.30%	20/3/2026	25,163	0.01%
Campbell Soup Co.	25,000	5.20%	19/3/2027	25,237	0.01%
Campbell Soup Co.	55,000	4.15%	15/3/2028	53,660	0.02%
Campbell Soup Co.	50,000	5.20%	21/3/2029	50,415	0.02%
Campbell Soup Co.	80,000	5.40%	21/3/2034	79,699	0.02%
Campbell Soup Co.	20,000	4.75%	23/3/2035	18,869	0.01%
Campbell Soup Co.	50,000	3.13%	24/4/2050	32,223	0.01%
Campbell Soup Co.	10,000	5.25%	13/10/2054	9,060	0.00%
Capital One Financial Corp.	45,000	3.75%	28/7/2026	44,187	0.01%
Capital One Financial Corp.	95,000	3.75%	9/3/2027	92,799	0.03%
Capital One Financial Corp.	30,000	3.65%	11/5/2027	29,211	0.01%
Capital One Financial Corp.	40,000	7.15%	29/10/2027	41,510	0.01%
Capital One Financial Corp.	95,000	1.88%	2/11/2027	89,783	0.03%
Capital One Financial Corp.	80,000	3.80%	31/1/2028	77,213	0.02%

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Capital One Financial Corp.	155,000	4.93%	10/5/2028	154,458	0.05%
Capital One Financial Corp.	35,000	5.47%	1/2/2029	35,252	0.01%
Capital One Financial Corp.	100,000	6.31%	8/6/2029	103,292	0.03%
Capital One Financial Corp.	20,000	5.46%	26/7/2030	20,066	0.01%
Capital One Financial Corp.	10,000	5.25%	26/7/2030	9,965	0.00%
Capital One Financial Corp.	35,000	7.62%	30/10/2031	38,614	0.01%
Capital One Financial Corp.	40,000	2.36%	29/7/2032	32,200	0.01%
Capital One Financial Corp.	20,000	2.62%	2/11/2032	16,596	0.01%
Capital One Financial Corp.	50,000	5.27%	10/5/2033	48,747	0.02%
Capital One Financial Corp.	25,000	5.82%	1/2/2034	25,058	0.01%
Capital One Financial Corp.	50,000	6.38%	8/6/2034	51,905	0.02%
Capital One Financial Corp.	30,000	6.05%	1/2/2035	30,488	0.01%
Capital One Financial Corp.	150,000	5.88%	26/7/2035	150,622	0.05%
Cardinal Health, Inc.	50,000	3.41%	15/6/2027	48,462	0.02%
Cardinal Health, Inc.	50,000	5.13%	15/2/2029	50,097	0.02%
Cardinal Health, Inc.	60,000	5.00%	15/11/2029	59,644	0.02%
Cardinal Health, Inc.	25,000	5.45%	15/2/2034	24,877	0.01%
Cardinal Health, Inc.	50,000	5.35%	15/11/2034	48,944	0.02%
Cardinal Health, Inc.	20,000	4.50%	15/11/2044	16,438	0.00%
Cardinal Health, Inc.	25,000	4.90%	15/9/2045	21,633	0.01%
Cardinal Health, Inc.	25,000	5.75%	15/11/2054	23,947	0.01%
Carlisle Cos, Inc.	40,000	2.75%	1/3/2030	35,859	0.01%
Carlisle Cos, Inc.	30,000	2.20%	1/3/2032	24,488	0.01%
Carrier Global Corp.	20,000	2.49%	15/2/2027	19,126	0.01%
Carrier Global Corp.	105,000	2.72%	15/2/2030	93,932	0.03%
Carrier Global Corp.	20,000	2.70%	15/2/2031	17,374	0.01%
Carrier Global Corp.	100,000	4.50%	29/11/2032	111,024	0.03%
Carrier Global Corp.	75,000	5.90%	15/3/2034	77,621	0.02%
Carrier Global Corp.	40,000	3.38%	5/4/2040	30,821	0.01%
Carrier Global Corp.	39,000	3.58%	5/4/2050	28,018	0.01%
Carrier Global Corp.	25,000	6.20%	15/3/2054	26,452	0.01%
Cboe Global Markets, Inc.	35,000	3.65%	12/1/2027	34,358	0.01%
Cboe Global Markets, Inc.	40,000	1.63%	15/12/2030	33,198	0.01%
CBRE Services, Inc.	25,000	4.88%	1/3/2026	24,981	0.01%
CBRE Services, Inc.	75,000	5.50%	1/4/2029	76,242	0.02%
CBRE Services, Inc.	35,000	2.50%	1/4/2031	29,812	0.01%
CDW LLC/CDW Finance Corp.	85,000	2.67%	1/12/2026	81,523	0.03%
CDW LLC/CDW Finance Corp.	35,000	3.25%	15/2/2029	32,269	0.01%
CDW LLC/CDW Finance Corp.	37,000	5.10%	1/3/2030	36,491	0.01%
CDW LLC/CDW Finance Corp.	40,000	3.57%	1/12/2031	35,656	0.01%
CDW LLC/CDW Finance Corp.	17,000	5.55%	22/8/2034	16,789	0.01%
Cencora, Inc.	125,000	2.80%	15/5/2030	112,106	0.04%
Cencora, Inc.	50,000	2.70%	15/3/2031	43,383	0.01%
Cencora, Inc.	25,000	5.13%	15/2/2034	24,493	0.01%
Cencora, Inc.	40,000	4.25%	1/3/2045	32,494	0.01%
Cencora, Inc.	25,000	4.30%	15/12/2047	20,201	0.01%
Centene Corp.	80,000	4.25%	15/12/2027	77,445	0.02%
Centene Corp.	115,000	2.45%	15/7/2028	103,631	0.03%
Centene Corp.	150,000	4.63%	15/12/2029	141,819	0.04%
Centene Corp.	40,000	3.38%	15/2/2030	35,634	0.01%
Centene Corp.	110,000	3.00%	15/10/2030	94,911	0.03%
Centene Corp.	75,000	2.50%	1/3/2031	61,922	0.02%
Centene Corp.	60,000	2.63%	1/8/2031	49,400	0.02%
CenterPoint Energy Houston Electric LLC	20,000	3.00%	1/2/2027	19,352	0.01%
CenterPoint Energy Houston Electric LLC	35,000	2.35%	1/4/2031	29,824	0.01%
CenterPoint Energy Houston Electric LLC	25,000	4.45%	1/10/2032	23,776	0.01%
CenterPoint Energy Houston Electric LLC	45,000	4.95%	1/4/2033	43,954	0.01%
CenterPoint Energy Houston Electric LLC	40,000	5.15%	1/3/2034	39,528	0.01%
CenterPoint Energy Houston Electric LLC	10,000	5.05%	1/3/2035	9,776	0.00%
CenterPoint Energy Houston Electric LLC	50,000	3.55%	1/8/2042	38,466	0.01%
CenterPoint Energy Houston Electric LLC	25,000	4.50%	1/4/2044	21,523	0.01%
CenterPoint Energy Houston Electric LLC	15,000	3.95%	1/3/2048	11,524	0.00%
CenterPoint Energy Houston Electric LLC	35,000	2.90%	1/7/2050	21,932	0.01%
CenterPoint Energy Houston Electric LLC	35,000	3.35%	1/4/2051	23,980	0.01%
CF Industries, Inc.	40,000	4.95%	1/6/2043	35,230	0.01%
CF Industries, Inc.	30,000	5.38%	15/3/2044	27,831	0.01%
CH Robinson Worldwide, Inc.	15,000	4.20%	15/4/2028	14,625	0.00%
Charles Schwab Corp.	55,000	1.15%	13/5/2026	52,529	0.02%
Charles Schwab Corp.	40,000	5.88%	24/8/2026	40,720	0.01%
Charles Schwab Corp.	45,000	3.20%	2/3/2027	43,598	0.01%
Charles Schwab Corp.	80,000	2.45%	3/3/2027	76,367	0.02%

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Charles Schwab Corp.	50,000	3.20%	25/1/2028	47,855	0.01%
Charles Schwab Corp.	55,000	2.00%	20/3/2028	50,401	0.02%
Charles Schwab Corp.	40,000	4.00%	1/2/2029	38,782	0.01%
Charles Schwab Corp.	45,000	5.64%	19/5/2029	45,909	0.01%
Charles Schwab Corp.	35,000	3.25%	22/5/2029	32,789	0.01%
Charles Schwab Corp.	20,000	2.75%	1/10/2029	18,182	0.01%
Charles Schwab Corp.	35,000	6.20%	17/11/2029	36,458	0.01%
Charles Schwab Corp.	70,000	4.63%	22/3/2030	69,867	0.02%
Charles Schwab Corp.	40,000	1.65%	11/3/2031	32,772	0.01%
Charles Schwab Corp.	30,000	2.30%	13/5/2031	25,494	0.01%
Charles Schwab Corp.	25,000	1.95%	1/12/2031	20,402	0.01%
Charles Schwab Corp.	35,000	2.90%	3/3/2032	30,176	0.01%
Charles Schwab Corp.	65,000	5.85%	19/5/2034	66,886	0.02%
Charles Schwab Corp.	30,000	6.14%	24/8/2034	31,451	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	35,000	6.15%	10/11/2026	35,668	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	85,000	2.25%	15/1/2029	74,929	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	50,000	5.05%	30/3/2029	49,029	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	70,000	6.10%	1/6/2029	71,342	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	60,000	2.80%	1/4/2031	50,638	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	75,000	2.30%	1/2/2032	59,372	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	25,000	4.40%	1/4/2033	22,314	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	50,000	6.65%	1/2/2034	51,472	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	70,000	6.55%	1/6/2034	71,571	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	150,000	6.38%	23/10/2035	149,728	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	95,000	3.50%	1/6/2041	65,138	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	105,000	3.50%	1/3/2042	71,408	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	140,000	6.48%	23/10/2045	132,272	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	120,000	5.38%	1/5/2047	98,052	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	115,000	5.75%	1/4/2048	98,447	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	65,000	5.13%	1/7/2049	51,130	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	120,000	4.80%	1/3/2050	90,155	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	130,000	3.70%	1/4/2051	81,589	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	100,000	3.90%	1/6/2052	64,344	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	77,000	3.85%	1/4/2061	46,483	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	35,000	4.40%	1/12/2061	23,249	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	50,000	3.95%	30/6/2062	30,443	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	15,000	5.50%	1/4/2063	11,914	0.00%
Choice Hotels International, Inc.	45,000	5.85%	1/8/2034	45,084	0.01%
Chubb Corp.	25,000	6.00%	11/5/2037	26,546	0.01%
Chubb Corp.	35,000	6.50%	15/5/2038	38,559	0.01%
Chubb INA Holdings LLC	15,000	3.35%	3/5/2026	14,774	0.00%
Chubb INA Holdings LLC	25,000	4.65%	15/8/2029	24,901	0.01%
Chubb INA Holdings LLC	85,000	1.38%	15/9/2030	70,529	0.02%
Chubb INA Holdings LLC	100,000	1.40%	15/6/2031	93,688	0.03%
Chubb INA Holdings LLC	60,000	5.00%	15/3/2034	59,268	0.02%
Chubb INA Holdings LLC	20,000	6.70%	15/5/2036	22,184	0.01%
Chubb INA Holdings LLC	5,000	4.15%	13/3/2043	4,181	0.00%
Chubb INA Holdings LLC	55,000	4.35%	3/11/2045	46,878	0.01%
Chubb INA Holdings LLC	40,000	2.85%	15/12/2051	25,263	0.01%
Chubb INA Holdings LLC	35,000	3.05%	15/12/2061	21,197	0.01%
Church & Dwight Co., Inc.	5,000	2.30%	15/12/2031	4,186	0.00%

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Church & Dwight Co., Inc.	25,000	5.60%	15/11/2032	25,742	0.01%
Church & Dwight Co., Inc.	20,000	3.95%	1/8/2047	15,386	0.00%
Church & Dwight Co., Inc.	15,000	5.00%	15/6/2052	13,554	0.00%
Cigna Group	25,000	3.05%	15/10/2027	23,920	0.01%
Cigna Group	280,000	4.38%	15/10/2028	274,408	0.09%
Cigna Group	95,000	5.00%	15/5/2029	94,942	0.03%
Cigna Group	52,000	2.40%	15/3/2030	45,462	0.01%
Cigna Group	20,000	2.38%	15/3/2031	16,934	0.01%
Cigna Group	25,000	5.40%	15/3/2033	24,958	0.01%
Cigna Group	50,000	5.25%	15/2/2034	49,037	0.02%
Cigna Group	20,000	4.80%	15/8/2038	18,137	0.01%
Cigna Group	25,000	3.20%	15/3/2040	18,326	0.01%
Cigna Group	20,000	6.13%	15/11/2041	20,307	0.01%
Cigna Group	60,000	4.80%	15/7/2046	51,161	0.02%
Cigna Group	50,000	3.88%	15/10/2047	36,410	0.01%
Cigna Group	145,000	4.90%	15/12/2048	123,502	0.04%
Cigna Group	90,000	3.40%	15/3/2050	59,140	0.02%
Cigna Group	125,000	3.40%	15/3/2051	81,559	0.03%
Cincinnati Financial Corp.	30,000	6.92%	15/5/2028	31,869	0.01%
Cintas Corp. No 2	95,000	3.70%	1/4/2027	93,096	0.03%
Cisco Systems, Inc.	50,000	2.95%	28/2/2026	49,166	0.02%
Cisco Systems, Inc.	125,000	2.50%	20/9/2026	121,152	0.04%
Cisco Systems, Inc.	35,000	4.80%	26/2/2027	35,244	0.01%
Cisco Systems, Inc.	130,000	4.85%	26/2/2029	130,782	0.04%
Cisco Systems, Inc.	90,000	4.95%	26/2/2031	90,297	0.03%
Cisco Systems, Inc.	155,000	5.05%	26/2/2034	154,398	0.05%
Cisco Systems, Inc.	105,000	5.90%	15/2/2039	110,649	0.03%
Cisco Systems, Inc.	80,000	5.50%	15/1/2040	80,575	0.03%
Cisco Systems, Inc.	75,000	5.30%	26/2/2054	72,825	0.02%
Cisco Systems, Inc.	25,000	5.35%	26/2/2064	24,005	0.01%
Citibank NA	250,000	5.57%	30/4/2034	253,071	0.08%
Citigroup, Inc.	96,000	3.70%	12/1/2026	95,116	0.03%
Citigroup, Inc.	95,000	4.60%	9/3/2026	94,740	0.03%
Citigroup, Inc.	70,000	3.40%	1/5/2026	68,796	0.02%
Citigroup, Inc.	61,000	5.15%	21/5/2026	76,714	0.02%
Citigroup, Inc.	30,000	4.30%	20/11/2026	29,727	0.01%
Citigroup, Inc.	110,000	1.12%	28/1/2027	105,621	0.03%
Citigroup, Inc.	135,000	1.46%	9/6/2027	128,543	0.04%
Citigroup, Inc.	59,000,000	2.80%	25/6/2027	386,447	0.12%
Citigroup, Inc.	155,000	4.45%	29/9/2027	152,851	0.05%
Citigroup, Inc.	100,000	0.50%	8/10/2027	99,296	0.03%
Citigroup, Inc.	100,000	3.89%	10/1/2028	97,969	0.03%
Citigroup, Inc.	100,000	3.07%	24/2/2028	96,151	0.03%
Citigroup, Inc.	65,000	4.66%	24/5/2028	64,549	0.02%
Citigroup, Inc.	95,000	3.67%	24/7/2028	91,975	0.03%
Citigroup, Inc.	90,000	4.13%	25/7/2028	87,457	0.03%
Citigroup, Inc.	95,000	3.52%	27/10/2028	91,370	0.03%
Citigroup, Inc.	100,000	1.25%	10/4/2029	96,096	0.03%
Citigroup, Inc.	120,000	4.08%	23/4/2029	116,422	0.04%
Citigroup, Inc.	90,000	5.17%	13/2/2030	89,861	0.03%
Citigroup, Inc.	50,000	3.98%	20/3/2030	47,662	0.01%
Citigroup, Inc.	70,000	4.54%	19/9/2030	68,001	0.02%
Citigroup, Inc.	100,000	2.98%	5/11/2030	90,270	0.03%
Citigroup, Inc.	110,000	2.67%	29/1/2031	97,200	0.03%
Citigroup, Inc.	185,000	4.41%	31/3/2031	177,724	0.06%
Citigroup, Inc.	65,000	2.57%	3/6/2031	56,649	0.02%
Citigroup, Inc.	125,000	2.56%	1/5/2032	105,920	0.03%
Citigroup, Inc.	40,000	6.63%	15/6/2032	42,731	0.01%
Citigroup, Inc.	65,000	2.52%	3/11/2032	54,152	0.02%
Citigroup, Inc.	135,000	3.06%	25/1/2033	115,934	0.04%
Citigroup, Inc.	25,000	5.88%	22/2/2033	25,522	0.01%
Citigroup, Inc.	130,000	3.79%	17/3/2033	116,794	0.04%
Citigroup, Inc.	75,000	4.91%	24/5/2033	72,402	0.02%
Citigroup, Inc.	100,000	4.11%	22/9/2033	108,219	0.03%
Citigroup, Inc.	10,000	6.00%	31/10/2033	10,286	0.00%
Citigroup, Inc.	115,000	6.27%	17/11/2033	120,524	0.04%
Citigroup, Inc.	95,000	6.17%	25/5/2034	96,749	0.03%
Citigroup, Inc.	45,000	5.59%	19/11/2034	44,642	0.01%
Citigroup, Inc.	92,000	5.83%	13/2/2035	91,581	0.03%
Citigroup, Inc.	45,000	5.45%	11/6/2035	44,650	0.01%
Citigroup, Inc.	50,000	6.80%	25/6/2038	70,160	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Citigroup, Inc.	15,000	3.88%	24/1/2039	12,525	0.00%
Citigroup, Inc.	75,000	8.13%	15/7/2039	92,520	0.03%
Citigroup, Inc.	60,000	5.41%	19/9/2039	57,188	0.02%
Citigroup, Inc.	55,000	5.32%	26/3/2041	52,850	0.02%
Citigroup, Inc.	50,000	5.88%	30/1/2042	51,089	0.02%
Citigroup, Inc.	50,000	2.90%	3/11/2042	34,942	0.01%
Citigroup, Inc.	48,000	6.68%	13/9/2043	52,702	0.02%
Citigroup, Inc.	45,000	5.30%	6/5/2044	42,316	0.01%
Citigroup, Inc.	40,000	4.65%	30/7/2045	34,834	0.01%
Citigroup, Inc.	80,000	4.75%	18/5/2046	69,746	0.02%
Citigroup, Inc.	75,000	4.28%	24/4/2048	61,275	0.02%
Citigroup, Inc.	100,000	4.65%	23/7/2048	85,806	0.03%
Citizens Bank NA	50,000	4.58%	9/8/2028	49,502	0.02%
Citizens Financial Group, Inc.	70,000	5.84%	23/1/2030	71,037	0.02%
Citizens Financial Group, Inc.	45,000	2.50%	6/2/2030	39,338	0.01%
Citizens Financial Group, Inc.	30,000	3.25%	30/4/2030	27,122	0.01%
Citizens Financial Group, Inc.	15,000	5.72%	23/7/2032	15,044	0.00%
Citizens Financial Group, Inc.	25,000	2.64%	30/9/2032	20,103	0.01%
Citizens Financial Group, Inc.	30,000	6.65%	25/4/2035	31,639	0.01%
Citizens Financial Group, Inc.	15,000	5.64%	21/5/2037	14,574	0.00%
Cleveland Electric Illuminating Co.	15,000	5.95%	15/12/2036	15,132	0.00%
Clorox Co.	15,000	3.90%	15/5/2028	14,571	0.00%
Clorox Co.	40,000	1.80%	15/5/2030	34,036	0.01%
Clorox Co.	25,000	4.60%	1/5/2032	24,445	0.01%
CME Group, Inc.	35,000	3.75%	15/6/2028	34,057	0.01%
CME Group, Inc.	20,000	2.65%	15/3/2032	17,228	0.01%
CME Group, Inc.	40,000	5.30%	15/9/2043	40,031	0.01%
CME Group, Inc.	40,000	4.15%	15/6/2048	33,014	0.01%
CNA Financial Corp.	40,000	3.90%	1/5/2029	38,278	0.01%
CNA Financial Corp.	20,000	5.50%	15/6/2033	20,188	0.01%
CNA Financial Corp.	25,000	5.13%	15/2/2034	24,543	0.01%
CNH Industrial Capital Canada Ltd.	35,000	4.80%	25/3/2027	24,950	0.01%
CNH Industrial Capital Canada Ltd.	20,000	4.00%	11/4/2028	14,023	0.00%
CNH Industrial Capital LLC	25,000	4.50%	8/10/2027	24,756	0.01%
CNH Industrial Capital LLC	25,000	5.50%	12/1/2029	25,359	0.01%
CNH Industrial Capital LLC	35,000	5.10%	20/4/2029	34,981	0.01%
CNH Industrial Finance Europe SA	100,000	1.63%	3/7/2029	97,003	0.03%
CNO Financial Group, Inc.	35,000	6.45%	15/6/2034	36,120	0.01%
Coca-Cola Co.	250,000	1.88%	22/9/2026	256,086	0.08%
Coca-Cola Co.	120,000	3.38%	25/3/2027	117,513	0.04%
Coca-Cola Co.	115,000	1.45%	1/6/2027	107,376	0.03%
Coca-Cola Co.	25,000	1.50%	5/3/2028	22,758	0.01%
Coca-Cola Co.	60,000	1.00%	15/3/2028	53,834	0.02%
Coca-Cola Co.	25,000	2.13%	6/9/2029	22,399	0.01%
Coca-Cola Co.	70,000	3.45%	25/3/2030	66,066	0.02%
Coca-Cola Co.	25,000	1.65%	1/6/2030	21,318	0.01%
Coca-Cola Co.	70,000	1.38%	15/3/2031	57,301	0.02%
Coca-Cola Co.	60,000	5.00%	13/5/2034	59,914	0.02%
Coca-Cola Co.	25,000	4.65%	14/8/2034	24,325	0.01%
Coca-Cola Co.	100,000	1.10%	2/9/2036	82,373	0.03%
Coca-Cola Co.	70,000	2.50%	1/6/2040	49,020	0.02%
Coca-Cola Co.	100,000	1.00%	9/3/2041	72,196	0.02%
Coca-Cola Co.	30,000	2.88%	5/5/2041	21,818	0.01%
Coca-Cola Co.	100,000	3.50%	14/5/2044	102,846	0.03%
Coca-Cola Co.	50,000	2.60%	1/6/2050	30,185	0.01%
Coca-Cola Co.	80,000	3.00%	5/3/2051	52,780	0.02%
Coca-Cola Co.	70,000	2.50%	15/3/2051	41,013	0.01%
Coca-Cola Co.	25,000	5.30%	13/5/2054	24,170	0.01%
Coca-Cola Co.	50,000	5.20%	14/1/2055	47,557	0.01%
Coca-Cola Co.	45,000	2.75%	1/6/2060	26,311	0.01%
Coca-Cola Co.	65,000	5.40%	13/5/2064	62,487	0.02%
Coca-Cola Consolidated, Inc.	45,000	5.25%	1/6/2029	45,555	0.01%
Coca-Cola Consolidated, Inc.	20,000	5.45%	1/6/2034	20,141	0.01%
Colgate-Palmolive Co.	50,000	4.80%	2/3/2026	50,240	0.02%
Colgate-Palmolive Co.	100,000	0.88%	12/11/2039	73,780	0.02%
Colgate-Palmolive Co.	45,000	4.00%	15/8/2045	37,518	0.01%
Comcast Corp.	60,000	3.15%	1/3/2026	59,086	0.02%
Comcast Corp.	45,000	2.35%	15/1/2027	43,006	0.01%
Comcast Corp.	35,000	3.30%	1/2/2027	34,071	0.01%
Comcast Corp.	85,000	3.30%	1/4/2027	82,578	0.03%
Comcast Corp.	45,000	5.35%	15/11/2027	45,875	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Comcast Corp.	60,000	3.15%	15/2/2028	57,136	0.02%
Comcast Corp.	55,000	3.55%	1/5/2028	52,808	0.02%
Comcast Corp.	195,000	4.15%	15/10/2028	190,240	0.06%
Comcast Corp.	55,000	5.10%	1/6/2029	55,511	0.02%
Comcast Corp.	100,000	0.25%	14/9/2029	92,034	0.03%
Comcast Corp.	95,000	2.65%	1/2/2030	85,092	0.03%
Comcast Corp.	85,000	3.40%	1/4/2030	78,792	0.02%
Comcast Corp.	45,000	4.25%	15/10/2030	43,387	0.01%
Comcast Corp.	80,000	1.95%	15/1/2031	66,917	0.02%
Comcast Corp.	60,000	1.50%	15/2/2031	48,854	0.02%
Comcast Corp.	100,000	3.25%	26/9/2032	103,981	0.03%
Comcast Corp.	45,000	5.50%	15/11/2032	46,063	0.01%
Comcast Corp.	120,000	4.25%	15/1/2033	111,941	0.04%
Comcast Corp.	25,000	4.65%	15/2/2033	24,134	0.01%
Comcast Corp.	75,000	4.80%	15/5/2033	72,883	0.02%
Comcast Corp.	55,000	5.30%	1/6/2034	54,915	0.02%
Comcast Corp.	25,000	4.20%	15/8/2034	22,882	0.01%
Comcast Corp.	60,000	5.65%	15/6/2035	61,260	0.02%
Comcast Corp.	65,000	4.40%	15/8/2035	59,837	0.02%
Comcast Corp.	100,000	1.88%	20/2/2036	89,069	0.03%
Comcast Corp.	100,000	3.55%	26/9/2036	103,818	0.03%
Comcast Corp.	110,000	3.90%	1/3/2038	92,434	0.03%
Comcast Corp.	75,000	3.25%	1/11/2039	56,901	0.02%
Comcast Corp.	91,000	3.75%	1/4/2040	73,188	0.02%
Comcast Corp.	25,000	4.65%	15/7/2042	21,814	0.01%
Comcast Corp.	30,000	4.75%	1/3/2044	26,328	0.01%
Comcast Corp.	60,000	3.40%	15/7/2046	42,185	0.01%
Comcast Corp.	80,000	3.97%	1/11/2047	60,807	0.02%
Comcast Corp.	55,000	4.00%	1/3/2048	41,809	0.01%
Comcast Corp.	110,000	4.70%	15/10/2048	94,416	0.03%
Comcast Corp.	70,000	4.00%	1/11/2049	52,935	0.02%
Comcast Corp.	60,000	3.45%	1/2/2050	41,093	0.01%
Comcast Corp.	85,000	2.80%	15/1/2051	50,544	0.02%
Comcast Corp.	375,000	2.89%	1/11/2051	226,060	0.07%
Comcast Corp.	60,000	5.35%	15/5/2053	55,490	0.02%
Comcast Corp.	50,000	5.65%	1/6/2054	48,359	0.02%
Comcast Corp.	345,000	2.94%	1/11/2056	201,140	0.06%
Comcast Corp.	165,000	2.99%	1/11/2063	93,035	0.03%
Comcast Corp.	65,000	5.50%	15/5/2064	60,699	0.02%
Comerica Bank	10,000	5.33%	25/8/2033	9,546	0.00%
Comerica, Inc.	85,000	5.98%	30/1/2030	85,928	0.03%
CommonSpirit Health	55,000	3.35%	1/10/2029	51,251	0.02%
CommonSpirit Health	120,000	5.21%	1/12/2031	119,556	0.04%
CommonSpirit Health	25,000	4.35%	1/11/2042	20,886	0.01%
CommonSpirit Health	75,000	4.19%	1/10/2049	58,734	0.02%
CommonSpirit Health	15,000	3.91%	1/10/2050	11,075	0.00%
CommonSpirit Health	25,000	5.55%	1/12/2054	23,936	0.01%
Commonwealth Edison Co.	30,000	2.55%	15/6/2026	29,133	0.01%
Commonwealth Edison Co.	15,000	2.95%	15/8/2027	14,396	0.00%
Commonwealth Edison Co.	15,000	3.70%	15/8/2028	14,469	0.00%
Commonwealth Edison Co.	10,000	2.20%	1/3/2030	8,769	0.00%
Commonwealth Edison Co.	50,000	5.90%	15/3/2036	51,929	0.02%
Commonwealth Edison Co.	15,000	4.60%	15/8/2043	13,106	0.00%
Commonwealth Edison Co.	10,000	3.70%	1/3/2045	7,628	0.00%
Commonwealth Edison Co.	30,000	4.35%	15/11/2045	25,132	0.01%
Commonwealth Edison Co.	10,000	3.65%	15/6/2046	7,472	0.00%
Commonwealth Edison Co.	25,000	3.75%	15/8/2047	18,666	0.01%
Commonwealth Edison Co.	40,000	4.00%	1/3/2048	31,220	0.01%
Commonwealth Edison Co.	90,000	3.20%	15/11/2049	59,461	0.02%
Commonwealth Edison Co.	20,000	3.00%	1/3/2050	12,892	0.00%
Commonwealth Edison Co.	30,000	3.13%	15/3/2051	19,436	0.01%
Commonwealth Edison Co.	35,000	2.75%	1/9/2051	20,821	0.01%
Commonwealth Edison Co.	25,000	5.30%	1/2/2053	23,586	0.01%
Commonwealth Edison Co.	25,000	5.65%	1/6/2054	24,664	0.01%
Conagra Brands, Inc.	25,000	5.30%	1/10/2026	25,248	0.01%
Conagra Brands, Inc.	35,000	1.38%	1/11/2027	31,787	0.01%
Conagra Brands, Inc.	20,000	7.00%	1/10/2028	21,200	0.01%
Conagra Brands, Inc.	90,000	4.85%	1/11/2028	89,506	0.03%
Conagra Brands, Inc.	50,000	5.30%	1/11/2038	47,059	0.01%
Conagra Brands, Inc.	40,000	5.40%	1/11/2048	36,290	0.01%
Concentrix Corp.	90,000	6.65%	2/8/2026	91,596	0.03%

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Concentrix Corp.	30,000	6.60%	2/8/2028	30,737	0.01%
Concentrix Corp.	15,000	6.85%	2/8/2033	15,113	0.00%
COPT Defense Properties LP	10,000	2.00%	15/1/2029	8,800	0.00%
COPT Defense Properties LP	35,000	2.75%	15/4/2031	29,871	0.01%
COPT Defense Properties LP	15,000	2.90%	1/12/2033	12,057	0.00%
Corebridge Financial, Inc.	60,000	3.65%	5/4/2027	58,307	0.02%
Corebridge Financial, Inc.	65,000	3.85%	5/4/2029	62,091	0.02%
Corebridge Financial, Inc.	85,000	3.90%	5/4/2032	77,390	0.02%
Corebridge Financial, Inc.	50,000	6.05%	15/9/2033	51,711	0.02%
Corebridge Financial, Inc.	25,000	5.75%	15/1/2034	25,465	0.01%
Corebridge Financial, Inc.	50,000	4.35%	5/4/2042	41,592	0.01%
Corebridge Financial, Inc.	40,000	4.40%	5/4/2052	32,173	0.01%
Corebridge Financial, Inc.	40,000	6.88%	15/12/2052	41,056	0.01%
Corebridge Financial, Inc.	25,000	6.38%	15/9/2054	24,933	0.01%
Corning, Inc.	20,000	5.75%	15/8/2040	20,011	0.01%
Corning, Inc.	30,000	4.75%	15/3/2042	26,608	0.01%
Corning, Inc.	40,000	3.90%	15/11/2049	29,966	0.01%
Corning, Inc.	60,000	4.38%	15/11/2057	46,033	0.01%
Corning, Inc.	40,000	5.45%	15/11/2079	36,220	0.01%
Cousins Properties LP	15,000	5.38%	15/2/2032	14,743	0.00%
Cousins Properties LP	20,000	5.88%	1/10/2034	20,037	0.01%
CRH Funding BV	100,000	1.63%	5/5/2030	96,787	0.03%
Crown Castle, Inc.	100,000	4.45%	15/2/2026	99,640	0.03%
Crown Castle, Inc.	65,000	3.70%	15/6/2026	63,948	0.02%
Crown Castle, Inc.	60,000	1.05%	15/7/2026	56,673	0.02%
Crown Castle, Inc.	50,000	2.90%	15/3/2027	48,033	0.01%
Crown Castle, Inc.	35,000	3.65%	1/9/2027	33,928	0.01%
Crown Castle, Inc.	35,000	5.00%	11/1/2028	34,958	0.01%
Crown Castle, Inc.	150,000	2.25%	15/1/2031	126,010	0.04%
Crown Castle, Inc.	60,000	2.10%	1/4/2031	49,663	0.02%
Crown Castle, Inc.	30,000	2.50%	15/7/2031	25,269	0.01%
Crown Castle, Inc.	50,000	5.80%	1/3/2034	50,963	0.02%
Crown Castle, Inc.	85,000	2.90%	1/4/2041	59,237	0.02%
Crown Castle, Inc.	25,000	4.00%	15/11/2049	18,634	0.01%
Crown Castle, Inc.	25,000	4.15%	1/7/2050	19,182	0.01%
Crown Castle, Inc.	45,000	3.25%	15/1/2051	29,322	0.01%
CubeSmart LP	55,000	2.25%	15/12/2028	49,469	0.02%
CubeSmart LP	15,000	2.00%	15/2/2031	12,453	0.00%
CubeSmart LP	30,000	2.50%	15/2/2032	25,084	0.01%
CVS Health Corp.	75,000	5.00%	20/2/2026	74,941	0.02%
CVS Health Corp.	115,000	1.30%	21/8/2027	104,201	0.03%
CVS Health Corp.	185,000	4.30%	25/3/2028	179,336	0.06%
CVS Health Corp.	25,000	5.00%	30/1/2029	24,661	0.01%
CVS Health Corp.	80,000	5.40%	1/6/2029	80,042	0.02%
CVS Health Corp.	65,000	3.25%	15/8/2029	59,169	0.02%
CVS Health Corp.	25,000	5.13%	21/2/2030	24,483	0.01%
CVS Health Corp.	85,000	3.75%	1/4/2030	77,928	0.02%
CVS Health Corp.	70,000	1.75%	21/8/2030	57,014	0.02%
CVS Health Corp.	60,000	1.88%	28/2/2031	48,402	0.02%
CVS Health Corp.	50,000	5.55%	1/6/2031	49,667	0.02%
CVS Health Corp.	75,000	2.13%	15/9/2031	60,074	0.02%
CVS Health Corp.	60,000	5.25%	21/2/2033	57,455	0.02%
CVS Health Corp.	35,000	5.30%	1/6/2033	33,554	0.01%
CVS Health Corp.	35,000	5.70%	1/6/2034	34,401	0.01%
CVS Health Corp.	20,000	4.88%	20/7/2035	18,171	0.01%
CVS Health Corp.	250,000	4.78%	25/3/2038	216,091	0.07%
CVS Health Corp.	20,000	6.13%	15/9/2039	19,563	0.01%
CVS Health Corp.	30,000	5.30%	5/12/2043	26,151	0.01%
CVS Health Corp.	35,000	6.00%	1/6/2044	33,065	0.01%
CVS Health Corp.	150,000	5.13%	20/7/2045	126,158	0.04%
CVS Health Corp.	320,000	5.05%	25/3/2048	264,135	0.08%
CVS Health Corp.	85,000	5.88%	1/6/2053	77,973	0.02%
CVS Health Corp.	75,000	6.05%	1/6/2054	70,541	0.02%
CVS Health Corp.	15,000	6.00%	1/6/2063	13,694	0.00%
Danaher Corp.	35,000	4.38%	15/9/2045	29,923	0.01%
Danaher Corp.	30,000	2.60%	1/10/2050	17,880	0.01%
Danaher Corp.	25,000	2.80%	10/12/2051	15,412	0.00%
Deere & Co.	50,000	7.13%	3/3/2031	56,422	0.02%
Deere & Co.	65,000	3.90%	9/6/2042	54,181	0.02%
Deere & Co.	10,000	2.88%	7/9/2049	6,544	0.00%
Deere & Co.	50,000	3.75%	15/4/2050	38,479	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Dell International LLC/EMC Corp.	55,000	6.02%	15/6/2026	55,803	0.02%
Dell International LLC/EMC Corp.	90,000	4.90%	1/10/2026	90,225	0.03%
Dell International LLC/EMC Corp.	30,000	6.10%	15/7/2027	30,874	0.01%
Dell International LLC/EMC Corp.	90,000	5.25%	1/2/2028	91,042	0.03%
Dell International LLC/EMC Corp.	80,000	5.30%	1/10/2029	80,819	0.03%
Dell International LLC/EMC Corp.	40,000	6.20%	15/7/2030	41,937	0.01%
Dell International LLC/EMC Corp.	55,000	5.75%	1/2/2033	56,505	0.02%
Dell International LLC/EMC Corp.	25,000	4.85%	1/2/2035	23,746	0.01%
Dell International LLC/EMC Corp.	55,000	8.10%	15/7/2036	65,213	0.02%
Dell International LLC/EMC Corp.	45,000	3.38%	15/12/2041	33,060	0.01%
Dell International LLC/EMC Corp.	30,000	8.35%	15/7/2046	38,092	0.01%
Dell International LLC/EMC Corp.	25,000	3.45%	15/12/2051	16,945	0.01%
DENTSPLY SIRONA, Inc.	40,000	3.25%	1/6/2030	35,341	0.01%
DH Europe Finance II Sarl	100,000	0.20%	18/3/2026	100,575	0.03%
DH Europe Finance II Sarl	100,000	0.75%	18/9/2031	89,253	0.03%
DH Europe Finance II Sarl	100,000	1.35%	18/9/2039	78,265	0.02%
DH Europe Finance II Sarl	85,000	3.25%	15/11/2039	66,222	0.02%
DH Europe Finance II Sarl	25,000	3.40%	15/11/2049	17,700	0.01%
DH Europe Finance Sarl	100,000	1.20%	30/6/2027	100,115	0.03%
Dick's Sporting Goods, Inc.	70,000	3.15%	15/1/2032	61,329	0.02%
Digital Dutch Finco BV	100,000	1.50%	15/3/2030	94,516	0.03%
Digital Intrepid Holding BV	100,000	1.38%	18/7/2032	88,540	0.03%
Digital Realty Trust LP	65,000	5.55%	15/1/2028	65,996	0.02%
Digital Realty Trust LP	35,000	4.45%	15/7/2028	34,358	0.01%
Digital Realty Trust LP	50,000	3.60%	1/7/2029	47,235	0.01%
Digital Stout Holding LLC	100,000	3.30%	19/7/2029	115,558	0.04%
Discover Bank	90,000	3.45%	27/7/2026	88,006	0.03%
Discover Bank	20,000	4.65%	13/9/2028	19,581	0.01%
Discover Bank	20,000	2.70%	6/2/2030	17,655	0.01%
Discover Financial Services	90,000	4.10%	9/2/2027	88,371	0.03%
Discover Financial Services	40,000	6.70%	29/11/2032	42,673	0.01%
Discover Financial Services	30,000	7.96%	2/11/2034	34,271	0.01%
Discovery Communications LLC	155,000	4.90%	11/3/2026	154,662	0.05%
Discovery Communications LLC	100,000	1.90%	19/3/2027	100,209	0.03%
Discovery Communications LLC	110,000	3.95%	20/3/2028	104,164	0.03%
DOC DR LLC	25,000	3.95%	15/1/2028	24,260	0.01%
Dollar General Corp.	35,000	4.13%	1/5/2028	34,005	0.01%
Dollar General Corp.	25,000	5.20%	5/7/2028	25,074	0.01%
Dollar General Corp.	35,000	3.50%	3/4/2030	32,107	0.01%
Dollar General Corp.	90,000	4.13%	3/4/2050	66,261	0.02%
Dollar Tree, Inc.	120,000	4.20%	15/5/2028	116,641	0.04%
Dollar Tree, Inc.	35,000	2.65%	1/12/2031	29,535	0.01%
Dover Corp.	100,000	0.75%	4/11/2027	97,956	0.03%
Dover Corp.	10,000	2.95%	4/11/2029	9,113	0.00%
Dover Corp.	25,000	5.38%	1/3/2041	24,201	0.01%
DR Horton, Inc.	10,000	1.30%	15/10/2026	9,410	0.00%
DR Horton, Inc.	25,000	1.40%	15/10/2027	22,850	0.01%
DR Horton, Inc.	15,000	5.00%	15/10/2034	14,493	0.00%
DuPont de Nemours, Inc.	85,000	4.73%	15/11/2028	84,620	0.03%
DuPont de Nemours, Inc.	39,000	5.32%	15/11/2038	39,134	0.01%
DuPont de Nemours, Inc.	85,000	5.42%	15/11/2048	84,526	0.03%
DXC Technology Co.	200,000	1.75%	15/1/2026	204,472	0.06%
DXC Technology Co.[1]	55,000	2.38%	15/9/2028	49,544	0.02%
Eagle Materials, Inc.	40,000	2.50%	1/7/2031	34,042	0.01%
eBay, Inc.	25,000	1.40%	10/5/2026	23,927	0.01%
eBay, Inc.	75,000	3.60%	5/6/2027	73,132	0.02%
eBay, Inc.	50,000	5.95%	22/11/2027	51,636	0.02%
eBay, Inc.	5,000	2.70%	11/3/2030	4,486	0.00%
eBay, Inc.	40,000	2.60%	10/5/2031	34,491	0.01%
eBay, Inc.	45,000	4.00%	15/7/2042	35,797	0.01%
eBay, Inc.	35,000	3.65%	10/5/2051	24,929	0.01%
Edwards Lifesciences Corp.	40,000	4.30%	15/6/2028	39,157	0.01%
EIDP, Inc.	25,000	4.50%	15/5/2026	24,972	0.01%
EIDP, Inc.	25,000	4.80%	15/5/2033	24,276	0.01%
Elevance Health, Inc.	55,000	1.50%	15/3/2026	52,966	0.02%
Elevance Health, Inc.	5,000	4.50%	30/10/2026	4,990	0.00%
Elevance Health, Inc.	35,000	4.10%	1/3/2028	34,218	0.01%
Elevance Health, Inc.	40,000	5.15%	15/6/2029	40,236	0.01%
Elevance Health, Inc.	30,000	2.88%	15/9/2029	27,284	0.01%
Elevance Health, Inc.	15,000	4.75%	15/2/2030	14,819	0.00%
Elevance Health, Inc.	60,000	2.25%	15/5/2030	52,070	0.02%

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Elevance Health, Inc.	65,000	2.55%	15/3/2031	55,781	0.02%
Elevance Health, Inc.	10,000	4.95%	1/11/2031	9,837	0.00%
Elevance Health, Inc.	25,000	4.10%	15/5/2032	23,093	0.01%
Elevance Health, Inc.	25,000	5.50%	15/10/2032	25,230	0.01%
Elevance Health, Inc.	75,000	4.75%	15/2/2033	71,865	0.02%
Elevance Health, Inc.	65,000	5.38%	15/6/2034	64,388	0.02%
Elevance Health, Inc.	45,000	5.20%	15/2/2035	43,963	0.01%
Elevance Health, Inc.	30,000	5.85%	15/1/2036	30,282	0.01%
Elevance Health, Inc.	45,000	4.63%	15/5/2042	38,868	0.01%
Elevance Health, Inc.	35,000	4.65%	15/1/2043	30,399	0.01%
Elevance Health, Inc.	55,000	4.65%	15/8/2044	47,139	0.01%
Elevance Health, Inc.	60,000	4.38%	1/12/2047	48,201	0.01%
Elevance Health, Inc.	25,000	4.55%	1/3/2048	20,507	0.01%
Elevance Health, Inc.	40,000	3.70%	15/9/2049	28,441	0.01%
Elevance Health, Inc.	45,000	3.13%	15/5/2050	28,685	0.01%
Elevance Health, Inc.	70,000	3.60%	15/3/2051	48,516	0.02%
Elevance Health, Inc.	20,000	4.55%	15/5/2052	16,077	0.00%
Elevance Health, Inc.	20,000	6.10%	15/10/2052	20,243	0.01%
Elevance Health, Inc.	65,000	5.13%	15/2/2053	57,609	0.02%
Elevance Health, Inc.	30,000	5.65%	15/6/2054	28,767	0.01%
Elevance Health, Inc.	50,000	5.70%	15/2/2055	48,217	0.01%
Elevance Health, Inc.	25,000	5.85%	1/11/2064	24,144	0.01%
Eli Lilly & Co.	200,000	1.63%	2/6/2026	204,995	0.06%
Eli Lilly & Co.	25,000	4.50%	9/2/2027	25,053	0.01%
Eli Lilly & Co.[1]	80,000	5.50%	15/3/2027	81,807	0.03%
Eli Lilly & Co.	25,000	3.10%	15/5/2027	24,257	0.01%
Eli Lilly & Co.	35,000	4.15%	14/8/2027	34,810	0.01%
Eli Lilly & Co.	50,000	4.50%	9/2/2029	49,755	0.02%
Eli Lilly & Co.[1]	65,000	3.38%	15/3/2029	61,938	0.02%
Eli Lilly & Co.	35,000	4.20%	14/8/2029	34,251	0.01%
Eli Lilly & Co.[1]	30,000	4.70%	27/2/2033	29,409	0.01%
Eli Lilly & Co.	45,000	4.70%	9/2/2034	43,644	0.01%
Eli Lilly & Co.	65,000	4.60%	14/8/2034	62,427	0.02%
Eli Lilly & Co.	40,000	3.95%	15/3/2049	31,344	0.01%
Eli Lilly & Co.	75,000	2.25%	15/5/2050	42,179	0.01%
Eli Lilly & Co.	65,000	4.88%	27/2/2053	58,658	0.02%
Eli Lilly & Co.	75,000	5.00%	9/2/2054	68,996	0.02%
Eli Lilly & Co.	35,000	5.05%	14/8/2054	32,421	0.01%
Eli Lilly & Co.	15,000	4.15%	15/3/2059	11,752	0.00%
Eli Lilly & Co.	50,000	2.50%	15/9/2060	26,662	0.01%
Eli Lilly & Co.	100,000	1.38%	14/9/2061	58,920	0.02%
Eli Lilly & Co.	75,000	5.10%	9/2/2064	68,597	0.02%
Eli Lilly & Co.	60,000	5.20%	14/8/2064	55,776	0.02%
Enact Holdings, Inc.	25,000	6.25%	28/5/2029	25,442	0.01%
Enstar Finance LLC	20,000	5.50%	15/1/2042	19,067	0.01%
Enstar Group Ltd.	35,000	3.10%	1/9/2031	29,916	0.01%
EPR Properties	5,000	4.95%	15/4/2028	4,915	0.00%
EPR Properties	20,000	3.75%	15/8/2029	18,521	0.01%
Equifax, Inc.	25,000	5.10%	1/6/2028	25,098	0.01%
Equifax, Inc.	15,000	4.80%	15/9/2029	14,822	0.00%
Equifax, Inc.	75,000	2.35%	15/9/2031	62,722	0.02%
Equinix, Inc.	10,000	1.45%	15/5/2026	9,568	0.00%
Equinix, Inc.	30,000	2.90%	18/11/2026	28,980	0.01%
Equinix, Inc.	35,000	1.80%	15/7/2027	32,534	0.01%
Equinix, Inc.	125,000	1.55%	15/3/2028	112,521	0.04%
Equinix, Inc.	100,000	3.20%	18/11/2029	91,934	0.03%
Equinix, Inc.	150,000	2.50%	15/5/2031	128,135	0.04%
Equinix, Inc.	40,000	3.90%	15/4/2032	36,850	0.01%
Equinix, Inc.	100,000	1.00%	15/3/2033	85,909	0.03%
Equinix, Inc.	30,000	3.40%	15/2/2052	20,410	0.01%
Equitable Holdings, Inc.	55,000	4.35%	20/4/2028	53,892	0.02%
Equitable Holdings, Inc.	25,000	5.59%	11/1/2033	25,252	0.01%
Equitable Holdings, Inc.	58,000	5.00%	20/4/2048	51,640	0.02%
ERP Operating LP	25,000	2.85%	1/11/2026	24,230	0.01%
ERP Operating LP	50,000	3.50%	1/3/2028	48,164	0.01%
ERP Operating LP	50,000	3.00%	1/7/2029	46,145	0.01%
ERP Operating LP	35,000	4.65%	15/9/2034	33,172	0.01%
ERP Operating LP	35,000	4.50%	1/7/2044	30,123	0.01%
ERP Operating LP	10,000	4.50%	1/6/2045	8,491	0.00%
ERP Operating LP	20,000	4.00%	1/8/2047	15,510	0.00%
Essex Portfolio LP	5,000	3.38%	15/4/2026	4,911	0.00%

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Essex Portfolio LP	35,000	1.70%	1/3/2028	31,635	0.01%
Essex Portfolio LP	25,000	4.00%	1/3/2029	24,047	0.01%
Essex Portfolio LP	5,000	3.00%	15/1/2030	4,523	0.00%
Essex Portfolio LP	40,000	1.65%	15/1/2031	32,504	0.01%
Essex Portfolio LP	30,000	2.55%	15/6/2031	25,481	0.01%
Essex Portfolio LP	30,000	5.50%	1/4/2034	30,000	0.01%
Essex Portfolio LP	5,000	4.50%	15/3/2048	4,131	0.00%
Essex Portfolio LP	5,000	2.65%	1/9/2050	2,857	0.00%
Estee Lauder Cos, Inc.	55,000	4.38%	15/5/2028	54,322	0.02%
Estee Lauder Cos, Inc.	15,000	1.95%	15/3/2031	12,458	0.00%
Estee Lauder Cos, Inc.	30,000	4.65%	15/5/2033	28,651	0.01%
Estee Lauder Cos, Inc.	30,000	6.00%	15/5/2037	30,787	0.01%
Estee Lauder Cos, Inc.	25,000	4.38%	15/6/2045	20,393	0.01%
Estee Lauder Cos, Inc.	25,000	4.15%	15/3/2047	19,725	0.01%
Estee Lauder Cos, Inc.	10,000	3.13%	1/12/2049	6,413	0.00%
Everest Reinsurance Holdings, Inc.	40,000	3.50%	15/10/2050	27,194	0.01%
Everest Reinsurance Holdings, Inc.	55,000	3.13%	15/10/2052	34,030	0.01%
Expedia Group, Inc.	60,000	4.63%	1/8/2027	59,758	0.02%
Expedia Group, Inc.	50,000	3.80%	15/2/2028	48,245	0.01%
Expedia Group, Inc.	55,000	3.25%	15/2/2030	50,690	0.02%
Expedia Group, Inc.	35,000	2.95%	15/3/2031	30,814	0.01%
Experian Europe DAC	100,000	1.56%	16/5/2031	95,613	0.03%
Extra Space Storage LP	5,000	3.50%	1/7/2026	4,910	0.00%
Extra Space Storage LP	40,000	3.88%	15/12/2027	39,103	0.01%
Extra Space Storage LP	25,000	5.70%	1/4/2028	25,523	0.01%
Extra Space Storage LP	45,000	3.90%	1/4/2029	42,982	0.01%
Extra Space Storage LP	40,000	4.00%	15/6/2029	38,274	0.01%
Extra Space Storage LP	20,000	5.90%	15/1/2031	20,632	0.01%
Extra Space Storage LP	5,000	2.55%	1/6/2031	4,251	0.00%
Extra Space Storage LP	30,000	2.40%	15/10/2031	24,934	0.01%
Extra Space Storage LP	45,000	2.35%	15/3/2032	36,785	0.01%
Extra Space Storage LP	25,000	5.40%	1/2/2034	24,797	0.01%
Extra Space Storage LP	30,000	5.35%	15/1/2035	29,585	0.01%
F&G Annuities & Life, Inc.	45,000	7.40%	13/1/2028	46,833	0.01%
F&G Annuities & Life, Inc.	20,000	6.25%	4/10/2034	19,437	0.01%
FactSet Research Systems, Inc.	20,000	2.90%	1/3/2027	19,208	0.01%
FactSet Research Systems, Inc.	5,000	3.45%	1/3/2032	4,416	0.00%
Federal Realty OP LP	35,000	3.25%	15/7/2027	33,657	0.01%
Federal Realty OP LP	15,000	5.38%	1/5/2028	15,143	0.00%
Federal Realty OP LP	20,000	4.50%	1/12/2044	16,735	0.01%
FedEx Corp.	20,000	3.40%	15/2/2028	19,168	0.01%
FedEx Corp.	15,000	4.20%	17/10/2028	14,665	0.00%
FedEx Corp.	40,000	3.10%	5/8/2029	37,044	0.01%
FedEx Corp.	60,000	2.40%	15/5/2031	51,200	0.02%
FedEx Corp.	40,000	3.25%	15/5/2041	29,198	0.01%
FedEx Corp.	20,000	3.88%	1/8/2042	15,583	0.00%
FedEx Corp.	10,000	4.10%	15/4/2043	7,939	0.00%
FedEx Corp.	45,000	4.10%	1/2/2045	35,209	0.01%
FedEx Corp.	25,000	4.75%	15/11/2045	21,427	0.01%
FedEx Corp.	50,000	4.55%	1/4/2046	41,623	0.01%
FedEx Corp.	45,000	4.40%	15/1/2047	36,468	0.01%
FedEx Corp.	25,000	4.05%	15/2/2048	19,157	0.01%
FedEx Corp.	55,000	4.95%	17/10/2048	47,941	0.01%
FedEx Corp.	30,000	5.25%	15/5/2050	27,444	0.01%
Ferguson Enterprises, Inc.	25,000	5.00%	3/10/2034	23,903	0.01%
Fidelity National Financial, Inc.	30,000	4.50%	15/8/2028	29,433	0.01%
Fidelity National Financial, Inc.	55,000	3.40%	15/6/2030	49,907	0.02%
Fidelity National Financial, Inc.	25,000	2.45%	15/3/2031	21,092	0.01%
Fidelity National Information Services, Inc.	200,000	1.50%	21/5/2027	200,892	0.06%
Fidelity National Information Services, Inc.	30,000	1.65%	1/3/2028	27,136	0.01%
Fidelity National Information Services, Inc.	135,000	2.25%	1/3/2031	114,454	0.04%
Fidelity National Information Services, Inc.	40,000	3.10%	1/3/2041	29,068	0.01%
Fifth Third Bancorp	45,000	1.71%	1/11/2027	42,470	0.01%
Fifth Third Bancorp	20,000	4.06%	25/4/2028	19,570	0.01%
Fifth Third Bancorp	30,000	6.36%	27/10/2028	31,011	0.01%
Fifth Third Bancorp	35,000	6.34%	27/7/2029	36,298	0.01%
Fifth Third Bancorp	105,000	4.90%	6/9/2030	103,551	0.03%
Fifth Third Bancorp	60,000	5.63%	29/1/2032	60,656	0.02%
Fifth Third Bancorp	30,000	4.34%	25/4/2033	27,843	0.01%
Fifth Third Bancorp	25,000	8.25%	1/3/2038	29,994	0.01%
Fifth Third Bank, Inc.	15,000	3.85%	15/3/2026	14,830	0.00%

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First American Financial Corp.	20,000	4.00%	15/5/2030	18,643	0.01%
First American Financial Corp.	40,000	2.40%	15/8/2031	32,914	0.01%
First American Financial Corp.	15,000	5.45%	30/9/2034	14,479	0.00%
First Horizon Bank	10,000	5.75%	1/5/2030	9,950	0.00%
FirstEnergy Transmission LLC	10,000	4.55%	15/1/2030	9,733	0.00%
FirstEnergy Transmission LLC	20,000	5.00%	15/1/2035	19,339	0.01%
Fiserv, Inc.	190,000	3.20%	1/7/2026	185,797	0.06%
Fiserv, Inc.	25,000	5.45%	2/3/2028	25,391	0.01%
Fiserv, Inc.	25,000	5.38%	21/8/2028	25,338	0.01%
Fiserv, Inc.	200,000	3.50%	1/7/2029	187,682	0.06%
Fiserv, Inc.	65,000	4.75%	15/3/2030	64,167	0.02%
Fiserv, Inc.	200,000	1.63%	1/7/2030	191,674	0.06%
Fiserv, Inc.	100,000	3.00%	1/7/2031	110,800	0.03%
Fiserv, Inc.	80,000	5.63%	21/8/2033	81,437	0.03%
Fiserv, Inc.	40,000	5.15%	12/8/2034	39,101	0.01%
Fiserv, Inc.	85,000	4.40%	1/7/2049	69,450	0.02%
Flex Ltd.	115,000	3.75%	1/2/2026	113,362	0.04%
Flex Ltd.	10,000	4.88%	12/5/2030	9,757	0.00%
Flex Ltd.	100,000	5.25%	15/1/2032	98,584	0.03%
Flowers Foods, Inc.	15,000	3.50%	1/10/2026	14,645	0.00%
FMC Corp.	90,000	5.15%	18/5/2026	90,104	0.03%
FMC Corp.	20,000	4.50%	1/10/2049	15,303	0.00%
FMC Corp.	25,000	6.38%	18/5/2053	24,655	0.01%
FNB Corp.	70,000	5.72%	11/12/2030	69,115	0.02%
Ford Credit Canada Co.	45,000	2.96%	16/9/2026	30,825	0.01%
Ford Credit Canada Co.	15,000	5.58%	22/2/2027	10,759	0.00%
Ford Credit Canada Co.	20,000	6.38%	10/11/2028	14,861	0.00%
Ford Credit Canada Co.	40,000	5.44%	9/2/2029	28,826	0.01%
Ford Credit Canada Co.	25,000	4.79%	12/9/2029	17,564	0.01%
Ford Credit Canada Co.	15,000	5.67%	20/2/2030	10,914	0.00%
Ford Credit Canada Co.	25,000	5.58%	23/5/2031	18,077	0.01%
Ford Motor Co.	100,000	4.35%	8/12/2026	98,466	0.03%
Ford Motor Co.	75,000	7.45%	16/7/2031	80,602	0.03%
Ford Motor Co.	170,000	3.25%	12/2/2032	141,475	0.04%
Ford Motor Co.	55,000	6.10%	19/8/2032	54,746	0.02%
Ford Motor Co.	105,000	4.75%	15/1/2043	82,700	0.03%
Ford Motor Co.	60,000	5.29%	8/12/2046	51,393	0.02%
Ford Motor Credit Co. LLC	200,000	2.70%	10/8/2026	192,088	0.06%
Ford Motor Credit Co. LLC	200,000	5.85%	17/5/2027	202,075	0.06%
Ford Motor Credit Co. LLC	200,000	7.35%	4/11/2027	209,269	0.07%
Ford Motor Credit Co. LLC	100,000	4.17%	21/11/2028	105,441	0.03%
Ford Motor Credit Co. LLC	100,000	5.13%	20/2/2029	108,892	0.03%
Ford Motor Credit Co. LLC	200,000	5.80%	8/3/2029	200,015	0.06%
Ford Motor Credit Co. LLC	100,000	7.35%	6/3/2030	105,905	0.03%
Ford Motor Credit Co. LLC	40,000	6.05%	5/3/2031	39,910	0.01%
Ford Motor Credit Co. LLC	50,000	6.05%	5/11/2031	49,615	0.02%
Ford Motor Credit Co. LLC	200,000	6.13%	8/3/2034	195,516	0.06%
Fortinet, Inc.	10,000	2.20%	15/3/2031	8,501	0.00%
Fortune Brands Innovations, Inc.	40,000	3.25%	15/9/2029	36,977	0.01%
Fortune Brands Innovations, Inc.	50,000	5.88%	1/6/2033	51,235	0.02%
Fortune Brands Innovations, Inc.	10,000	4.50%	25/3/2052	7,857	0.00%
Fox Corp.	95,000	4.71%	25/1/2029	93,876	0.03%
Fox Corp.	40,000	3.50%	8/4/2030	37,157	0.01%
Fox Corp.	50,000	6.50%	13/10/2033	52,627	0.02%
Fox Corp.	55,000	5.48%	25/1/2039	52,289	0.02%
Fox Corp.	70,000	5.58%	25/1/2049	64,893	0.02%
Franklin Resources, Inc.	35,000	1.60%	30/10/2030	29,113	0.01%
FS KKR Capital Corp.	20,000	3.40%	15/1/2026	19,613	0.01%
FS KKR Capital Corp.	60,000	2.63%	15/1/2027	56,768	0.02%
FS KKR Capital Corp.	60,000	3.13%	12/10/2028	54,331	0.02%
FS KKR Capital Corp.	50,000	6.13%	15/1/2030	49,985	0.02%
GATX Corp.	30,000	3.50%	15/3/2028	28,665	0.01%
GATX Corp.	25,000	4.70%	1/4/2029	24,621	0.01%
GATX Corp.	45,000	3.50%	1/6/2032	39,777	0.01%
GATX Corp.	20,000	4.90%	15/3/2033	19,293	0.01%
GATX Corp.	15,000	5.45%	15/9/2033	15,026	0.00%
GATX Corp.	35,000	6.05%	15/3/2034	36,585	0.01%
GATX Corp.	25,000	5.20%	15/3/2044	22,736	0.01%
GATX Corp.	15,000	6.05%	5/6/2054	15,404	0.00%
GE HealthCare Technologies, Inc.[1]	100,000	5.65%	15/11/2027	102,494	0.03%
GE HealthCare Technologies, Inc.	50,000	4.80%	14/8/2029	49,529	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
GE HealthCare Technologies, Inc.	200,000	5.91%	22/11/2032	207,982	0.07%
General Mills, Inc.	65,000	4.70%	30/1/2027	64,978	0.02%
General Mills, Inc.	65,000	4.20%	17/4/2028	63,654	0.02%
General Mills, Inc.	95,000	5.50%	17/10/2028	96,973	0.03%
General Mills, Inc.	100,000	3.91%	13/4/2029	107,065	0.03%
General Mills, Inc.	25,000	4.88%	30/1/2030	24,843	0.01%
General Mills, Inc.	10,000	2.88%	15/4/2030	8,993	0.00%
General Mills, Inc.	70,000	2.25%	14/10/2031	58,485	0.02%
General Mills, Inc.	50,000	4.95%	29/3/2033	48,763	0.02%
General Mills, Inc.	25,000	5.25%	30/1/2035	24,616	0.01%
General Mills, Inc.	10,000	5.40%	15/6/2040	9,662	0.00%
General Mills, Inc.	25,000	3.00%	1/2/2051	15,790	0.00%
General Motors Financial Co., Inc.	165,000	5.25%	1/3/2026	165,483	0.05%
General Motors Financial Co., Inc.	50,000	5.40%	6/4/2026	50,297	0.02%
General Motors Financial Co., Inc.	100,000	5.15%	15/8/2026	125,320	0.04%
General Motors Financial Co., Inc.	70,000	4.35%	17/1/2027	69,187	0.02%
General Motors Financial Co., Inc.	30,000	5.00%	9/4/2027	30,020	0.01%
General Motors Financial Co., Inc.	55,000	5.40%	8/5/2027	55,579	0.02%
General Motors Financial Co., Inc.	45,000	5.35%	15/7/2027	45,441	0.01%
General Motors Financial Co., Inc.	50,000	2.70%	20/8/2027	47,239	0.01%
General Motors Financial Co., Inc.	100,000	4.50%	22/11/2027	107,576	0.03%
General Motors Financial Co., Inc.	50,000	2.40%	10/4/2028	45,939	0.01%
General Motors Financial Co., Inc.	50,000	5.80%	23/6/2028	51,016	0.02%
General Motors Financial Co., Inc.	100,000	0.65%	7/9/2028	94,740	0.03%
General Motors Financial Co., Inc.	50,000	2.40%	15/10/2028	45,332	0.01%
General Motors Financial Co., Inc.	25,000	5.80%	7/1/2029	25,504	0.01%
General Motors Financial Co., Inc.	75,000	4.30%	6/4/2029	72,372	0.02%
General Motors Financial Co., Inc.	50,000	5.55%	15/7/2029	50,556	0.02%
General Motors Financial Co., Inc.	25,000	4.90%	6/10/2029	24,612	0.01%
General Motors Financial Co., Inc.	100,000	5.50%	12/1/2030	125,397	0.04%
General Motors Financial Co., Inc.	40,000	5.85%	6/4/2030	40,890	0.01%
General Motors Financial Co., Inc.	40,000	3.60%	21/6/2030	36,665	0.01%
General Motors Financial Co., Inc.	25,000	2.35%	8/1/2031	20,955	0.01%
General Motors Financial Co., Inc.	50,000	5.75%	8/2/2031	50,617	0.02%
General Motors Financial Co., Inc.	25,000	2.70%	10/6/2031	21,181	0.01%
General Motors Financial Co., Inc.	40,000	5.60%	18/6/2031	40,155	0.01%
General Motors Financial Co., Inc.	50,000	3.10%	12/1/2032	42,774	0.01%
General Motors Financial Co., Inc.	50,000	6.40%	9/1/2033	51,829	0.02%
General Motors Financial Co., Inc.	100,000	6.10%	7/1/2034	101,519	0.03%
General Motors Financial Co., Inc.	50,000	5.95%	4/4/2034	50,253	0.02%
General Motors Financial Co., Inc.	25,000	5.45%	6/9/2034	24,269	0.01%
General Motors Financial of Canada Ltd.	20,000	3.15%	8/2/2027	13,783	0.00%
General Motors Financial of Canada Ltd.	20,000	5.10%	14/7/2028	14,435	0.00%
General Motors Financial of Canada Ltd.	20,000	5.00%	9/2/2029	14,402	0.00%
Genuine Parts Co.	10,000	6.50%	1/11/2028	10,503	0.00%
Genuine Parts Co.	30,000	4.95%	15/8/2029	29,897	0.01%
Genuine Parts Co.	10,000	1.88%	1/11/2030	8,342	0.00%
Genuine Parts Co.	25,000	2.75%	1/2/2032	21,096	0.01%
Genuine Parts Co.	20,000	6.88%	1/11/2033	21,946	0.01%
George Washington University	30,000	4.87%	15/9/2045	27,674	0.01%
George Washington University	35,000	4.13%	15/9/2048	28,630	0.01%
Georgetown University	50,000	4.32%	1/4/2049	41,524	0.01%
Gilead Sciences, Inc.	115,000	3.65%	1/3/2026	113,708	0.04%
Gilead Sciences, Inc.	45,000	2.95%	1/3/2027	43,462	0.01%
Gilead Sciences, Inc.	50,000	1.20%	1/10/2027	45,589	0.01%
Gilead Sciences, Inc.	25,000	4.80%	15/11/2029	24,956	0.01%
Gilead Sciences, Inc.	50,000	1.65%	1/10/2030	41,800	0.01%
Gilead Sciences, Inc.	30,000	5.25%	15/10/2033	30,085	0.01%
Gilead Sciences, Inc.	25,000	5.10%	15/6/2035	24,595	0.01%
Gilead Sciences, Inc.	30,000	4.60%	1/9/2035	28,272	0.01%
Gilead Sciences, Inc.	15,000	4.00%	1/9/2036	13,232	0.00%
Gilead Sciences, Inc.	75,000	2.60%	1/10/2040	51,906	0.02%
Gilead Sciences, Inc.	85,000	5.65%	1/12/2041	84,800	0.03%
Gilead Sciences, Inc.	100,000	4.80%	1/4/2044	89,411	0.03%
Gilead Sciences, Inc.	60,000	4.50%	1/2/2045	51,410	0.02%
Gilead Sciences, Inc.	80,000	4.75%	1/3/2046	70,557	0.02%
Gilead Sciences, Inc.	75,000	4.15%	1/3/2047	60,057	0.02%
Gilead Sciences, Inc.	55,000	2.80%	1/10/2050	33,823	0.01%
Gilead Sciences, Inc.	50,000	5.55%	15/10/2053	49,217	0.02%
Gilead Sciences, Inc.	25,000	5.60%	15/11/2064	24,179	0.01%
Global Payments, Inc.	45,000	1.20%	1/3/2026	43,128	0.01%

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Global Payments, Inc.	25,000	2.15%	15/1/2027	23,698	0.01%
Global Payments, Inc.	35,000	4.95%	15/8/2027	35,057	0.01%
Global Payments, Inc.	35,000	4.45%	1/6/2028	34,252	0.01%
Global Payments, Inc.	175,000	3.20%	15/8/2029	160,429	0.05%
Global Payments, Inc.	35,000	2.90%	15/5/2030	31,170	0.01%
Global Payments, Inc.	100,000	4.88%	17/3/2031	109,357	0.03%
Global Payments, Inc.	25,000	2.90%	15/11/2031	21,379	0.01%
Global Payments, Inc.	30,000	5.40%	15/8/2032	29,973	0.01%
Global Payments, Inc.	40,000	5.95%	15/8/2052	38,705	0.01%
Globe Life, Inc.	40,000	4.55%	15/9/2028	39,477	0.01%
Globe Life, Inc.	15,000	2.15%	15/8/2030	12,695	0.00%
Goldman Sachs Bank USA	80,000	5.28%	18/3/2027	80,473	0.03%
Goldman Sachs Bank USA	20,000	5.41%	21/5/2027	20,153	0.01%
Goldman Sachs Capital I	40,000	6.35%	15/2/2034	41,742	0.01%
Goldman Sachs Group, Inc.	100,000	3.75%	25/2/2026	98,965	0.03%
Goldman Sachs Group, Inc.	100,000	2.88%	3/6/2026	103,898	0.03%
Goldman Sachs Group, Inc.	100,000	3.50%	16/11/2026	97,765	0.03%
Goldman Sachs Group, Inc.	140,000	3.85%	26/1/2027	137,438	0.04%
Goldman Sachs Group, Inc.	115,000	1.43%	9/3/2027	110,361	0.03%
Goldman Sachs Group, Inc.	15,000	4.39%	15/6/2027	14,906	0.00%
Goldman Sachs Group, Inc.	100,000	1.54%	10/9/2027	94,565	0.03%
Goldman Sachs Group, Inc.	90,000	1.95%	21/10/2027	85,383	0.03%
Goldman Sachs Group, Inc.	40,000	2.60%	30/11/2027	27,339	0.01%
Goldman Sachs Group, Inc.	200,000	0.25%	26/1/2028	192,006	0.06%
Goldman Sachs Group, Inc.	110,000	2.64%	24/2/2028	104,867	0.03%
Goldman Sachs Group, Inc.	125,000	3.62%	15/3/2028	121,503	0.04%
Goldman Sachs Group, Inc.	70,000	7.25%	10/4/2028	93,553	0.03%
Goldman Sachs Group, Inc.	90,000	3.69%	5/6/2028	87,368	0.03%
Goldman Sachs Group, Inc.	170,000	4.48%	23/8/2028	168,015	0.05%
Goldman Sachs Group, Inc.	45,000	2.01%	28/2/2029	29,740	0.01%
Goldman Sachs Group, Inc.	105,000	3.81%	23/4/2029	100,967	0.03%
Goldman Sachs Group, Inc.	115,000	4.22%	1/5/2029	111,954	0.04%
Goldman Sachs Group, Inc.	30,000	3.13%	25/7/2029	34,802	0.01%
Goldman Sachs Group, Inc.	100,000	4.00%	21/9/2029	108,115	0.03%
Goldman Sachs Group, Inc.	185,000	6.48%	24/10/2029	193,794	0.06%
Goldman Sachs Group, Inc.	100,000	2.60%	7/2/2030	88,519	0.03%
Goldman Sachs Group, Inc.	90,000	3.80%	15/3/2030	84,421	0.03%
Goldman Sachs Group, Inc.	110,000	5.73%	25/4/2030	112,309	0.04%
Goldman Sachs Group, Inc.	90,000	5.05%	23/7/2030	89,518	0.03%
Goldman Sachs Group, Inc.	100,000	4.69%	23/10/2030	97,954	0.03%
Goldman Sachs Group, Inc.	40,000	1.99%	27/1/2032	33,047	0.01%
Goldman Sachs Group, Inc.	150,000	0.75%	23/3/2032	130,002	0.04%
Goldman Sachs Group, Inc.	120,000	2.62%	22/4/2032	102,283	0.03%
Goldman Sachs Group, Inc.	115,000	2.38%	21/7/2032	96,056	0.03%
Goldman Sachs Group, Inc.	65,000	2.65%	21/10/2032	54,908	0.02%
Goldman Sachs Group, Inc.	30,000	6.13%	15/2/2033	31,940	0.01%
Goldman Sachs Group, Inc.	165,000	3.10%	24/2/2033	142,315	0.04%
Goldman Sachs Group, Inc.	100,000	1.00%	18/3/2033	86,897	0.03%
Goldman Sachs Group, Inc.	60,000	6.56%	24/10/2034	64,587	0.02%
Goldman Sachs Group, Inc.	80,000	5.85%	25/4/2035	81,404	0.03%
Goldman Sachs Group, Inc.	130,000	5.33%	23/7/2035	127,620	0.04%
Goldman Sachs Group, Inc.	100,000	5.02%	23/10/2035	95,919	0.03%
Goldman Sachs Group, Inc.	20,000	6.45%	1/5/2036	21,095	0.01%
Goldman Sachs Group, Inc.	205,000	6.75%	1/10/2037	219,998	0.07%
Goldman Sachs Group, Inc.	95,000	4.02%	31/10/2038	80,441	0.03%
Goldman Sachs Group, Inc.	60,000	4.41%	23/4/2039	52,743	0.02%
Goldman Sachs Group, Inc.	90,000	6.25%	1/2/2041	94,790	0.03%
Goldman Sachs Group, Inc.	150,000	3.21%	22/4/2042	109,345	0.03%
Goldman Sachs Group, Inc.	40,000	2.91%	21/7/2042	27,772	0.01%
Goldman Sachs Group, Inc.	80,000	3.44%	24/2/2043	59,535	0.02%
Goldman Sachs Group, Inc.	50,000	4.80%	8/7/2044	44,237	0.01%
Goldman Sachs Group, Inc.	90,000	5.15%	22/5/2045	82,856	0.03%
Goldman Sachs Group, Inc.	50,000	4.75%	21/10/2045	44,094	0.01%
Goldman Sachs Group, Inc.	175,000	5.56%	19/11/2045	169,089	0.05%
Golub Capital BDC, Inc.	40,000	7.05%	5/12/2028	41,469	0.01%
Golub Capital BDC, Inc.	50,000	6.00%	15/7/2029	49,980	0.02%
GXO Logistics, Inc.	25,000	6.25%	6/5/2029	25,611	0.01%
GXO Logistics, Inc.	15,000	2.65%	15/7/2031	12,593	0.00%
GXO Logistics, Inc.	20,000	6.50%	6/5/2034	20,506	0.01%
HA Sustainable Infrastructure Capital, Inc.	40,000	6.38%	1/7/2034	39,036	0.01%
Haleon UK Capital plc	100,000	3.38%	29/3/2038	100,990	0.03%

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Haleon US Capital LLC	250,000	3.63%	24/3/2032	226,361	0.07%
Hanover Insurance Group, Inc.	65,000	4.50%	15/4/2026	64,612	0.02%
Harley-Davidson Financial Services, Inc.	100,000	5.13%	5/4/2026	105,849	0.03%
Hartford Financial Services Group, Inc.	20,000	5.95%	15/10/2036	20,529	0.01%
Hartford Financial Services Group, Inc.	25,000	6.10%	1/10/2041	25,533	0.01%
Hartford Financial Services Group, Inc.	20,000	4.40%	15/3/2048	16,699	0.01%
Hartford Financial Services Group, Inc.	30,000	3.60%	19/8/2049	21,866	0.01%
Hartford Financial Services Group, Inc.	15,000	2.90%	15/9/2051	9,342	0.00%
Hasbro, Inc.	65,000	3.90%	19/11/2029	61,094	0.02%
Hasbro, Inc.	35,000	6.35%	15/3/2040	35,419	0.01%
HCA, Inc.	120,000	5.88%	15/2/2026	120,606	0.04%
HCA, Inc.	140,000	5.38%	1/9/2026	140,560	0.04%
HCA, Inc.	135,000	4.50%	15/2/2027	133,712	0.04%
HCA, Inc.	55,000	3.13%	15/3/2027	52,934	0.02%
HCA, Inc.	20,000	5.20%	1/6/2028	20,050	0.01%
HCA, Inc.	5,000	5.88%	1/2/2029	5,101	0.00%
HCA, Inc.	30,000	3.38%	15/3/2029	27,868	0.01%
HCA, Inc.	155,000	3.50%	1/9/2030	140,738	0.04%
HCA, Inc.	75,000	5.45%	1/4/2031	74,848	0.02%
HCA, Inc.	30,000	2.38%	15/7/2031	24,901	0.01%
HCA, Inc.	125,000	3.63%	15/3/2032	110,093	0.03%
HCA, Inc.	65,000	5.50%	1/6/2033	64,206	0.02%
HCA, Inc.	40,000	5.60%	1/4/2034	39,406	0.01%
HCA, Inc.	50,000	5.45%	15/9/2034	48,748	0.02%
HCA, Inc.	25,000	4.38%	15/3/2042	20,390	0.01%
HCA, Inc.	55,000	5.50%	15/6/2047	49,926	0.02%
HCA, Inc.	70,000	5.25%	15/6/2049	60,642	0.02%
HCA, Inc.	40,000	3.50%	15/7/2051	25,896	0.01%
HCA, Inc.	40,000	4.63%	15/3/2052	31,251	0.01%
HCA, Inc.	95,000	5.90%	1/6/2053	89,444	0.03%
HCA, Inc.	50,000	6.00%	1/4/2054	47,688	0.01%
HCA, Inc.	50,000	5.95%	15/9/2054	47,539	0.01%
HCA, Inc.	60,000	6.10%	1/4/2064	57,345	0.02%
HCN Canadian Holdings-1 LP	5,000	2.95%	15/1/2027	3,420	0.00%
Healthcare Realty Holdings LP	40,000	3.50%	1/8/2026	39,090	0.01%
Healthcare Realty Holdings LP	40,000	2.00%	15/3/2031	32,721	0.01%
Healthpeak OP LLC	35,000	1.35%	1/2/2027	32,642	0.01%
Healthpeak OP LLC	10,000	2.13%	1/12/2028	8,991	0.00%
Healthpeak OP LLC	50,000	3.50%	15/7/2029	46,830	0.01%
Healthpeak OP LLC	35,000	3.00%	15/1/2030	31,721	0.01%
Healthpeak OP LLC	5,000	2.88%	15/1/2031	4,402	0.00%
Healthpeak OP LLC	35,000	5.25%	15/12/2032	34,734	0.01%
Healthpeak OP LLC	10,000	6.75%	1/2/2041	10,856	0.00%
HEICO Corp.	30,000	5.25%	1/8/2028	30,280	0.01%
HEICO Corp.	20,000	5.35%	1/8/2033	19,954	0.01%
Hercules Capital, Inc.	30,000	2.63%	16/9/2026	28,532	0.01%
Hershey Co.	25,000	2.30%	15/8/2026	24,171	0.01%
Hershey Co.	25,000	4.25%	4/5/2028	24,760	0.01%
Hershey Co.	25,000	3.38%	15/8/2046	18,032	0.01%
Hershey Co.	15,000	3.13%	15/11/2049	9,989	0.00%
Hershey Co.	10,000	2.65%	1/6/2050	5,988	0.00%
Hewlett Packard Enterprise Co.	40,000	4.45%	25/9/2026	39,798	0.01%
Hewlett Packard Enterprise Co.	55,000	4.40%	25/9/2027	54,403	0.02%
Hewlett Packard Enterprise Co.	25,000	5.25%	1/7/2028	25,235	0.01%
Hewlett Packard Enterprise Co.	150,000	4.55%	15/10/2029	146,195	0.05%
Hewlett Packard Enterprise Co.	40,000	4.85%	15/10/2031	39,018	0.01%
Hewlett Packard Enterprise Co.	135,000	5.00%	15/10/2034	129,849	0.04%
Hewlett Packard Enterprise Co.	60,000	6.35%	15/10/2045	62,168	0.02%
Hewlett Packard Enterprise Co.	60,000	5.60%	15/10/2054	56,554	0.02%
Highland Holdings Sarl	100,000	0.32%	15/12/2026	98,707	0.03%
Highwoods Realty LP	20,000	4.20%	15/4/2029	18,985	0.01%
Highwoods Realty LP	45,000	2.60%	1/2/2031	37,498	0.01%
Highwoods Realty LP	35,000	7.65%	1/2/2034	38,868	0.01%
Home Depot, Inc.	40,000	3.00%	1/4/2026	39,295	0.01%
Home Depot, Inc.	75,000	5.15%	25/6/2026	75,750	0.02%
Home Depot, Inc.	65,000	4.88%	25/6/2027	65,610	0.02%
Home Depot, Inc.	10,000	2.80%	14/9/2027	9,579	0.00%
Home Depot, Inc.	80,000	0.90%	15/3/2028	71,421	0.02%
Home Depot, Inc.	30,000	1.50%	15/9/2028	26,816	0.01%
Home Depot, Inc.	40,000	4.90%	15/4/2029	40,360	0.01%
Home Depot, Inc.	50,000	2.95%	15/6/2029	46,481	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Home Depot, Inc.	95,000	4.75%	25/6/2029	95,174	0.03%
Home Depot, Inc.	50,000	2.70%	15/4/2030	45,017	0.01%
Home Depot, Inc.	15,000	1.38%	15/3/2031	12,145	0.00%
Home Depot, Inc.	40,000	4.85%	25/6/2031	39,971	0.01%
Home Depot, Inc.	45,000	3.25%	15/4/2032	40,152	0.01%
Home Depot, Inc.	10,000	4.50%	15/9/2032	9,730	0.00%
Home Depot, Inc.	105,000	4.95%	25/6/2034	103,515	0.03%
Home Depot, Inc.	90,000	5.88%	16/12/2036	94,857	0.03%
Home Depot, Inc.	50,000	3.30%	15/4/2040	38,926	0.01%
Home Depot, Inc.	35,000	5.40%	15/9/2040	34,907	0.01%
Home Depot, Inc.	65,000	5.95%	1/4/2041	68,217	0.02%
Home Depot, Inc.	35,000	4.20%	1/4/2043	29,545	0.01%
Home Depot, Inc.	25,000	4.88%	15/2/2044	22,854	0.01%
Home Depot, Inc.	50,000	4.40%	15/3/2045	42,720	0.01%
Home Depot, Inc.	140,000	4.25%	1/4/2046	116,493	0.04%
Home Depot, Inc.	25,000	3.90%	15/6/2047	19,562	0.01%
Home Depot, Inc.	65,000	4.50%	6/12/2048	55,492	0.02%
Home Depot, Inc.	50,000	3.13%	15/12/2049	33,491	0.01%
Home Depot, Inc.	60,000	3.35%	15/4/2050	41,922	0.01%
Home Depot, Inc.	40,000	2.38%	15/3/2051	22,568	0.01%
Home Depot, Inc.	35,000	2.75%	15/9/2051	21,339	0.01%
Home Depot, Inc.	75,000	3.63%	15/4/2052	54,378	0.02%
Home Depot, Inc.	40,000	4.95%	15/9/2052	36,428	0.01%
Home Depot, Inc.	60,000	5.30%	25/6/2054	57,551	0.02%
Home Depot, Inc.	25,000	3.50%	15/9/2056	17,384	0.01%
Home Depot, Inc.	45,000	5.40%	25/6/2064	43,102	0.01%
Horace Mann Educators Corp.	30,000	7.25%	15/9/2028	31,951	0.01%
Hormel Foods Corp.	100,000	4.80%	30/3/2027	100,481	0.03%
Hormel Foods Corp.	30,000	1.70%	3/6/2028	27,179	0.01%
Hormel Foods Corp.	25,000	3.05%	3/6/2051	16,238	0.00%
Host Hotels & Resorts LP	15,000	4.50%	1/2/2026	14,916	0.00%
Host Hotels & Resorts LP	15,000	3.38%	15/12/2029	13,726	0.00%
Host Hotels & Resorts LP	55,000	3.50%	15/9/2030	49,801	0.02%
Host Hotels & Resorts LP	35,000	2.90%	15/12/2031	29,803	0.01%
Host Hotels & Resorts LP	25,000	5.70%	1/7/2034	24,974	0.01%
Host Hotels & Resorts LP	30,000	5.50%	15/4/2035	29,375	0.01%
Howmet Aerospace, Inc.	40,000	3.00%	15/1/2029	37,149	0.01%
Howmet Aerospace, Inc.	35,000	5.95%	1/2/2037	36,253	0.01%
HP, Inc.	75,000	3.00%	17/6/2027	71,867	0.02%
HP, Inc.	35,000	4.00%	15/4/2029	33,545	0.01%
HP, Inc.	30,000	2.65%	17/6/2031	25,678	0.01%
HP, Inc.	24,000	4.20%	15/4/2032	22,469	0.01%
HP, Inc.	25,000	5.50%	15/1/2033	25,202	0.01%
HP, Inc.	60,000	6.00%	15/9/2041	60,642	0.02%
Hubbell, Inc.	45,000	3.50%	15/2/2028	43,178	0.01%
Humana, Inc.	55,000	1.35%	3/2/2027	51,122	0.02%
Humana, Inc.	25,000	3.95%	15/3/2027	24,510	0.01%
Humana, Inc.	20,000	5.75%	1/3/2028	20,370	0.01%
Humana, Inc.	50,000	3.70%	23/3/2029	47,175	0.01%
Humana, Inc.	65,000	5.38%	15/4/2031	64,463	0.02%
Humana, Inc.	50,000	5.88%	1/3/2033	50,161	0.02%
Humana, Inc.	30,000	5.95%	15/3/2034	30,216	0.01%
Humana, Inc.	10,000	4.63%	1/12/2042	8,240	0.00%
Humana, Inc.	30,000	4.95%	1/10/2044	25,408	0.01%
Humana, Inc.	20,000	4.80%	15/3/2047	16,327	0.00%
Humana, Inc.	30,000	3.95%	15/8/2049	21,604	0.01%
Humana, Inc.	30,000	5.50%	15/3/2053	26,779	0.01%
Humana, Inc.	35,000	5.75%	15/4/2054	32,456	0.01%
Huntington Bancshares, Inc.	90,000	6.21%	21/8/2029	92,875	0.03%
Huntington Bancshares, Inc.	35,000	2.55%	4/2/2030	30,773	0.01%
Huntington Bancshares, Inc.	45,000	5.27%	15/1/2031	45,003	0.01%
Huntington Bancshares, Inc.	55,000	5.71%	2/2/2035	54,940	0.02%
Huntington Bancshares, Inc.	20,000	2.49%	15/8/2036	16,197	0.00%
Huntington Bancshares, Inc.	40,000	6.14%	18/11/2039	40,142	0.01%
Huntington National Bank	30,000	4.55%	17/5/2028	29,747	0.01%
Huntington National Bank	30,000	5.65%	10/1/2030	30,490	0.01%
Huntsman International LLC	50,000	4.50%	1/5/2029	47,689	0.01%
Huntsman International LLC	15,000	5.70%	15/10/2034	14,294	0.00%
Hyatt Hotels Corp.	50,000	4.85%	15/3/2026	49,963	0.02%
Hyatt Hotels Corp.	25,000	5.75%	30/1/2027	25,385	0.01%
Hyatt Hotels Corp.	25,000	4.38%	15/9/2028	24,299	0.01%

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Hyatt Hotels Corp.	30,000	5.25%	30/6/2029	30,027	0.01%
Hyatt Hotels Corp.	10,000	5.38%	15/12/2031	9,954	0.00%
Hyatt Hotels Corp.	25,000	5.50%	30/6/2034	24,783	0.01%
IBM International Capital Pte Ltd.	100,000	4.60%	5/2/2029	99,097	0.03%
IBM International Capital Pte Ltd.	100,000	4.90%	5/2/2034	97,152	0.03%
IBM International Capital Pte Ltd.	100,000	5.30%	5/2/2054	92,221	0.03%
IDEX Corp.	60,000	3.00%	1/5/2030	54,299	0.02%
Illinois Tool Works, Inc.	90,000	2.65%	15/11/2026	87,396	0.03%
Illinois Tool Works, Inc.	100,000	1.00%	5/6/2031	91,713	0.03%
Illinois Tool Works, Inc.	65,000	3.90%	1/9/2042	53,037	0.02%
Illumina, Inc.	40,000	4.65%	9/9/2026	39,885	0.01%
Illumina, Inc.	30,000	5.75%	13/12/2027	30,785	0.01%
Ingersoll Rand, Inc.	35,000	5.20%	15/6/2027	35,400	0.01%
Ingersoll Rand, Inc.	25,000	5.40%	14/8/2028	25,409	0.01%
Ingersoll Rand, Inc.	25,000	5.31%	15/6/2031	25,265	0.01%
Ingersoll Rand, Inc.	25,000	5.70%	14/8/2033	25,567	0.01%
Ingersoll Rand, Inc.	35,000	5.45%	15/6/2034	35,183	0.01%
Ingersoll Rand, Inc.	30,000	5.70%	15/6/2054	29,439	0.01%
Intel Corp.	60,000	4.88%	10/2/2026	60,010	0.02%
Intel Corp.	45,000	2.60%	19/5/2026	43,641	0.01%
Intel Corp.	50,000	3.15%	11/5/2027	47,966	0.01%
Intel Corp.	75,000	4.88%	10/2/2028	74,593	0.02%
Intel Corp.	60,000	1.60%	12/8/2028	53,024	0.02%
Intel Corp.	40,000	4.00%	5/8/2029	38,098	0.01%
Intel Corp.	55,000	2.45%	15/11/2029	48,245	0.01%
Intel Corp.	40,000	5.13%	10/2/2030	39,627	0.01%
Intel Corp.	35,000	3.90%	25/3/2030	32,748	0.01%
Intel Corp.	50,000	2.00%	12/8/2031	40,270	0.01%
Intel Corp.	100,000	4.15%	5/8/2032	91,000	0.03%
Intel Corp.	85,000	5.20%	10/2/2033	82,117	0.03%
Intel Corp.	30,000	4.60%	25/3/2040	24,955	0.01%
Intel Corp.	30,000	4.80%	1/10/2041	24,967	0.01%
Intel Corp.	30,000	5.63%	10/2/2043	27,421	0.01%
Intel Corp.	45,000	4.90%	29/7/2045	36,335	0.01%
Intel Corp.	70,000	4.10%	19/5/2046	49,921	0.02%
Intel Corp.	50,000	4.10%	11/5/2047	35,495	0.01%
Intel Corp.	140,000	3.73%	8/12/2047	92,654	0.03%
Intel Corp.	175,000	3.25%	15/11/2049	104,813	0.03%
Intel Corp.	50,000	4.75%	25/3/2050	38,665	0.01%
Intel Corp.	85,000	4.90%	5/8/2052	67,009	0.02%
Intel Corp.	70,000	5.70%	10/2/2053	61,985	0.02%
Intel Corp.	40,000	5.60%	21/2/2054	35,116	0.01%
Intel Corp.	45,000	3.10%	15/2/2060	23,995	0.01%
Intel Corp.	45,000	4.95%	25/3/2060	35,175	0.01%
Intel Corp.	60,000	3.20%	12/8/2061	32,500	0.01%
Intel Corp.	45,000	5.05%	5/8/2062	35,117	0.01%
Intel Corp.	25,000	5.90%	10/2/2063	22,462	0.01%
Intercontinental Exchange, Inc.	95,000	4.00%	15/9/2027	93,599	0.03%
Intercontinental Exchange, Inc.	15,000	3.75%	21/9/2028	14,442	0.00%
Intercontinental Exchange, Inc.	75,000	4.35%	15/6/2029	73,417	0.02%
Intercontinental Exchange, Inc.	45,000	2.10%	15/6/2030	38,888	0.01%
Intercontinental Exchange, Inc.	75,000	4.60%	15/3/2033	71,971	0.02%
Intercontinental Exchange, Inc.	45,000	2.65%	15/9/2040	31,419	0.01%
Intercontinental Exchange, Inc.	40,000	4.25%	21/9/2048	32,305	0.01%
Intercontinental Exchange, Inc.	65,000	3.00%	15/6/2050	41,366	0.01%
Intercontinental Exchange, Inc.	75,000	4.95%	15/6/2052	67,056	0.02%
Intercontinental Exchange, Inc.	65,000	3.00%	15/9/2060	37,959	0.01%
Intercontinental Exchange, Inc.	50,000	5.20%	15/6/2062	45,505	0.01%
International Business Machines Corp.[1]	150,000	3.30%	15/5/2026	147,347	0.05%
International Business Machines Corp.	100,000	1.25%	29/1/2027	100,691	0.03%
International Business Machines Corp.	100,000	3.38%	6/2/2027	104,812	0.03%
International Business Machines Corp.	25,000	6.50%	15/1/2028	26,239	0.01%
International Business Machines Corp.[1]	200,000	3.50%	15/5/2029	189,570	0.06%
International Business Machines Corp.[1]	300,000	1.95%	15/5/2030	257,545	0.08%
International Business Machines Corp.	100,000	1.75%	31/1/2031	96,180	0.03%
International Business Machines Corp.	100,000	0.65%	11/2/2032	87,563	0.03%
International Business Machines Corp.[1]	75,000	4.40%	27/7/2032	71,683	0.02%
International Business Machines Corp.	50,000	5.88%	29/11/2032	52,618	0.02%
International Business Machines Corp.	100,000	4.75%	6/2/2033	98,003	0.03%
International Business Machines Corp.	20,000	5.60%	30/11/2039	20,001	0.01%
International Business Machines Corp.	100,000	1.20%	11/2/2040	74,464	0.02%

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International Business Machines Corp.	50,000	4.00%	20/6/2042	40,767	0.01%
International Business Machines Corp.	125,000	4.25%	15/5/2049	100,482	0.03%
International Business Machines Corp.	25,000	7.13%	1/12/2096	30,406	0.01%
International Flavors & Fragrances, Inc.	10,000	4.45%	26/9/2028	9,788	0.00%
International Flavors & Fragrances, Inc.	20,000	4.38%	1/6/2047	15,634	0.00%
International Flavors & Fragrances, Inc.	30,000	5.00%	26/9/2048	25,714	0.01%
International Paper Co.	25,000	5.00%	15/9/2035	24,427	0.01%
International Paper Co.	35,000	6.00%	15/11/2041	35,677	0.01%
International Paper Co.	60,000	4.80%	15/6/2044	52,791	0.02%
International Paper Co.	40,000	4.35%	15/8/2048	32,265	0.01%
Interpublic Group of Cos, Inc.	20,000	4.65%	1/10/2028	19,817	0.01%
Interpublic Group of Cos, Inc.	30,000	4.75%	30/3/2030	29,601	0.01%
Interpublic Group of Cos, Inc.	25,000	5.38%	15/6/2033	24,793	0.01%
Interpublic Group of Cos, Inc.	35,000	3.38%	1/3/2041	25,873	0.01%
Intuit, Inc.	50,000	1.35%	15/7/2027	46,115	0.01%
Intuit, Inc.	45,000	5.13%	15/9/2028	45,665	0.01%
Intuit, Inc.	45,000	5.20%	15/9/2033	45,082	0.01%
Intuit, Inc.	55,000	5.50%	15/9/2053	53,949	0.02%
Invesco Finance plc	55,000	3.75%	15/1/2026	54,414	0.02%
Invesco Finance plc	15,000	5.38%	30/11/2043	14,089	0.00%
Invitation Homes Operating Partnership LP	15,000	2.30%	15/11/2028	13,537	0.00%
Invitation Homes Operating Partnership LP	25,000	5.45%	15/8/2030	25,324	0.01%
Invitation Homes Operating Partnership LP	30,000	4.15%	15/4/2032	27,650	0.01%
Invitation Homes Operating Partnership LP	15,000	5.50%	15/8/2033	14,918	0.00%
Invitation Homes Operating Partnership LP	15,000	2.70%	15/1/2034	11,964	0.00%
Invitation Homes Operating Partnership LP	25,000	4.88%	1/2/2035	23,663	0.01%
IQVIA, Inc.	80,000	6.25%	1/2/2029	82,638	0.03%
ITC Holdings Corp.	15,000	5.30%	1/7/2043	13,744	0.00%
Jabil, Inc.	50,000	4.25%	15/5/2027	49,300	0.02%
Jabil, Inc.	10,000	3.95%	12/1/2028	9,672	0.00%
Jabil, Inc.	30,000	5.45%	1/2/2029	30,219	0.01%
Jabil, Inc.	25,000	3.00%	15/1/2031	22,009	0.01%
Jackson Financial, Inc.	15,000	5.17%	8/6/2027	15,073	0.00%
Jackson Financial, Inc.	20,000	3.13%	23/11/2031	17,057	0.01%
Jackson Financial, Inc.	20,000	5.67%	8/6/2032	20,154	0.01%
Jackson Financial, Inc.	20,000	4.00%	23/11/2051	13,773	0.00%
JB Hunt Transport Services, Inc.	40,000	3.88%	1/3/2026	39,598	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	140,000	2.50%	15/1/2027	132,959	0.04%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	30,000	3.00%	2/2/2029	27,394	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	85,000	5.50%	15/1/2030	84,901	0.03%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	115,000	5.75%	1/4/2033	114,607	0.04%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	70,000	6.75%	15/3/2034	74,104	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	60,000	4.38%	2/2/2052	44,899	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	75,000	6.50%	1/12/2052	75,823	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	35,000	7.25%	15/11/2053	38,567	0.01%
JetBlue 2019-1 Class AA Pass Through Trust	7,683	2.75%	15/5/2032	6,643	0.00%
JetBlue 2020-1 Class A Pass Through Trust	18,456	4.00%	15/11/2032	17,290	0.01%
JM Smucker Co.	45,000	3.38%	15/12/2027	43,596	0.01%
JM Smucker Co.	25,000	5.90%	15/11/2028	25,901	0.01%
JM Smucker Co.	60,000	6.20%	15/11/2033	63,329	0.02%
JM Smucker Co.	30,000	4.25%	15/3/2035	27,182	0.01%
JM Smucker Co.	10,000	6.50%	15/11/2043	10,661	0.00%
JM Smucker Co.	25,000	4.38%	15/3/2045	20,586	0.01%
JM Smucker Co.	45,000	6.50%	15/11/2053	48,330	0.02%
John Deere Bank SA	100,000	3.30%	15/10/2029	105,818	0.03%
John Deere Capital Corp.	100,000	4.80%	9/1/2026	100,305	0.03%
John Deere Capital Corp.	60,000	0.70%	15/1/2026	57,692	0.02%
John Deere Capital Corp.	100,000	5.05%	3/3/2026	100,728	0.03%
John Deere Capital Corp.	30,000	4.95%	6/3/2026	30,152	0.01%
John Deere Capital Corp.	35,000	4.75%	8/6/2026	35,148	0.01%
John Deere Capital Corp.	45,000	1.05%	17/6/2026	42,847	0.01%
John Deere Capital Corp.	25,000	5.15%	8/9/2026	25,319	0.01%
John Deere Capital Corp.	30,000	4.85%	5/3/2027	30,193	0.01%
John Deere Capital Corp.	20,000	2.35%	8/3/2027	19,089	0.01%

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John Deere Capital Corp.	5,000	1.75%	9/3/2027	4,710	0.00%
John Deere Capital Corp.	30,000	4.90%	11/6/2027	30,223	0.01%
John Deere Capital Corp.	30,000	4.15%	15/9/2027	29,705	0.01%
John Deere Capital Corp.	35,000	4.75%	20/1/2028	35,176	0.01%
John Deere Capital Corp.	25,000	4.90%	3/3/2028	25,195	0.01%
John Deere Capital Corp.	50,000	4.95%	14/7/2028	50,474	0.02%
John Deere Capital Corp.	30,000	4.50%	16/1/2029	29,734	0.01%
John Deere Capital Corp.	10,000	3.45%	7/3/2029	9,523	0.00%
John Deere Capital Corp.	24,000	4.85%	11/6/2029	24,084	0.01%
John Deere Capital Corp.	45,000	2.80%	18/7/2029	41,476	0.01%
John Deere Capital Corp.	175,000	4.70%	10/6/2030	174,438	0.05%
John Deere Capital Corp.	20,000	1.45%	15/1/2031	16,493	0.00%
John Deere Capital Corp.	30,000	4.90%	7/3/2031	29,964	0.01%
John Deere Capital Corp.	45,000	2.00%	17/6/2031	37,732	0.01%
John Deere Capital Corp.	120,000	4.40%	8/9/2031	116,258	0.04%
John Deere Capital Corp.	100,000	3.45%	16/7/2032	106,141	0.03%
John Deere Capital Corp.	25,000	5.15%	8/9/2033	25,061	0.01%
John Deere Capital Corp.	30,000	5.10%	11/4/2034	29,973	0.01%
John Deere Capital Corp.	40,000	5.05%	12/6/2034	39,789	0.01%
John Deere Financial, Inc.	15,000	2.58%	16/10/2026	10,297	0.00%
John Deere Financial, Inc.	40,000	4.36%	20/1/2027	28,363	0.01%
John Deere Financial, Inc.	30,000	4.38%	11/7/2028	21,443	0.01%
John Deere Financial, Inc.	30,000	5.17%	15/9/2028	22,024	0.01%
John Deere Financial, Inc.	10,000	4.63%	4/4/2029	7,232	0.00%
Johnson & Johnson	90,000	2.90%	15/1/2028	86,070	0.03%
Johnson & Johnson[1]	90,000	1.30%	1/9/2030	75,447	0.02%
Johnson & Johnson[1]	75,000	4.90%	1/6/2031	75,500	0.02%
Johnson & Johnson	50,000	4.38%	5/12/2033	48,524	0.02%
Johnson & Johnson	100,000	3.35%	1/6/2036	104,880	0.03%
Johnson & Johnson	55,000	5.95%	15/8/2037	59,158	0.02%
Johnson & Johnson	45,000	5.85%	15/7/2038	47,956	0.01%
Johnson & Johnson	45,000	2.10%	1/9/2040	29,976	0.01%
Johnson & Johnson	20,000	4.50%	1/9/2040	18,662	0.01%
Johnson & Johnson	40,000	4.50%	5/12/2043	36,546	0.01%
Johnson & Johnson	115,000	3.70%	1/3/2046	90,642	0.03%
Johnson & Johnson	25,000	3.75%	3/3/2047	19,664	0.01%
Johnson & Johnson	70,000	3.50%	15/1/2048	52,608	0.02%
Johnson & Johnson[1]	140,000	2.25%	1/9/2050	80,151	0.03%
Johnson & Johnson	10,000	5.25%	1/6/2054	9,786	0.00%
Johnson & Johnson	35,000	2.45%	1/9/2060	19,039	0.01%
Johnson Controls International plc	40,000	4.63%	2/7/2044	34,423	0.01%
Johnson Controls International plc	15,000	4.50%	15/2/2047	12,439	0.00%
Johnson Controls International plc	10,000	4.95%	2/7/2064	8,457	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	0.38%	15/9/2027	97,027	0.03%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	3.00%	15/9/2028	103,790	0.03%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	85,000	4.90%	1/12/2032	82,863	0.03%
Jones Lang LaSalle, Inc.	20,000	6.88%	1/12/2028	21,192	0.01%
JPMorgan Chase & Co.	100,000	3.30%	1/4/2026	98,506	0.03%
JPMorgan Chase & Co.	125,000	3.20%	15/6/2026	122,628	0.04%
JPMorgan Chase & Co.	45,000	2.95%	1/10/2026	43,845	0.01%
JPMorgan Chase & Co.	65,000	7.63%	15/10/2026	68,251	0.02%
JPMorgan Chase & Co.	45,000	4.13%	15/12/2026	44,537	0.01%
JPMorgan Chase & Co.	105,000	3.96%	29/1/2027	104,089	0.03%
JPMorgan Chase & Co.	110,000	1.58%	22/4/2027	105,629	0.03%
JPMorgan Chase & Co.	65,000	4.25%	1/10/2027	64,515	0.02%
JPMorgan Chase & Co.	115,000	6.07%	22/10/2027	117,700	0.04%
JPMorgan Chase & Co.	75,000	3.63%	1/12/2027	72,880	0.02%
JPMorgan Chase & Co.	125,000	5.04%	23/1/2028	125,409	0.04%
JPMorgan Chase & Co.	115,000	3.78%	1/2/2028	112,516	0.04%
JPMorgan Chase & Co.	150,000	2.95%	24/2/2028	144,186	0.05%
JPMorgan Chase & Co.	100,000	0.39%	24/2/2028	98,081	0.03%
JPMorgan Chase & Co.	55,000	1.90%	5/3/2028	36,964	0.01%
JPMorgan Chase & Co.	95,000	5.57%	22/4/2028	96,644	0.03%
JPMorgan Chase & Co.	110,000	4.32%	26/4/2028	108,668	0.03%
JPMorgan Chase & Co.	50,000	3.54%	1/5/2028	48,554	0.02%
JPMorgan Chase & Co.	200,000	1.64%	18/5/2028	200,914	0.06%
JPMorgan Chase & Co.	25,000	2.18%	1/6/2028	23,466	0.01%
JPMorgan Chase & Co.	115,000	4.98%	22/7/2028	115,312	0.04%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
JPMorgan Chase & Co.	135,000	4.85%	25/7/2028	134,946	0.04%
JPMorgan Chase & Co.	90,000	4.51%	22/10/2028	89,204	0.03%
JPMorgan Chase & Co.	105,000	3.51%	23/1/2029	100,770	0.03%
JPMorgan Chase & Co.	70,000	4.01%	23/4/2029	67,856	0.02%
JPMorgan Chase & Co.	130,000	2.07%	1/6/2029	118,057	0.04%
JPMorgan Chase & Co.	80,000	4.20%	23/7/2029	77,881	0.02%
JPMorgan Chase & Co.	85,000	5.30%	24/7/2029	85,786	0.03%
JPMorgan Chase & Co.	95,000	6.09%	23/10/2029	98,548	0.03%
JPMorgan Chase & Co.	95,000	4.45%	5/12/2029	93,020	0.03%
JPMorgan Chase & Co.	80,000	5.01%	23/1/2030	79,896	0.02%
JPMorgan Chase & Co.	200,000	1.96%	23/3/2030	198,208	0.06%
JPMorgan Chase & Co.	275,000	5.58%	22/4/2030	280,185	0.09%
JPMorgan Chase & Co.	260,000	3.70%	6/5/2030	246,174	0.08%
JPMorgan Chase & Co.	65,000	4.57%	14/6/2030	63,688	0.02%
JPMorgan Chase & Co.	45,000	5.00%	22/7/2030	44,828	0.01%
JPMorgan Chase & Co.	30,000	8.75%	1/9/2030	35,307	0.01%
JPMorgan Chase & Co.	180,000	2.74%	15/10/2030	162,017	0.05%
JPMorgan Chase & Co.	90,000	4.60%	22/10/2030	88,307	0.03%
JPMorgan Chase & Co.	140,000	4.49%	24/3/2031	136,337	0.04%
JPMorgan Chase & Co.	120,000	2.52%	22/4/2031	105,580	0.03%
JPMorgan Chase & Co.	175,000	2.96%	13/5/2031	156,388	0.05%
JPMorgan Chase & Co.	100,000	1.00%	25/7/2031	92,304	0.03%
JPMorgan Chase & Co.	75,000	1.76%	19/11/2031	62,325	0.02%
JPMorgan Chase & Co.	95,000	1.95%	4/2/2032	78,830	0.02%
JPMorgan Chase & Co.	120,000	2.58%	22/4/2032	103,001	0.03%
JPMorgan Chase & Co.	90,000	2.55%	8/11/2032	75,933	0.02%
JPMorgan Chase & Co.	115,000	2.96%	25/1/2033	99,421	0.03%
JPMorgan Chase & Co.	100,000	0.60%	17/2/2033	85,906	0.03%
JPMorgan Chase & Co.	115,000	4.59%	26/4/2033	110,095	0.03%
JPMorgan Chase & Co.	155,000	4.91%	25/7/2033	151,629	0.05%
JPMorgan Chase & Co.	115,000	5.72%	14/9/2033	117,105	0.04%
JPMorgan Chase & Co.	148,000	3.76%	21/3/2034	156,615	0.05%
JPMorgan Chase & Co.	150,000	5.35%	1/6/2034	149,963	0.05%
JPMorgan Chase & Co.	145,000	6.25%	23/10/2034	153,374	0.05%
JPMorgan Chase & Co.	105,000	5.34%	23/1/2035	104,416	0.03%
JPMorgan Chase & Co.	105,000	5.77%	22/4/2035	107,478	0.03%
JPMorgan Chase & Co.	155,000	5.29%	22/7/2035	153,406	0.05%
JPMorgan Chase & Co.	105,000	4.95%	22/10/2035	101,246	0.03%
JPMorgan Chase & Co.	110,000	6.40%	15/5/2038	120,057	0.04%
JPMorgan Chase & Co.	90,000	3.88%	24/7/2038	76,412	0.02%
JPMorgan Chase & Co.	60,000	5.50%	15/10/2040	59,626	0.02%
JPMorgan Chase & Co.	50,000	3.11%	22/4/2041	37,000	0.01%
JPMorgan Chase & Co.	75,000	5.60%	15/7/2041	75,709	0.02%
JPMorgan Chase & Co.	55,000	2.53%	19/11/2041	37,063	0.01%
JPMorgan Chase & Co.	55,000	5.40%	6/1/2042	54,206	0.02%
JPMorgan Chase & Co.	65,000	3.16%	22/4/2042	47,605	0.01%
JPMorgan Chase & Co.	45,000	5.63%	16/8/2043	44,698	0.01%
JPMorgan Chase & Co.	40,000	4.85%	1/2/2044	36,667	0.01%
JPMorgan Chase & Co.	70,000	4.95%	1/6/2045	63,551	0.02%
JPMorgan Chase & Co.	90,000	5.53%	29/11/2045	87,884	0.03%
JPMorgan Chase & Co.	85,000	4.26%	22/2/2048	70,025	0.02%
JPMorgan Chase & Co.	60,000	4.03%	24/7/2048	47,234	0.01%
JPMorgan Chase & Co.	130,000	3.96%	15/11/2048	101,600	0.03%
JPMorgan Chase & Co.	60,000	3.90%	23/1/2049	46,175	0.01%
JPMorgan Chase & Co.	105,000	3.11%	22/4/2051	69,247	0.02%
JPMorgan Chase & Co.	145,000	3.33%	22/4/2052	99,423	0.03%
JPMorgan Chase Bank NA	250,000	5.11%	8/12/2026	252,698	0.08%
Juniper Networks, Inc.	35,000	5.95%	15/3/2041	34,470	0.01%
Kellanova	15,000	3.25%	1/4/2026	14,751	0.00%
Kellanova	50,000	4.30%	15/5/2028	49,179	0.02%
Kellanova	10,000	7.45%	1/4/2031	11,152	0.00%
Kellanova	100,000	3.75%	16/5/2034	105,843	0.03%
Kellanova	35,000	4.50%	1/4/2046	29,442	0.01%
Kellanova	25,000	5.75%	16/5/2054	24,945	0.01%
Kemper Corp.	35,000	2.40%	30/9/2030	29,665	0.01%
Kennametal, Inc.	25,000	4.63%	15/6/2028	24,658	0.01%
Kenvue, Inc.[1]	205,000	5.05%	22/3/2028	207,432	0.07%
Kenvue, Inc.[1]	125,000	4.90%	22/3/2033	122,886	0.04%
Kenvue, Inc.	100,000	5.05%	22/3/2053	92,730	0.03%
Kenvue, Inc.	25,000	5.20%	22/3/2063	23,040	0.01%
Keurig Dr Pepper, Inc.	50,000	5.10%	15/3/2027	50,455	0.02%

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Keurig Dr Pepper, Inc.	60,000	5.05%	15/3/2029	60,157	0.02%
Keurig Dr Pepper, Inc.	35,000	3.95%	15/4/2029	33,574	0.01%
Keurig Dr Pepper, Inc.	60,000	3.20%	1/5/2030	54,850	0.02%
Keurig Dr Pepper, Inc.	25,000	5.20%	15/3/2031	25,227	0.01%
Keurig Dr Pepper, Inc.	10,000	2.25%	15/3/2031	8,460	0.00%
Keurig Dr Pepper, Inc.	25,000	4.05%	15/4/2032	23,382	0.01%
Keurig Dr Pepper, Inc.	25,000	5.30%	15/3/2034	24,966	0.01%
Keurig Dr Pepper, Inc.	35,000	4.50%	15/11/2045	29,230	0.01%
Keurig Dr Pepper, Inc.	25,000	4.42%	15/12/2046	20,466	0.01%
Keurig Dr Pepper, Inc.	30,000	3.35%	15/3/2051	20,103	0.01%
Keurig Dr Pepper, Inc.	70,000	4.50%	15/4/2052	57,648	0.02%
KeyBank NA	25,000	4.70%	26/1/2026	24,941	0.01%
KeyBank NA	35,000	5.85%	15/11/2027	35,851	0.01%
KeyBank NA	45,000	4.90%	8/8/2032	42,637	0.01%
KeyBank NA	60,000	5.00%	26/1/2033	57,492	0.02%
KeyCorp	35,000	2.25%	6/4/2027	33,021	0.01%
KeyCorp	90,000	4.10%	30/4/2028	87,055	0.03%
KeyCorp	30,000	2.55%	1/10/2029	26,642	0.01%
KeyCorp	30,000	4.79%	1/6/2033	28,330	0.01%
KeyCorp	25,000	6.40%	6/3/2035	26,034	0.01%
Keysight Technologies, Inc.	80,000	4.60%	6/4/2027	79,627	0.02%
Kilroy Realty LP	10,000	4.75%	15/12/2028	9,760	0.00%
Kilroy Realty LP	35,000	3.05%	15/2/2030	30,678	0.01%
Kilroy Realty LP	25,000	2.50%	15/11/2032	19,397	0.01%
Kilroy Realty LP	10,000	2.65%	15/11/2033	7,648	0.00%
Kilroy Realty LP	10,000	6.25%	15/1/2036	9,927	0.00%
Kimberly-Clark Corp.	20,000	3.95%	1/11/2028	19,547	0.01%
Kimberly-Clark Corp.	40,000	3.20%	25/4/2029	37,739	0.01%
Kimberly-Clark Corp.	5,000	3.10%	26/3/2030	4,623	0.00%
Kimberly-Clark Corp.	25,000	2.00%	2/11/2031	21,047	0.01%
Kimberly-Clark Corp.	40,000	6.63%	1/8/2037	45,107	0.01%
Kimberly-Clark Corp.	25,000	5.30%	1/3/2041	24,456	0.01%
Kimberly-Clark Corp.	40,000	3.20%	30/7/2046	28,115	0.01%
Kimco Realty OP LLC	30,000	2.80%	1/10/2026	29,047	0.01%
Kimco Realty OP LLC	35,000	3.80%	1/4/2027	34,286	0.01%
Kimco Realty OP LLC	15,000	1.90%	1/3/2028	13,704	0.00%
Kimco Realty OP LLC	30,000	2.70%	1/10/2030	26,608	0.01%
Kimco Realty OP LLC	15,000	2.25%	1/12/2031	12,437	0.00%
Kimco Realty OP LLC	35,000	3.20%	1/4/2032	30,733	0.01%
Kimco Realty OP LLC	20,000	4.60%	1/2/2033	19,049	0.01%
Kimco Realty OP LLC	25,000	6.40%	1/3/2034	26,594	0.01%
Kimco Realty OP LLC	25,000	4.85%	1/3/2035	23,780	0.01%
Kimco Realty OP LLC	5,000	4.13%	1/12/2046	3,935	0.00%
Kimco Realty OP LLC	35,000	4.45%	1/9/2047	28,799	0.01%
Kite Realty Group LP	20,000	4.00%	1/10/2026	19,716	0.01%
Kite Realty Group LP	20,000	5.50%	1/3/2034	19,867	0.01%
KLA Corp.	65,000	4.10%	15/3/2029	63,357	0.02%
KLA Corp.	35,000	4.65%	15/7/2032	34,275	0.01%
KLA Corp.	20,000	5.00%	15/3/2049	18,439	0.01%
KLA Corp.	100,000	4.95%	15/7/2052	90,757	0.03%
KLA Corp.	25,000	5.25%	15/7/2062	23,386	0.01%
Kraft Heinz Foods Co.	105,000	3.00%	1/6/2026	102,482	0.03%
Kraft Heinz Foods Co.	45,000	3.88%	15/5/2027	44,096	0.01%
Kraft Heinz Foods Co.	100,000	2.25%	25/5/2028	101,724	0.03%
Kraft Heinz Foods Co.	30,000	5.00%	15/7/2035	29,058	0.01%
Kraft Heinz Foods Co.	35,000	4.63%	1/10/2039	31,262	0.01%
Kraft Heinz Foods Co.	25,000	6.50%	9/2/2040	26,486	0.01%
Kraft Heinz Foods Co.	70,000	5.00%	4/6/2042	62,970	0.02%
Kraft Heinz Foods Co.	75,000	5.20%	15/7/2045	67,942	0.02%
Kraft Heinz Foods Co.	85,000	4.38%	1/6/2046	68,724	0.02%
Kraft Heinz Foods Co.	50,000	4.88%	1/10/2049	42,843	0.01%
Kraft Heinz Foods Co.	35,000	5.50%	1/6/2050	32,827	0.01%
Kyndryl Holdings, Inc.[1]	35,000	2.05%	15/10/2026	33,283	0.01%
Kyndryl Holdings, Inc.	30,000	2.70%	15/10/2028	27,459	0.01%
Kyndryl Holdings, Inc.	25,000	3.15%	15/10/2031	21,683	0.01%
Kyndryl Holdings, Inc.	40,000	6.35%	20/2/2034	41,638	0.01%
Laboratory Corp. of America Holdings	60,000	1.55%	1/6/2026	57,369	0.02%
Laboratory Corp. of America Holdings	30,000	2.95%	1/12/2029	27,211	0.01%
Laboratory Corp. of America Holdings	25,000	4.35%	1/4/2030	24,107	0.01%
Laboratory Corp. of America Holdings	25,000	2.70%	1/6/2031	21,479	0.01%
Laboratory Corp. of America Holdings	30,000	4.55%	1/4/2032	28,693	0.01%

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Laboratory Corp. of America Holdings	30,000	4.80%	1/10/2034	28,422	0.01%
Laboratory Corp. of America Holdings	35,000	4.70%	1/2/2045	30,066	0.01%
Lam Research Corp.	50,000	3.75%	15/3/2026	49,498	0.02%
Lam Research Corp.	70,000	1.90%	15/6/2030	59,951	0.02%
Lam Research Corp.	100,000	2.88%	15/6/2050	63,183	0.02%
Lazard Group LLC	50,000	3.63%	1/3/2027	48,661	0.02%
Lazard Group LLC	20,000	6.00%	15/3/2031	20,537	0.01%
Lear Corp.	80,000	3.80%	15/9/2027	77,673	0.02%
Lear Corp.	70,000	4.25%	15/5/2029	67,370	0.02%
Lear Corp.	25,000	5.25%	15/5/2049	21,487	0.01%
Legg Mason, Inc.	25,000	4.75%	15/3/2026	25,007	0.01%
Legg Mason, Inc.	20,000	5.63%	15/1/2044	19,540	0.01%
Leggett & Platt, Inc.	80,000	4.40%	15/3/2029	74,899	0.02%
Leland Stanford Junior University	30,000	1.29%	1/6/2027	27,657	0.01%
Leland Stanford Junior University	40,000	3.65%	1/5/2048	30,976	0.01%
Leland Stanford Junior University	25,000	2.41%	1/6/2050	14,851	0.00%
Lennar Corp.	25,000	5.25%	1/6/2026	25,122	0.01%
Lennar Corp.	30,000	5.00%	15/6/2027	30,069	0.01%
Lennar Corp.	45,000	4.75%	29/11/2027	44,868	0.01%
Lennox International, Inc.	20,000	1.70%	1/8/2027	18,451	0.01%
Lennox International, Inc.	20,000	5.50%	15/9/2028	20,324	0.01%
Liberty Mutual Group, Inc.	100,000	2.75%	4/5/2026	103,428	0.03%
Lincoln National Corp.	40,000	3.80%	1/3/2028	38,562	0.01%
Lincoln National Corp.	20,000	3.05%	15/1/2030	18,011	0.01%
Lincoln National Corp.	30,000	3.40%	15/1/2031	26,957	0.01%
Lincoln National Corp.	20,000	7.00%	15/6/2040	21,860	0.01%
Lincoln National Corp.	30,000	4.35%	1/3/2048	23,256	0.01%
Linde plc	100,000	0.00%	30/9/2026	99,075	0.03%
Linde plc	100,000	3.38%	12/6/2029	105,839	0.03%
Linde plc	100,000	3.20%	14/2/2031	104,928	0.03%
Linde plc	100,000	1.63%	31/3/2035	88,876	0.03%
Linde, Inc.	50,000	3.20%	30/1/2026	49,327	0.02%
Linde, Inc.	50,000	1.10%	10/8/2030	41,316	0.01%
Linde, Inc.	25,000	3.55%	7/11/2042	19,717	0.01%
Linde, Inc.	10,000	2.00%	10/8/2050	5,213	0.00%
LKQ Corp.	45,000	6.25%	15/6/2033	46,410	0.01%
Lowe's Cos, Inc.	50,000	4.80%	1/4/2026	50,088	0.02%
Lowe's Cos, Inc.	50,000	2.50%	15/4/2026	48,762	0.02%
Lowe's Cos, Inc.	125,000	3.10%	3/5/2027	120,893	0.04%
Lowe's Cos, Inc.	50,000	1.30%	15/4/2028	44,705	0.01%
Lowe's Cos, Inc.	35,000	1.70%	15/9/2028	31,306	0.01%
Lowe's Cos, Inc.	75,000	3.65%	5/4/2029	71,415	0.02%
Lowe's Cos, Inc.	50,000	4.50%	15/4/2030	49,054	0.02%
Lowe's Cos, Inc.	75,000	1.70%	15/10/2030	62,646	0.02%
Lowe's Cos, Inc.	65,000	2.63%	1/4/2031	56,452	0.02%
Lowe's Cos, Inc.	50,000	3.75%	1/4/2032	45,762	0.01%
Lowe's Cos, Inc.	50,000	5.00%	15/4/2033	49,238	0.02%
Lowe's Cos, Inc.	10,000	5.15%	1/7/2033	9,942	0.00%
Lowe's Cos, Inc.	30,000	2.80%	15/9/2041	20,551	0.01%
Lowe's Cos, Inc.	65,000	3.70%	15/4/2046	48,004	0.01%
Lowe's Cos, Inc.	50,000	4.05%	3/5/2047	38,753	0.01%
Lowe's Cos, Inc.	10,000	5.13%	15/4/2050	8,956	0.00%
Lowe's Cos, Inc.	50,000	3.00%	15/10/2050	31,129	0.01%
Lowe's Cos, Inc.	90,000	4.25%	1/4/2052	70,195	0.02%
Lowe's Cos, Inc.	80,000	5.63%	15/4/2053	77,002	0.02%
Lowe's Cos, Inc.	25,000	5.75%	1/7/2053	24,489	0.01%
Lowe's Cos, Inc.	45,000	4.45%	1/4/2062	34,795	0.01%
Lowe's Cos, Inc.	45,000	5.80%	15/9/2062	43,564	0.01%
Lowe's Cos, Inc.	35,000	5.85%	1/4/2063	34,170	0.01%
LPL Holdings, Inc.	35,000	6.75%	17/11/2028	36,775	0.01%
LPL Holdings, Inc.	30,000	6.00%	20/5/2034	30,556	0.01%
LXP Industrial Trust	10,000	6.75%	15/11/2028	10,456	0.00%
LXP Industrial Trust	25,000	2.70%	15/9/2030	21,614	0.01%
LXP Industrial Trust	15,000	2.38%	1/10/2031	12,187	0.00%
M&T Bank Corp.	60,000	4.55%	16/8/2028	59,289	0.02%
M&T Bank Corp.	20,000	4.83%	16/1/2029	19,916	0.01%
M&T Bank Corp.	80,000	7.41%	30/10/2029	85,697	0.03%
M&T Bank Corp.	65,000	6.08%	13/3/2032	66,545	0.02%
M&T Bank Corp.	40,000	5.05%	27/1/2034	38,277	0.01%
M&T Bank Corp.	15,000	5.39%	16/1/2036	14,545	0.00%
Manufacturers & Traders Trust Co.	50,000	4.65%	27/1/2026	49,877	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Manufacturers & Traders Trust Co.	15,000	3.40%	17/8/2027	14,427	0.00%
Markel Group, Inc.	30,000	3.35%	17/9/2029	27,896	0.01%
Markel Group, Inc.	35,000	5.00%	5/4/2046	30,676	0.01%
Markel Group, Inc.	20,000	4.30%	1/11/2047	15,615	0.00%
Markel Group, Inc.	25,000	5.00%	20/5/2049	21,726	0.01%
Markel Group, Inc.	5,000	4.15%	17/9/2050	3,790	0.00%
Markel Group, Inc.	30,000	6.00%	16/5/2054	29,799	0.01%
Marriott International, Inc.	50,000	3.13%	15/6/2026	48,878	0.02%
Marriott International, Inc.	65,000	5.00%	15/10/2027	65,472	0.02%
Marriott International, Inc.	50,000	4.00%	15/4/2028	48,655	0.02%
Marriott International, Inc.	25,000	5.55%	15/10/2028	25,538	0.01%
Marriott International, Inc.	25,000	4.90%	15/4/2029	24,963	0.01%
Marriott International, Inc.	25,000	4.88%	15/5/2029	24,902	0.01%
Marriott International, Inc.	30,000	4.63%	15/6/2030	29,451	0.01%
Marriott International, Inc.	60,000	2.85%	15/4/2031	52,417	0.02%
Marriott International, Inc.	40,000	3.50%	15/10/2032	35,286	0.01%
Marriott International, Inc.	35,000	2.75%	15/10/2033	28,770	0.01%
Marriott International, Inc.	30,000	5.30%	15/5/2034	29,772	0.01%
Marriott International, Inc.	30,000	5.35%	15/3/2035	29,590	0.01%
Marsh & McLennan Cos, Inc.	35,000	3.75%	14/3/2026	34,673	0.01%
Marsh & McLennan Cos, Inc.	30,000	4.55%	8/11/2027	29,974	0.01%
Marsh & McLennan Cos, Inc.	55,000	4.38%	15/3/2029	54,027	0.02%
Marsh & McLennan Cos, Inc.	30,000	4.65%	15/3/2030	29,636	0.01%
Marsh & McLennan Cos, Inc.	75,000	2.25%	15/11/2030	64,662	0.02%
Marsh & McLennan Cos, Inc.	35,000	4.85%	15/11/2031	34,528	0.01%
Marsh & McLennan Cos, Inc.	50,000	5.75%	1/11/2032	51,706	0.02%
Marsh & McLennan Cos, Inc.	30,000	5.40%	15/9/2033	30,390	0.01%
Marsh & McLennan Cos, Inc.	95,000	5.00%	15/3/2035	92,661	0.03%
Marsh & McLennan Cos, Inc.	20,000	4.75%	15/3/2039	18,539	0.01%
Marsh & McLennan Cos, Inc.	35,000	4.35%	30/1/2047	29,279	0.01%
Marsh & McLennan Cos, Inc.	30,000	4.20%	1/3/2048	24,342	0.01%
Marsh & McLennan Cos, Inc.	40,000	4.90%	15/3/2049	35,846	0.01%
Marsh & McLennan Cos, Inc.	25,000	6.25%	1/11/2052	26,720	0.01%
Marsh & McLennan Cos, Inc.	20,000	5.45%	15/3/2053	19,287	0.01%
Marsh & McLennan Cos, Inc.	45,000	5.70%	15/9/2053	45,028	0.01%
Marsh & McLennan Cos, Inc.	25,000	5.45%	15/3/2054	24,123	0.01%
Marsh & McLennan Cos, Inc.	55,000	5.40%	15/3/2055	52,817	0.02%
Martin Marietta Materials, Inc.	5,000	3.45%	1/6/2027	4,841	0.00%
Martin Marietta Materials, Inc.	50,000	3.50%	15/12/2027	48,290	0.01%
Martin Marietta Materials, Inc.	65,000	2.40%	15/7/2031	55,293	0.02%
Martin Marietta Materials, Inc.	15,000	5.15%	1/12/2034	14,747	0.00%
Martin Marietta Materials, Inc.	20,000	4.25%	15/12/2047	16,084	0.00%
Martin Marietta Materials, Inc.	25,000	3.20%	15/7/2051	16,220	0.00%
Martin Marietta Materials, Inc.	40,000	5.50%	1/12/2054	37,779	0.01%
Marvell Technology, Inc.	115,000	2.45%	15/4/2028	106,103	0.03%
Marvell Technology, Inc.	30,000	5.95%	15/9/2033	31,162	0.01%
Masco Corp.	80,000	1.50%	15/2/2028	72,090	0.02%
Masco Corp.	40,000	2.00%	15/2/2031	33,469	0.01%
Masco Corp.	25,000	3.13%	15/2/2051	15,751	0.00%
MassMutual Global Funding II	100,000	4.63%	5/10/2029	123,898	0.04%
Mastercard, Inc.	24,000	4.10%	15/1/2028	23,744	0.01%
Mastercard, Inc.	100,000	1.00%	22/2/2029	96,868	0.03%
Mastercard, Inc.	75,000	2.95%	1/6/2029	69,947	0.02%
Mastercard, Inc.	200,000	3.35%	26/3/2030	186,883	0.06%
Mastercard, Inc.	75,000	2.00%	18/11/2031	62,287	0.02%
Mastercard, Inc.	48,000	4.35%	15/1/2032	46,401	0.01%
Mastercard, Inc.	45,000	4.88%	9/5/2034	44,315	0.01%
Mastercard, Inc.	40,000	4.55%	15/1/2035	38,344	0.01%
Mastercard, Inc.	45,000	3.65%	1/6/2049	34,022	0.01%
Mastercard, Inc.	75,000	3.85%	26/3/2050	58,146	0.02%
Mastercard, Inc.	40,000	2.95%	15/3/2051	25,761	0.01%
Mattel, Inc.	15,000	5.45%	1/11/2041	13,442	0.00%
McCormick & Co., Inc.	20,000	0.90%	15/2/2026	19,165	0.01%
McCormick & Co., Inc.	50,000	3.40%	15/8/2027	48,429	0.02%
McCormick & Co., Inc.	20,000	2.50%	15/4/2030	17,670	0.01%
McCormick & Co., Inc.	30,000	1.85%	15/2/2031	24,834	0.01%
McCormick & Co., Inc.	35,000	4.70%	15/10/2034	32,950	0.01%
McDonald's Corp.	35,000	3.70%	30/1/2026	34,730	0.01%
McDonald's Corp.	100,000	0.90%	15/6/2026	101,038	0.03%
McDonald's Corp.	15,000	3.50%	1/3/2027	14,658	0.00%
McDonald's Corp.	50,000	3.50%	1/7/2027	48,720	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
McDonald's Corp.	50,000	3.80%	1/4/2028	48,666	0.02%
McDonald's Corp.	25,000	5.00%	17/5/2029	25,162	0.01%
McDonald's Corp.	55,000	2.13%	1/3/2030	48,035	0.01%
McDonald's Corp.	70,000	3.60%	1/7/2030	65,618	0.02%
McDonald's Corp.	100,000	3.88%	20/2/2031	108,043	0.03%
McDonald's Corp.	35,000	4.86%	21/5/2031	25,406	0.01%
McDonald's Corp.	50,000	5.88%	23/4/2032	65,988	0.02%
McDonald's Corp.	45,000	4.60%	9/9/2032	43,801	0.01%
McDonald's Corp.	40,000	4.95%	14/8/2033	39,679	0.01%
McDonald's Corp.	25,000	5.20%	17/5/2034	25,250	0.01%
McDonald's Corp.	100,000	4.13%	28/11/2035	108,102	0.03%
McDonald's Corp.	65,000	4.70%	9/12/2035	62,030	0.02%
McDonald's Corp.	15,000	6.30%	15/10/2037	16,132	0.00%
McDonald's Corp.	5,000	3.70%	15/2/2042	3,917	0.00%
McDonald's Corp.	25,000	3.63%	1/5/2043	19,147	0.01%
McDonald's Corp.	10,000	4.60%	26/5/2045	8,667	0.00%
McDonald's Corp.	90,000	4.88%	9/12/2045	80,725	0.03%
McDonald's Corp.	65,000	4.45%	1/3/2047	54,670	0.02%
McDonald's Corp.	15,000	4.45%	1/9/2048	12,520	0.00%
McDonald's Corp.	100,000	3.63%	1/9/2049	72,072	0.02%
McDonald's Corp.	30,000	5.15%	9/9/2052	27,441	0.01%
McDonald's Corp.	45,000	5.45%	14/8/2053	43,084	0.01%
McKesson Corp.	20,000	1.30%	15/8/2026	18,976	0.01%
McKesson Corp.	55,000	5.10%	15/7/2033	54,725	0.02%
MDC Holdings, Inc.	55,000	3.85%	15/1/2030	51,607	0.02%
MDC Holdings, Inc.	60,000	2.50%	15/1/2031	51,936	0.02%
MDC Holdings, Inc.	15,000	3.97%	6/8/2061	11,321	0.00%
Memorial Sloan-Kettering Cancer Center	25,000	5.00%	1/7/2042	23,671	0.01%
Memorial Sloan-Kettering Cancer Center	25,000	2.96%	1/1/2050	16,346	0.00%
Merck & Co., Inc.[1]	195,000	0.75%	24/2/2026	186,968	0.06%
Merck & Co., Inc.	150,000	1.88%	15/10/2026	153,213	0.05%
Merck & Co., Inc.	10,000	1.70%	10/6/2027	9,376	0.00%
Merck & Co., Inc.	120,000	3.40%	7/3/2029	114,090	0.04%
Merck & Co., Inc.	25,000	4.30%	17/5/2030	24,512	0.01%
Merck & Co., Inc.	30,000	1.45%	24/6/2030	25,160	0.01%
Merck & Co., Inc.[1]	40,000	2.15%	10/12/2031	33,422	0.01%
Merck & Co., Inc.	25,000	4.50%	17/5/2033	24,092	0.01%
Merck & Co., Inc.	100,000	2.50%	15/10/2034	98,218	0.03%
Merck & Co., Inc.	70,000	3.90%	7/3/2039	59,234	0.02%
Merck & Co., Inc.	30,000	2.35%	24/6/2040	20,252	0.01%
Merck & Co., Inc.	25,000	4.15%	18/5/2043	20,918	0.01%
Merck & Co., Inc.	110,000	3.70%	10/2/2045	85,031	0.03%
Merck & Co., Inc.	25,000	4.00%	7/3/2049	19,647	0.01%
Merck & Co., Inc.[1]	135,000	2.45%	24/6/2050	77,803	0.02%
Merck & Co., Inc.	65,000	2.75%	10/12/2051	39,276	0.01%
Merck & Co., Inc.	50,000	5.00%	17/5/2053	45,561	0.01%
Merck & Co., Inc.	90,000	2.90%	10/12/2061	51,596	0.02%
Merck & Co., Inc.	45,000	5.15%	17/5/2063	41,093	0.01%
Merck Sharp & Dohme Corp.	25,000	5.75%	15/11/2036	25,953	0.01%
Meritage Homes Corp.	20,000	5.13%	6/6/2027	20,055	0.01%
Meta Platforms, Inc.	45,000	3.50%	15/8/2027	43,966	0.01%
Meta Platforms, Inc.[1]	125,000	4.60%	15/5/2028	125,121	0.04%
Meta Platforms, Inc.[1]	66,000	4.30%	15/8/2029	65,135	0.02%
Meta Platforms, Inc.	40,000	4.80%	15/5/2030	40,298	0.01%
Meta Platforms, Inc.	100,000	4.55%	15/8/2031	98,326	0.03%
Meta Platforms, Inc.[1]	125,000	3.85%	15/8/2032	116,193	0.04%
Meta Platforms, Inc.	65,000	4.95%	15/5/2033	65,069	0.02%
Meta Platforms, Inc.	79,000	4.75%	15/8/2034	76,929	0.02%
Meta Platforms, Inc.	85,000	4.45%	15/8/2052	71,567	0.02%
Meta Platforms, Inc.	70,000	5.60%	15/5/2053	69,971	0.02%
Meta Platforms, Inc.[1]	250,000	5.40%	15/8/2054	242,356	0.08%
Meta Platforms, Inc.	80,000	5.75%	15/5/2063	80,648	0.03%
Meta Platforms, Inc.	115,000	5.55%	15/8/2064	112,419	0.04%
MetLife, Inc.	50,000	4.55%	23/3/2030	49,334	0.02%
MetLife, Inc.	30,000	6.50%	15/12/2032	32,631	0.01%
MetLife, Inc.	25,000	5.38%	15/7/2033	25,277	0.01%
MetLife, Inc.	40,000	6.38%	15/6/2034	43,102	0.01%
MetLife, Inc.	55,000	5.30%	15/12/2034	54,858	0.02%
MetLife, Inc.	40,000	5.70%	15/6/2035	41,159	0.01%
MetLife, Inc.	70,000	6.40%	15/12/2036	71,306	0.02%
MetLife, Inc.	15,000	10.75%	1/8/2039	19,980	0.01%

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MetLife, Inc.	40,000	5.88%	6/2/2041	40,829	0.01%
MetLife, Inc.	20,000	4.13%	13/8/2042	16,638	0.01%
MetLife, Inc.	40,000	4.88%	13/11/2043	36,300	0.01%
MetLife, Inc.	35,000	4.72%	15/12/2044	30,959	0.01%
MetLife, Inc.	45,000	4.05%	1/3/2045	36,095	0.01%
MetLife, Inc.	25,000	4.60%	13/5/2046	21,743	0.01%
MetLife, Inc.	45,000	5.00%	15/7/2052	40,704	0.01%
MetLife, Inc.	10,000	5.25%	15/1/2054	9,374	0.00%
Metropolitan Life Global Funding I	35,000	5.18%	15/6/2026	24,949	0.01%
Metropolitan Life Global Funding I	40,000	4.64%	1/4/2027	28,517	0.01%
Metropolitan Life Global Funding I	35,000	1.95%	20/3/2028	23,184	0.01%
Metropolitan Life Global Funding I	100,000	4.00%	5/4/2028	107,485	0.03%
Metropolitan Life Global Funding I	100,000	1.63%	12/10/2028	111,856	0.03%
Metropolitan Life Global Funding I	30,000	3.39%	9/4/2030	20,536	0.01%
Metropolitan Life Global Funding I	100,000	3.63%	26/3/2034	106,113	0.03%
Microchip Technology, Inc.	40,000	4.90%	15/3/2028	39,863	0.01%
Microchip Technology, Inc.	35,000	5.05%	15/3/2029	34,917	0.01%
Microchip Technology, Inc.	25,000	5.05%	15/2/2030	24,840	0.01%
Micron Technology, Inc.	55,000	4.19%	15/2/2027	54,225	0.02%
Micron Technology, Inc.	50,000	5.33%	6/2/2029	50,253	0.02%
Micron Technology, Inc.	85,000	6.75%	1/11/2029	90,440	0.03%
Micron Technology, Inc.	5,000	4.66%	15/2/2030	4,879	0.00%
Micron Technology, Inc.	25,000	5.30%	15/1/2031	24,984	0.01%
Micron Technology, Inc.	30,000	5.88%	9/2/2033	30,729	0.01%
Micron Technology, Inc.	45,000	5.88%	15/9/2033	46,176	0.01%
Micron Technology, Inc.	55,000	3.37%	1/11/2041	40,097	0.01%
Microsoft Corp.	60,000	1.35%	15/9/2030	50,809	0.02%
Microsoft Corp.	53,000	3.45%	8/8/2036	46,148	0.01%
Microsoft Corp.	68,000	5.20%	1/6/2039	70,411	0.02%
Microsoft Corp.	35,000	5.30%	8/2/2041	37,686	0.01%
Microsoft Corp.	28,000	4.45%	3/11/2045	25,824	0.01%
Microsoft Corp.	43,000	3.70%	8/8/2046	34,333	0.01%
Microsoft Corp.	25,000	4.25%	6/2/2047	22,166	0.01%
Microsoft Corp.	25,000	4.50%	15/6/2047	22,517	0.01%
Microsoft Corp.[1]	300,000	2.53%	1/6/2050	184,498	0.06%
Microsoft Corp.	65,000	2.50%	15/9/2050	39,399	0.01%
Microsoft Corp.[1]	300,000	2.92%	17/3/2052	198,737	0.06%
Microsoft Corp.	191,000	2.68%	1/6/2060	111,667	0.03%
Microsoft Corp.	73,000	3.04%	17/3/2062	46,736	0.01%
Mid-America Apartments LP	15,000	3.60%	1/6/2027	14,635	0.00%
Mid-America Apartments LP	25,000	4.20%	15/6/2028	24,454	0.01%
Mid-America Apartments LP	40,000	3.95%	15/3/2029	38,533	0.01%
Mid-America Apartments LP	20,000	5.30%	15/2/2032	20,098	0.01%
Mid-America Apartments LP	15,000	4.95%	1/3/2035	14,460	0.00%
Mid-America Apartments LP	20,000	2.88%	15/9/2051	12,313	0.00%
Mohawk Industries, Inc.	25,000	5.85%	18/9/2028	25,705	0.01%
Mohawk Industries, Inc.	25,000	3.63%	15/5/2030	23,089	0.01%
Mondelez International, Inc.	100,000	1.63%	8/3/2027	101,293	0.03%
Mondelez International, Inc.	50,000	2.63%	17/3/2027	47,833	0.01%
Mondelez International, Inc.	100,000	0.25%	17/3/2028	95,231	0.03%
Mondelez International, Inc.	65,000	2.75%	13/4/2030	58,172	0.02%
Mondelez International, Inc.	35,000	4.63%	3/7/2031	24,994	0.01%
Mondelez International, Inc.	25,000	1.88%	15/10/2032	20,079	0.01%
Mondelez International, Inc.	100,000	1.38%	17/3/2041	72,836	0.02%
Mondelez International, Inc.	95,000	2.63%	4/9/2050	55,538	0.02%
Moody's Corp.	100,000	0.95%	25/2/2030	93,554	0.03%
Moody's Corp.	20,000	5.00%	5/8/2034	19,572	0.01%
Moody's Corp.	35,000	2.75%	19/8/2041	24,133	0.01%
Moody's Corp.	35,000	5.25%	15/7/2044	33,080	0.01%
Moody's Corp.	25,000	4.88%	17/12/2048	22,232	0.01%
Moody's Corp.	20,000	3.75%	25/2/2052	14,708	0.00%
Moody's Corp.	20,000	3.10%	29/11/2061	11,913	0.00%
Morgan Stanley	85,000	5.00%	24/11/2025	85,140	0.03%
Morgan Stanley	210,000	3.88%	27/1/2026	208,362	0.07%
Morgan Stanley	100,000	3.13%	27/7/2026	97,696	0.03%
Morgan Stanley	145,000	4.35%	8/9/2026	143,981	0.05%
Morgan Stanley	240,000	3.63%	20/1/2027	235,508	0.07%
Morgan Stanley	140,000	5.05%	28/1/2027	140,433	0.04%
Morgan Stanley	95,000	3.95%	23/4/2027	93,059	0.03%
Morgan Stanley	100,000	1.88%	27/4/2027	101,437	0.03%
Morgan Stanley	145,000	1.59%	4/5/2027	139,005	0.04%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Morgan Stanley	50,000	1.78%	4/8/2027	33,847	0.01%
Morgan Stanley	100,000	0.41%	29/10/2027	99,074	0.03%
Morgan Stanley	110,000	2.48%	21/1/2028	104,765	0.03%
Morgan Stanley	105,000	5.65%	13/4/2028	106,719	0.03%
Morgan Stanley	155,000	4.21%	20/4/2028	152,762	0.05%
Morgan Stanley	75,000	6.30%	18/10/2028	77,702	0.02%
Morgan Stanley	100,000	3.77%	24/1/2029	96,436	0.03%
Morgan Stanley	80,000	5.12%	1/2/2029	80,173	0.03%
Morgan Stanley	100,000	4.66%	2/3/2029	108,666	0.03%
Morgan Stanley	115,000	5.16%	20/4/2029	115,328	0.04%
Morgan Stanley	100,000	5.45%	20/7/2029	101,116	0.03%
Morgan Stanley	100,000	0.50%	26/10/2029	94,303	0.03%
Morgan Stanley	170,000	6.41%	1/11/2029	177,590	0.06%
Morgan Stanley	100,000	5.17%	16/1/2030	100,065	0.03%
Morgan Stanley	115,000	4.43%	23/1/2030	112,039	0.04%
Morgan Stanley	200,000	5.66%	18/4/2030	203,690	0.06%
Morgan Stanley	90,000	5.04%	19/7/2030	89,628	0.03%
Morgan Stanley	90,000	4.65%	18/10/2030	88,088	0.03%
Morgan Stanley	160,000	2.70%	22/1/2031	142,083	0.04%
Morgan Stanley	100,000	0.50%	7/2/2031	90,146	0.03%
Morgan Stanley	135,000	3.62%	1/4/2031	125,249	0.04%
Morgan Stanley	90,000	1.79%	13/2/2032	73,464	0.02%
Morgan Stanley	105,000	1.93%	28/4/2032	86,005	0.03%
Morgan Stanley	130,000	2.24%	21/7/2032	107,669	0.03%
Morgan Stanley	120,000	2.51%	20/10/2032	100,474	0.03%
Morgan Stanley	120,000	2.94%	21/1/2033	102,779	0.03%
Morgan Stanley	90,000	4.89%	20/7/2033	87,147	0.03%
Morgan Stanley	140,000	6.34%	18/10/2033	148,086	0.05%
Morgan Stanley	100,000	5.79%	18/11/2033	129,745	0.04%
Morgan Stanley	100,000	5.15%	25/1/2034	115,463	0.04%
Morgan Stanley	130,000	5.25%	21/4/2034	128,020	0.04%
Morgan Stanley	80,000	5.42%	21/7/2034	79,514	0.02%
Morgan Stanley	165,000	6.63%	1/11/2034	177,188	0.06%
Morgan Stanley	115,000	5.47%	18/1/2035	114,409	0.04%
Morgan Stanley	100,000	3.96%	21/3/2035	105,940	0.03%
Morgan Stanley	180,000	5.83%	19/4/2035	183,434	0.06%
Morgan Stanley	90,000	5.32%	19/7/2035	88,636	0.03%
Morgan Stanley	75,000	2.48%	16/9/2036	61,001	0.02%
Morgan Stanley	95,000	5.30%	20/4/2037	92,117	0.03%
Morgan Stanley	75,000	5.95%	19/1/2038	75,114	0.02%
Morgan Stanley	45,000	3.97%	22/7/2038	38,257	0.01%
Morgan Stanley	95,000	5.94%	7/2/2039	95,225	0.03%
Morgan Stanley	30,000	4.46%	22/4/2039	26,880	0.01%
Morgan Stanley	85,000	3.22%	22/4/2042	62,987	0.02%
Morgan Stanley	80,000	6.38%	24/7/2042	86,499	0.03%
Morgan Stanley	85,000	4.30%	27/1/2045	70,153	0.02%
Morgan Stanley	110,000	4.38%	22/1/2047	91,876	0.03%
Morgan Stanley	85,000	5.60%	24/3/2051	83,794	0.03%
Morgan Stanley	55,000	2.80%	25/1/2052	33,637	0.01%
Morgan Stanley	119,000	5.52%	19/11/2055	114,907	0.04%
Morgan Stanley Bank NA	250,000	5.88%	30/10/2026	255,427	0.08%
Morgan Stanley Bank NA	90,000	4.45%	15/10/2027	89,388	0.03%
Mosaic Co.	60,000	4.05%	15/11/2027	58,759	0.02%
Mosaic Co.	30,000	5.38%	15/11/2028	30,343	0.01%
Mosaic Co.	10,000	5.45%	15/11/2033	9,892	0.00%
Mosaic Co.	25,000	4.88%	15/11/2041	21,868	0.01%
Mosaic Co.	10,000	5.63%	15/11/2043	9,458	0.00%
Motorola Solutions, Inc.	45,000	4.60%	23/2/2028	44,602	0.01%
Motorola Solutions, Inc.	15,000	4.60%	23/5/2029	14,750	0.00%
Motorola Solutions, Inc.	40,000	2.30%	15/11/2030	34,244	0.01%
Motorola Solutions, Inc.	35,000	2.75%	24/5/2031	30,315	0.01%
Motorola Solutions, Inc.	50,000	5.60%	1/6/2032	51,023	0.02%
Motorola Solutions, Inc.	35,000	5.40%	15/4/2034	35,008	0.01%
MSD Netherlands Capital BV	100,000	3.25%	30/5/2032	104,742	0.03%
Mylan, Inc.	45,000	4.55%	15/4/2028	44,097	0.01%
Mylan, Inc.	10,000	5.20%	15/4/2048	8,271	0.00%
Nasdaq, Inc.	40,000	5.35%	28/6/2028	40,561	0.01%
Nasdaq, Inc.	50,000	1.65%	15/1/2031	41,097	0.01%
Nasdaq, Inc.	100,000	4.50%	15/2/2032	110,476	0.03%
Nasdaq, Inc.	20,000	5.55%	15/2/2034	20,194	0.01%
Nasdaq, Inc.	45,000	2.50%	21/12/2040	30,185	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nasdaq, Inc.	35,000	3.95%	7/3/2052	26,010	0.01%
Nasdaq, Inc.	40,000	5.95%	15/8/2053	40,322	0.01%
Nasdaq, Inc.	20,000	6.10%	28/6/2063	20,273	0.01%
National Health Investors, Inc.	10,000	3.00%	1/2/2031	8,587	0.00%
National Rural Utilities Cooperative Finance Corp.	20,000	4.45%	13/3/2026	19,966	0.01%
National Rural Utilities Cooperative Finance Corp.	15,000	1.00%	15/6/2026	14,240	0.00%
National Rural Utilities Cooperative Finance Corp.	40,000	4.80%	5/2/2027	40,100	0.01%
National Rural Utilities Cooperative Finance Corp.	40,000	3.05%	25/4/2027	38,557	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	4.12%	16/9/2027	19,732	0.01%
National Rural Utilities Cooperative Finance Corp.	30,000	3.40%	7/2/2028	28,813	0.01%
National Rural Utilities Cooperative Finance Corp.	25,000	4.80%	15/3/2028	25,035	0.01%
National Rural Utilities Cooperative Finance Corp.	15,000	5.05%	15/9/2028	15,105	0.00%
National Rural Utilities Cooperative Finance Corp.	35,000	3.90%	1/11/2028	33,817	0.01%
National Rural Utilities Cooperative Finance Corp.	25,000	4.85%	7/2/2029	25,005	0.01%
National Rural Utilities Cooperative Finance Corp.	30,000	3.70%	15/3/2029	28,659	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	2.40%	15/3/2030	17,645	0.01%
National Rural Utilities Cooperative Finance Corp.	25,000	5.00%	7/2/2031	25,116	0.01%
National Rural Utilities Cooperative Finance Corp.	15,000	1.35%	15/3/2031	12,020	0.00%
National Rural Utilities Cooperative Finance Corp.	35,000	1.65%	15/6/2031	28,368	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	8.00%	1/3/2032	23,259	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	4.15%	15/12/2032	18,648	0.01%
National Rural Utilities Cooperative Finance Corp.	25,000	5.80%	15/1/2033	25,880	0.01%
National Rural Utilities Cooperative Finance Corp.	45,000	4.30%	15/3/2049	36,447	0.01%
Nationwide Financial Services, Inc.	15,000	6.75%	15/5/2037	15,351	0.00%
Nestle Capital Corp.	150,000	4.50%	22/3/2029	187,206	0.06%
Nestle Finance International Ltd.	100,000	0.00%	14/6/2026	99,950	0.03%
Nestle Finance International Ltd.	50,000	1.25%	2/11/2029	48,602	0.02%
Nestle Finance International Ltd.	50,000	3.38%	15/11/2034	53,337	0.02%
Nestle Finance International Ltd.	50,000	3.75%	14/11/2035	54,161	0.02%
Nestle Finance International Ltd.	60,000	0.88%	14/6/2041	43,596	0.01%
Nestle Holdings, Inc.	80,000	2.19%	26/1/2029	53,062	0.02%
Nestle Holdings, Inc.	100,000	2.50%	4/4/2032	107,322	0.03%
Nestle SA	50,000	2.13%	28/6/2038	62,548	0.02%
NetApp, Inc.	15,000	2.38%	22/6/2027	14,165	0.00%
NetApp, Inc.	45,000	2.70%	22/6/2030	39,695	0.01%
Netflix, Inc.	40,000	4.38%	15/11/2026	39,887	0.01%
Netflix, Inc.	150,000	3.63%	15/5/2027	158,591	0.05%
Netflix, Inc.	95,000	4.88%	15/4/2028	95,387	0.03%
Netflix, Inc.	200,000	5.88%	15/11/2028	207,183	0.06%
Netflix, Inc.	100,000	4.63%	15/5/2029	110,821	0.03%
Netflix, Inc.	45,000	6.38%	15/5/2029	47,651	0.01%
Netflix, Inc.	28,000	4.90%	15/8/2034	27,468	0.01%
Netflix, Inc.	30,000	5.40%	15/8/2054	29,263	0.01%
New York Life Global Funding	70,000	2.00%	17/4/2028	46,488	0.01%
New York Life Global Funding	100,000	4.95%	7/12/2029	126,097	0.04%
New York Life Global Funding	100,000	3.63%	9/1/2030	106,970	0.03%
Newmont Corp.	85,000	2.25%	1/10/2030	73,325	0.02%
Newmont Corp.	20,000	5.88%	1/4/2035	20,553	0.01%
Newmont Corp.	35,000	6.25%	1/10/2039	36,814	0.01%
Newmont Corp.	35,000	4.88%	15/3/2042	31,920	0.01%
Newmont Corp.	10,000	5.45%	9/6/2044	9,624	0.00%
Newmont Corp./Newcrest Finance Pty Ltd.	85,000	5.30%	15/3/2026	85,525	0.03%
Newmont Corp./Newcrest Finance Pty Ltd.	185,000	5.35%	15/3/2034	184,179	0.06%
Newmont Corp./Newcrest Finance Pty Ltd.	15,000	5.75%	15/11/2041	14,910	0.00%
Newmont Corp./Newcrest Finance Pty Ltd.	40,000	4.20%	13/5/2050	32,273	0.01%
NIKE, Inc.	35,000	2.38%	1/11/2026	33,739	0.01%
NIKE, Inc.	85,000	2.75%	27/3/2027	81,905	0.03%
NIKE, Inc.	55,000	3.25%	27/3/2040	42,462	0.01%
NIKE, Inc.	25,000	3.63%	1/5/2043	19,568	0.01%
NIKE, Inc.	50,000	3.88%	1/11/2045	39,475	0.01%
NIKE, Inc.	45,000	3.38%	27/3/2050	31,742	0.01%
NMI Holdings, Inc.	20,000	6.00%	15/8/2029	20,206	0.01%
NNN, Inc.	25,000	3.50%	15/10/2027	24,161	0.01%
NNN, Inc.	55,000	4.30%	15/10/2028	53,679	0.02%
NNN, Inc.	25,000	5.60%	15/10/2033	25,199	0.01%
NNN, Inc.	25,000	5.50%	15/6/2034	24,930	0.01%
NNN, Inc.	10,000	3.50%	15/4/2051	6,776	0.00%
NNN, Inc.	70,000	3.00%	15/4/2052	42,644	0.01%
Nordson Corp.	25,000	5.80%	15/9/2033	25,755	0.01%
Northern Trust Corp.	65,000	4.00%	10/5/2027	64,129	0.02%
Northern Trust Corp.	55,000	1.95%	1/5/2030	47,478	0.01%

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Northern Trust Corp.	55,000	6.13%	2/11/2032	57,995	0.02%
Northwell Healthcare, Inc.	10,000	4.26%	1/11/2047	8,007	0.00%
Novant Health, Inc.	65,000	3.17%	1/11/2051	42,936	0.01%
Novant Health, Inc.	10,000	3.32%	1/11/2061	6,389	0.00%
NVIDIA Corp.	25,000	3.20%	16/9/2026	24,513	0.01%
NVIDIA Corp.	50,000	1.55%	15/6/2028	45,390	0.01%
NVIDIA Corp.	15,000	2.85%	1/4/2030	13,738	0.00%
NVIDIA Corp.	40,000	2.00%	15/6/2031	33,994	0.01%
NVIDIA Corp.	35,000	3.50%	1/4/2040	28,953	0.01%
NVIDIA Corp.	125,000	3.50%	1/4/2050	92,766	0.03%
NVIDIA Corp.	20,000	3.70%	1/4/2060	14,790	0.00%
NVR, Inc.	45,000	3.00%	15/5/2030	40,577	0.01%
Ohio Power Co.	15,000	2.60%	1/4/2030	13,285	0.00%
Ohio Power Co.	25,000	1.63%	15/1/2031	20,358	0.01%
Ohio Power Co.	25,000	5.00%	1/6/2033	24,204	0.01%
Ohio Power Co.	20,000	5.65%	1/6/2034	20,134	0.01%
Ohio Power Co.	20,000	4.00%	1/6/2049	15,021	0.00%
Ohio Power Co.	25,000	2.90%	1/10/2051	15,032	0.00%
Old Republic International Corp.	40,000	3.85%	11/6/2051	28,123	0.01%
Omega Healthcare Investors, Inc.	75,000	5.25%	15/1/2026	75,123	0.02%
Omega Healthcare Investors, Inc.	15,000	4.50%	1/4/2027	14,813	0.00%
Omega Healthcare Investors, Inc.	40,000	4.75%	15/1/2028	39,460	0.01%
Omega Healthcare Investors, Inc.	35,000	3.63%	1/10/2029	32,300	0.01%
Omega Healthcare Investors, Inc.	55,000	3.38%	1/2/2031	48,801	0.02%
Omega Healthcare Investors, Inc.	25,000	3.25%	15/4/2033	20,896	0.01%
Omnicom Group, Inc.	30,000	5.30%	1/11/2034	29,559	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	70,000	3.60%	15/4/2026	69,017	0.02%
Oncor Electric Delivery Co. LLC	35,000	4.30%	15/5/2028	34,548	0.01%
Oncor Electric Delivery Co. LLC	15,000	5.75%	15/3/2029	15,529	0.00%
Oncor Electric Delivery Co. LLC	40,000	2.75%	15/5/2030	35,916	0.01%
Oncor Electric Delivery Co. LLC	20,000	4.15%	1/6/2032	18,723	0.01%
Oncor Electric Delivery Co. LLC	60,000	4.55%	15/9/2032	57,689	0.02%
Oncor Electric Delivery Co. LLC	45,000	5.25%	30/9/2040	43,526	0.01%
Oncor Electric Delivery Co. LLC	25,000	4.55%	1/12/2041	21,922	0.01%
Oncor Electric Delivery Co. LLC	75,000	3.75%	1/4/2045	57,573	0.02%
Oncor Electric Delivery Co. LLC	15,000	4.10%	15/11/2048	11,868	0.00%
Oncor Electric Delivery Co. LLC	25,000	3.10%	15/9/2049	16,388	0.00%
Oncor Electric Delivery Co. LLC	20,000	3.70%	15/5/2050	14,613	0.00%
Oncor Electric Delivery Co. LLC	30,000	2.70%	15/11/2051	17,701	0.01%
Oncor Electric Delivery Co. LLC	45,000	4.95%	15/9/2052	40,214	0.01%
Oncor Electric Delivery Co. LLC	50,000	5.55%	15/6/2054	48,680	0.02%
Oracle Corp.	125,000	1.65%	25/3/2026	120,515	0.04%
Oracle Corp.	135,000	2.65%	15/7/2026	130,973	0.04%
Oracle Corp.	80,000	2.80%	1/4/2027	76,801	0.02%
Oracle Corp.	150,000	3.25%	15/11/2027	144,196	0.05%
Oracle Corp.	80,000	2.30%	25/3/2028	73,973	0.02%
Oracle Corp.	55,000	4.20%	27/9/2029	53,111	0.02%
Oracle Corp.	30,000	6.15%	9/11/2029	31,453	0.01%
Oracle Corp.	165,000	2.95%	1/4/2030	148,969	0.05%
Oracle Corp.	250,000	2.88%	25/3/2031	219,681	0.07%
Oracle Corp.	95,000	6.25%	9/11/2032	100,635	0.03%
Oracle Corp.	300,000	4.70%	27/9/2034	284,435	0.09%
Oracle Corp.	90,000	3.80%	15/11/2037	75,173	0.02%
Oracle Corp.	60,000	6.50%	15/4/2038	64,334	0.02%
Oracle Corp.	45,000	6.13%	8/7/2039	46,642	0.01%
Oracle Corp.	110,000	5.38%	15/7/2040	105,571	0.03%
Oracle Corp.	115,000	3.65%	25/3/2041	89,326	0.03%
Oracle Corp.	115,000	4.13%	15/5/2045	90,634	0.03%
Oracle Corp.	100,000	4.00%	15/7/2046	76,861	0.02%
Oracle Corp.	105,000	4.00%	15/11/2047	80,036	0.02%
Oracle Corp.	285,000	3.60%	1/4/2050	199,299	0.06%
Oracle Corp.	125,000	3.95%	25/3/2051	92,464	0.03%
Oracle Corp.	85,000	6.90%	9/11/2052	95,037	0.03%
Oracle Corp.	95,000	5.55%	6/2/2053	89,892	0.03%
Oracle Corp.	70,000	5.38%	27/9/2054	64,592	0.02%
Oracle Corp.	195,000	3.85%	1/4/2060	133,671	0.04%
Oracle Corp.	70,000	4.10%	25/3/2061	50,122	0.02%
Oracle Corp.	20,000	5.50%	27/9/2064	18,323	0.01%
O'Reilly Automotive, Inc.	50,000	5.75%	20/11/2026	50,865	0.02%
O'Reilly Automotive, Inc.	30,000	3.60%	1/9/2027	29,115	0.01%
O'Reilly Automotive, Inc.	10,000	4.35%	1/6/2028	9,823	0.00%

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O'Reilly Automotive, Inc.	60,000	4.20%	1/4/2030	57,762	0.02%
O'Reilly Automotive, Inc.	45,000	1.75%	15/3/2031	36,888	0.01%
O'Reilly Automotive, Inc.	30,000	4.70%	15/6/2032	28,997	0.01%
Otis Worldwide Corp.	50,000	5.25%	16/8/2028	50,607	0.02%
Otis Worldwide Corp.	85,000	2.57%	15/2/2030	75,542	0.02%
Otis Worldwide Corp.	20,000	5.13%	19/11/2031	20,016	0.01%
Otis Worldwide Corp.	5,000	3.11%	15/2/2040	3,736	0.00%
Otis Worldwide Corp.	35,000	3.36%	15/2/2050	24,022	0.01%
Owens Corning	25,000	5.50%	15/6/2027	25,437	0.01%
Owens Corning	40,000	3.95%	15/8/2029	38,149	0.01%
Owens Corning	15,000	3.88%	1/6/2030	14,123	0.00%
Owens Corning	40,000	5.70%	15/6/2034	40,643	0.01%
Owens Corning	25,000	4.30%	15/7/2047	19,894	0.01%
Owens Corning	45,000	5.95%	15/6/2054	44,585	0.01%
PACCAR Financial Corp.	55,000	1.10%	11/5/2026	52,525	0.02%
PACCAR Financial Corp.	25,000	4.50%	25/11/2026	25,020	0.01%
PACCAR Financial Corp.	10,000	5.00%	13/5/2027	10,111	0.00%
PACCAR Financial Corp.	10,000	4.45%	6/8/2027	9,991	0.00%
PACCAR Financial Corp.	10,000	4.60%	10/1/2028	9,977	0.00%
PACCAR Financial Corp.	25,000	4.00%	26/9/2029	24,207	0.01%
PACCAR Financial Corp.	45,000	5.00%	22/3/2034	45,187	0.01%
Packaging Corp. of America	25,000	3.00%	15/12/2029	22,788	0.01%
Packaging Corp. of America	25,000	5.70%	1/12/2033	25,537	0.01%
Packaging Corp. of America	15,000	4.05%	15/12/2049	11,470	0.00%
Packaging Corp. of America	25,000	3.05%	1/10/2051	16,073	0.00%
Paramount Global	55,000	4.95%	15/1/2031	51,389	0.02%
Paramount Global	45,000	4.20%	19/5/2032	39,649	0.01%
Paramount Global	65,000	6.88%	30/4/2036	66,041	0.02%
Paramount Global	10,000	5.90%	15/10/2040	8,798	0.00%
Paramount Global	38,000	4.85%	1/7/2042	30,030	0.01%
Paramount Global	80,000	4.38%	15/3/2043	58,289	0.02%
Paramount Global	80,000	5.85%	1/9/2043	68,998	0.02%
Paramount Global	25,000	5.25%	1/4/2044	19,537	0.01%
Paramount Global	25,000	4.90%	15/8/2044	18,978	0.01%
Paramount Global	32,000	4.60%	15/1/2045	23,569	0.01%
PayPal Holdings, Inc.	55,000	2.65%	1/10/2026	53,257	0.02%
PayPal Holdings, Inc.	70,000	3.90%	1/6/2027	68,976	0.02%
PayPal Holdings, Inc.	40,000	2.85%	1/10/2029	36,552	0.01%
PayPal Holdings, Inc.	50,000	4.40%	1/6/2032	47,985	0.01%
PayPal Holdings, Inc.	100,000	5.15%	1/6/2034	99,408	0.03%
PayPal Holdings, Inc.	30,000	3.25%	1/6/2050	20,315	0.01%
PayPal Holdings, Inc.	40,000	5.05%	1/6/2052	36,901	0.01%
PayPal Holdings, Inc.	25,000	5.50%	1/6/2054	24,396	0.01%
Pentair Finance Sarl	35,000	4.50%	1/7/2029	34,034	0.01%
Pentair Finance Sarl	5,000	5.90%	15/7/2032	5,137	0.00%
PepsiCo, Inc.	50,000	4.55%	13/2/2026	50,105	0.02%
PepsiCo, Inc.	100,000	2.85%	24/2/2026	98,275	0.03%
PepsiCo, Inc.	15,000	2.38%	6/10/2026	14,490	0.00%
PepsiCo, Inc.	50,000	5.13%	10/11/2026	50,630	0.02%
PepsiCo, Inc.	40,000	3.00%	15/10/2027	38,515	0.01%
PepsiCo, Inc.	10,000	3.60%	18/2/2028	9,724	0.00%
PepsiCo, Inc.	100,000	0.50%	6/5/2028	96,545	0.03%
PepsiCo, Inc.	15,000	7.00%	1/3/2029	16,319	0.00%
PepsiCo, Inc.	70,000	2.63%	29/7/2029	64,166	0.02%
PepsiCo, Inc.	100,000	2.75%	19/3/2030	90,834	0.03%
PepsiCo, Inc.	20,000	1.63%	1/5/2030	17,044	0.01%
PepsiCo, Inc.	50,000	1.95%	21/10/2031	41,563	0.01%
PepsiCo, Inc.	95,000	3.90%	18/7/2032	88,767	0.03%
PepsiCo, Inc.	100,000	0.75%	14/10/2033	85,768	0.03%
PepsiCo, Inc.	100,000	0.88%	16/10/2039	75,265	0.02%
PepsiCo, Inc.	40,000	5.50%	15/1/2040	40,494	0.01%
PepsiCo, Inc.	45,000	3.50%	19/3/2040	36,212	0.01%
PepsiCo, Inc.	15,000	4.88%	1/11/2040	14,218	0.00%
PepsiCo, Inc.	40,000	2.63%	21/10/2041	27,686	0.01%
PepsiCo, Inc.	25,000	4.00%	5/3/2042	20,769	0.01%
PepsiCo, Inc.	40,000	4.45%	14/4/2046	34,583	0.01%
PepsiCo, Inc.	25,000	3.45%	6/10/2046	18,394	0.01%
PepsiCo, Inc.	20,000	4.00%	2/5/2047	16,007	0.00%
PepsiCo, Inc.	55,000	2.75%	21/10/2051	34,217	0.01%
PepsiCo, Inc.	25,000	4.20%	18/7/2052	20,360	0.01%
PepsiCo, Inc.	15,000	4.65%	15/2/2053	13,107	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
PepsiCo, Inc.	35,000	5.25%	17/7/2054	33,775	0.01%
PepsiCo, Inc.	40,000	3.88%	19/3/2060	29,999	0.01%
Pfizer Investment Enterprises Pte Ltd.	193,000	4.45%	19/5/2026	192,736	0.06%
Pfizer Investment Enterprises Pte Ltd.	75,000	4.45%	19/5/2028	74,344	0.02%
Pfizer Investment Enterprises Pte Ltd.	140,000	4.65%	19/5/2030	138,531	0.04%
Pfizer Investment Enterprises Pte Ltd.	225,000	4.75%	19/5/2033	217,960	0.07%
Pfizer Investment Enterprises Pte Ltd.	120,000	5.11%	19/5/2043	112,607	0.04%
Pfizer Investment Enterprises Pte Ltd.	265,000	5.30%	19/5/2053	248,651	0.08%
Pfizer Investment Enterprises Pte Ltd.	150,000	5.34%	19/5/2063	137,668	0.04%
Pfizer, Inc.[1]	145,000	2.75%	3/6/2026	141,628	0.04%
Pfizer, Inc.[1]	115,000	3.00%	15/12/2026	111,906	0.03%
Pfizer, Inc.[1]	110,000	3.45%	15/3/2029	104,882	0.03%
Pfizer, Inc.	25,000	1.70%	28/5/2030	21,275	0.01%
Pfizer, Inc.	15,000	4.00%	15/12/2036	13,358	0.00%
Pfizer, Inc.[1]	130,000	7.20%	15/3/2039	151,914	0.05%
Pfizer, Inc.	25,000	3.90%	15/3/2039	21,136	0.01%
Pfizer, Inc.	25,000	5.60%	15/9/2040	25,160	0.01%
Pfizer, Inc.	100,000	2.74%	15/6/2043	83,799	0.03%
Pfizer, Inc.	10,000	4.30%	15/6/2043	8,517	0.00%
Pfizer, Inc.	15,000	4.40%	15/5/2044	12,960	0.00%
Pfizer, Inc.	115,000	4.13%	15/12/2046	92,497	0.03%
Pfizer, Inc.	15,000	4.20%	15/9/2048	12,182	0.00%
Pfizer, Inc.	25,000	4.00%	15/3/2049	19,597	0.01%
Pfizer, Inc.[1]	135,000	2.70%	28/5/2050	83,167	0.03%
Phillips Edison Grocery Center Operating Partnership I LP	15,000	2.63%	15/11/2031	12,550	0.00%
Phillips Edison Grocery Center Operating Partnership I LP	15,000	4.95%	15/1/2035	14,112	0.00%
Piedmont Operating Partnership LP	25,000	9.25%	20/7/2028	27,483	0.01%
Piedmont Operating Partnership LP	25,000	6.88%	15/7/2029	25,702	0.01%
Pilgrim's Pride Corp.	35,000	4.25%	15/4/2031	32,186	0.01%
Pilgrim's Pride Corp.	50,000	6.25%	1/7/2033	51,008	0.02%
Pilgrim's Pride Corp.	35,000	6.88%	15/5/2034	37,276	0.01%
PNC Bank NA	250,000	4.78%	15/1/2027	250,086	0.08%
PNC Bank NA	30,000	2.70%	22/10/2029	26,948	0.01%
PNC Financial Services Group, Inc.	10,000	2.60%	23/7/2026	9,690	0.00%
PNC Financial Services Group, Inc.	120,000	1.15%	13/8/2026	113,437	0.04%
PNC Financial Services Group, Inc.	30,000	4.76%	26/1/2027	29,954	0.01%
PNC Financial Services Group, Inc.	15,000	3.15%	19/5/2027	14,472	0.00%
PNC Financial Services Group, Inc.	35,000	5.10%	23/7/2027	35,160	0.01%
PNC Financial Services Group, Inc.	50,000	5.30%	21/1/2028	50,410	0.02%
PNC Financial Services Group, Inc.	40,000	5.35%	2/12/2028	40,538	0.01%
PNC Financial Services Group, Inc.	145,000	3.45%	23/4/2029	137,195	0.04%
PNC Financial Services Group, Inc.	80,000	5.58%	12/6/2029	81,336	0.03%
PNC Financial Services Group, Inc.	95,000	2.55%	22/1/2030	84,369	0.03%
PNC Financial Services Group, Inc.	70,000	5.49%	14/5/2030	70,944	0.02%
PNC Financial Services Group, Inc.	60,000	2.31%	23/4/2032	50,405	0.02%
PNC Financial Services Group, Inc.	55,000	4.81%	21/10/2032	53,562	0.02%
PNC Financial Services Group, Inc.	10,000	4.63%	6/6/2033	9,445	0.00%
PNC Financial Services Group, Inc.	80,000	6.04%	28/10/2033	82,799	0.03%
PNC Financial Services Group, Inc.	80,000	5.07%	24/1/2034	77,827	0.02%
PNC Financial Services Group, Inc.	25,000	5.94%	18/8/2034	25,719	0.01%
PNC Financial Services Group, Inc.	90,000	6.88%	20/10/2034	98,158	0.03%
PNC Financial Services Group, Inc.	60,000	5.68%	22/1/2035	60,642	0.02%
PNC Financial Services Group, Inc.	70,000	5.40%	23/7/2035	69,482	0.02%
Potomac Electric Power Co.	25,000	5.20%	15/3/2034	24,810	0.01%
Potomac Electric Power Co.	25,000	5.50%	15/3/2054	24,225	0.01%
PPL Electric Utilities Corp.	50,000	5.00%	15/5/2033	49,395	0.02%
PPL Electric Utilities Corp.	10,000	6.25%	15/5/2039	10,807	0.00%
PPL Electric Utilities Corp.	30,000	4.75%	15/7/2043	26,928	0.01%
PPL Electric Utilities Corp.	10,000	4.13%	15/6/2044	8,301	0.00%
PPL Electric Utilities Corp.	10,000	4.15%	1/10/2045	8,197	0.00%
PPL Electric Utilities Corp.	10,000	4.15%	15/6/2048	8,064	0.00%
PPL Electric Utilities Corp.	20,000	3.00%	1/10/2049	13,130	0.00%
PPL Electric Utilities Corp.	35,000	5.25%	15/5/2053	33,432	0.01%
President & Fellows of Harvard College	50,000	4.61%	15/2/2035	48,572	0.02%
President & Fellows of Harvard College	45,000	4.88%	15/10/2040	43,144	0.01%
President & Fellows of Harvard College	15,000	2.52%	15/10/2050	9,097	0.00%
President & Fellows of Harvard College	55,000	3.30%	15/7/2056	37,838	0.01%
Primerica, Inc.	30,000	2.80%	19/11/2031	25,652	0.01%
Principal Financial Group, Inc.	70,000	3.10%	15/11/2026	67,981	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Principal Financial Group, Inc.	35,000	3.70%	15/5/2029	33,324	0.01%
Principal Financial Group, Inc.	25,000	5.38%	15/3/2033	25,010	0.01%
Principal Financial Group, Inc.	20,000	6.05%	15/10/2036	20,903	0.01%
Principal Financial Group, Inc.	10,000	4.63%	15/9/2042	8,795	0.00%
Principal Financial Group, Inc.	10,000	5.50%	15/3/2053	9,552	0.00%
Procter & Gamble Co.[1]	75,000	2.70%	2/2/2026	73,630	0.02%
Procter & Gamble Co.[1]	150,000	1.00%	23/4/2026	143,860	0.05%
Procter & Gamble Co.	30,000	2.85%	11/8/2027	28,883	0.01%
Procter & Gamble Co.	25,000	3.95%	26/1/2028	24,682	0.01%
Procter & Gamble Co.	100,000	1.25%	25/10/2029	97,365	0.03%
Procter & Gamble Co.	50,000	3.00%	25/3/2030	46,130	0.01%
Procter & Gamble Co.	55,000	1.20%	29/10/2030	45,409	0.01%
Procter & Gamble Co.	150,000	3.25%	2/8/2031	159,252	0.05%
Procter & Gamble Co.[1]	180,000	2.30%	1/2/2032	154,624	0.05%
Procter & Gamble Co.	60,000	4.05%	26/1/2033	57,208	0.02%
Procter & Gamble Co.	10,000	5.80%	15/8/2034	10,628	0.00%
Procter & Gamble Co.	50,000	5.55%	5/3/2037	52,383	0.02%
Procter & Gamble Co.	60,000	3.55%	25/3/2040	49,701	0.02%
Procter & Gamble Co.	5,000	3.60%	25/3/2050	3,838	0.00%
Progressive Corp.	35,000	6.63%	1/3/2029	37,411	0.01%
Progressive Corp.	30,000	4.00%	1/3/2029	29,109	0.01%
Progressive Corp.	20,000	3.20%	26/3/2030	18,474	0.01%
Progressive Corp.	25,000	3.00%	15/3/2032	21,948	0.01%
Progressive Corp.	15,000	6.25%	1/12/2032	16,125	0.00%
Progressive Corp.	35,000	4.95%	15/6/2033	34,639	0.01%
Progressive Corp.	50,000	4.13%	15/4/2047	40,284	0.01%
Progressive Corp.	30,000	4.20%	15/3/2048	24,508	0.01%
Progressive Corp.	10,000	3.95%	26/3/2050	7,744	0.00%
Progressive Corp.	30,000	3.70%	15/3/2052	22,207	0.01%
Prologis Euro Finance LLC	100,000	0.38%	6/2/2028	96,051	0.03%
Prologis Euro Finance LLC	300,000	1.88%	5/1/2029	298,432	0.09%
Prologis Euro Finance LLC	100,000	1.00%	16/2/2041	68,135	0.02%
Prologis LP	25,000	2.13%	15/4/2027	23,681	0.01%
Prologis LP	50,000	3.38%	15/12/2027	48,369	0.02%
Prologis LP	20,000	4.88%	15/6/2028	20,053	0.01%
Prologis LP	35,000	4.38%	1/2/2029	34,410	0.01%
Prologis LP	20,000	4.70%	1/3/2029	14,339	0.00%
Prologis LP	100,000	2.25%	30/6/2029	112,857	0.04%
Prologis LP	10,000	2.88%	15/11/2029	9,151	0.00%
Prologis LP	80,000	2.25%	15/4/2030	69,967	0.02%
Prologis LP	10,000	1.75%	1/7/2030	8,436	0.00%
Prologis LP	25,000	5.25%	15/1/2031	18,396	0.01%
Prologis LP	25,000	1.75%	1/2/2031	20,736	0.01%
Prologis LP	5,000	1.63%	15/3/2031	4,079	0.00%
Prologis LP	70,000	2.25%	15/1/2032	58,258	0.02%
Prologis LP	80,000	4.75%	15/6/2033	77,349	0.02%
Prologis LP	10,000	5.13%	15/1/2034	9,855	0.00%
Prologis LP	30,000	5.00%	15/3/2034	29,291	0.01%
Prologis LP	35,000	5.00%	31/1/2035	34,112	0.01%
Prologis LP	30,000	3.00%	15/4/2050	19,230	0.01%
Prologis LP	30,000	2.13%	15/10/2050	15,751	0.00%
Prologis LP	40,000	5.25%	15/6/2053	37,354	0.01%
Prologis LP	25,000	5.25%	15/3/2054	23,370	0.01%
Providence St Joseph Health Obligated Group	25,000	5.40%	1/10/2033	24,971	0.01%
Providence St Joseph Health Obligated Group	15,000	3.74%	1/10/2047	11,042	0.00%
Providence St Joseph Health Obligated Group	25,000	3.93%	1/10/2048	18,849	0.01%
Providence St Joseph Health Obligated Group	45,000	2.70%	1/10/2051	26,310	0.01%
Prudential Financial, Inc.	35,000	1.50%	10/3/2026	33,771	0.01%
Prudential Financial, Inc.	15,000	2.10%	10/3/2030	13,226	0.00%
Prudential Financial, Inc.	25,000	5.70%	14/12/2036	25,639	0.01%
Prudential Financial, Inc.	10,000	6.63%	1/12/2037	10,966	0.00%
Prudential Financial, Inc.	30,000	6.63%	21/6/2040	32,879	0.01%
Prudential Financial, Inc.	45,000	4.60%	15/5/2044	39,233	0.01%
Prudential Financial, Inc.	45,000	4.50%	15/9/2047	43,440	0.01%
Prudential Financial, Inc.	30,000	3.91%	7/12/2047	22,936	0.01%
Prudential Financial, Inc.	10,000	4.42%	27/3/2048	8,243	0.00%
Prudential Financial, Inc.	30,000	5.70%	15/9/2048	29,747	0.01%
Prudential Financial, Inc.	35,000	3.94%	7/12/2049	26,477	0.01%
Prudential Financial, Inc.	30,000	4.35%	25/2/2050	24,402	0.01%
Prudential Financial, Inc.	20,000	3.70%	1/10/2050	17,771	0.01%
Prudential Financial, Inc.	110,000	3.70%	13/3/2051	79,522	0.02%

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Prudential Financial, Inc.	45,000	5.13%	1/3/2052	42,738	0.01%
Prudential Financial, Inc.	30,000	6.00%	1/9/2052	30,031	0.01%
Prudential Financial, Inc.	35,000	6.75%	1/3/2053	36,402	0.01%
Prudential Financial, Inc.	35,000	6.50%	15/3/2054	35,965	0.01%
Prudential Funding Asia plc	45,000	3.13%	14/4/2030	40,797	0.01%
Public Storage Operating Co.	15,000	0.88%	15/2/2026	14,391	0.00%
Public Storage Operating Co.	25,000	1.50%	9/11/2026	23,656	0.01%
Public Storage Operating Co.	40,000	1.85%	1/5/2028	36,483	0.01%
Public Storage Operating Co.	15,000	1.95%	9/11/2028	13,499	0.00%
Public Storage Operating Co.	45,000	5.13%	15/1/2029	45,535	0.01%
Public Storage Operating Co.	35,000	2.30%	1/5/2031	29,915	0.01%
Public Storage Operating Co.	25,000	2.25%	9/11/2031	20,900	0.01%
Public Storage Operating Co.	100,000	0.88%	24/1/2032	88,187	0.03%
Public Storage Operating Co.	20,000	5.10%	1/8/2033	19,866	0.01%
Public Storage Operating Co.	35,000	5.35%	1/8/2053	33,333	0.01%
PulteGroup, Inc.	17,000	5.00%	15/1/2027	17,013	0.01%
PulteGroup, Inc.	10,000	7.88%	15/6/2032	11,405	0.00%
PulteGroup, Inc.	25,000	6.00%	15/2/2035	25,545	0.01%
PVH Corp.	100,000	4.13%	16/7/2029	106,552	0.03%
Qorvo, Inc.	40,000	4.38%	15/10/2029	37,530	0.01%
QUALCOMM, Inc.	90,000	3.25%	20/5/2027	87,543	0.03%
QUALCOMM, Inc.[1]	200,000	1.65%	20/5/2032	159,449	0.05%
QUALCOMM, Inc.	25,000	4.25%	20/5/2032	24,047	0.01%
QUALCOMM, Inc.	60,000	4.80%	20/5/2045	54,104	0.02%
QUALCOMM, Inc.	75,000	4.30%	20/5/2047	61,989	0.02%
QUALCOMM, Inc.	80,000	3.25%	20/5/2050	54,554	0.02%
QUALCOMM, Inc.	45,000	6.00%	20/5/2053	46,981	0.01%
Quanta Services, Inc.	50,000	4.75%	9/8/2027	49,916	0.02%
Quanta Services, Inc.	50,000	2.90%	1/10/2030	44,638	0.01%
Quanta Services, Inc.	40,000	2.35%	15/1/2032	33,110	0.01%
Quanta Services, Inc.	30,000	5.25%	9/8/2034	29,347	0.01%
Quest Diagnostics, Inc.	85,000	3.45%	1/6/2026	83,584	0.03%
Quest Diagnostics, Inc.	25,000	4.60%	15/12/2027	24,970	0.01%
Quest Diagnostics, Inc.	30,000	4.20%	30/6/2029	29,092	0.01%
Quest Diagnostics, Inc.	25,000	4.63%	15/12/2029	24,594	0.01%
Quest Diagnostics, Inc.	10,000	2.95%	30/6/2030	8,981	0.00%
Quest Diagnostics, Inc.	35,000	2.80%	30/6/2031	30,391	0.01%
Quest Diagnostics, Inc.	45,000	6.40%	30/11/2033	48,207	0.01%
Quest Diagnostics, Inc.	35,000	5.00%	15/12/2034	34,019	0.01%
Radian Group, Inc.	35,000	4.88%	15/3/2027	34,730	0.01%
Radian Group, Inc.	30,000	6.20%	15/5/2029	30,799	0.01%
Raymond James Financial, Inc.	30,000	4.95%	15/7/2046	26,917	0.01%
Raymond James Financial, Inc.	35,000	3.75%	1/4/2051	25,320	0.01%
Realty Income Corp.	20,000	4.45%	15/9/2026	19,908	0.01%
Realty Income Corp.	50,000	3.20%	15/1/2027	48,472	0.02%
Realty Income Corp.	35,000	3.40%	15/1/2028	33,571	0.01%
Realty Income Corp.	10,000	2.10%	15/3/2028	9,192	0.00%
Realty Income Corp.	40,000	4.75%	15/2/2029	39,705	0.01%
Realty Income Corp.	25,000	4.00%	15/7/2029	24,059	0.01%
Realty Income Corp.	15,000	3.10%	15/12/2029	13,770	0.00%
Realty Income Corp.	125,000	3.40%	15/1/2030	116,196	0.04%
Realty Income Corp.	10,000	4.85%	15/3/2030	9,942	0.00%
Realty Income Corp.	100,000	4.88%	6/7/2030	110,957	0.03%
Realty Income Corp.	35,000	3.25%	15/1/2031	31,584	0.01%
Realty Income Corp.	100,000	5.75%	5/12/2031	127,164	0.04%
Realty Income Corp.	40,000	2.70%	15/2/2032	33,940	0.01%
Realty Income Corp.	50,000	1.80%	15/3/2033	38,281	0.01%
Realty Income Corp.	20,000	4.90%	15/7/2033	19,386	0.01%
Realty Income Corp.	30,000	5.13%	15/2/2034	29,413	0.01%
Realty Income Corp.	15,000	4.65%	15/3/2047	12,924	0.00%
Realty Income Corp.	20,000	5.38%	1/9/2054	18,991	0.01%
Regency Centers LP	25,000	3.60%	1/2/2027	24,400	0.01%
Regency Centers LP	25,000	2.95%	15/9/2029	22,909	0.01%
Regency Centers LP	15,000	5.25%	15/1/2034	14,798	0.00%
Regency Centers LP	15,000	5.10%	15/1/2035	14,628	0.00%
Regency Centers LP	25,000	4.40%	1/2/2047	20,592	0.01%
Regency Centers LP	20,000	4.65%	15/3/2049	16,913	0.01%
Regeneron Pharmaceuticals, Inc.	70,000	1.75%	15/9/2030	58,279	0.02%
Regeneron Pharmaceuticals, Inc.	25,000	2.80%	15/9/2050	14,708	0.00%
Regions Bank/Birmingham AL	25,000	6.45%	26/6/2037	25,425	0.01%
Regions Financial Corp.	50,000	5.72%	6/6/2030	50,644	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Regions Financial Corp.	55,000	5.50%	6/9/2035	53,684	0.02%
Reinsurance Group of America, Inc.	30,000	3.15%	15/6/2030	27,074	0.01%
Reinsurance Group of America, Inc.	30,000	6.00%	15/9/2033	30,797	0.01%
Reinsurance Group of America, Inc.	25,000	5.75%	15/9/2034	25,171	0.01%
Reliance, Inc.	35,000	2.15%	15/8/2030	29,867	0.01%
RenaissanceRe Holdings Ltd.	30,000	3.60%	15/4/2029	28,232	0.01%
RenaissanceRe Holdings Ltd.	35,000	5.75%	5/6/2033	35,116	0.01%
Republic Services, Inc.	45,000	2.90%	1/7/2026	43,989	0.01%
Republic Services, Inc.	50,000	4.88%	1/4/2029	49,902	0.02%
Republic Services, Inc.	25,000	5.00%	15/11/2029	25,122	0.01%
Republic Services, Inc.	40,000	1.45%	15/2/2031	32,452	0.01%
Republic Services, Inc.	25,000	2.38%	15/3/2033	20,249	0.01%
Republic Services, Inc.	75,000	5.00%	1/4/2034	73,195	0.02%
Republic Services, Inc.	20,000	5.70%	15/5/2041	19,958	0.01%
Republic Services, Inc.	35,000	3.05%	1/3/2050	23,587	0.01%
Revvity, Inc.	70,000	1.90%	15/9/2028	62,683	0.02%
Revvity, Inc.	30,000	3.30%	15/9/2029	27,694	0.01%
Revvity, Inc.	25,000	2.25%	15/9/2031	20,608	0.01%
Revvity, Inc.	15,000	3.63%	15/3/2051	10,184	0.00%
Rexford Industrial Realty LP	55,000	2.13%	1/12/2030	46,028	0.01%
Roche Finance Europe BV	200,000	3.31%	4/12/2027	211,414	0.07%
Roche Finance Europe BV	100,000	3.59%	4/12/2036	106,234	0.03%
Rockwell Automation, Inc.	50,000	1.75%	15/8/2031	40,942	0.01%
Rockwell Automation, Inc.	15,000	4.20%	1/3/2049	12,359	0.00%
Rockwell Automation, Inc.	15,000	2.80%	15/8/2061	8,424	0.00%
Roper Technologies, Inc.	25,000	3.80%	15/12/2026	24,608	0.01%
Roper Technologies, Inc.	100,000	1.40%	15/9/2027	91,563	0.03%
Roper Technologies, Inc.	10,000	2.95%	15/9/2029	9,132	0.00%
Roper Technologies, Inc.	25,000	4.50%	15/10/2029	24,535	0.01%
Roper Technologies, Inc.	30,000	2.00%	30/6/2030	25,572	0.01%
Roper Technologies, Inc.	65,000	1.75%	15/2/2031	53,415	0.02%
Roper Technologies, Inc.	25,000	4.75%	15/2/2032	24,343	0.01%
Roper Technologies, Inc.	25,000	4.90%	15/10/2034	24,046	0.01%
Ross Stores, Inc.	45,000	0.88%	15/4/2026	42,860	0.01%
Ross Stores, Inc.	10,000	1.88%	15/4/2031	8,248	0.00%
Royalty Pharma plc	40,000	1.75%	2/9/2027	36,852	0.01%
Royalty Pharma plc	50,000	5.15%	2/9/2029	49,843	0.02%
Royalty Pharma plc	25,000	2.20%	2/9/2030	21,223	0.01%
Royalty Pharma plc	25,000	5.40%	2/9/2034	24,341	0.01%
Royalty Pharma plc	50,000	3.30%	2/9/2040	36,164	0.01%
Royalty Pharma plc	25,000	3.35%	2/9/2051	15,883	0.00%
Royalty Pharma plc	35,000	5.90%	2/9/2054	33,256	0.01%
RPM International, Inc.	55,000	3.75%	15/3/2027	53,772	0.02%
RPM International, Inc.	5,000	4.55%	1/3/2029	4,908	0.00%
RPM International, Inc.	25,000	2.95%	15/1/2032	21,504	0.01%
Ryder System, Inc.	65,000	2.90%	1/12/2026	62,712	0.02%
Ryder System, Inc.	40,000	2.85%	1/3/2027	38,345	0.01%
Ryder System, Inc.	25,000	5.30%	15/3/2027	25,252	0.01%
Ryder System, Inc.	15,000	4.30%	15/6/2027	14,808	0.00%
Ryder System, Inc.	25,000	5.65%	1/3/2028	25,560	0.01%
Ryder System, Inc.	105,000	5.25%	1/6/2028	106,013	0.03%
Ryder System, Inc.	15,000	6.30%	1/12/2028	15,713	0.00%
Ryder System, Inc.	55,000	5.38%	15/3/2029	55,655	0.02%
Ryder System, Inc.	45,000	5.50%	1/6/2029	45,771	0.01%
Ryder System, Inc.	15,000	4.95%	1/9/2029	14,944	0.00%
Ryder System, Inc.	80,000	4.90%	1/12/2029	79,298	0.02%
Ryder System, Inc.	75,000	6.60%	1/12/2033	81,080	0.03%
S&P Global, Inc.	5,000	2.95%	22/1/2027	4,838	0.00%
S&P Global, Inc.	70,000	2.45%	1/3/2027	66,920	0.02%
S&P Global, Inc.	25,000	4.75%	1/8/2028	24,982	0.01%
S&P Global, Inc.	20,000	4.25%	1/5/2029	19,562	0.01%
S&P Global, Inc.	30,000	2.90%	1/3/2032	26,158	0.01%
S&P Global, Inc.	70,000	5.25%	15/9/2033	70,721	0.02%
S&P Global, Inc.	25,000	3.25%	1/12/2049	17,283	0.01%
S&P Global, Inc.	35,000	3.70%	1/3/2052	26,137	0.01%
S&P Global, Inc.	30,000	2.30%	15/8/2060	15,022	0.00%
S&P Global, Inc.	20,000	3.90%	1/3/2062	14,837	0.00%
Sabra Health Care LP	150,000	5.13%	15/8/2026	150,014	0.05%
Sabra Health Care LP	20,000	3.90%	15/10/2029	18,698	0.01%
Sabra Health Care LP	25,000	3.20%	1/12/2031	21,458	0.01%
Safehold GL Holdings LLC	10,000	2.80%	15/6/2031	8,542	0.00%

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Safehold GL Holdings LLC	25,000	2.85%	15/1/2032	21,020	0.01%
Safehold GL Holdings LLC	20,000	5.65%	15/1/2035	19,504	0.01%
Salesforce, Inc.	20,000	3.70%	11/4/2028	19,478	0.01%
Salesforce, Inc.	90,000	1.50%	15/7/2028	80,840	0.03%
Salesforce, Inc.	20,000	1.95%	15/7/2031	16,793	0.01%
Salesforce, Inc.	100,000	2.70%	15/7/2041	70,521	0.02%
Salesforce, Inc.	75,000	2.90%	15/7/2051	47,879	0.01%
Salesforce, Inc.	35,000	3.05%	15/7/2061	21,498	0.01%
Sanofi SA[1]	400,000	1.75%	10/9/2026	407,908	0.13%
Sanofi SA	100,000	1.25%	6/4/2029	97,404	0.03%
Sanofi SA	100,000	1.88%	21/3/2038	89,483	0.03%
Selective Insurance Group, Inc.	10,000	5.38%	1/3/2049	9,122	0.00%
ServiceNow, Inc.	80,000	1.40%	1/9/2030	66,435	0.02%
Sherwin-Williams Co.	10,000	3.45%	1/6/2027	9,725	0.00%
Sherwin-Williams Co.	20,000	2.95%	15/8/2029	18,356	0.01%
Sherwin-Williams Co.	25,000	2.30%	15/5/2030	21,820	0.01%
Sherwin-Williams Co.	25,000	4.00%	15/12/2042	19,765	0.01%
Sherwin-Williams Co.	25,000	4.50%	1/6/2047	21,003	0.01%
Shire Acquisitions Investments Ireland DAC	4,000	3.20%	23/9/2026	3,911	0.00%
Simon International Finance SCA	100,000	1.13%	19/3/2033	86,223	0.03%
Simon Property Group LP	15,000	3.25%	30/11/2026	14,632	0.00%
Simon Property Group LP	30,000	3.38%	15/6/2027	29,163	0.01%
Simon Property Group LP	60,000	3.38%	1/12/2027	58,061	0.02%
Simon Property Group LP	30,000	1.75%	1/2/2028	27,452	0.01%
Simon Property Group LP	45,000	2.45%	13/9/2029	40,448	0.01%
Simon Property Group LP	50,000	2.65%	15/7/2030	44,487	0.01%
Simon Property Group LP	25,000	2.25%	15/1/2032	20,747	0.01%
Simon Property Group LP	25,000	2.65%	1/2/2032	21,281	0.01%
Simon Property Group LP	20,000	5.50%	8/3/2033	20,308	0.01%
Simon Property Group LP	35,000	6.25%	15/1/2034	37,150	0.01%
Simon Property Group LP	35,000	4.75%	26/9/2034	33,186	0.01%
Simon Property Group LP	20,000	6.75%	1/2/2040	22,068	0.01%
Simon Property Group LP	25,000	4.75%	15/3/2042	22,382	0.01%
Simon Property Group LP	20,000	4.25%	30/11/2046	16,341	0.00%
Simon Property Group LP	50,000	3.25%	13/9/2049	33,532	0.01%
Simon Property Group LP	35,000	3.80%	15/7/2050	25,805	0.01%
Simon Property Group LP	25,000	5.85%	8/3/2053	25,204	0.01%
Simon Property Group LP	30,000	6.65%	15/1/2054	33,352	0.01%
Snap-on, Inc.	35,000	4.10%	1/3/2048	28,028	0.01%
Solventum Corp.	95,000	5.45%	25/2/2027	95,847	0.03%
Solventum Corp.	85,000	5.40%	1/3/2029	85,256	0.03%
Solventum Corp.	100,000	5.45%	13/3/2031	99,962	0.03%
Solventum Corp.	75,000	5.60%	23/3/2034	74,615	0.02%
Solventum Corp.	20,000	5.90%	30/4/2054	19,524	0.01%
Sonoco Products Co.	25,000	4.45%	1/9/2026	24,822	0.01%
Sonoco Products Co.	10,000	2.25%	1/2/2027	9,460	0.00%
Sonoco Products Co.	25,000	4.60%	1/9/2029	24,361	0.01%
Sonoco Products Co.	40,000	3.13%	1/5/2030	36,003	0.01%
Sonoco Products Co.	40,000	2.85%	1/2/2032	33,967	0.01%
Sonoco Products Co.	35,000	5.00%	1/9/2034	33,195	0.01%
Southwest Airlines Co.	45,000	5.13%	15/6/2027	45,235	0.01%
Southwest Airlines Co.	20,000	2.63%	10/2/2030	17,699	0.01%
Sprint Capital Corp.	230,000	6.88%	15/11/2028	244,001	0.08%
Sprint Capital Corp.	175,000	8.75%	15/3/2032	209,227	0.07%
Stanford Health Care	40,000	3.80%	15/11/2048	30,801	0.01%
Stanley Black & Decker, Inc.	45,000	4.25%	15/11/2028	43,937	0.01%
Stanley Black & Decker, Inc.	30,000	5.20%	1/9/2040	28,264	0.01%
Stanley Black & Decker, Inc.	15,000	4.85%	15/11/2048	12,783	0.00%
Stanley Black & Decker, Inc.	45,000	2.75%	15/11/2050	25,868	0.01%
Starbucks Corp.	35,000	3.50%	1/3/2028	33,767	0.01%
Starbucks Corp.	75,000	3.55%	15/8/2029	71,020	0.02%
Starbucks Corp.	25,000	2.25%	12/3/2030	21,910	0.01%
Starbucks Corp.	65,000	2.55%	15/11/2030	56,927	0.02%
Starbucks Corp.	25,000	4.90%	15/2/2031	24,963	0.01%
Starbucks Corp.	50,000	3.00%	14/2/2032	43,705	0.01%
Starbucks Corp.	50,000	5.00%	15/2/2034	48,943	0.02%
Starbucks Corp.	50,000	4.50%	15/11/2048	41,388	0.01%
Starbucks Corp.	75,000	4.45%	15/8/2049	61,422	0.02%
Starbucks Corp.	30,000	3.50%	15/11/2050	20,767	0.01%
State Street Corp.	20,000	2.65%	19/5/2026	19,510	0.01%
State Street Corp.	35,000	5.27%	3/8/2026	35,347	0.01%

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State Street Corp.	50,000	4.99%	18/3/2027	50,413	0.02%
State Street Corp.	80,000	1.68%	18/11/2027	75,693	0.02%
State Street Corp.	125,000	2.20%	7/2/2028	118,779	0.04%
State Street Corp.	50,000	5.82%	4/11/2028	51,402	0.02%
State Street Corp.	25,000	4.53%	20/2/2029	24,716	0.01%
State Street Corp.	40,000	5.68%	21/11/2029	41,123	0.01%
State Street Corp.	25,000	4.14%	3/12/2029	24,289	0.01%
State Street Corp.	30,000	2.40%	24/1/2030	26,861	0.01%
State Street Corp.	20,000	4.42%	13/5/2033	19,017	0.01%
State Street Corp.	40,000	4.16%	4/8/2033	37,320	0.01%
State Street Corp.	70,000	4.82%	26/1/2034	67,846	0.02%
State Street Corp.	40,000	5.16%	18/5/2034	39,691	0.01%
State Street Corp.	40,000	6.12%	21/11/2034	41,641	0.01%
Steel Dynamics, Inc.	25,000	3.45%	15/4/2030	23,153	0.01%
Steel Dynamics, Inc.	30,000	5.38%	15/8/2034	29,777	0.01%
Steel Dynamics, Inc.	15,000	3.25%	15/10/2050	9,851	0.00%
Stellantis NV	200,000	3.88%	5/1/2026	208,548	0.07%
Stellantis NV	100,000	0.63%	30/3/2027	98,224	0.03%
Stellantis NV	100,000	3.38%	19/11/2028	103,510	0.03%
Stellantis NV	100,000	2.75%	1/4/2032	96,505	0.03%
Stellantis NV	100,000	1.25%	20/6/2033	84,443	0.03%
Stewart Information Services Corp.	10,000	3.60%	15/11/2031	8,659	0.00%
Stifel Financial Corp.	35,000	4.00%	15/5/2030	33,031	0.01%
Store Capital LLC	10,000	2.75%	18/11/2030	8,618	0.00%
Store Capital LLC	25,000	2.70%	1/12/2031	20,554	0.01%
Stryker Corp.	25,000	3.50%	15/3/2026	24,666	0.01%
Stryker Corp.	200,000	0.75%	1/3/2029	190,206	0.06%
Stryker Corp.	25,000	4.25%	11/9/2029	24,321	0.01%
Stryker Corp.	20,000	1.95%	15/6/2030	17,192	0.01%
Stryker Corp.	25,000	4.63%	11/9/2034	23,837	0.01%
Stryker Corp.	100,000	4.63%	15/3/2046	86,857	0.03%
Stryker Corp.	25,000	2.90%	15/6/2050	16,202	0.00%
Sun Communities Operating LP	20,000	5.50%	15/1/2029	20,123	0.01%
Sun Communities Operating LP	40,000	2.70%	15/7/2031	33,645	0.01%
Sun Communities Operating LP	10,000	4.20%	15/4/2032	9,122	0.00%
Sun Communities Operating LP	15,000	5.70%	15/1/2033	14,924	0.00%
Sutter Health	25,000	3.16%	15/8/2040	18,728	0.01%
Sutter Health	60,000	4.09%	15/8/2048	48,405	0.02%
Swiss Re Finance UK plc	100,000	2.71%	4/6/2052	96,078	0.03%
Synchrony Bank	20,000	5.63%	23/8/2027	20,146	0.01%
Synchrony Financial	35,000	3.95%	1/12/2027	33,859	0.01%
Synchrony Financial	20,000	5.15%	19/3/2029	19,715	0.01%
Synchrony Financial	50,000	2.88%	28/10/2031	41,466	0.01%
Synovus Financial Corp.	20,000	6.17%	1/11/2030	20,170	0.01%
Sysco Corp.	75,000	3.30%	15/7/2026	73,465	0.02%
Sysco Corp.	15,000	3.25%	15/7/2027	14,470	0.00%
Sysco Corp.	30,000	5.75%	17/1/2029	30,889	0.01%
Sysco Corp.	90,000	5.95%	1/4/2030	93,715	0.03%
Sysco Corp.	30,000	6.00%	17/1/2034	31,448	0.01%
Sysco Corp.	40,000	4.85%	1/10/2045	35,027	0.01%
Sysco Corp.	50,000	4.50%	1/4/2046	41,435	0.01%
Sysco Corp.	70,000	6.60%	1/4/2050	76,855	0.02%
Take-Two Interactive Software, Inc.	25,000	5.00%	28/3/2026	25,078	0.01%
Take-Two Interactive Software, Inc.	10,000	4.95%	28/3/2028	9,994	0.00%
Take-Two Interactive Software, Inc.	20,000	5.60%	12/6/2034	20,162	0.01%
Tanger Properties LP	35,000	2.75%	1/9/2031	29,538	0.01%
Target Corp.	130,000	2.50%	15/4/2026	126,844	0.04%
Target Corp.	15,000	1.95%	15/1/2027	14,274	0.00%
Target Corp.	25,000	3.38%	15/4/2029	23,726	0.01%
Target Corp.	20,000	2.35%	15/2/2030	17,767	0.01%
Target Corp.	30,000	6.35%	1/11/2032	32,582	0.01%
Target Corp.	35,000	4.50%	15/9/2034	33,261	0.01%
Target Corp.	115,000	4.00%	1/7/2042	96,052	0.03%
Target Corp.	40,000	3.63%	15/4/2046	29,953	0.01%
Target Corp.	55,000	2.95%	15/1/2052	35,112	0.01%
Target Corp.	20,000	4.80%	15/1/2053	17,863	0.01%
TD SYNNEX Corp.	45,000	1.75%	9/8/2026	42,721	0.01%
TD SYNNEX Corp.	35,000	2.65%	9/8/2031	29,449	0.01%
Texas Instruments, Inc.	50,000	1.13%	15/9/2026	47,303	0.01%
Texas Instruments, Inc.	25,000	4.60%	8/2/2027	25,091	0.01%
Texas Instruments, Inc.	30,000	4.60%	8/2/2029	29,921	0.01%

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Texas Instruments, Inc.	80,000	2.25%	4/9/2029	71,831	0.02%
Texas Instruments, Inc.	30,000	4.90%	14/3/2033	29,800	0.01%
Texas Instruments, Inc.	25,000	4.85%	8/2/2034	24,602	0.01%
Texas Instruments, Inc.	25,000	3.88%	15/3/2039	21,465	0.01%
Texas Instruments, Inc.	70,000	4.15%	15/5/2048	56,973	0.02%
Texas Instruments, Inc.	30,000	5.00%	14/3/2053	27,414	0.01%
Texas Instruments, Inc.	30,000	5.15%	8/2/2054	28,076	0.01%
Texas Instruments, Inc.	80,000	5.05%	18/5/2063	72,064	0.02%
Thermo Fisher Scientific Finance I BV	100,000	1.13%	18/10/2033	86,936	0.03%
Thermo Fisher Scientific Finance I BV	100,000	2.00%	18/10/2051	72,060	0.02%
Thermo Fisher Scientific, Inc.	25,000	4.95%	10/8/2026	25,177	0.01%
Thermo Fisher Scientific, Inc.	100,000	5.00%	5/12/2026	100,913	0.03%
Thermo Fisher Scientific, Inc.	50,000	1.75%	15/10/2028	44,965	0.01%
Thermo Fisher Scientific, Inc.	25,000	5.00%	31/1/2029	25,214	0.01%
Thermo Fisher Scientific, Inc.	75,000	2.60%	1/10/2029	68,181	0.02%
Thermo Fisher Scientific, Inc.	100,000	0.88%	1/10/2031	89,843	0.03%
Thermo Fisher Scientific, Inc.	70,000	2.00%	15/10/2031	58,237	0.02%
Thermo Fisher Scientific, Inc.	75,000	1.84%	8/3/2032	87,640	0.03%
Thermo Fisher Scientific, Inc.	25,000	5.20%	31/1/2034	25,086	0.01%
Thermo Fisher Scientific, Inc.	75,000	2.04%	7/3/2036	90,595	0.03%
Thermo Fisher Scientific, Inc.	75,000	2.80%	15/10/2041	52,755	0.02%
Thermo Fisher Scientific, Inc.	20,000	5.40%	10/8/2043	19,656	0.01%
Thermo Fisher Scientific, Inc.	50,000	4.10%	15/8/2047	40,558	0.01%
Time Warner Cable Enterprises LLC	35,000	8.38%	15/7/2033	39,285	0.01%
Time Warner Cable LLC	50,000	5.75%	2/6/2031	60,518	0.02%
Time Warner Cable LLC	70,000	6.55%	1/5/2037	67,462	0.02%
Time Warner Cable LLC	65,000	7.30%	1/7/2038	66,207	0.02%
Time Warner Cable LLC	25,000	6.75%	15/6/2039	24,514	0.01%
Time Warner Cable LLC	75,000	5.50%	1/9/2041	63,742	0.02%
Time Warner Cable LLC	65,000	4.50%	15/9/2042	48,476	0.02%
TJX Cos, Inc.	95,000	2.25%	15/9/2026	91,587	0.03%
TJX Cos, Inc.	50,000	3.88%	15/4/2030	47,662	0.01%
TJX Cos, Inc.	70,000	1.60%	15/5/2031	57,281	0.02%
T-Mobile USA, Inc.	130,000	1.50%	15/2/2026	125,391	0.04%
T-Mobile USA, Inc.	150,000	3.75%	15/4/2027	146,545	0.05%
T-Mobile USA, Inc.	40,000	5.38%	15/4/2027	40,100	0.01%
T-Mobile USA, Inc.	105,000	4.75%	1/2/2028	104,345	0.03%
T-Mobile USA, Inc.	35,000	2.05%	15/2/2028	32,145	0.01%
T-Mobile USA, Inc.	100,000	3.38%	15/4/2029	93,402	0.03%
T-Mobile USA, Inc.	25,000	4.20%	1/10/2029	24,190	0.01%
T-Mobile USA, Inc.	280,000	3.88%	15/4/2030	263,500	0.08%
T-Mobile USA, Inc.	75,000	2.55%	15/2/2031	64,487	0.02%
T-Mobile USA, Inc.	25,000	2.88%	15/2/2031	21,926	0.01%
T-Mobile USA, Inc.	70,000	3.50%	15/4/2031	63,466	0.02%
T-Mobile USA, Inc.	110,000	5.05%	15/7/2033	107,631	0.03%
T-Mobile USA, Inc.	25,000	5.75%	15/1/2034	25,630	0.01%
T-Mobile USA, Inc.	80,000	5.15%	15/4/2034	78,588	0.02%
T-Mobile USA, Inc.	25,000	4.70%	15/1/2035	23,614	0.01%
T-Mobile USA, Inc.	100,000	3.85%	8/5/2036	106,334	0.03%
T-Mobile USA, Inc.	95,000	4.38%	15/4/2040	82,243	0.03%
T-Mobile USA, Inc.	155,000	4.50%	15/4/2050	127,234	0.04%
T-Mobile USA, Inc.	125,000	3.30%	15/2/2051	82,477	0.03%
T-Mobile USA, Inc.	80,000	3.40%	15/10/2052	53,379	0.02%
T-Mobile USA, Inc.	55,000	5.65%	15/1/2053	53,192	0.02%
T-Mobile USA, Inc.	55,000	5.75%	15/1/2054	53,728	0.02%
T-Mobile USA, Inc.	45,000	6.00%	15/6/2054	45,588	0.01%
T-Mobile USA, Inc.	35,000	5.50%	15/1/2055	32,978	0.01%
T-Mobile USA, Inc.	100,000	5.25%	15/6/2055	90,951	0.03%
T-Mobile USA, Inc.	50,000	3.60%	15/11/2060	33,030	0.01%
T-Mobile USA, Inc.	40,000	5.80%	15/9/2062	38,667	0.01%
Toledo Edison Co.	15,000	6.15%	15/5/2037	15,795	0.00%
Toll Brothers Finance Corp.	25,000	3.80%	1/11/2029	23,538	0.01%
TPG Operating Group II LP	25,000	5.88%	5/3/2034	25,566	0.01%
Tractor Supply Co.	60,000	5.25%	15/5/2033	59,940	0.02%
Trane Technologies Financing Ltd.	50,000	3.80%	21/3/2029	47,933	0.01%
Trane Technologies Financing Ltd.	50,000	5.25%	3/3/2033	50,148	0.02%
Trane Technologies Financing Ltd.	25,000	5.10%	13/6/2034	24,714	0.01%
Trane Technologies Financing Ltd.	20,000	4.65%	1/11/2044	17,578	0.01%
Trane Technologies Global Holding Co., Ltd.	25,000	3.75%	21/8/2028	24,121	0.01%
Trane Technologies Global Holding Co., Ltd.	5,000	5.75%	15/6/2043	5,039	0.00%
Trane Technologies Global Holding Co., Ltd.	10,000	4.30%	21/2/2048	8,299	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Transatlantic Holdings, Inc.	15,000	8.00%	30/11/2039	18,522	0.01%
Travelers Cos, Inc.	45,000	6.25%	15/6/2037	48,416	0.02%
Travelers Cos, Inc.	25,000	5.35%	1/11/2040	24,511	0.01%
Travelers Cos, Inc.	20,000	4.30%	25/8/2045	16,696	0.01%
Travelers Cos, Inc.	55,000	3.75%	15/5/2046	41,984	0.01%
Travelers Cos, Inc.	25,000	4.00%	30/5/2047	19,787	0.01%
Travelers Cos, Inc.	20,000	4.05%	7/3/2048	15,981	0.00%
Travelers Cos, Inc.	30,000	4.10%	4/3/2049	23,961	0.01%
Travelers Cos, Inc.	15,000	2.55%	27/4/2050	8,857	0.00%
Travelers Cos, Inc.	25,000	3.05%	8/6/2051	16,320	0.00%
Travelers Cos, Inc.	35,000	5.45%	25/5/2053	34,127	0.01%
Travelers Property Casualty Corp.	10,000	6.38%	15/3/2033	10,981	0.00%
Trimble, Inc.	30,000	6.10%	15/3/2033	31,179	0.01%
Trinity Acquisition plc	10,000	4.40%	15/3/2026	9,926	0.00%
Truist Bank	50,000	3.30%	15/5/2026	48,954	0.02%
Truist Bank	45,000	2.25%	11/3/2030	38,645	0.01%
Truist Financial Corp.	25,000	1.27%	2/3/2027	23,974	0.01%
Truist Financial Corp.	50,000	6.05%	8/6/2027	50,790	0.02%
Truist Financial Corp.	50,000	1.13%	3/8/2027	45,554	0.01%
Truist Financial Corp.	80,000	4.12%	6/6/2028	78,513	0.02%
Truist Financial Corp.	45,000	4.87%	26/1/2029	44,719	0.01%
Truist Financial Corp.	33,000	3.88%	19/3/2029	31,469	0.01%
Truist Financial Corp.	20,000	1.89%	7/6/2029	18,043	0.01%
Truist Financial Corp.	65,000	7.16%	30/10/2029	69,461	0.02%
Truist Financial Corp.	55,000	5.44%	24/1/2030	55,501	0.02%
Truist Financial Corp.	40,000	1.95%	5/6/2030	34,082	0.01%
Truist Financial Corp.	40,000	5.15%	5/8/2032	39,476	0.01%
Truist Financial Corp.	50,000	4.92%	28/7/2033	47,233	0.01%
Truist Financial Corp.	35,000	6.12%	28/10/2033	36,419	0.01%
Truist Financial Corp.	80,000	5.12%	26/1/2034	77,658	0.02%
Truist Financial Corp.	70,000	5.87%	8/6/2034	71,159	0.02%
Truist Financial Corp.	35,000	5.71%	24/1/2035	35,309	0.01%
TWDC Enterprises 18 Corp.	30,000	3.00%	13/2/2026	29,529	0.01%
TWDC Enterprises 18 Corp.	36,000	2.95%	15/6/2027	34,704	0.01%
TWDC Enterprises 18 Corp.	20,000	3.70%	1/12/2042	15,691	0.00%
TWDC Enterprises 18 Corp.	85,000	4.13%	1/6/2044	69,894	0.02%
Tyson Foods, Inc.	150,000	3.55%	2/6/2027	145,561	0.05%
Tyson Foods, Inc.	65,000	4.35%	1/3/2029	63,165	0.02%
Tyson Foods, Inc.	30,000	5.40%	15/3/2029	30,339	0.01%
Tyson Foods, Inc.	75,000	5.70%	15/3/2034	75,893	0.02%
Tyson Foods, Inc.	10,000	4.55%	2/6/2047	8,218	0.00%
Tyson Foods, Inc.	65,000	5.10%	28/9/2048	57,849	0.02%
U.S. Treasury Bond	360,000	4.63%	15/11/2044	349,256	0.11%
U.S. Treasury Bond	81,000	4.25%	15/8/2054	74,115	0.02%
U.S. Treasury Note	610,000	4.25%	30/11/2026	609,976	0.19%
Uber Technologies, Inc.	60,000	4.80%	15/9/2034	57,263	0.02%
Uber Technologies, Inc.	95,000	5.35%	15/9/2054	87,795	0.03%
UDR, Inc.	35,000	4.40%	26/1/2029	34,012	0.01%
UDR, Inc.	40,000	3.20%	15/1/2030	36,618	0.01%
UDR, Inc.	10,000	3.00%	15/8/2031	8,780	0.00%
UDR, Inc.	15,000	2.10%	1/8/2032	11,915	0.00%
UDR, Inc.	20,000	1.90%	15/3/2033	15,368	0.00%
UDR, Inc.	15,000	5.13%	1/9/2034	14,526	0.00%
UDR, Inc.	10,000	3.10%	1/11/2034	8,136	0.00%
United Airlines 2014-1 Class A Pass Through Trust	57,816	4.00%	11/4/2026	56,872	0.02%
United Airlines 2016-2 Class AA Pass Through Trust	16,126	2.88%	7/10/2028	14,971	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	7,824	2.70%	1/5/2032	6,896	0.00%
United Airlines 2020-1 Class A Pass Through Trust	34,120	5.88%	15/10/2027	34,676	0.01%
United Airlines 2023-1 Class A Pass Through Trust	73,324	5.80%	15/1/2036	74,339	0.02%
United Airlines 2024-1 Class A Pass Through Trust	20,000	5.88%	15/2/2037	20,610	0.01%
United Airlines 2024-1 Class AA Pass Through Trust	120,000	5.45%	15/2/2037	119,155	0.04%
United Parcel Service, Inc.	75,000	2.40%	15/11/2026	72,306	0.02%
United Parcel Service, Inc.	10,000	3.05%	15/11/2027	9,616	0.00%
United Parcel Service, Inc.	35,000	3.40%	15/3/2029	33,256	0.01%
United Parcel Service, Inc.	30,000	4.45%	1/4/2030	29,644	0.01%
United Parcel Service, Inc.	45,000	5.15%	22/5/2034	44,908	0.01%
United Parcel Service, Inc.	65,000	6.20%	15/1/2038	69,626	0.02%
United Parcel Service, Inc.	10,000	5.20%	1/4/2040	9,747	0.00%
United Parcel Service, Inc.	35,000	4.88%	15/11/2040	32,597	0.01%
United Parcel Service, Inc.	45,000	3.75%	15/11/2047	34,086	0.01%
United Parcel Service, Inc.	80,000	4.25%	15/3/2049	65,134	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
United Parcel Service, Inc.	35,000	5.05%	3/3/2053	32,061	0.01%
United Parcel Service, Inc.	40,000	5.50%	22/5/2054	39,047	0.01%
United Parcel Service, Inc.	30,000	5.60%	22/5/2064	29,107	0.01%
UnitedHealth Group, Inc.	25,000	1.15%	15/5/2026	23,893	0.01%
UnitedHealth Group, Inc.	70,000	4.75%	15/7/2026	70,240	0.02%
UnitedHealth Group, Inc.	90,000	3.45%	15/1/2027	88,125	0.03%
UnitedHealth Group, Inc.	35,000	3.38%	15/4/2027	34,097	0.01%
UnitedHealth Group, Inc.	45,000	3.70%	15/5/2027	44,084	0.01%
UnitedHealth Group, Inc.	55,000	2.95%	15/10/2027	52,652	0.02%
UnitedHealth Group, Inc.	35,000	5.25%	15/2/2028	35,545	0.01%
UnitedHealth Group, Inc.	70,000	3.88%	15/12/2028	67,701	0.02%
UnitedHealth Group, Inc.	70,000	4.25%	15/1/2029	68,612	0.02%
UnitedHealth Group, Inc.	50,000	4.00%	15/5/2029	48,306	0.01%
UnitedHealth Group, Inc.	35,000	2.88%	15/8/2029	32,176	0.01%
UnitedHealth Group, Inc.	70,000	4.80%	15/1/2030	69,671	0.02%
UnitedHealth Group, Inc.	50,000	5.30%	15/2/2030	50,804	0.02%
UnitedHealth Group, Inc.	50,000	4.90%	15/4/2031	49,737	0.02%
UnitedHealth Group, Inc.	90,000	2.30%	15/5/2031	76,533	0.02%
UnitedHealth Group, Inc.	55,000	4.95%	15/1/2032	54,341	0.02%
UnitedHealth Group, Inc.	45,000	4.20%	15/5/2032	42,399	0.01%
UnitedHealth Group, Inc.	60,000	5.35%	15/2/2033	60,375	0.02%
UnitedHealth Group, Inc.	20,000	4.50%	15/4/2033	18,977	0.01%
UnitedHealth Group, Inc.	45,000	5.00%	15/4/2034	43,897	0.01%
UnitedHealth Group, Inc.	115,000	5.15%	15/7/2034	113,401	0.04%
UnitedHealth Group, Inc.	90,000	4.63%	15/7/2035	84,988	0.03%
UnitedHealth Group, Inc.	55,000	3.50%	15/8/2039	43,615	0.01%
UnitedHealth Group, Inc.	75,000	2.75%	15/5/2040	52,813	0.02%
UnitedHealth Group, Inc.	10,000	5.70%	15/10/2040	10,012	0.00%
UnitedHealth Group, Inc.	100,000	3.05%	15/5/2041	72,313	0.02%
UnitedHealth Group, Inc.	25,000	4.63%	15/11/2041	22,015	0.01%
UnitedHealth Group, Inc.	30,000	4.38%	15/3/2042	25,572	0.01%
UnitedHealth Group, Inc.	5,000	3.95%	15/10/2042	4,012	0.00%
UnitedHealth Group, Inc.	10,000	4.25%	15/3/2043	8,428	0.00%
UnitedHealth Group, Inc.	85,000	5.50%	15/7/2044	82,473	0.03%
UnitedHealth Group, Inc.	95,000	4.75%	15/7/2045	83,760	0.03%
UnitedHealth Group, Inc.	10,000	4.20%	15/1/2047	8,065	0.00%
UnitedHealth Group, Inc.	30,000	4.25%	15/4/2047	24,295	0.01%
UnitedHealth Group, Inc.	40,000	3.75%	15/10/2047	29,768	0.01%
UnitedHealth Group, Inc.	50,000	4.25%	15/6/2048	40,134	0.01%
UnitedHealth Group, Inc.	30,000	4.45%	15/12/2048	24,712	0.01%
UnitedHealth Group, Inc.	70,000	3.70%	15/8/2049	50,964	0.02%
UnitedHealth Group, Inc.	55,000	2.90%	15/5/2050	34,148	0.01%
UnitedHealth Group, Inc.	80,000	3.25%	15/5/2051	52,757	0.02%
UnitedHealth Group, Inc.	65,000	4.75%	15/5/2052	55,772	0.02%
UnitedHealth Group, Inc.	100,000	5.88%	15/2/2053	100,188	0.03%
UnitedHealth Group, Inc.	90,000	5.05%	15/4/2053	80,587	0.03%
UnitedHealth Group, Inc.	55,000	5.38%	15/4/2054	51,538	0.02%
UnitedHealth Group, Inc.	135,000	5.63%	15/7/2054	131,302	0.04%
UnitedHealth Group, Inc.	50,000	3.88%	15/8/2059	35,493	0.01%
UnitedHealth Group, Inc.	30,000	3.13%	15/5/2060	17,859	0.01%
UnitedHealth Group, Inc.	30,000	4.95%	15/5/2062	25,872	0.01%
UnitedHealth Group, Inc.	50,000	6.05%	15/2/2063	51,037	0.02%
UnitedHealth Group, Inc.	65,000	5.20%	15/4/2063	58,352	0.02%
UnitedHealth Group, Inc.	50,000	5.50%	15/4/2064	46,801	0.01%
UnitedHealth Group, Inc.	95,000	5.75%	15/7/2064	92,376	0.03%
University of Chicago	50,000	2.76%	1/4/2045	38,013	0.01%
University of Southern California	65,000	2.81%	1/10/2050	41,616	0.01%
University of Southern California	80,000	2.95%	1/10/2051	52,298	0.02%
Unum Group	10,000	4.00%	15/6/2029	9,591	0.00%
Unum Group	30,000	5.75%	15/8/2042	29,310	0.01%
Unum Group	10,000	4.50%	15/12/2049	7,957	0.00%
Unum Group	35,000	4.13%	15/6/2051	25,805	0.01%
Upjohn Finance BV	100,000	1.36%	23/6/2027	99,849	0.03%
US Bancorp	15,000	3.10%	27/4/2026	14,682	0.00%
US Bancorp	100,000	3.15%	27/4/2027	96,747	0.03%
US Bancorp	230,000	2.22%	27/1/2028	217,922	0.07%
US Bancorp	75,000	3.90%	26/4/2028	72,766	0.02%
US Bancorp	95,000	4.55%	22/7/2028	94,153	0.03%
US Bancorp	60,000	4.65%	1/2/2029	59,391	0.02%
US Bancorp	70,000	5.78%	12/6/2029	71,650	0.02%
US Bancorp	20,000	3.00%	30/7/2029	18,336	0.01%

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US Bancorp	65,000	5.38%	23/1/2030	65,576	0.02%
US Bancorp	85,000	1.38%	22/7/2030	70,128	0.02%
US Bancorp	50,000	5.10%	23/7/2030	49,896	0.02%
US Bancorp	35,000	2.68%	27/1/2033	29,515	0.01%
US Bancorp	55,000	4.97%	22/7/2033	52,748	0.02%
US Bancorp	85,000	5.85%	21/10/2033	86,956	0.03%
US Bancorp	55,000	4.84%	1/2/2034	52,574	0.02%
US Bancorp	95,000	5.84%	12/6/2034	96,850	0.03%
US Bancorp	45,000	5.68%	23/1/2035	45,419	0.01%
US Bancorp	80,000	2.49%	3/11/2036	64,949	0.02%
Utah Acquisition Sub, Inc.	4,000	3.95%	15/6/2026	3,940	0.00%
Utah Acquisition Sub, Inc.	20,000	5.25%	15/6/2046	16,788	0.01%
Valmont Industries, Inc.	10,000	5.00%	1/10/2044	9,018	0.00%
Valmont Industries, Inc.	15,000	5.25%	1/10/2054	13,764	0.00%
Ventas Canada Finance Ltd.	30,000	2.45%	4/1/2027	20,402	0.01%
Ventas Canada Finance Ltd.	35,000	5.40%	21/4/2028	25,496	0.01%
Ventas Canada Finance Ltd.	20,000	5.10%	5/3/2029	14,490	0.00%
Ventas Canada Finance Ltd.	5,000	3.30%	1/12/2031	3,263	0.00%
Ventas Realty LP	55,000	4.00%	1/3/2028	53,532	0.02%
Ventas Realty LP	55,000	4.40%	15/1/2029	53,575	0.02%
Ventas Realty LP	40,000	3.00%	15/1/2030	36,067	0.01%
Ventas Realty LP	25,000	5.63%	1/7/2034	25,144	0.01%
Ventas Realty LP	25,000	5.00%	15/1/2035	23,893	0.01%
Ventas Realty LP	5,000	5.70%	30/9/2043	4,848	0.00%
Ventas Realty LP	30,000	4.38%	1/2/2045	24,473	0.01%
Veralto Corp.	65,000	5.35%	18/9/2028	65,832	0.02%
Veralto Corp.	25,000	5.45%	18/9/2033	25,090	0.01%
VeriSign, Inc.	20,000	4.75%	15/7/2027	19,989	0.01%
Verisk Analytics, Inc.	9,000	4.00%	15/6/2025	8,958	0.00%
Verisk Analytics, Inc.	25,000	4.13%	15/3/2029	24,234	0.01%
Verisk Analytics, Inc.	20,000	5.25%	5/6/2034	19,780	0.01%
Verisk Analytics, Inc.	20,000	5.50%	15/6/2045	18,807	0.01%
Verisk Analytics, Inc.	20,000	3.63%	15/5/2050	14,000	0.00%
Verizon Communications, Inc.	35,000	4.13%	16/3/2027	34,602	0.01%
Verizon Communications, Inc.	40,000	3.00%	22/3/2027	38,629	0.01%
Verizon Communications, Inc.[1]	260,000	2.10%	22/3/2028	239,074	0.08%
Verizon Communications, Inc.	15,000	2.38%	22/3/2028	10,059	0.00%
Verizon Communications, Inc.	100,000	0.19%	24/3/2028	108,401	0.03%
Verizon Communications, Inc.	175,000	4.33%	21/9/2028	171,772	0.05%
Verizon Communications, Inc.	100,000	1.13%	3/11/2028	109,739	0.03%
Verizon Communications, Inc.	100,000	0.38%	22/3/2029	93,328	0.03%
Verizon Communications, Inc.	155,000	4.02%	3/12/2029	148,775	0.05%
Verizon Communications, Inc.	45,000	3.15%	22/3/2030	41,178	0.01%
Verizon Communications, Inc.	200,000	1.25%	8/4/2030	189,395	0.06%
Verizon Communications, Inc.	35,000	2.50%	16/5/2030	22,709	0.01%
Verizon Communications, Inc.[1]	100,000	1.75%	20/1/2031	82,408	0.03%
Verizon Communications, Inc.[1]	156,000	2.55%	21/3/2031	134,412	0.04%
Verizon Communications, Inc.[1]	435,000	2.36%	15/3/2032	360,535	0.11%
Verizon Communications, Inc.	100,000	0.88%	19/3/2032	88,163	0.03%
Verizon Communications, Inc.	100,000	0.75%	22/3/2032	87,306	0.03%
Verizon Communications, Inc.	35,000	5.05%	9/5/2033	34,603	0.01%
Verizon Communications, Inc.	100,000	1.30%	18/5/2033	88,129	0.03%
Verizon Communications, Inc.	100,000	4.75%	17/2/2034	118,874	0.04%
Verizon Communications, Inc.[1]	300,000	4.78%	15/2/2035	285,969	0.09%
Verizon Communications, Inc.	60,000	5.25%	16/3/2037	58,642	0.02%
Verizon Communications, Inc.	70,000	4.81%	15/3/2039	64,524	0.02%
Verizon Communications, Inc.	200,000	1.50%	19/9/2039	156,717	0.05%
Verizon Communications, Inc.[1]	200,000	2.65%	20/11/2040	136,725	0.04%
Verizon Communications, Inc.[1]	275,000	3.40%	22/3/2041	208,156	0.07%
Verizon Communications, Inc.	45,000	2.85%	3/9/2041	31,172	0.01%
Verizon Communications, Inc.	45,000	4.13%	15/8/2046	35,710	0.01%
Verizon Communications, Inc.	120,000	4.86%	21/8/2046	107,082	0.03%
Verizon Communications, Inc.	50,000	5.50%	16/3/2047	48,162	0.01%
Verizon Communications, Inc.	75,000	4.52%	15/9/2048	62,530	0.02%
Verizon Communications, Inc.	55,000	4.00%	22/3/2050	41,804	0.01%
Verizon Communications, Inc.	15,000	3.63%	16/5/2050	8,269	0.00%
Verizon Communications, Inc.	125,000	2.88%	20/11/2050	76,594	0.02%
Verizon Communications, Inc.	215,000	3.55%	22/3/2051	151,739	0.05%
Verizon Communications, Inc.	25,000	4.05%	22/3/2051	14,785	0.00%
Verizon Communications, Inc.	25,000	5.50%	23/2/2054	23,907	0.01%
Verizon Communications, Inc.	135,000	2.99%	30/10/2056	80,218	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Verizon Communications, Inc.	20,000	3.00%	20/11/2060	11,570	0.00%
Verizon Communications, Inc.	175,000	3.70%	22/3/2061	118,710	0.04%
Viatris, Inc.[1]	70,000	2.70%	22/6/2030	60,715	0.02%
Viatris, Inc.	55,000	3.85%	22/6/2040	41,184	0.01%
Viatris, Inc.	100,000	4.00%	22/6/2050	68,191	0.02%
Visa, Inc.	100,000	1.50%	15/6/2026	102,139	0.03%
Visa, Inc.	15,000	2.75%	15/9/2027	14,355	0.00%
Visa, Inc.	100,000	2.00%	15/6/2029	100,284	0.03%
Visa, Inc.	100,000	2.05%	15/4/2030	87,441	0.03%
Visa, Inc.	45,000	1.10%	15/2/2031	36,420	0.01%
Visa, Inc.	55,000	4.15%	14/12/2035	50,860	0.02%
Visa, Inc.	75,000	2.70%	15/4/2040	54,712	0.02%
Visa, Inc.	140,000	4.30%	14/12/2045	119,803	0.04%
Visa, Inc.	30,000	3.65%	15/9/2047	22,945	0.01%
Visa, Inc.	80,000	2.00%	15/8/2050	43,275	0.01%
VMware LLC	80,000	1.40%	15/8/2026	75,787	0.02%
VMware LLC	10,000	4.65%	15/5/2027	9,959	0.00%
VMware LLC	85,000	1.80%	15/8/2028	76,257	0.02%
VMware LLC	80,000	4.70%	15/5/2030	78,348	0.02%
VMware LLC	30,000	2.20%	15/8/2031	24,889	0.01%
Vontier Corp.	50,000	2.95%	1/4/2031	42,909	0.01%
Voya Financial, Inc.	15,000	5.00%	20/9/2034	14,207	0.00%
Voya Financial, Inc.	25,000	5.70%	15/7/2043	23,875	0.01%
Voya Financial, Inc.	15,000	4.70%	23/1/2048	14,092	0.00%
Vulcan Materials Co.	20,000	4.95%	1/12/2029	19,935	0.01%
Vulcan Materials Co.	25,000	3.50%	1/6/2030	23,184	0.01%
Vulcan Materials Co.	25,000	5.35%	1/12/2034	24,949	0.01%
Vulcan Materials Co.	25,000	4.50%	15/6/2047	20,820	0.01%
Vulcan Materials Co.	25,000	4.70%	1/3/2048	21,544	0.01%
Vulcan Materials Co.	30,000	5.70%	1/12/2054	29,214	0.01%
W R Berkley Corp.	10,000	4.75%	1/8/2044	8,747	0.00%
W R Berkley Corp.	20,000	4.00%	12/5/2050	15,156	0.00%
W R Berkley Corp.	25,000	3.15%	30/9/2061	14,731	0.00%
Wachovia Corp.	20,000	7.57%	1/8/2026	20,781	0.01%
Wachovia Corp.	30,000	5.50%	1/8/2035	29,989	0.01%
Walt Disney Co.	80,000	1.75%	13/1/2026	77,829	0.02%
Walt Disney Co.	60,000	3.38%	15/11/2026	58,773	0.02%
Walt Disney Co.	75,000	3.06%	30/3/2027	51,713	0.02%
Walt Disney Co.	70,000	2.20%	13/1/2028	65,365	0.02%
Walt Disney Co.	115,000	2.00%	1/9/2029	102,227	0.03%
Walt Disney Co.	60,000	3.80%	22/3/2030	57,431	0.02%
Walt Disney Co.	145,000	2.65%	13/1/2031	128,171	0.04%
Walt Disney Co.	50,000	6.20%	15/12/2034	54,449	0.02%
Walt Disney Co.	35,000	4.63%	23/3/2040	32,298	0.01%
Walt Disney Co.	85,000	3.50%	13/5/2040	68,087	0.02%
Walt Disney Co.	30,000	6.15%	15/2/2041	31,743	0.01%
Walt Disney Co.	60,000	5.40%	1/10/2043	58,752	0.02%
Walt Disney Co.	30,000	4.75%	15/9/2044	26,902	0.01%
Walt Disney Co.	10,000	4.95%	15/10/2045	9,146	0.00%
Walt Disney Co.	5,000	7.75%	1/12/2045	6,364	0.00%
Walt Disney Co.	115,000	2.75%	1/9/2049	71,706	0.02%
Walt Disney Co.	130,000	3.60%	13/1/2051	95,415	0.03%
Walt Disney Co.	60,000	3.80%	13/5/2060	43,535	0.01%
Warnermedia Holdings, Inc.	190,000	3.76%	15/3/2027	183,067	0.06%
Warnermedia Holdings, Inc.	100,000	4.30%	17/1/2030	104,047	0.03%
Warnermedia Holdings, Inc.	300,000	4.28%	15/3/2032	264,308	0.08%
Warnermedia Holdings, Inc.	185,000	5.05%	15/3/2042	148,478	0.05%
Warnermedia Holdings, Inc.	350,000	5.14%	15/3/2052	260,575	0.08%
Warnermedia Holdings, Inc.	140,000	5.39%	15/3/2062	103,040	0.03%
Waste Connections, Inc.	5,000	4.25%	1/12/2028	4,894	0.00%
Waste Connections, Inc.	35,000	3.50%	1/5/2029	33,094	0.01%
Waste Connections, Inc.	20,000	4.50%	14/6/2029	14,392	0.00%
Waste Connections, Inc.	60,000	3.20%	1/6/2032	52,577	0.02%
Waste Connections, Inc.	25,000	4.20%	15/1/2033	23,226	0.01%
Waste Connections, Inc.	35,000	5.00%	1/3/2034	34,154	0.01%
Waste Connections, Inc.	30,000	3.05%	1/4/2050	19,359	0.01%
Waste Connections, Inc.	20,000	2.95%	15/1/2052	12,472	0.00%
Waste Management of Canada Corp.	30,000	2.60%	23/9/2026	20,602	0.01%
Waste Management, Inc.	30,000	4.95%	3/7/2027	30,302	0.01%
Waste Management, Inc.	50,000	4.50%	15/3/2028	49,722	0.02%
Waste Management, Inc.	30,000	4.88%	15/2/2029	30,125	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Waste Management, Inc.	155,000	2.00%	1/6/2029	137,812	0.04%
Waste Management, Inc.	25,000	4.65%	15/3/2030	24,689	0.01%
Waste Management, Inc.	30,000	4.95%	3/7/2031	30,034	0.01%
Waste Management, Inc.	35,000	4.80%	15/3/2032	34,399	0.01%
Waste Management, Inc.	20,000	4.15%	15/4/2032	18,888	0.01%
Waste Management, Inc.	110,000	4.95%	15/3/2035	107,044	0.03%
Waste Management, Inc.	25,000	2.95%	1/6/2041	18,129	0.01%
Waste Management, Inc.	20,000	2.50%	15/11/2050	11,629	0.00%
Waste Management, Inc.	80,000	5.35%	15/10/2054	76,844	0.02%
Wells Fargo & Co.	95,000	3.00%	22/4/2026	92,928	0.03%
Wells Fargo & Co.	35,000	2.98%	19/5/2026	24,169	0.01%
Wells Fargo & Co.	100,000	4.10%	3/6/2026	98,996	0.03%
Wells Fargo & Co.	150,000	3.00%	23/10/2026	145,445	0.05%
Wells Fargo & Co.	200,000	1.38%	26/10/2026	201,833	0.06%
Wells Fargo & Co.	200,000	1.00%	2/2/2027	199,124	0.06%
Wells Fargo & Co.	35,000	2.49%	18/2/2027	23,805	0.01%
Wells Fargo & Co.	220,000	3.20%	17/6/2027	214,875	0.07%
Wells Fargo & Co.	65,000	4.30%	22/7/2027	64,159	0.02%
Wells Fargo & Co.	220,000	3.53%	24/3/2028	213,460	0.07%
Wells Fargo & Co.	160,000	5.71%	22/4/2028	162,601	0.05%
Wells Fargo & Co.	60,000	5.08%	26/4/2028	43,037	0.01%
Wells Fargo & Co.	200,000	3.58%	22/5/2028	193,854	0.06%
Wells Fargo & Co.	100,000	2.39%	2/6/2028	94,172	0.03%
Wells Fargo & Co.	95,000	4.81%	25/7/2028	94,637	0.03%
Wells Fargo & Co.	70,000	4.15%	24/1/2029	67,887	0.02%
Wells Fargo & Co.	150,000	2.50%	2/5/2029	169,277	0.05%
Wells Fargo & Co.	165,000	5.57%	25/7/2029	167,439	0.05%
Wells Fargo & Co.	80,000	6.30%	23/10/2029	83,168	0.03%
Wells Fargo & Co.	80,000	5.20%	23/1/2030	80,264	0.03%
Wells Fargo & Co.	150,000	2.88%	30/10/2030	135,359	0.04%
Wells Fargo & Co.	130,000	2.57%	11/2/2031	114,665	0.04%
Wells Fargo & Co.	85,000	4.48%	4/4/2031	82,261	0.03%
Wells Fargo & Co.	100,000	3.90%	22/7/2032	106,353	0.03%
Wells Fargo & Co.	165,000	3.35%	2/3/2033	144,513	0.05%
Wells Fargo & Co.	160,000	4.90%	25/7/2033	154,608	0.05%
Wells Fargo & Co.	145,000	5.39%	24/4/2034	143,203	0.04%
Wells Fargo & Co.	170,000	5.56%	25/7/2034	169,604	0.05%
Wells Fargo & Co.	115,000	6.49%	23/10/2034	122,140	0.04%
Wells Fargo & Co.	120,000	5.50%	23/1/2035	119,286	0.04%
Wells Fargo & Co.	20,000	5.38%	7/2/2035	19,877	0.01%
Wells Fargo & Co.	90,000	5.21%	3/12/2035	87,704	0.03%
Wells Fargo & Co.	160,000	3.07%	30/4/2041	116,233	0.04%
Wells Fargo & Co.	65,000	5.38%	2/11/2043	60,850	0.02%
Wells Fargo & Co.	110,000	5.61%	15/1/2044	105,359	0.03%
Wells Fargo & Co.	70,000	4.65%	4/11/2044	58,813	0.02%
Wells Fargo & Co.	75,000	3.90%	1/5/2045	58,167	0.02%
Wells Fargo & Co.	105,000	4.90%	17/11/2045	91,056	0.03%
Wells Fargo & Co.	85,000	4.40%	14/6/2046	68,314	0.02%
Wells Fargo & Co.	70,000	4.75%	7/12/2046	58,864	0.02%
Wells Fargo & Co.	230,000	5.01%	4/4/2051	205,059	0.06%
Wells Fargo & Co.	135,000	4.61%	25/4/2053	112,939	0.04%
Wells Fargo Bank NA	250,000	5.25%	11/12/2026	252,943	0.08%
Wells Fargo Bank NA	40,000	5.85%	1/2/2037	40,791	0.01%
Wells Fargo Bank NA	75,000	6.60%	15/1/2038	81,807	0.03%
Welltower OP LLC	75,000	2.70%	15/2/2027	72,094	0.02%
Welltower OP LLC	15,000	4.25%	15/4/2028	14,691	0.00%
Welltower OP LLC	10,000	4.13%	15/3/2029	9,681	0.00%
Welltower OP LLC	35,000	3.10%	15/1/2030	31,875	0.01%
Welltower OP LLC	30,000	2.80%	1/6/2031	26,102	0.01%
Welltower OP LLC	85,000	2.75%	15/1/2032	72,358	0.02%
Welltower OP LLC	10,000	6.50%	15/3/2041	10,708	0.00%
Welltower OP LLC	20,000	4.95%	1/9/2048	17,943	0.01%
Western Digital Corp.	20,000	3.10%	1/2/2032	16,661	0.01%
Western Union Co.	20,000	2.75%	15/3/2031	16,938	0.01%
Westinghouse Air Brake Technologies Corp.	35,000	3.45%	15/11/2026	34,131	0.01%
Westinghouse Air Brake Technologies Corp.	60,000	4.70%	15/9/2028	59,455	0.02%
Westinghouse Air Brake Technologies Corp.	25,000	5.61%	11/3/2034	25,319	0.01%
Westlake Corp.	65,000	3.38%	15/6/2030	59,541	0.02%
Westlake Corp.	30,000	2.88%	15/8/2041	20,080	0.01%
Westlake Corp.	35,000	4.38%	15/11/2047	27,563	0.01%
Westlake Corp.	25,000	3.13%	15/8/2051	15,528	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
WestRock MWV LLC	15,000	8.20%	15/1/2030	17,015	0.01%
Whirlpool Corp.	25,000	2.40%	15/5/2031	20,565	0.01%
Whirlpool Corp.	30,000	5.75%	1/3/2034	29,416	0.01%
Whirlpool Corp.	25,000	4.50%	1/6/2046	19,285	0.01%
Whirlpool Corp.	10,000	4.60%	15/5/2050	7,552	0.00%
Willis North America, Inc.	50,000	2.95%	15/9/2029	45,518	0.01%
Willis North America, Inc.	15,000	5.35%	15/5/2033	14,909	0.00%
Willis North America, Inc.	20,000	5.05%	15/9/2048	17,607	0.01%
Willis North America, Inc.	35,000	3.88%	15/9/2049	25,665	0.01%
Willis North America, Inc.	35,000	5.90%	5/3/2054	34,370	0.01%
Wintrust Financial Corp.	15,000	4.85%	6/6/2029	14,313	0.00%
Workday, Inc.[1]	65,000	3.70%	1/4/2029	61,834	0.02%
Workday, Inc.	50,000	3.80%	1/4/2032	45,501	0.01%
WP Carey, Inc.	30,000	2.40%	1/2/2031	25,501	0.01%
WP Carey, Inc.	20,000	2.45%	1/2/2032	16,454	0.00%
WP Carey, Inc.	35,000	2.25%	1/4/2033	27,596	0.01%
WP Carey, Inc.	100,000	3.70%	19/11/2034	102,174	0.03%
WRKCo, Inc.	180,000	4.90%	15/3/2029	178,870	0.06%
WRKCo, Inc.	105,000	4.20%	1/6/2032	97,942	0.03%
WW Grainger, Inc.	30,000	4.45%	15/9/2034	28,567	0.01%
WW Grainger, Inc.	35,000	4.60%	15/6/2045	31,234	0.01%
WW Grainger, Inc.	5,000	3.75%	15/5/2046	3,888	0.00%
WW Grainger, Inc.	25,000	4.20%	15/5/2047	20,633	0.01%
Wyeth LLC	115,000	5.95%	1/4/2037	120,092	0.04%
Xilinx, Inc.	25,000	2.38%	1/6/2030	22,038	0.01%
Xylem, Inc.	50,000	1.95%	30/1/2028	45,843	0.01%
Xylem, Inc.	60,000	2.25%	30/1/2031	51,140	0.02%
Yale University	30,000	1.48%	15/4/2030	25,522	0.01%
Yale University	20,000	2.40%	15/4/2050	11,923	0.00%
Zimmer Biomet Holdings, Inc.	25,000	3.05%	15/1/2026	24,593	0.01%
Zimmer Biomet Holdings, Inc.	10,000	5.35%	1/12/2028	10,147	0.00%
Zimmer Biomet Holdings, Inc.	100,000	3.52%	15/12/2032	104,131	0.03%
Zimmer Biomet Holdings, Inc.	50,000	5.20%	15/9/2034	49,036	0.02%
Zimmer Biomet Holdings, Inc.	25,000	5.75%	30/11/2039	24,974	0.01%
Zoetis, Inc.	10,000	3.00%	12/9/2027	9,585	0.00%
Zoetis, Inc.	60,000	3.90%	20/8/2028	58,154	0.02%
Zoetis, Inc.	65,000	2.00%	15/5/2030	55,928	0.02%
Zoetis, Inc.	45,000	4.70%	1/2/2043	40,017	0.01%
Zoetis, Inc.	25,000	4.45%	20/8/2048	20,626	0.01%
Zoetis, Inc.	25,000	3.00%	15/5/2050	16,032	0.00%
				190,365,879	**59.88%**
Total Fixed Income				**311,489,625**	**97.98%**
Total Transferable Securities				**311,489,625**	**97.98%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: (0.00%))				
Futures 0.00% (31 December 2023: (0.00%))				
US Treasury Ultra 10 Year March 2025	(4)	$(458,229)	12,979	0.00%
US Treasury Note 10 Year March 2025	(4)	$(439,672)	4,672	0.00%
Euro-Bobl March 2025	(2)	€(236,580)	890	0.00%
US Treasury Note 2 Year March 2025	7	$1,438,780	486	0.00%
Euro-Bund March 2025	1	€133,015	440	0.00%
10-Year Mini JGB March 2025	2	¥28,437,500	(60)	(0.00%)
Long Gilt March 2025	1	£92,490	(100)	(0.00%)
US Treasury Note 5 Year March 2025	(4)	$(425,023)	(195)	(0.00%)
US Treasury Long Bond March 2025	(1)	$(113,500)	(344)	(0.00%)
Euro-Schatz March 2025	9	€966,811	(4,086)	(0.00%)
Euro-Buxl 30 Year Bond March 2025	1	€141,260	(8,885)	(0.00%)
			5,797	**0.00%**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**5,797**	**0.00%**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (1.06%) (31 December 2023: 0.31%)							
Forward Currency Exchange Contracts 0.82% (31 December 2023: (0.47%))							
USD	27,838,073	EUR	(26,320,735)	State Street Bank & Trust Co.	3/1/2025	582,950	0.18%
USD	27,838,072	EUR	(26,320,734)	Toronto-Dominion Bank	3/1/2025	582,950	0.18%
USD	27,422,579	EUR	(25,927,888)	JPMorgan Chase Bank	3/1/2025	574,250	0.18%
USD	14,426,387	GBP	(11,350,181)	UBS AG	3/1/2025	211,421	0.07%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	4,688,748	CAD	(6,556,985)	Royal Bank of Canada	2/1/2025	129,588	0.04%
USD	4,688,748	CAD	(6,556,985)	Toronto-Dominion Bank	2/1/2025	129,588	0.04%
USD	2,304,253	JPY	(344,418,131)	JPMorgan Chase Bank	7/1/2025	111,697	0.04%
USD	3,236,448	EUR	(3,070,000)	BNP Paribas	3/1/2025	57,463	0.02%
USD	1,097,178	AUD	(1,683,733)	UBS AG	3/1/2025	54,695	0.02%
USD	1,097,171	AUD	(1,683,733)	JPMorgan Chase Bank	3/1/2025	54,688	0.02%
USD	1,391,234	CHF	(1,220,694)	UBS AG	6/1/2025	43,806	0.01%
USD	761,363	EUR	(720,000)	Toronto-Dominion Bank	3/1/2025	15,803	0.01%
USD	634,585	EUR	(600,000)	Toronto-Dominion Bank	3/1/2025	13,285	0.01%
USD	332,121	AUD	(515,000)	BNP Paribas	3/1/2025	13,259	0.00%
USD	735,441	EUR	(700,000)	Royal Bank of Canada	3/1/2025	10,591	0.00%
USD	179,958	NZD	(304,078)	JPMorgan Chase Bank	6/1/2025	9,596	0.00%
USD	356,644	CAD	(500,000)	State Street Bank & Trust Co.	2/1/2025	8,987	0.00%
USD	597,275	GBP	(470,000)	BNP Paribas	3/1/2025	8,647	0.00%
USD	1,666,063	EUR	(1,602,700)	State Street Bank & Trust Co.	3/1/2025	6,467	0.00%
USD	186,736	SGD	(250,000)	State Street Bank & Trust Co.	3/1/2025	3,479	0.00%
USD	210,294	EUR	(200,000)	Toronto-Dominion Bank	3/1/2025	3,194	0.00%
USD	190,650	GBP	(150,000)	Royal Bank of Canada	3/1/2025	2,790	0.00%
USD	105,854	EUR	(100,000)	State Street Bank & Trust Co.	3/1/2025	2,304	0.00%
USD	623,083	EUR	(600,000)	BNP Paribas	3/1/2025	1,783	0.00%
USD	208,369	GBP	(165,000)	BNP Paribas	3/1/2025	1,723	0.00%
USD	117,414	EUR	(112,000)	BNP Paribas	3/1/2025	1,438	0.00%
USD	70,790	CAD	(100,000)	Toronto-Dominion Bank	2/1/2025	1,258	0.00%
JPY	294,418,131	USD	(1,873,366)	JPMorgan Chase Bank	7/1/2025	892	0.00%
USD	8,675	CHF	(7,816)	JPMorgan Chase Bank	3/1/2025	50	0.00%
USD	173,878	CAD	(250,000)	Toronto-Dominion Bank	2/1/2025	49	0.00%
USD	7,596,996	GBP	(6,067,590)	UBS AG	4/2/2025	40	0.00%
USD	7,596,998	GBP	(6,067,591)	State Street Bank & Trust Co.	4/2/2025	40	0.00%
EUR	430,000	USD	(445,820)	JPMorgan Chase Bank	4/2/2025	30	0.00%
USD	1,201,969	AUD	(1,941,233)	JPMorgan Chase Bank	4/2/2025	—	0.00%
USD	1,201,968	AUD	(1,941,233)	UBS AG	4/2/2025	(1)	(0.00%)
USD	170,389	NZD	(304,078)	JPMorgan Chase Bank	4/2/2025	(7)	(0.00%)
USD	183,496	SGD	(250,000)	State Street Bank & Trust Co.	4/2/2025	(15)	(0.00%)
USD	4,860,275	CAD	(6,981,985)	Toronto-Dominion Bank	3/2/2025	(169)	(0.00%)
USD	4,860,275	CAD	(6,981,985)	Royal Bank of Canada	3/2/2025	(169)	(0.00%)
USD	1,296,037	CHF	(1,170,694)	UBS AG	4/2/2025	(559)	(0.00%)
USD	1,879,597	JPY	(294,418,131)	JPMorgan Chase Bank	4/2/2025	(1,078)	(0.00%)
USD	44,583,223	EUR	(43,000,000)	UBS AG	4/2/2025	(1,774)	(0.00%)
USD	44,867,365	EUR	(43,274,057)	Royal Bank of Canada	4/2/2025	(1,791)	(0.00%)
CHF	50,000	USD	(56,983)	State Street Bank & Trust Co.	6/1/2025	(1,792)	(0.00%)
JPY	50,000,000	USD	(334,517)	Toronto-Dominion Bank	7/1/2025	(16,218)	(0.00%)
						2,615,228	**0.82%**
Hedge Share Class Level Forward Currency Exchange Contracts (1.88%) (31 December 2023: 0.78%)							
USD	1,821,258	GBP	(1,435,247)	BNP Paribas	3/1/2025	23,754	0.01%
EUR	108,000,000	USD	(111,976,467)	UBS AG	4/2/2025	4,455	0.00%
EUR	107,265,214	USD	(111,214,627)	Toronto-Dominion Bank	4/2/2025	4,424	0.00%
CHF	613,418	USD	(679,095)	UBS AG	4/2/2025	293	0.00%
USD	16,654	EUR	(15,866)	State Street Bank & Trust Co.	3/1/2025	225	0.00%
EUR	3,335,414	USD	(3,458,221)	State Street Bank & Trust Co.	4/2/2025	138	0.00%
USD	2,681	EUR	(2,554)	BNP Paribas	3/1/2025	37	0.00%
USD	3,137	EUR	(3,009)	JPMorgan Chase Bank	3/1/2025	21	0.00%
GBP	30,599	USD	(38,302)	State Street Bank & Trust Co.	3/1/2025	20	0.00%
USD	1,210	EUR	(1,151)	Toronto-Dominion Bank	3/1/2025	18	0.00%
USD	1,072,583	GBP	(856,650)	BNP Paribas	4/2/2025	10	0.00%
USD	46,821,475	GBP	(37,385,400)	UBS AG	3/1/2025	3	0.00%
USD	23,410,739	GBP	(18,692,701)	State Street Bank & Trust Co.	3/1/2025	2	0.00%
USD	23,410,739	GBP	(18,692,701)	Toronto-Dominion Bank	3/1/2025	2	0.00%
USD	3,453,821	EUR	(3,335,414)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
GBP	41,484	USD	(51,955)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
USD	51,941	GBP	(41,484)	State Street Bank & Trust Co.	4/2/2025	—	0.00%
USD	9,921	CHF	(8,962)	JPMorgan Chase Bank	4/2/2025	(4)	(0.00%)
USD	111,073,129	EUR	(107,265,214)	Toronto-Dominion Bank	3/1/2025	(5)	(0.00%)
USD	111,834,000	EUR	(108,000,000)	UBS AG	3/1/2025	(5)	(0.00%)
EUR	2,299	USD	(2,409)	Toronto-Dominion Bank	3/1/2025	(29)	(0.00%)
GBP	2,214	USD	(2,807)	Toronto-Dominion Bank	3/1/2025	(34)	(0.00%)
CHF	7,816	USD	(8,678)	JPMorgan Chase Bank	6/1/2025	(51)	(0.00%)
EUR	3,025	USD	(3,186)	JPMorgan Chase Bank	3/1/2025	(53)	(0.00%)
USD	51,899	GBP	(41,484)	JPMorgan Chase Bank	3/1/2025	(56)	(0.00%)
CHF	2,481	USD	(2,813)	Toronto-Dominion Bank	6/1/2025	(74)	(0.00%)
USD	2,683,059	EUR	(2,587,771)	BNP Paribas	4/2/2025	(99)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
EUR	4,868	USD	(5,153)	State Street Bank & Trust Co.	3/1/2025	(112)	(0.00%)
EUR	23,458	USD	(24,405)	BNP Paribas	3/1/2025	(114)	(0.00%)
GBP	78,747	USD	(98,746)	BNP Paribas	3/1/2025	(123)	(0.00%)
GBP	18,692,701	USD	(23,404,413)	State Street Bank & Trust Co.	4/2/2025	(124)	(0.00%)
GBP	18,692,701	USD	(23,404,413)	Toronto-Dominion Bank	4/2/2025	(125)	(0.00%)
CHF	3,575	USD	(4,074)	State Street Bank & Trust Co.	6/1/2025	(128)	(0.00%)
GBP	56,934	USD	(71,435)	BNP Paribas	3/1/2025	(130)	(0.00%)
CHF	4,326	USD	(4,918)	Toronto-Dominion Bank	6/1/2025	(143)	(0.00%)
USD	676,875	CHF	(613,418)	UBS AG	6/1/2025	(229)	(0.00%)
GBP	37,385,400	USD	(46,808,823)	UBS AG	4/2/2025	(248)	(0.00%)
GBP	74,901	USD	(94,223)	JPMorgan Chase Bank	3/1/2025	(417)	(0.00%)
GBP	59,836	USD	(75,466)	Toronto-Dominion Bank	3/1/2025	(527)	(0.00%)
GBP	51,203	USD	(64,661)	BNP Paribas	3/1/2025	(535)	(0.00%)
GBP	30,851	USD	(39,301)	Toronto-Dominion Bank	3/1/2025	(663)	(0.00%)
GBP	36,847	USD	(46,951)	BNP Paribas	3/1/2025	(804)	(0.00%)
GBP	98,536	USD	(124,750)	JPMorgan Chase Bank	3/1/2025	(1,343)	(0.00%)
EUR	78,741	USD	(83,279)	Royal Bank of Canada	3/1/2025	(1,742)	(0.00%)
GBP	83,958	USD	(107,101)	Toronto-Dominion Bank	3/1/2025	(1,952)	(0.00%)
GBP	90,228	USD	(115,464)	State Street Bank & Trust Co.	3/1/2025	(2,462)	(0.00%)
GBP	137,733	USD	(175,065)	Royal Bank of Canada	3/1/2025	(2,568)	(0.00%)
EUR	1,759,000	USD	(1,826,671)	BNP Paribas	3/1/2025	(5,226)	(0.00%)
GBP	305,842	USD	(388,939)	State Street Bank & Trust Co.	3/1/2025	(5,903)	(0.00%)
GBP	366,935	USD	(466,384)	BNP Paribas	3/1/2025	(6,835)	(0.00%)
GBP	464,114	USD	(588,950)	Toronto-Dominion Bank	3/1/2025	(7,694)	(0.00%)
EUR	3,335,414	USD	(3,462,527)	JPMorgan Chase Bank	3/1/2025	(8,705)	(0.00%)
GBP	417,792	USD	(532,378)	Toronto-Dominion Bank	3/1/2025	(9,135)	(0.00%)
GBP	597,204	USD	(759,065)	Toronto-Dominion Bank	3/1/2025	(11,127)	(0.00%)
GBP	727,192	USD	(922,796)	Toronto-Dominion Bank	3/1/2025	(12,061)	(0.00%)
EUR	1,058,400	USD	(1,109,566)	BNP Paribas	3/1/2025	(13,593)	(0.00%)
EUR	795,171	USD	(838,283)	BNP Paribas	3/1/2025	(14,884)	(0.00%)
EUR	718,955	USD	(760,287)	JPMorgan Chase Bank	3/1/2025	(15,809)	(0.01%)
EUR	863,341	USD	(910,017)	BNP Paribas	3/1/2025	(16,028)	(0.01%)
EUR	1,380,939	USD	(1,447,543)	BNP Paribas	3/1/2025	(17,580)	(0.01%)
EUR	1,231,801	USD	(1,295,249)	Toronto-Dominion Bank	3/1/2025	(19,719)	(0.01%)
CHF	595,220	USD	(678,377)	UBS AG	6/1/2025	(21,360)	(0.01%)
EUR	5,481,302	USD	(5,698,005)	State Street Bank & Trust Co.	3/1/2025	(22,117)	(0.01%)
EUR	1,829,000	USD	(1,921,622)	BNP Paribas	3/1/2025	(27,692)	(0.01%)
EUR	1,599,975	USD	(1,692,181)	Royal Bank of Canada	3/1/2025	(35,406)	(0.01%)
EUR	1,567,086	USD	(1,659,215)	Toronto-Dominion Bank	3/1/2025	(36,497)	(0.01%)
GBP	7,468,115	USD	(9,490,460)	BNP Paribas	3/1/2025	(137,394)	(0.04%)
GBP	13,005,254	USD	(16,530,029)	UBS AG	3/1/2025	(242,250)	(0.08%)
GBP	52,021,014	USD	(66,120,113)	Toronto-Dominion Bank	3/1/2025	(969,000)	(0.31%)
EUR	65,000,000	USD	(68,747,120)	State Street Bank & Trust Co.	3/1/2025	(1,439,617)	(0.45%)
EUR	65,000,000	USD	(68,747,120)	Toronto-Dominion Bank	3/1/2025	(1,439,617)	(0.45%)
EUR	66,890,433	USD	(70,746,533)	Royal Bank of Canada	3/1/2025	(1,481,486)	(0.47%)
						(5,998,232)	**(1.88%)**
Total OTC Financial Derivative Instruments						**(3,383,004)**	**(1.06%)**
Total Investments						**308,112,418**	**96.92%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**9,794,715**	**3.08%**
Net Assets	**317,907,133**	**100.00%**

Analysis of Total Assets	US Dollars ($)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	201,635,054	61.73%
(b) Transferable securities dealt in on another regulated market	98,108,557	30.04%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	11,746,014	3.60%
(d) Total Financial Derivative Instruments dealt in on a regulated market	19,467	0.00%
(e) Total OTC Financial Derivative Instruments	2,672,203	0.82%
(f) Other assets	12,430,990	3.81%
Total Assets	326,612,285	100.00%

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

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	311,489,625	381,823,365
Financial Derivative Instruments	3,17	2,691,670	3,127,929
Cash	3	4,737,089	4,694,427
Unrealised Appreciation on Spot Currency Contracts		9,598	12,224
Receivables:			
Interest and Dividends		3,929,093	4,345,128
Capital Shares Issued		3,623,166	163,087
Investments Sold		132,044	369,608
Margin Cash Due from Broker	3	—	3,614
Total Current Assets		**326,612,285**	**394,539,382**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	6,068,877	1,920,182
Payables and Other Liabilities:			
Investments Purchased		2,414,340	5,452,522
Income Distribution Payable		43,800	5,025
Capital Shares Redeemed		122,092	6,586
Margin Cash Due to Broker	3	3,699	—
Management Fees Payable	12	52,344	61,979
Total Current Liabilities		**8,705,152**	**7,446,294**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**317,907,133**	**387,093,088**

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
CHF Hedged Acc[1]			
US ($) Equivalent	$665,879	$467,186	$3,322,828
Net Assets	CHF603,486	CHF393,207	CHF3,074,280
Number of Shares Outstanding	5,663	3,664	29,934
Net Asset Value Per Share[2]	**CHF106.57**	**CHF107.32**	**CHF102.70**
EUR Hedged Acc[1]			
US ($) Equivalent	$222,714,260	$137,003,987	$80,783,579
Net Assets	€215,075,161	€124,024,795	€75,693,212
Number of Shares Outstanding	1,918,957	1,128,496	734,559
Net Asset Value Per Share[2]	**€112.08**	**€109.90**	**€103.05**
Institutional Plus EUR Hedged Acc[3]			
US ($) Equivalent	$5,528	$5,779	$—
Net Assets	€5,338	€5,232	€—
Number of Shares Outstanding	50	50	—
Net Asset Value Per Share[2]	**€106.76**	**€104.64**	**€—**
GBP Hedged Acc[1]			
US ($) Equivalent	$50,000,818	$216,750,982	$48,161,818
Net Assets	£39,925,653	£170,027,445	£40,038,091
Number of Shares Outstanding	345,397	1,520,283	386,079
Net Asset Value Per Share[2]	**£115.59**	**£111.84**	**£103.70**
GBP Hedged Dist[1]			
US ($) Equivalent	$3,664,417	$531,602	$4,430,311
Net Assets	£2,926,037	£417,008	£3,683,025
Number of Shares Outstanding	27,900	3,929	35,893
Net Asset Value Per Share[2]	**£104.88**	**£106.14**	**£102.61**

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

Net Asset Value Per Share (continued)

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
Institutional Plus GBP Hedged Acc[1]			
US ($) Equivalent	$38,323,444	$29,788,561	$23,484,627
Net Assets	£30,601,270	£23,367,243	£19,523,342
Number of Shares Outstanding	264,531	208,898	188,261
Net Asset Value Per Share[2]	**£115.68**	**£111.86**	**£103.70**
Institutional Plus GBP Hedged Dist[4]			
US ($) Equivalent	$—	$—	$3,277,435
Net Assets	£—	£—	£2,724,611
Number of Shares Outstanding	—	—	26,554
Net Asset Value Per Share[2]	**£—**	**£—**	**£102.61**
USD Hedged Acc[1]			
Net Assets	$2,532,787	$2,544,991	$3,101,983
Number of Shares Outstanding	21,548	22,462	29,910
Net Asset Value Per Share[2]	**$117.54**	**$113.30**	**$103.71**

[1] The share class launched on 25 October 2022.

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

[3] The share class launched on 21 June 2023.

[4] The share class liquidated on 31 October 2023.

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		17,126,654	13,386,170
Other Income		43,097	17,734
Net (Loss)/Gain on Financial Instruments		(18,884,396)	23,227,966
Total Investment (Loss)/Income		**(1,714,645)**	**36,631,870**
Expenses			
Management Fees	12	690,717	528,051
Transaction Fees and Commissions		1,411	1,446
Total Expenses		**692,128**	**529,497**
Finance Costs			
Interest Expense		809	738
Distribution	6	107,247	242,694
Total Finance Costs		**108,056**	**243,432**
Net Investment (Loss)/Income		**(2,514,829)**	**35,858,941**
Taxation	5	3,891	(22,485)
Net (Decrease)/Increase in Net Assets		**(2,510,938)**	**35,836,456**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(2,510,938)	35,836,456
Capital Transactions		
Subscriptions	141,477,562	231,466,083
Redemptions	(208,152,579)	(46,772,032)
Total Capital Transactions	(66,675,017)	184,694,051
Total (Decrease)/Increase for the Year	(69,185,955)	220,530,507
Net Assets		
Beginning of Year	387,093,088	166,562,581
End of Year	**317,907,133**	**387,093,088**

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

Vanguard Euro Government Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- The fund's benchmark index returned 1.95% for the 12 months.
- With the exception of France, all countries in the benchmark index reported positive returns. Of the countries that make up a significant proportion of the index, Italy reported the highest return for the period, at 5.27%.
- Bonds with the shortest maturities reported the largest gains, while those with maturities of 20 years or more lost value. In terms of quality, lower-rated bonds generally performed better.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg Euro Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
CHF Hedged Acc	-0.88%	—	-2.60%
Benchmark	-0.74	—	-2.55
Tracking Difference*	-0.14		
EUR Acc	1.80%	-2.09%	0.04%
Benchmark	1.95	-2.01	0.17
Tracking Difference*	-0.15		
Investor EUR	1.80%	-2.09%	0.01%
Benchmark	1.95	-2.01	0.17
Tracking Difference*	-0.15		
Institutional Plus EUR Acc	1.86%	-2.04%	0.12%
Benchmark	1.95	-2.01	0.17
Tracking Difference*	-0.09		
GBP Hedged Acc	3.17%	-1.10%	1.00%
Benchmark	3.32	-1.00	1.20
Tracking Difference*	-0.15		
Institutional Plus GBP Hedged Acc	3.24%	—	5.68%
Benchmark	3.32	—	5.74
Tracking Difference*	-0.08		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
USD Acc	-4.57%	-3.66%	-0.67%
Benchmark	-4.43	-3.58	-0.54
Tracking Difference*	-0.14		

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

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal EUR (€)	Cost EUR (€)
Italy Buoni Poliennali Del Tesoro 3.45% 15/7/2031	94,412,000	95,270,003
Italy Buoni Poliennali Del Tesoro 3.35% 1/7/2029	76,808,000	77,854,864
Bundesschatzanweisungen 3.10% 12/12/2025	75,000,000	75,349,650
French Republic Government Bond OAT 2.50% 24/9/2027	68,000,000	67,670,970
Italy Buoni Poliennali Del Tesoro 2.95% 15/2/2027	67,531,000	67,653,305
French Republic Government Bond OAT 3.50% 25/11/2033	61,495,810	64,302,417
Bundesrepublik Deutschland Bundesanleihe 2.20% 15/2/2034	61,900,000	61,330,235
Italy Buoni Poliennali Del Tesoro 3.15% 15/11/2031	60,227,000	60,140,486
Italy Buoni Poliennali Del Tesoro 3.00% 1/10/2029	54,019,000	54,170,876
Italy Buoni Poliennali Del Tesoro 3.20% 28/1/2026	52,128,000	52,215,201
French Republic Government Bond OAT 2.75% 25/2/2030	50,705,015	50,569,902
French Republic Government Bond OAT 3.00% 25/11/2034	49,900,000	49,518,870
Spain Government Bond 3.25% 30/4/2034	49,126,000	49,162,929
Italy Buoni Poliennali Del Tesoro 3.45% 15/7/2027	45,508,000	46,231,567
Bundesschatzanweisungen 2.50% 19/3/2026	44,560,000	44,614,892
Bundesrepublik Deutschland Bundesanleihe 2.60% 15/8/2034	42,500,000	43,583,175
Italy Buoni Poliennali Del Tesoro 3.50% 15/2/2031	42,116,000	42,230,676
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	41,800,000	42,092,404
Italy Buoni Poliennali Del Tesoro 3.85% 1/7/2034	38,949,000	39,744,648
Spain Government Bond 0.80% 30/7/2029	40,290,000	36,960,509

Sales	Principal EUR(€)	Proceeds EUR (€)
Bundesschatzanweisungen 3.10% 12/12/2025	83,000,000	83,627,856
Bundesschatzanweisungen 2.80% 12/6/2025	36,000,000	35,856,335
Italy Buoni Poliennali Del Tesoro 3.45% 15/7/2031	34,451,000	35,170,337
Spain Government Bond 0.00% 31/5/2025	35,000,000	33,805,438
French Republic Government Bond OAT 6.00% 25/10/2025	31,151,000	32,213,671
Italy Buoni Poliennali Del Tesoro 3.60% 29/9/2025	29,457,000	29,696,821
Spain Government Bond 0.00% 31/1/2026	30,000,000	29,102,680
Bundesobligation 0.00% 16/4/2027	30,000,000	28,319,100
French Republic Government Bond OAT 0.00% 25/2/2025	27,791,000	26,873,194
Bundesschatzanweisungen 3.10% 18/9/2025	25,385,122	25,523,150
French Republic Government Bond OAT 1.00% 25/11/2025	24,700,000	24,370,086
Italy Buoni Poliennali Del Tesoro 3.40% 28/3/2025	24,129,000	24,127,901
French Republic Government Bond OAT 0.00% 25/3/2025	23,880,000	23,083,363
Spain Government Bond 0.00% 31/1/2025	23,816,000	23,028,192
Italy Buoni Poliennali Del Tesoro 3.15% 15/11/2031	22,663,000	22,685,670
Italy Buoni Poliennali Del Tesoro 3.85% 15/12/2029	21,373,000	22,360,809
French Republic Government Bond OAT 0.50% 25/5/2025	22,657,000	22,000,003
Italy Buoni Poliennali Del Tesoro 5.00% 1/3/2025	20,090,000	20,356,193
Bundesrepublik Deutschland Bundesanleihe 2.20% 15/2/2034	20,326,000	20,097,450
Italy Buoni Poliennali Del Tesoro 6.00% 1/5/2031	17,074,000	20,093,011
Bundesrepublik Deutschland Bundesanleihe 1.00% 15/8/2025	20,000,000	19,467,400
Italy Buoni Poliennali Del Tesoro 4.00% 30/10/2031	18,779,000	19,345,946
Italy Buoni Poliennali Del Tesoro 1.20% 15/8/2025	19,659,000	19,247,315
Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	18,871,000	18,587,945
Bundesschatzanweisungen 2.50% 13/3/2025	18,000,000	17,848,800
Italy Buoni Poliennali Del Tesoro 4.50% 1/10/2053	17,041,000	17,786,398
Bundesrepublik Deutschland Bundesanleihe 0.25% 15/2/2029	19,420,000	17,746,146
Hellenic Republic Government Bond 3.38% 15/6/2034	17,511,000	17,405,075
Spain Government Bond 3.25% 30/4/2034	17,259,000	17,133,721
Italy Buoni Poliennali Del Tesoro 3.50% 15/2/2031	15,802,000	16,202,897

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

Financial Statements
Statement of Investments
31 December 2024

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.83% (31 December 2023: 98.89%)					
Fixed Income 98.83% (31 December 2023: 98.89%)					
Austria 3.19% (31 December 2023: 3.14%)					
Autobahnen- und Schnell- strassen-Finanzierungs AG	500,000	0.00%	16/7/2027	471,708	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	975,000	2.13%	13/9/2028	966,840	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	305,000	0.10%	9/7/2029	273,836	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	300,000	2.75%	11/6/2032	300,580	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	2,400,000	2.75%	20/6/2033	2,379,626	0.03%
Autobahnen- und Schnell- strassen-Finanzierungs AG	1,700,000	2.75%	2/10/2034	1,685,521	0.02%
Autobahnen- und Schnell- strassen-Finanzierungs AG	800,000	0.10%	16/7/2035	600,311	0.01%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	400,000	4.00%	1/2/2027	408,084	0.00%
OeBB-Infrastruktur AG	1,000,000	2.25%	28/5/2029	989,093	0.01%
OeBB-Infrastruktur AG	950,000	3.38%	18/5/2032	994,408	0.01%
OeBB-Infrastruktur AG	400,000	3.00%	24/10/2033	408,813	0.00%
Oesterreichische Kontrollbank AG	800,000	0.00%	8/10/2026	769,840	0.01%
Republic of Austria Government Bond	5,000,000	4.85%	15/3/2026	5,153,703	0.07%
Republic of Austria Government Bond	7,000,000	2.00%	15/7/2026	6,979,313	0.09%
Republic of Austria Government Bond	6,800,000	0.75%	20/10/2026	6,631,547	0.08%
Republic of Austria Government Bond	30,900,000	0.50%	20/4/2027	29,733,327	0.38%
Republic of Austria Government Bond	4,900,000	6.25%	15/7/2027	5,378,613	0.07%
Republic of Austria Government Bond	8,724,000	0.75%	20/2/2028	8,326,829	0.11%
Republic of Austria Government Bond	15,117,000	0.00%	20/10/2028	13,850,550	0.18%
Republic of Austria Government Bond	105,000	0.50%	20/2/2029	97,332	0.00%
Republic of Austria Government Bond	7,007,000	2.90%	23/5/2029	7,156,820	0.09%
Republic of Austria Government Bond	9,426,000	2.50%	20/10/2029	9,458,189	0.12%
Republic of Austria Government Bond	9,402,000	0.00%	20/2/2030	8,295,216	0.11%
Republic of Austria Government Bond	2,560,000	3.45%	20/10/2030	2,685,969	0.03%
Republic of Austria Government Bond	17,747,000	0.00%	20/2/2031	15,200,153	0.19%
Republic of Austria Government Bond	9,421,000	0.90%	20/2/2032	8,368,705	0.11%
Republic of Austria Government Bond	20,748,000	2.90%	20/2/2033	21,030,657	0.27%
Republic of Austria Government Bond	19,500,000	2.90%	20/2/2034	19,694,217	0.25%
Republic of Austria Government Bond	318,000	2.40%	23/5/2034	308,568	0.00%
Republic of Austria Government Bond	7,366,000	0.25%	20/10/2036	5,430,613	0.07%
Republic of Austria Government Bond	9,390,000	4.15%	15/3/2037	10,561,221	0.13%
Republic of Austria Government Bond	3,666,000	3.20%	15/7/2039	3,759,127	0.05%
Republic of Austria Government Bond	4,880,000	0.00%	20/10/2040	3,076,752	0.04%
Republic of Austria Government Bond	10,600,000	3.15%	20/6/2044	10,745,887	0.14%
Republic of Austria Government Bond	11,218,000	1.50%	20/2/2047	8,508,169	0.11%
Republic of Austria Government Bond	7,502,000	1.85%	23/5/2049	6,059,323	0.08%
Republic of Austria Government Bond	8,569,000	0.75%	20/3/2051	5,115,902	0.06%
Republic of Austria Government Bond	4,400,000	3.15%	20/10/2053	4,459,619	0.06%
Republic of Austria Government Bond	3,062,000	3.80%	26/1/2062	3,572,818	0.05%
Republic of Austria Government Bond	8,431,000	0.70%	20/4/2071	3,876,725	0.05%
Republic of Austria Government Bond	5,890,000	2.10%	20/9/2117	4,482,299	0.06%
Republic of Austria Government Bond	3,882,000	0.85%	30/6/2120	1,649,456	0.02%
State of Lower Austria	1,300,000	0.00%	16/11/2035	951,314	0.01%
Verbund AG	300,000	0.90%	1/4/2041	205,219	0.00%
				251,052,812	**3.19%**
Belgium 4.86% (31 December 2023: 4.88%)					
Belfius Bank SA	200,000	0.38%	13/2/2026	194,744	0.00%
Belfius Bank SA	1,000,000	0.00%	28/8/2026	955,009	0.01%
Belfius Bank SA	600,000	3.88%	12/6/2028	619,350	0.01%
Belfius Bank SA	600,000	4.13%	12/9/2029	629,138	0.01%
Belfius Bank SA	600,000	3.63%	11/6/2030	619,593	0.01%
Belfius Bank SA	400,000	5.25%	19/4/2033	417,702	0.01%
Belfius Bank SA	2,200,000	1.25%	6/4/2034	1,985,843	0.03%
Belfius Bank SA	1,000,000	4.88%	11/6/2035	1,041,551	0.01%
Communaute Francaise de Belgique	1,200,000	3.75%	22/6/2033	1,242,000	0.02%
Communaute Francaise de Belgique	1,300,000	3.38%	22/6/2034	1,310,293	0.02%
FLUVIUS System Operator CV	400,000	0.25%	14/6/2028	366,805	0.00%
FLUVIUS System Operator CV	300,000	2.88%	7/5/2029	302,006	0.00%
FLUVIUS System Operator CV	600,000	0.63%	24/11/2031	501,764	0.01%
FLUVIUS System Operator CV	500,000	4.00%	6/7/2032	520,433	0.01%
FLUVIUS System Operator CV	400,000	3.88%	9/5/2033	410,796	0.00%
FLUVIUS System Operator CV	1,700,000	3.88%	2/5/2034	1,744,546	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Kingdom of Belgium Government Bond	15,373,000	4.50%	28/3/2026	15,788,215	0.20%
Kingdom of Belgium Government Bond	9,698,000	1.00%	22/6/2026	9,527,486	0.12%
Kingdom of Belgium Government Bond	17,813,000	0.80%	22/6/2027	17,204,262	0.22%
Kingdom of Belgium Government Bond	16,481,000	0.00%	22/10/2027	15,476,784	0.20%
Kingdom of Belgium Government Bond	10,690,000	5.50%	28/3/2028	11,725,756	0.15%
Kingdom of Belgium Government Bond	15,390,000	0.80%	22/6/2028	14,609,313	0.19%
Kingdom of Belgium Government Bond	11,848,000	0.90%	22/6/2029	11,077,856	0.14%
Kingdom of Belgium Government Bond	17,669,000	2.70%	22/10/2029	17,829,891	0.23%
Kingdom of Belgium Government Bond	6,045,000	0.10%	22/6/2030	5,299,277	0.07%
Kingdom of Belgium Government Bond	13,473,000	1.00%	22/6/2031	12,165,870	0.15%
Kingdom of Belgium Government Bond	18,826,867	0.00%	22/10/2031	15,707,950	0.20%
Kingdom of Belgium Government Bond	5,000,000	4.00%	28/3/2032	5,406,313	0.07%
Kingdom of Belgium Government Bond	37,071,690	0.35%	22/6/2032	31,037,572	0.39%
Kingdom of Belgium Government Bond	3,440,000	1.25%	22/4/2033	3,051,599	0.04%
Kingdom of Belgium Government Bond	7,435,809	3.00%	22/6/2033	7,510,204	0.10%
Kingdom of Belgium Government Bond	2,684,000	3.00%	22/6/2034	2,704,914	0.03%
Kingdom of Belgium Government Bond	18,566,939	2.85%	22/10/2034	18,373,076	0.23%
Kingdom of Belgium Government Bond	16,261,109	5.00%	28/3/2035	19,084,109	0.24%
Kingdom of Belgium Government Bond	4,100,000	1.45%	22/6/2037	3,390,953	0.04%
Kingdom of Belgium Government Bond	9,908,805	1.90%	22/6/2038	8,528,130	0.11%
Kingdom of Belgium Government Bond	5,552,900	2.75%	22/4/2039	5,261,046	0.07%
Kingdom of Belgium Government Bond	12,089,984	0.40%	22/6/2040	7,897,050	0.10%
Kingdom of Belgium Government Bond	8,812,000	4.25%	28/3/2041	9,843,654	0.12%
Kingdom of Belgium Government Bond	6,980,000	3.45%	22/6/2043	7,054,292	0.09%
Kingdom of Belgium Government Bond	8,330,000	3.75%	22/6/2045	8,757,606	0.11%
Kingdom of Belgium Government Bond	4,775,000	1.60%	22/6/2047	3,427,417	0.04%
Kingdom of Belgium Government Bond	10,896,000	1.70%	22/6/2050	7,658,591	0.10%
Kingdom of Belgium Government Bond	7,300,000	1.40%	22/6/2053	4,582,577	0.06%
Kingdom of Belgium Government Bond	14,420,000	3.30%	22/6/2054	13,787,375	0.18%
Kingdom of Belgium Government Bond	7,336,461	3.50%	22/6/2055	7,242,471	0.09%
Kingdom of Belgium Government Bond	8,440,129	2.25%	22/6/2057	6,337,016	0.08%
Kingdom of Belgium Government Bond	8,064,000	2.15%	22/6/2066	5,812,828	0.07%
Kingdom of Belgium Government Bond	4,050,000	0.65%	22/6/2071	1,633,027	0.02%
Ministeries Van de Vlaamse Gemeenschap	5,900,000	0.01%	23/6/2027	5,550,275	0.07%
Ministeries Van de Vlaamse Gemeenschap	1,500,000	0.38%	15/4/2030	1,323,313	0.02%
Ministeries Van de Vlaamse Gemeenschap	700,000	0.30%	20/10/2031	586,301	0.01%
Ministeries Van de Vlaamse Gemeenschap	400,000	3.00%	12/10/2032	397,773	0.00%
Ministeries Van de Vlaamse Gemeenschap	1,000,000	3.25%	5/4/2033	1,011,305	0.01%
Ministeries Van de Vlaamse Gemeenschap	5,000,000	3.13%	22/6/2034	5,000,018	0.06%
Ministeries Van de Vlaamse Gemeenschap	700,000	0.13%	15/10/2035	503,511	0.01%
Ministeries Van de Vlaamse Gemeenschap	2,500,000	4.00%	26/9/2042	2,649,593	0.03%
Ministeries Van de Vlaamse Gemeenschap	700,000	3.25%	12/1/2043	672,081	0.01%
Ministeries Van de Vlaamse Gemeenschap	500,000	1.50%	11/4/2044	357,695	0.00%
Ministeries Van de Vlaamse Gemeenschap	1,900,000	3.50%	22/6/2045	1,881,464	0.02%
Ministeries Van de Vlaamse Gemeenschap	2,200,000	0.88%	21/3/2046	1,320,825	0.02%
Ministeries Van de Vlaamse Gemeenschap	1,200,000	1.00%	23/1/2051	676,134	0.01%
Proximus SADP	600,000	4.00%	8/3/2030	624,874	0.01%
Proximus SADP	1,000,000	4.13%	17/11/2033	1,053,892	0.01%
Proximus SADP	1,500,000	3.75%	27/3/2034	1,526,156	0.02%
Region Wallonne Belgium	2,000,000	0.50%	8/4/2030	1,764,827	0.02%
Region Wallonne Belgium	2,700,000	3.00%	6/12/2030	2,705,352	0.03%
Region Wallonne Belgium	500,000	1.38%	6/4/2032	443,096	0.01%
Region Wallonne Belgium	500,000	3.25%	22/6/2033	499,933	0.01%
Region Wallonne Belgium	600,000	0.50%	22/6/2037	420,035	0.01%
Region Wallonne Belgium	700,000	2.88%	14/1/2038	651,761	0.01%
Region Wallonne Belgium	700,000	3.75%	22/4/2039	713,076	0.01%
Region Wallonne Belgium	800,000	1.05%	22/6/2040	553,546	0.01%
Region Wallonne Belgium	600,000	3.50%	15/3/2043	580,493	0.01%
Region Wallonne Belgium	700,000	0.65%	16/1/2051	337,383	0.00%
Region Wallonne Belgium	1,000,000	3.90%	22/6/2054	997,940	0.01%
				382,458,705	**4.86%**
Croatia 0.21% (31 December 2023: 0.19%)					
Croatia Government International Bond	700,000	3.00%	20/3/2027	707,159	0.01%
Croatia Government International Bond	2,000,000	2.70%	15/6/2028	2,006,639	0.03%
Croatia Government International Bond	3,773,000	1.50%	17/6/2031	3,478,217	0.04%
Croatia Government International Bond	6,000,000	3.38%	12/3/2034	6,175,285	0.08%
Croatia Government International Bond	2,409,000	4.00%	14/6/2035	2,600,891	0.03%
Croatia Government International Bond	1,500,000	1.75%	4/3/2041	1,208,844	0.02%
				16,177,035	**0.21%**
Cyprus 0.07% (31 December 2023: 0.11%)					
Cyprus Government International Bond	3,654,000	3.25%	27/6/2031	3,759,375	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Cyprus Government International Bond	1,548,000	4.13%	13/4/2033	1,678,586	0.02%
				5,437,961	**0.07%**
Estonia 0.03% (31 December 2023: 0.02%)					
Estonia Government International Bond	933,000	4.00%	12/10/2032	1,002,191	0.01%
Estonia Government International Bond	1,250,000	3.25%	17/1/2034	1,259,975	0.02%
				2,262,166	**0.03%**
Finland 1.72% (31 December 2023: 1.57%)					
Finland Government Bond	5,000,000	0.00%	15/9/2026	4,819,554	0.06%
Finland Government Bond	16,300,000	1.38%	15/4/2027	15,995,553	0.20%
Finland Government Bond	2,000,000	0.50%	15/9/2027	1,913,207	0.02%
Finland Government Bond	2,700,000	2.75%	4/7/2028	2,743,235	0.04%
Finland Government Bond	2,500,000	0.50%	15/9/2028	2,339,553	0.03%
Finland Government Bond	8,643,000	2.88%	15/4/2029	8,806,963	0.11%
Finland Government Bond	13,965,000	0.50%	15/9/2029	12,780,069	0.16%
Finland Government Bond	7,000,000	0.00%	15/9/2030	6,076,308	0.08%
Finland Government Bond	5,300,000	0.75%	15/4/2031	4,749,940	0.06%
Finland Government Bond	3,363,000	0.13%	15/9/2031	2,860,339	0.04%
Finland Government Bond	4,921,000	1.50%	15/9/2032	4,516,340	0.06%
Finland Government Bond	2,850,000	3.00%	15/9/2033	2,901,360	0.04%
Finland Government Bond	2,898,000	1.13%	15/4/2034	2,503,860	0.03%
Finland Government Bond	10,000,000	3.00%	15/9/2034	10,148,827	0.13%
Finland Government Bond	4,168,000	2.75%	15/4/2038	4,069,128	0.05%
Finland Government Bond	5,787,000	0.25%	15/9/2040	3,806,560	0.05%
Finland Government Bond	2,750,000	2.63%	4/7/2042	2,607,000	0.03%
Finland Government Bond	12,260,000	0.50%	15/4/2043	7,952,262	0.10%
Finland Government Bond	3,600,000	1.38%	15/4/2047	2,654,128	0.03%
Finland Government Bond	2,950,000	0.13%	15/4/2052	1,402,895	0.02%
Finland Government Bond	5,826,000	2.95%	15/4/2055	5,702,817	0.07%
Finnvera OYJ	1,900,000	0.50%	13/4/2026	1,855,277	0.02%
Finnvera OYJ	2,000,000	2.88%	30/8/2029	2,029,769	0.03%
Finnvera OYJ	1,000,000	1.13%	17/5/2032	901,420	0.01%
Finnvera OYJ	500,000	1.25%	14/7/2033	446,567	0.01%
Fortum OYJ	1,200,000	1.63%	27/2/2026	1,187,039	0.02%
Fortum OYJ	500,000	4.00%	26/5/2028	516,126	0.01%
Fortum OYJ	500,000	4.50%	26/5/2033	532,149	0.01%
Kuntarahoitus OYJ	1,500,000	0.63%	26/11/2026	1,453,458	0.02%
Kuntarahoitus OYJ	1,000,000	0.75%	7/9/2027	958,695	0.01%
Kuntarahoitus OYJ	5,000,000	2.88%	18/1/2028	5,068,525	0.06%
Kuntarahoitus OYJ	1,000,000	1.50%	17/5/2029	959,306	0.01%
Kuntarahoitus OYJ	3,500,000	2.50%	29/8/2029	3,492,864	0.04%
Kuntarahoitus OYJ	2,000,000	3.13%	29/7/2030	2,053,661	0.03%
Kuntarahoitus OYJ	1,200,000	0.00%	2/3/2031	1,024,470	0.01%
Kuntarahoitus OYJ	1,800,000	2.75%	2/2/2034	1,784,253	0.02%
				135,613,477	**1.72%**
France 23.77% (31 December 2023: 24.56%)					
Action Logement Services	1,400,000	0.38%	5/10/2031	1,169,479	0.01%
Action Logement Services	1,800,000	0.50%	30/10/2034	1,364,519	0.02%
Action Logement Services	1,800,000	4.13%	3/10/2038	1,871,761	0.02%
Action Logement Services	600,000	3.63%	25/5/2043	580,622	0.01%
Aeroports de Paris SA	800,000	1.00%	5/1/2029	739,970	0.01%
Aeroports de Paris SA	1,000,000	2.75%	2/4/2030	978,552	0.01%
Aeroports de Paris SA	2,000,000	3.38%	16/5/2031	2,004,029	0.03%
Aeroports de Paris SA	600,000	1.50%	2/7/2032	527,633	0.01%
Aeroports de Paris SA	800,000	1.13%	18/6/2034	655,310	0.01%
Aeroports de Paris SA	200,000	2.13%	11/10/2038	170,534	0.00%
Agence Francaise de Developpement EPIC	1,200,000	0.25%	21/7/2026	1,159,556	0.01%
Agence Francaise de Developpement EPIC	3,400,000	3.75%	15/2/2027	3,480,416	0.04%
Agence Francaise de Developpement EPIC	2,000,000	0.00%	28/10/2027	1,860,255	0.02%
Agence Francaise de Developpement EPIC	3,700,000	1.00%	31/1/2028	3,516,960	0.04%
Agence Francaise de Developpement EPIC	2,200,000	0.01%	25/11/2028	1,974,377	0.03%
Agence Francaise de Developpement EPIC	900,000	0.25%	29/6/2029	800,615	0.01%
Agence Francaise de Developpement EPIC	700,000	2.88%	21/1/2030	697,848	0.01%
Agence Francaise de Developpement EPIC	1,100,000	0.50%	25/5/2030	967,269	0.01%
Agence Francaise de Developpement EPIC	2,500,000	1.63%	25/5/2032	2,246,441	0.03%
Agence Francaise de Developpement EPIC	600,000	3.50%	25/2/2033	610,541	0.01%
Agence Francaise de Developpement EPIC	4,000,000	3.38%	25/5/2033	4,026,874	0.05%
Agence Francaise de Developpement EPIC	4,000,000	3.00%	17/1/2034	3,905,188	0.05%
Agence Francaise de Developpement EPIC	1,000,000	1.50%	31/10/2034	846,512	0.01%
Agence Francaise de Developpement EPIC	2,000,000	0.50%	31/5/2035	1,501,405	0.02%
Agence Francaise de Developpement EPIC	1,700,000	1.13%	2/3/2037	1,300,289	0.02%
Agence France Locale	1,000,000	0.00%	20/9/2027	933,270	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Agence France Locale	500,000	1.13%	20/6/2028	473,592	0.01%
Agence France Locale	500,000	0.20%	20/3/2029	448,314	0.01%
Agence France Locale	1,000,000	0.00%	20/3/2031	830,224	0.01%
Agence France Locale	2,200,000	3.00%	20/8/2032	2,174,919	0.03%
Agence France Locale	1,300,000	3.63%	20/6/2038	1,296,144	0.02%
Bpifrance SACA	2,000,000	0.63%	25/5/2026	1,950,845	0.02%
Bpifrance SACA	7,500,000	3.00%	10/9/2026	7,568,305	0.10%
Bpifrance SACA	2,000,000	0.88%	25/11/2026	1,942,404	0.02%
Bpifrance SACA	5,000,000	1.00%	25/5/2027	4,825,447	0.06%
Bpifrance SACA	700,000	2.13%	29/11/2027	691,872	0.01%
Bpifrance SACA	1,000,000	0.13%	25/11/2028	903,763	0.01%
Bpifrance SACA	1,700,000	2.88%	25/11/2029	1,703,528	0.02%
Bpifrance SACA	600,000	0.25%	29/3/2030	524,736	0.01%
Bpifrance SACA	300,000	2.00%	2/9/2030	285,362	0.00%
Bpifrance SACA	1,500,000	0.25%	4/6/2031	1,261,965	0.02%
Bpifrance SACA	1,300,000	2.88%	31/1/2032	1,285,628	0.02%
Bpifrance SACA	3,000,000	3.38%	25/11/2032	3,041,108	0.04%
Bpifrance SACA	900,000	3.13%	25/5/2033	896,437	0.01%
Bpifrance SACA	9,000,000	3.38%	25/5/2034	9,050,336	0.11%
Caisse d'Amortissement de la Dette Sociale	1,200,000	0.00%	25/2/2026	1,167,968	0.01%
Caisse d'Amortissement de la Dette Sociale	3,000,000	0.00%	25/11/2026	2,868,613	0.04%
Caisse d'Amortissement de la Dette Sociale	2,200,000	2.88%	25/5/2027	2,222,786	0.03%
Caisse d'Amortissement de la Dette Sociale	5,000,000	2.75%	24/9/2027	5,033,709	0.06%
Caisse d'Amortissement de la Dette Sociale	1,600,000	1.75%	25/11/2027	1,565,952	0.02%
Caisse d'Amortissement de la Dette Sociale	9,500,000	3.00%	25/5/2028	9,621,906	0.12%
Caisse d'Amortissement de la Dette Sociale	10,900,000	2.75%	25/2/2029	10,920,622	0.14%
Caisse d'Amortissement de la Dette Sociale	2,400,000	3.13%	1/3/2030	2,441,553	0.03%
Caisse d'Amortissement de la Dette Sociale	9,800,000	0.00%	25/11/2030	8,303,601	0.11%
Caisse d'Amortissement de la Dette Sociale	2,100,000	0.00%	25/5/2031	1,748,232	0.02%
Caisse d'Amortissement de la Dette Sociale	3,100,000	0.13%	15/9/2031	2,577,888	0.03%
Caisse d'Amortissement de la Dette Sociale	3,600,000	3.00%	25/11/2031	3,609,964	0.05%
Caisse d'Amortissement de la Dette Sociale	3,200,000	0.45%	19/1/2032	2,696,180	0.03%
Caisse d'Amortissement de la Dette Sociale	3,300,000	1.50%	25/5/2032	2,975,671	0.04%
Caisse d'Amortissement de la Dette Sociale	3,000,000	2.75%	25/11/2032	2,933,348	0.04%
Caisse des Depots et Consignations	3,200,000	3.00%	25/5/2029	3,233,332	0.04%
Caisse des Depots et Consignations	900,000	3.13%	25/5/2033	895,144	0.01%
CNP Assurances SACA	100,000	0.38%	8/3/2028	91,862	0.00%
CNP Assurances SACA	100,000	1.25%	27/1/2029	92,182	0.00%
CNP Assurances SACA	700,000	2.75%	5/2/2029	686,794	0.01%
CNP Assurances SACA	400,000	4.50%	10/6/2047	408,625	0.01%
CNP Assurances SACA	400,000	2.50%	30/6/2051	367,789	0.00%
CNP Assurances SACA	700,000	5.25%	18/7/2053	747,876	0.01%
CNP Assurances SACA	300,000	1.88%	12/10/2053	251,780	0.00%
CNP Assurances SACA	600,000	4.88%	16/7/2054	626,686	0.01%
Coentreprise de Transport d'Electricite SA	800,000	2.13%	29/7/2032	732,556	0.01%
Coentreprise de Transport d'Electricite SA	1,000,000	3.75%	17/1/2036	1,002,340	0.01%
Dexia SA	1,500,000	0.63%	17/1/2026	1,470,921	0.02%
Dexia SA	500,000	0.01%	22/1/2027	475,323	0.01%
Dexia SA	2,000,000	1.00%	18/10/2027	1,922,108	0.02%
Dexia SA	400,000	0.00%	21/1/2028	370,862	0.00%
Dexia SA	2,500,000	2.75%	18/1/2029	2,506,452	0.03%
Electricite de France SA	300,000	3.88%	12/1/2027	305,426	0.00%
Electricite de France SA	1,800,000	3.75%	5/6/2027	1,834,038	0.02%
Electricite de France SA	900,000	4.38%	12/10/2029	946,648	0.01%
Electricite de France SA	600,000	4.63%	26/4/2030	641,993	0.01%
Electricite de France SA	500,000	2.00%	2/10/2030	470,081	0.01%
Electricite de France SA	900,000	4.13%	17/6/2031	936,817	0.01%
Electricite de France SA	800,000	4.25%	25/1/2032	838,992	0.01%
Electricite de France SA	600,000	5.63%	21/2/2033	696,878	0.01%
Electricite de France SA	1,500,000	1.00%	29/11/2033	1,212,653	0.02%
Electricite de France SA	300,000	4.75%	12/10/2034	324,731	0.00%
Electricite de France SA	3,500,000	4.38%	17/6/2036	3,660,291	0.05%
Electricite de France SA	400,000	1.88%	13/10/2036	326,619	0.00%
Electricite de France SA	600,000	4.63%	25/1/2043	619,288	0.01%
Electricite de France SA	1,400,000	4.75%	17/6/2044	1,465,991	0.02%
Electricite de France SA	1,000,000	2.00%	9/12/2049	650,881	0.01%
French Republic Government Bond OAT	40,800,000	0.00%	25/2/2026	39,768,541	0.51%
French Republic Government Bond OAT	35,700,000	3.50%	25/4/2026	36,271,235	0.46%
French Republic Government Bond OAT	27,000,000	0.50%	25/5/2026	26,368,206	0.34%
French Republic Government Bond OAT[1]	59,150,000	2.50%	24/9/2026	59,378,048	0.75%
French Republic Government Bond OAT	20,000,000	0.25%	25/11/2026	19,261,526	0.24%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
French Republic Government Bond OAT	62,551,000	0.00%	25/2/2027	59,568,575	0.76%
French Republic Government Bond OAT	38,315,000	1.00%	25/5/2027	37,155,792	0.47%
French Republic Government Bond OAT	68,000,000	2.50%	24/9/2027	68,201,701	0.87%
French Republic Government Bond OAT	32,699,000	2.75%	25/10/2027	33,034,519	0.42%
French Republic Government Bond OAT	53,600,000	0.75%	25/2/2028	50,880,177	0.65%
French Republic Government Bond OAT	37,913,044	0.75%	25/5/2028	35,815,335	0.46%
French Republic Government Bond OAT	41,465,000	0.75%	25/11/2028	38,729,054	0.49%
French Republic Government Bond OAT	49,951,000	2.75%	25/2/2029	50,231,924	0.64%
French Republic Government Bond OAT	24,112,000	5.50%	25/4/2029	26,920,400	0.34%
French Republic Government Bond OAT	48,738,000	0.50%	25/5/2029	44,508,705	0.57%
French Republic Government Bond OAT	63,068,000	0.00%	25/11/2029	55,479,506	0.71%
French Republic Government Bond OAT	50,705,015	2.75%	25/2/2030	50,770,423	0.65%
French Republic Government Bond OAT	29,546,596	2.50%	25/5/2030	29,242,968	0.37%
French Republic Government Bond OAT[1]	62,130,000	0.00%	25/11/2030	52,907,977	0.67%
French Republic Government Bond OAT	43,385,000	1.50%	25/5/2031	40,047,630	0.51%
French Republic Government Bond OAT	55,206,000	0.00%	25/11/2031	45,412,726	0.58%
French Republic Government Bond OAT	48,250,000	0.00%	25/5/2032	38,927,036	0.49%
French Republic Government Bond OAT	22,575,000	5.75%	25/10/2032	26,884,322	0.34%
French Republic Government Bond OAT	37,229,209	2.00%	25/11/2032	34,592,503	0.44%
French Republic Government Bond OAT	32,700,000	3.00%	25/5/2033	32,527,011	0.41%
French Republic Government Bond OAT	59,895,810	3.50%	25/11/2033	61,667,560	0.78%
French Republic Government Bond OAT	45,482,152	1.25%	25/5/2034	38,573,977	0.49%
French Republic Government Bond OAT	43,900,000	3.00%	25/11/2034	43,213,213	0.55%
French Republic Government Bond OAT	19,110,000	4.75%	25/4/2035	21,682,381	0.28%
French Republic Government Bond OAT	26,319,000	1.25%	25/5/2036	21,302,589	0.27%
French Republic Government Bond OAT	56,962,506	1.25%	25/5/2038	43,941,675	0.56%
French Republic Government Bond OAT	16,548,691	4.00%	25/10/2038	17,651,708	0.22%
French Republic Government Bond OAT	11,350,592	1.75%	25/6/2039	9,249,946	0.12%
French Republic Government Bond OAT	46,940,000	0.50%	25/5/2040	30,510,581	0.39%
French Republic Government Bond OAT	19,990,000	4.50%	25/4/2041	22,496,393	0.29%
French Republic Government Bond OAT	27,198,525	2.50%	25/5/2043	23,423,570	0.30%
French Republic Government Bond OAT	8,630,000	0.50%	25/6/2044	5,015,715	0.06%
French Republic Government Bond OAT	36,942,946	3.25%	25/5/2045	35,363,771	0.45%
French Republic Government Bond OAT	29,914,564	2.00%	25/5/2048	22,438,458	0.29%
French Republic Government Bond OAT	5,224,000	3.00%	25/6/2049	4,723,294	0.06%
French Republic Government Bond OAT	29,697,000	1.50%	25/5/2050	19,314,517	0.25%
French Republic Government Bond OAT	29,450,000	0.75%	25/5/2052	14,925,953	0.19%
French Republic Government Bond OAT	37,038,575	0.75%	25/5/2053	18,377,292	0.23%
French Republic Government Bond OAT	18,939,000	3.00%	25/5/2054	16,572,615	0.21%
French Republic Government Bond OAT	12,208,000	4.00%	25/4/2055	12,839,204	0.16%
French Republic Government Bond OAT	22,136,407	3.25%	25/5/2055	20,265,115	0.26%
French Republic Government Bond OAT	15,180,354	4.00%	25/4/2060	16,013,174	0.20%
French Republic Government Bond OAT	19,264,000	1.75%	25/5/2066	11,714,983	0.15%
French Republic Government Bond OAT	10,087,000	0.50%	25/5/2072	3,458,966	0.04%
Gestion Securite de Stocks Securite SA	1,200,000	3.50%	25/11/2029	1,223,783	0.02%
Gestion Securite de Stocks Securite SA	1,200,000	3.38%	29/6/2030	1,215,248	0.02%
Ile-de-France Mobilites	1,400,000	3.05%	3/2/2033	1,376,002	0.02%
Ile-de-France Mobilites	700,000	0.20%	16/11/2035	493,988	0.01%
Ile-de-France Mobilites	1,700,000	3.50%	4/10/2039	1,666,657	0.02%
Ile-de-France Mobilites	1,000,000	3.40%	25/5/2043	946,133	0.01%
Ile-de-France Mobilites	1,100,000	3.45%	25/6/2049	1,033,869	0.01%
La Banque Postale SA	500,000	0.25%	12/7/2026	481,520	0.01%
La Banque Postale SA	1,900,000	1.00%	9/2/2028	1,817,445	0.02%
La Banque Postale SA	1,000,000	4.00%	3/5/2028	1,032,247	0.01%
La Banque Postale SA	2,000,000	3.50%	13/6/2030	2,023,283	0.03%
La Banque Postale SA	500,000	0.75%	23/6/2031	417,215	0.01%
La Banque Postale SA	500,000	0.75%	2/8/2032	466,335	0.01%
La Banque Postale SA	300,000	5.50%	5/3/2034	315,321	0.00%
La Poste SA	800,000	0.38%	17/9/2027	750,805	0.01%
La Poste SA	1,000,000	2.63%	14/9/2028	989,082	0.01%
La Poste SA	500,000	1.45%	30/11/2028	471,906	0.01%
La Poste SA	900,000	3.75%	12/6/2030	925,735	0.01%
La Poste SA	1,400,000	1.38%	21/4/2032	1,226,910	0.02%
La Poste SA	700,000	3.13%	14/3/2033	687,411	0.01%
La Poste SA	100,000	1.00%	17/9/2034	79,630	0.00%
La Poste SA	1,500,000	4.00%	12/6/2035	1,558,170	0.02%
La Poste SA	900,000	0.63%	18/1/2036	661,085	0.01%
Orano SA	1,000,000	5.38%	15/5/2027	1,045,322	0.01%
Regie Autonome des Transports Parisiens EPIC	1,100,000	0.88%	25/5/2027	1,057,072	0.01%
Regie Autonome des Transports Parisiens EPIC	500,000	3.25%	11/4/2033	496,133	0.01%
Regie Autonome des Transports Parisiens EPIC	1,000,000	3.25%	25/5/2034	990,521	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Region of Ile de France	300,000	0.63%	23/4/2027	286,662	0.00%
Region of Ile de France	800,000	0.10%	2/7/2030	681,589	0.01%
Region of Ile de France	800,000	2.90%	30/4/2031	789,804	0.01%
Region of Ile de France	1,200,000	2.23%	19/7/2032	1,113,464	0.01%
Region of Ile de France	200,000	1.38%	20/6/2033	171,047	0.00%
RTE Reseau de Transport d'Electricite SADIR	1,100,000	1.00%	19/10/2026	1,066,885	0.01%
RTE Reseau de Transport d'Electricite SADIR	800,000	0.00%	9/9/2027	741,793	0.01%
RTE Reseau de Transport d'Electricite SADIR	300,000	2.88%	2/10/2028	299,077	0.00%
RTE Reseau de Transport d'Electricite SADIR	1,900,000	1.50%	27/9/2030	1,738,372	0.02%
RTE Reseau de Transport d'Electricite SADIR	800,000	3.50%	7/12/2031	815,312	0.01%
RTE Reseau de Transport d'Electricite SADIR	700,000	0.63%	8/7/2032	577,180	0.01%
RTE Reseau de Transport d'Electricite SADIR	700,000	3.75%	4/7/2035	712,808	0.01%
RTE Reseau de Transport d'Electricite SADIR	400,000	3.50%	2/10/2036	398,353	0.01%
RTE Reseau de Transport d'Electricite SADIR	600,000	1.88%	23/10/2037	495,576	0.01%
RTE Reseau de Transport d'Electricite SADIR	200,000	2.13%	27/9/2038	167,805	0.00%
RTE Reseau de Transport d'Electricite SADIR	400,000	1.13%	8/7/2040	277,438	0.00%
RTE Reseau de Transport d'Electricite SADIR	1,000,000	3.75%	30/4/2044	985,258	0.01%
RTE Reseau de Transport d'Electricite SADIR	800,000	1.13%	9/9/2049	467,663	0.01%
SFIL SA	2,000,000	0.75%	6/2/2026	1,962,148	0.02%
SFIL SA	300,000	0.00%	23/11/2028	269,421	0.00%
SFIL SA	700,000	0.05%	4/6/2029	619,451	0.01%
SFIL SA	3,800,000	3.13%	17/9/2029	3,839,765	0.05%
SFIL SA	1,000,000	3.25%	25/11/2030	1,012,063	0.01%
SFIL SA	1,000,000	3.25%	5/10/2032	1,001,451	0.01%
SNCF Reseau	1,500,000	4.25%	7/10/2026	1,543,600	0.02%
SNCF Reseau	3,100,000	1.13%	19/5/2027	2,994,922	0.04%
SNCF Reseau	6,000,000	0.88%	22/1/2029	5,547,138	0.07%
SNCF Reseau	700,000	1.13%	25/5/2030	635,335	0.01%
SNCF Reseau	1,750,000	5.00%	10/10/2033	1,959,740	0.02%
SNCF Reseau	700,000	1.88%	30/3/2034	614,157	0.01%
SNCF Reseau	1,100,000	0.75%	25/5/2036	812,478	0.01%
SNCF Reseau	800,000	1.50%	29/5/2037	631,154	0.01%
SNCF Reseau	3,400,000	2.25%	20/12/2047	2,534,049	0.03%
Societe Des Grands Projets EPIC	2,200,000	1.13%	22/10/2028	2,072,616	0.03%
Societe Des Grands Projets EPIC	800,000	0.00%	25/11/2030	673,758	0.01%
Societe Des Grands Projets EPIC	1,400,000	0.30%	25/11/2031	1,161,400	0.01%
Societe Des Grands Projets EPIC	900,000	1.13%	25/5/2034	740,497	0.01%
Societe Des Grands Projets EPIC	1,800,000	0.30%	2/9/2036	1,253,787	0.02%
Societe Des Grands Projets EPIC	1,000,000	1.63%	8/4/2042	733,910	0.01%
Societe Des Grands Projets EPIC	300,000	3.50%	25/5/2043	289,997	0.00%
Societe Des Grands Projets EPIC	1,600,000	3.38%	25/5/2045	1,514,565	0.02%
Societe Des Grands Projets EPIC	1,200,000	0.88%	10/5/2046	700,476	0.01%
Societe Des Grands Projets EPIC	1,400,000	3.50%	25/6/2049	1,335,307	0.02%
Societe Des Grands Projets EPIC	800,000	1.00%	26/11/2051	425,672	0.01%
Societe Des Grands Projets EPIC	3,500,000	3.70%	25/5/2053	3,405,918	0.04%
Societe Des Grands Projets EPIC	2,000,000	0.70%	15/10/2060	772,020	0.01%
Societe Des Grands Projets EPIC	1,900,000	1.00%	18/2/2070	768,227	0.01%
Societe Nationale SNCF SACA	300,000	1.50%	2/2/2029	283,621	0.00%
Societe Nationale SNCF SACA	4,200,000	0.63%	17/4/2030	3,719,600	0.05%
Societe Nationale SNCF SACA	1,600,000	3.38%	25/5/2033	1,607,674	0.02%
Societe Nationale SNCF SACA	700,000	1.00%	25/5/2040	473,292	0.01%
Societe Nationale SNCF SACA	1,500,000	0.88%	28/2/2051	716,481	0.01%
Societe Nationale SNCF SACA	1,400,000	1.00%	19/1/2061	561,466	0.01%
Tisseo Collectivites Smtcat SM	400,000	4.00%	8/4/2039	387,982	0.00%
UNEDIC A.S.SEO	10,000,000	0.10%	25/11/2026	9,574,829	0.12%
UNEDIC A.S.SEO	2,400,000	1.25%	21/10/2027	2,318,722	0.03%
UNEDIC A.S.SEO	2,000,000	0.88%	25/5/2028	1,889,634	0.02%
UNEDIC A.S.SEO	9,000,000	0.00%	25/11/2028	8,123,983	0.10%
UNEDIC A.S.SEO	500,000	0.50%	20/3/2029	456,759	0.01%
UNEDIC A.S.SEO	2,000,000	0.25%	25/11/2029	1,774,558	0.02%
UNEDIC A.S.SEO	1,000,000	0.00%	5/3/2030	867,772	0.01%
UNEDIC A.S.SEO	5,300,000	0.00%	19/11/2030	4,486,280	0.06%
UNEDIC A.S.SEO	1,400,000	1.50%	20/4/2032	1,264,389	0.02%
UNEDIC A.S.SEO	1,500,000	1.75%	25/11/2032	1,366,779	0.02%
UNEDIC A.S.SEO	2,500,000	3.13%	25/4/2033	2,503,268	0.03%
UNEDIC A.S.SEO	3,600,000	0.10%	25/5/2034	2,713,385	0.03%
UNEDIC A.S.SEO	1,100,000	3.13%	25/11/2034	1,093,465	0.01%
UNEDIC A.S.SEO	700,000	0.25%	16/7/2035	516,334	0.01%
UNEDIC A.S.SEO	2,000,000	0.50%	25/5/2036	1,471,170	0.02%
Ville de Paris	1,000,000	0.75%	30/11/2041	620,937	0.01%
Ville de Paris	1,900,000	0.45%	20/10/2045	1,001,450	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Ville de Paris	1,200,000	3.75%	22/6/2048	1,184,518	0.01%
				1,870,207,880	**23.77%**
Germany 22.88% (31 December 2023: 23.61%)					
Bayerische Landesbank	1,000,000	0.13%	10/2/2028	914,852	0.01%
Bayerische Landesbank	200,000	4.38%	21/9/2028	210,087	0.00%
Bayerische Landesbank	1,200,000	3.75%	14/2/2031	1,227,365	0.02%
Bayerische Landesbank	400,000	1.00%	23/9/2031	379,564	0.01%
Bayerische Landesbank	200,000	7.00%	5/1/2034	220,503	0.00%
Bayerische Landesbodenkreditanstalt	1,000,000	0.63%	23/11/2026	968,928	0.01%
Bayerische Landesbodenkreditanstalt	1,400,000	3.25%	15/3/2035	1,461,617	0.02%
Bundesobligation	27,000,000	0.00%	10/4/2026	26,320,570	0.33%
Bundesobligation	20,000,000	0.00%	9/10/2026	19,305,965	0.25%
Bundesobligation	31,500,000	0.00%	16/4/2027	30,092,964	0.38%
Bundesobligation	29,780,000	1.30%	15/10/2027	29,236,295	0.37%
Bundesobligation	48,000,000	2.20%	13/4/2028	48,258,613	0.61%
Bundesobligation	36,400,000	2.40%	19/10/2028	36,828,211	0.47%
Bundesobligation	16,000,000	2.10%	12/4/2029	15,991,107	0.20%
Bundesobligation	27,700,000	2.50%	11/10/2029	28,126,771	0.36%
Bundesrepublik Deutschland Bundesanleihe	24,800,000	0.50%	15/2/2026	24,372,289	0.31%
Bundesrepublik Deutschland Bundesanleihe	10,800,000	0.00%	15/8/2026	10,448,730	0.13%
Bundesrepublik Deutschland Bundesanleihe	14,313,000	0.25%	15/2/2027	13,801,136	0.18%
Bundesrepublik Deutschland Bundesanleihe	11,295,000	6.50%	4/7/2027	12,513,623	0.16%
Bundesrepublik Deutschland Bundesanleihe	16,521,000	0.50%	15/8/2027	15,913,109	0.20%
Bundesrepublik Deutschland Bundesanleihe[1]	34,190,000	0.00%	15/11/2027	32,301,091	0.41%
Bundesrepublik Deutschland Bundesanleihe	9,040,000	5.63%	4/1/2028	9,979,288	0.13%
Bundesrepublik Deutschland Bundesanleihe	20,500,000	0.50%	15/2/2028	19,595,359	0.25%
Bundesrepublik Deutschland Bundesanleihe	7,000,000	4.75%	4/7/2028	7,640,403	0.10%
Bundesrepublik Deutschland Bundesanleihe	10,300,000	0.00%	15/11/2028	9,530,184	0.12%
Bundesrepublik Deutschland Bundesanleihe	12,808,000	0.00%	15/8/2029	11,661,043	0.15%
Bundesrepublik Deutschland Bundesanleihe	49,290,000	2.10%	15/11/2029	49,176,178	0.63%
Bundesrepublik Deutschland Bundesanleihe	7,858,000	6.25%	4/1/2030	9,361,082	0.12%
Bundesrepublik Deutschland Bundesanleihe	15,688,000	0.00%	15/2/2030	14,117,343	0.18%
Bundesrepublik Deutschland Bundesanleihe	27,988,000	0.00%	15/8/2030	24,920,067	0.32%
Bundesrepublik Deutschland Bundesanleihe	60,000,000	2.40%	15/11/2030	60,694,587	0.77%
Bundesrepublik Deutschland Bundesanleihe	22,320,000	5.50%	4/1/2031	26,437,296	0.34%
Bundesrepublik Deutschland Bundesanleihe	15,202,000	0.00%	15/2/2031	13,369,176	0.17%
Bundesrepublik Deutschland Bundesanleihe	42,950,000	0.00%	15/8/2031	37,323,833	0.47%
Bundesrepublik Deutschland Bundesanleihe	31,111,158	0.00%	15/2/2032	26,668,316	0.34%
Bundesrepublik Deutschland Bundesanleihe	27,939,354	1.70%	15/8/2032	26,930,788	0.34%
Bundesrepublik Deutschland Bundesanleihe	30,520,000	2.30%	15/2/2033	30,587,211	0.39%
Bundesrepublik Deutschland Bundesanleihe	19,060,856	2.60%	15/8/2033	19,485,762	0.25%
Bundesrepublik Deutschland Bundesanleihe	41,574,000	2.20%	15/2/2034	41,101,561	0.52%
Bundesrepublik Deutschland Bundesanleihe	14,363,628	4.75%	4/7/2034	17,288,780	0.22%
Bundesrepublik Deutschland Bundesanleihe	37,580,000	2.60%	15/8/2034	38,331,683	0.49%
Bundesrepublik Deutschland Bundesanleihe	24,160,235	0.00%	15/5/2035	18,876,835	0.24%
Bundesrepublik Deutschland Bundesanleihe	20,965,000	0.00%	15/5/2036	15,895,010	0.20%
Bundesrepublik Deutschland Bundesanleihe	16,990,000	4.00%	4/1/2037	19,624,062	0.25%
Bundesrepublik Deutschland Bundesanleihe	17,900,000	1.00%	15/5/2038	14,802,278	0.19%
Bundesrepublik Deutschland Bundesanleihe	13,629,000	4.25%	4/7/2039	16,369,850	0.21%
Bundesrepublik Deutschland Bundesanleihe	15,209,102	4.75%	4/7/2040	19,386,360	0.25%
Bundesrepublik Deutschland Bundesanleihe	32,600,000	2.60%	15/5/2041	32,589,290	0.41%
Bundesrepublik Deutschland Bundesanleihe	13,252,000	3.25%	4/7/2042	14,456,246	0.18%
Bundesrepublik Deutschland Bundesanleihe	29,152,000	2.50%	4/7/2044	28,761,450	0.37%
Bundesrepublik Deutschland Bundesanleihe	28,372,000	2.50%	15/8/2046	27,998,343	0.36%
Bundesrepublik Deutschland Bundesanleihe	33,339,000	1.25%	15/8/2048	25,623,382	0.33%
Bundesrepublik Deutschland Bundesanleihe	52,599,440	0.00%	15/8/2050	27,639,853	0.35%
Bundesrepublik Deutschland Bundesanleihe	23,450,000	0.00%	15/8/2052	11,712,912	0.15%
Bundesrepublik Deutschland Bundesanleihe	32,511,012	1.80%	15/8/2053	27,419,266	0.35%
Bundesrepublik Deutschland Bundesanleihe	16,300,000	2.50%	15/8/2054	15,990,098	0.20%
Bundesschatzanweisungen	44,560,000	2.50%	19/3/2026	44,756,240	0.57%
Bundesschatzanweisungen	23,200,000	2.90%	18/6/2026	23,453,573	0.30%
Bundesschatzanweisungen	11,000,000	2.70%	17/9/2026	11,109,289	0.14%
Deutsche Bahn Finance GmbH	3,100,000	3.50%	20/9/2027	3,184,829	0.04%
Deutsche Bahn Finance GmbH	500,000	1.00%	17/12/2027	480,190	0.01%
Deutsche Bahn Finance GmbH	2,000,000	0.63%	26/9/2028	1,869,345	0.02%
Deutsche Bahn Finance GmbH	300,000	2.75%	19/3/2029	302,275	0.00%
Deutsche Bahn Finance GmbH	350,000	0.38%	23/6/2029	315,498	0.00%
Deutsche Bahn Finance GmbH	1,500,000	1.88%	24/5/2030	1,434,266	0.02%
Deutsche Bahn Finance GmbH	300,000	1.63%	6/11/2030	281,533	0.00%
Deutsche Bahn Finance GmbH	200,000	3.25%	19/5/2033	204,710	0.00%
Deutsche Bahn Finance GmbH	800,000	1.63%	16/8/2033	724,385	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Deutsche Bahn Finance GmbH	2,500,000	1.38%	3/3/2034	2,179,374	0.03%
Deutsche Bahn Finance GmbH	1,000,000	3.38%	24/4/2034	1,025,160	0.01%
Deutsche Bahn Finance GmbH	400,000	0.75%	16/7/2035	316,386	0.00%
Deutsche Bahn Finance GmbH	1,500,000	0.63%	15/4/2036	1,148,619	0.01%
Deutsche Bahn Finance GmbH	1,000,000	3.38%	29/1/2038	1,007,982	0.01%
Deutsche Bahn Finance GmbH	180,000	0.88%	23/6/2039	128,459	0.00%
Deutsche Bahn Finance GmbH	500,000	1.38%	16/4/2040	378,341	0.00%
Deutsche Bahn Finance GmbH	840,000	4.00%	23/11/2043	899,261	0.01%
Deutsche Bahn Finance GmbH	700,000	0.63%	8/12/2050	369,427	0.00%
Deutsche Bahn Finance GmbH	440,000	1.13%	29/5/2051	265,898	0.00%
EnBW Energie Baden-Wuerttemberg AG	800,000	1.63%	5/8/2079	757,933	0.01%
EnBW Energie Baden-Wuerttemberg AG	400,000	1.88%	29/6/2080	390,087	0.01%
EnBW Energie Baden-Wuerttemberg AG	800,000	2.13%	31/8/2081	680,915	0.01%
EnBW Energie Baden-Wuerttemberg AG	400,000	1.38%	31/8/2081	366,782	0.00%
EnBW Energie Baden-Wuerttemberg AG	100,000	5.25%	23/1/2084	105,188	0.00%
EnBW International Finance BV	300,000	3.63%	22/11/2026	305,224	0.00%
EnBW International Finance BV	400,000	3.50%	24/7/2028	409,159	0.01%
EnBW International Finance BV	700,000	3.00%	20/5/2029	699,403	0.01%
EnBW International Finance BV	100,000	4.05%	22/11/2029	104,566	0.00%
EnBW International Finance BV	400,000	4.30%	23/5/2034	423,196	0.01%
EnBW International Finance BV	1,550,000	4.00%	24/1/2035	1,592,797	0.02%
EnBW International Finance BV	900,000	3.75%	20/11/2035	902,563	0.01%
EnBW International Finance BV	150,000	6.13%	7/7/2039	188,999	0.00%
EWE AG	520,000	0.38%	22/10/2032	410,853	0.01%
FMS Wertmanagement	300,000	0.38%	29/4/2030	269,217	0.00%
Free & Hanseatic City of Hamburg	500,000	0.01%	3/6/2030	436,493	0.01%
Free & Hanseatic City of Hamburg	3,000,000	2.88%	30/4/2032	3,051,221	0.04%
Free & Hanseatic City of Hamburg	1,000,000	0.01%	5/11/2035	741,351	0.01%
Free & Hanseatic City of Hamburg	1,000,000	1.45%	5/11/2038	828,008	0.01%
Free & Hanseatic City of Hamburg	1,000,000	0.25%	18/2/2041	641,913	0.01%
Free & Hanseatic City of Hamburg	795,000	0.20%	3/9/2049	401,840	0.01%
Free State of Bavaria	1,000,000	0.01%	7/5/2027	948,200	0.01%
Free State of Bavaria	1,800,000	0.01%	18/1/2035	1,380,283	0.02%
Free State of Saxony	2,000,000	2.88%	29/3/2028	2,030,922	0.03%
Free State of Saxony	2,000,000	2.75%	12/3/2030	2,028,990	0.03%
Free State of Saxony	1,000,000	2.88%	15/5/2034	1,014,273	0.01%
Free State of Saxony	1,000,000	0.01%	17/12/2035	742,049	0.01%
Gemeinsame Deutsche Bundeslaender	5,000,000	0.01%	8/10/2027	4,689,180	0.06%
Gemeinsame Deutsche Bundeslaender	2,500,000	0.75%	25/9/2028	2,353,606	0.03%
Gemeinsame Deutsche Bundeslaender	3,600,000	1.25%	4/5/2029	3,420,952	0.04%
Gemeinsame Deutsche Bundeslaender	1,250,000	0.00%	25/9/2029	1,112,012	0.01%
HOWOGE Wohnungsbaugesellschaft mbH	1,000,000	3.88%	5/6/2030	1,024,507	0.01%
HOWOGE Wohnungsbaugesellschaft mbH	700,000	1.13%	1/11/2033	566,713	0.01%
Investitionsbank Berlin	2,700,000	2.75%	4/10/2027	2,725,208	0.03%
Investitionsbank Berlin	600,000	3.13%	13/9/2028	613,860	0.01%
Investitionsbank Berlin	500,000	3.13%	1/3/2033	514,212	0.01%
Investitionsbank Berlin	2,000,000	0.05%	2/3/2035	1,526,833	0.02%
Investitionsbank Schleswig-Holstein	3,000,000	0.75%	3/11/2027	2,864,501	0.04%
Kreditanstalt fuer Wiederaufbau	6,200,000	0.38%	9/3/2026	6,066,463	0.08%
Kreditanstalt fuer Wiederaufbau	27,200,000	2.88%	29/5/2026	27,422,319	0.35%
Kreditanstalt fuer Wiederaufbau	5,260,000	0.00%	15/6/2026	5,091,022	0.06%
Kreditanstalt fuer Wiederaufbau	9,617,000	0.00%	30/4/2027	9,136,276	0.12%
Kreditanstalt fuer Wiederaufbau	7,100,000	2.38%	5/8/2027	7,122,133	0.09%
Kreditanstalt fuer Wiederaufbau	4,800,000	0.50%	15/9/2027	4,579,124	0.06%
Kreditanstalt fuer Wiederaufbau	1,700,000	2.75%	1/10/2027	1,721,656	0.02%
Kreditanstalt fuer Wiederaufbau	7,800,000	0.00%	15/12/2027	7,298,234	0.09%
Kreditanstalt fuer Wiederaufbau	5,700,000	0.63%	7/1/2028	5,426,137	0.07%
Kreditanstalt fuer Wiederaufbau	2,500,000	2.75%	15/3/2028	2,534,666	0.03%
Kreditanstalt fuer Wiederaufbau	2,800,000	0.75%	28/6/2028	2,654,071	0.03%
Kreditanstalt fuer Wiederaufbau	5,870,000	0.00%	15/9/2028	5,393,535	0.07%
Kreditanstalt fuer Wiederaufbau	9,857,000	3.13%	10/10/2028	10,123,131	0.13%
Kreditanstalt fuer Wiederaufbau	2,554,000	0.75%	15/1/2029	2,394,945	0.03%
Kreditanstalt fuer Wiederaufbau	10,300,000	2.63%	26/4/2029	10,393,050	0.13%
Kreditanstalt fuer Wiederaufbau	1,000,000	0.00%	15/6/2029	899,898	0.01%
Kreditanstalt fuer Wiederaufbau	9,000,000	2.38%	4/10/2029	8,992,502	0.11%
Kreditanstalt fuer Wiederaufbau	2,300,000	2.00%	15/11/2029	2,256,157	0.03%
Kreditanstalt fuer Wiederaufbau	2,043,000	2.88%	28/12/2029	2,082,782	0.03%
Kreditanstalt fuer Wiederaufbau	1,300,000	0.38%	23/4/2030	1,165,349	0.01%
Kreditanstalt fuer Wiederaufbau	2,986,000	2.75%	15/5/2030	3,028,941	0.04%
Kreditanstalt fuer Wiederaufbau	4,984,000	3.13%	7/6/2030	5,148,721	0.07%
Kreditanstalt fuer Wiederaufbau	2,480,000	0.00%	17/9/2030	2,157,716	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Kreditanstalt fuer Wiederaufbau	5,890,000	0.00%	10/1/2031	5,075,323	0.06%
Kreditanstalt fuer Wiederaufbau	16,494,000	2.75%	20/2/2031	16,723,975	0.21%
Kreditanstalt fuer Wiederaufbau	2,000,000	0.00%	15/9/2031	1,695,791	0.02%
Kreditanstalt fuer Wiederaufbau	4,500,000	0.13%	9/1/2032	3,812,095	0.05%
Kreditanstalt fuer Wiederaufbau	4,000,000	2.88%	31/3/2032	4,083,977	0.05%
Kreditanstalt fuer Wiederaufbau	1,523,000	2.75%	14/2/2033	1,541,270	0.02%
Kreditanstalt fuer Wiederaufbau	1,022,000	1.13%	9/5/2033	908,213	0.01%
Kreditanstalt fuer Wiederaufbau	8,190,000	2.88%	7/6/2033	8,339,923	0.11%
Kreditanstalt fuer Wiederaufbau	2,286,000	2.63%	10/1/2034	2,277,407	0.03%
Kreditanstalt fuer Wiederaufbau	4,500,000	0.05%	29/9/2034	3,481,503	0.04%
Kreditanstalt fuer Wiederaufbau	1,750,000	0.38%	20/5/2036	1,337,570	0.02%
Kreditanstalt fuer Wiederaufbau	1,000,000	1.25%	4/7/2036	846,103	0.01%
Kreditanstalt fuer Wiederaufbau	1,500,000	1.13%	31/3/2037	1,236,977	0.02%
Kreditanstalt fuer Wiederaufbau	6,500,000	1.13%	15/6/2037	5,325,224	0.07%
Kreditanstalt fuer Wiederaufbau	5,834,000	0.88%	4/7/2039	4,446,301	0.06%
Land Baden-Wuerttemberg	1,200,000	0.63%	27/1/2026	1,176,979	0.02%
Land Baden-Wuerttemberg	4,000,000	2.75%	16/5/2029	4,048,581	0.05%
Land Baden-Wuerttemberg	2,000,000	0.01%	2/9/2030	1,737,055	0.02%
Land Baden-Wuerttemberg	1,050,000	0.01%	7/3/2031	898,233	0.01%
Land Baden-Wuerttemberg	1,000,000	0.01%	9/7/2032	824,049	0.01%
Land Berlin	1,000,000	0.63%	20/3/2026	980,153	0.01%
Land Berlin	2,200,000	0.63%	5/2/2029	2,043,491	0.03%
Land Berlin	4,838,000	2.88%	5/4/2029	4,916,049	0.06%
Land Berlin	3,200,000	3.00%	15/5/2029	3,268,493	0.04%
Land Berlin	800,000	0.10%	18/1/2030	708,739	0.01%
Land Berlin	1,000,000	0.01%	2/7/2030	870,573	0.01%
Land Berlin	800,000	1.63%	2/8/2032	743,635	0.01%
Land Berlin	1,700,000	1.30%	13/6/2033	1,523,652	0.02%
Land Berlin	2,039,000	2.88%	15/2/2034	2,064,152	0.03%
Land Berlin	700,000	0.75%	3/4/2034	588,368	0.01%
Land Berlin	2,000,000	0.13%	4/6/2035	1,519,142	0.02%
Land Berlin	1,000,000	0.63%	25/8/2036	777,789	0.01%
Land Berlin	500,000	1.38%	27/8/2038	411,303	0.01%
Land Berlin	1,901,000	0.05%	6/8/2040	1,204,691	0.02%
Land Berlin	1,200,000	0.10%	18/1/2041	753,538	0.01%
Land Berlin	2,000,000	0.13%	24/11/2045	1,092,430	0.01%
Land Berlin	1,000,000	0.35%	9/9/2050	510,617	0.01%
Land Berlin	3,000,000	3.00%	13/3/2054	2,896,633	0.04%
Land Thueringen	1,000,000	0.20%	26/10/2026	962,283	0.01%
Land Thueringen	4,000,000	2.50%	3/9/2029	4,003,688	0.05%
Land Thueringen	2,450,000	0.01%	24/3/2031	2,093,916	0.03%
Land Thueringen	1,000,000	1.25%	5/12/2033	885,277	0.01%
Landesbank Baden-Wuerttemberg	2,000,000	0.38%	28/2/2028	1,827,850	0.02%
Landesbank Baden-Wuerttemberg	1,400,000	0.38%	21/2/2031	1,157,054	0.01%
Landesbank Hessen-Thueringen Girozentrale	1,000,000	2.63%	24/8/2027	988,924	0.01%
Landesbank Hessen-Thueringen Girozentrale	400,000	4.00%	4/2/2030	413,256	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank	2,000,000	0.38%	13/4/2026	1,951,003	0.02%
Landeskreditbank Baden-Wuerttemberg Foerderbank	2,000,000	0.01%	20/1/2031	1,723,017	0.02%
Landwirtschaftliche Rentenbank	1,800,000	0.00%	28/9/2026	1,730,378	0.02%
Landwirtschaftliche Rentenbank	2,800,000	0.63%	18/5/2027	2,690,417	0.03%
Landwirtschaftliche Rentenbank	1,960,000	0.00%	22/9/2027	1,839,645	0.02%
Landwirtschaftliche Rentenbank	2,000,000	0.38%	14/2/2028	1,881,596	0.02%
Landwirtschaftliche Rentenbank	3,020,000	0.00%	19/7/2028	2,776,923	0.04%
Landwirtschaftliche Rentenbank	2,550,000	0.00%	13/12/2028	2,319,361	0.03%
Landwirtschaftliche Rentenbank	200,000	0.63%	20/2/2030	182,058	0.00%
Landwirtschaftliche Rentenbank	1,100,000	3.25%	6/9/2030	1,140,320	0.01%
Landwirtschaftliche Rentenbank	1,000,000	0.00%	30/6/2031	847,011	0.01%
Landwirtschaftliche Rentenbank	5,000,000	2.88%	9/7/2031	5,080,108	0.06%
Landwirtschaftliche Rentenbank	6,600,000	2.75%	16/2/2032	6,648,922	0.08%
Landwirtschaftliche Rentenbank	800,000	1.90%	12/7/2032	760,763	0.01%
Landwirtschaftliche Rentenbank	700,000	0.01%	26/11/2040	435,718	0.01%
LFA Foerderbank Bayern	2,000,000	0.75%	4/1/2027	1,935,442	0.02%
LFA Foerderbank Bayern	600,000	0.75%	1/4/2031	535,789	0.01%
NRW Bank	2,800,000	0.50%	11/5/2026	2,729,407	0.03%
NRW Bank	2,000,000	0.25%	28/9/2026	1,927,929	0.02%
NRW Bank	800,000	0.63%	4/1/2028	758,486	0.01%
NRW Bank	1,632,000	3.13%	30/8/2028	1,669,051	0.02%
NRW Bank	2,500,000	0.00%	22/9/2028	2,282,015	0.03%
NRW Bank	2,500,000	2.63%	6/2/2029	2,510,328	0.03%
NRW Bank	1,000,000	0.00%	14/5/2029	896,786	0.01%
NRW Bank	450,000	0.00%	18/2/2030	394,711	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
NRW Bank	1,044,000	3.00%	31/5/2030	1,066,047	0.01%
NRW Bank	1,000,000	0.00%	3/2/2031	851,863	0.01%
NRW Bank	3,320,000	2.75%	15/5/2031	3,338,434	0.04%
NRW Bank	1,000,000	1.63%	3/8/2032	927,052	0.01%
NRW Bank	1,000,000	2.88%	5/4/2033	1,008,849	0.01%
NRW Bank	1,600,000	2.88%	25/7/2034	1,607,618	0.02%
NRW Bank	600,000	2.50%	7/9/2037	567,953	0.01%
NRW Bank	500,000	0.50%	17/6/2041	330,960	0.00%
NRW Bank	550,000	1.25%	13/5/2049	367,532	0.00%
Saechsische Aufbaubank-Foerderbank	400,000	2.75%	20/3/2031	403,117	0.01%
State of Brandenburg	910,000	2.50%	25/1/2029	911,722	0.01%
State of Brandenburg	2,390,000	0.05%	1/7/2031	2,035,396	0.03%
State of Brandenburg	1,017,000	3.00%	27/2/2032	1,041,622	0.01%
State of Brandenburg	500,000	0.75%	8/8/2036	393,399	0.01%
State of Brandenburg	1,540,000	1.45%	26/11/2038	1,263,900	0.02%
State of Brandenburg	500,000	0.13%	26/1/2046	270,189	0.00%
State of Brandenburg	500,000	0.30%	4/10/2049	258,149	0.00%
State of Brandenburg	700,000	0.60%	13/10/2051	382,314	0.01%
State of Bremen	4,000,000	0.01%	6/7/2027	3,773,528	0.05%
State of Bremen	1,800,000	0.45%	15/3/2029	1,657,524	0.02%
State of Bremen	1,000,000	2.88%	18/7/2031	1,017,886	0.01%
State of Bremen	1,500,000	2.75%	30/1/2032	1,516,392	0.02%
State of Bremen	961,000	3.00%	2/3/2033	983,996	0.01%
State of Bremen	500,000	1.50%	12/11/2038	414,417	0.01%
State of Bremen	655,000	0.40%	20/8/2049	346,324	0.00%
State of Bremen	5,387,000	0.55%	4/2/2050	2,954,763	0.04%
State of Hesse	2,500,000	0.38%	6/7/2026	2,428,577	0.03%
State of Hesse	3,000,000	0.00%	10/9/2026	2,885,817	0.04%
State of Hesse	3,000,000	1.75%	5/7/2027	2,955,422	0.04%
State of Hesse	400,000	0.00%	22/9/2027	375,484	0.00%
State of Hesse	3,920,000	2.88%	12/3/2029	3,987,363	0.05%
State of Hesse	1,095,000	0.01%	11/3/2030	962,571	0.01%
State of Hesse	500,000	0.00%	8/11/2030	431,921	0.01%
State of Hesse	300,000	0.13%	10/10/2031	254,323	0.00%
State of Hesse	2,224,000	2.88%	4/7/2033	2,257,273	0.03%
State of Hesse	700,000	1.30%	10/10/2033	626,058	0.01%
State of Hesse	4,675,000	2.75%	10/1/2034	4,684,592	0.06%
State of Hesse	9,500,000	2.63%	25/8/2034	9,411,064	0.12%
State of Lower Saxony	3,200,000	0.38%	9/1/2026	3,135,079	0.04%
State of Lower Saxony	1,000,000	0.00%	10/7/2026	965,387	0.01%
State of Lower Saxony	1,500,000	0.00%	11/2/2027	1,428,787	0.02%
State of Lower Saxony	1,000,000	0.13%	8/4/2027	952,102	0.01%
State of Lower Saxony	4,000,000	0.01%	25/11/2027	3,736,651	0.05%
State of Lower Saxony	10,000,000	0.75%	15/2/2028	9,506,758	0.12%
State of Lower Saxony	3,000,000	2.88%	18/4/2028	3,043,104	0.04%
State of Lower Saxony	1,000,000	0.88%	25/10/2028	944,106	0.01%
State of Lower Saxony	5,500,000	2.63%	15/3/2029	5,536,867	0.07%
State of Lower Saxony	1,016,000	0.38%	14/5/2029	928,761	0.01%
State of Lower Saxony	1,500,000	0.01%	13/8/2030	1,303,955	0.02%
State of Lower Saxony	3,500,000	0.01%	10/1/2031	3,009,535	0.04%
State of Lower Saxony	1,200,000	2.75%	17/2/2031	1,213,489	0.02%
State of Lower Saxony	500,000	1.13%	12/9/2033	439,709	0.01%
State of Lower Saxony	750,000	0.05%	9/3/2035	570,101	0.01%
State of North Rhine-Westphalia Germany	2,000,000	0.50%	16/4/2026	1,954,578	0.03%
State of North Rhine-Westphalia Germany	7,000,000	3.15%	20/11/2026	7,108,437	0.09%
State of North Rhine-Westphalia Germany	3,000,000	3.00%	27/1/2028	3,054,173	0.04%
State of North Rhine-Westphalia Germany	2,000,000	0.95%	13/3/2028	1,912,428	0.02%
State of North Rhine-Westphalia Germany	3,000,000	0.90%	15/11/2028	2,832,082	0.04%
State of North Rhine-Westphalia Germany	5,000,000	3.00%	6/6/2029	5,108,259	0.07%
State of North Rhine-Westphalia Germany	640,000	0.00%	26/11/2029	566,665	0.01%
State of North Rhine-Westphalia Germany	4,000,000	0.20%	9/4/2030	3,545,070	0.05%
State of North Rhine-Westphalia Germany	400,000	1.63%	24/10/2030	379,523	0.01%
State of North Rhine-Westphalia Germany	550,000	2.75%	15/1/2032	553,781	0.01%
State of North Rhine-Westphalia Germany	2,100,000	2.00%	15/6/2032	2,007,250	0.03%
State of North Rhine-Westphalia Germany	6,000,000	2.38%	13/5/2033	5,852,051	0.07%
State of North Rhine-Westphalia Germany	9,151,000	2.90%	7/6/2033	9,274,132	0.12%
State of North Rhine-Westphalia Germany	4,200,000	2.70%	5/9/2034	4,182,200	0.05%
State of North Rhine-Westphalia Germany	1,550,000	0.00%	12/10/2035	1,145,337	0.01%
State of North Rhine-Westphalia Germany	700,000	1.25%	12/5/2036	589,170	0.01%
State of North Rhine-Westphalia Germany	2,100,000	1.65%	22/2/2038	1,801,866	0.02%
State of North Rhine-Westphalia Germany	1,500,000	0.50%	25/11/2039	1,048,062	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
State of North Rhine-Westphalia Germany	1,000,000	1.50%	12/6/2040	810,207	0.01%
State of North Rhine-Westphalia Germany	1,210,000	0.60%	4/6/2041	822,845	0.01%
State of North Rhine-Westphalia Germany	1,000,000	0.75%	16/8/2041	695,700	0.01%
State of North Rhine-Westphalia Germany	1,500,000	1.00%	16/10/2046	997,932	0.01%
State of North Rhine-Westphalia Germany	1,900,000	1.65%	16/5/2047	1,450,449	0.02%
State of North Rhine-Westphalia Germany	3,000,000	1.55%	16/6/2048	2,219,991	0.03%
State of North Rhine-Westphalia Germany	6,031,000	0.80%	30/7/2049	3,621,086	0.05%
State of North Rhine-Westphalia Germany	700,000	0.20%	27/1/2051	334,974	0.00%
State of North Rhine-Westphalia Germany	2,400,000	0.50%	15/1/2052	1,245,815	0.02%
State of North Rhine-Westphalia Germany	600,000	2.25%	14/6/2052	495,319	0.01%
State of North Rhine-Westphalia Germany	2,027,000	2.90%	15/1/2053	1,914,135	0.02%
State of North Rhine-Westphalia Germany	1,200,000	3.00%	20/3/2054	1,150,152	0.01%
State of North Rhine-Westphalia Germany	1,750,000	1.75%	26/10/2057	1,237,988	0.02%
State of North Rhine-Westphalia Germany	1,000,000	1.75%	11/7/2068	686,460	0.01%
State of North Rhine-Westphalia Germany	1,000,000	3.40%	7/3/2073	1,087,269	0.01%
State of North Rhine-Westphalia Germany	5,700,000	1.95%	26/9/2078	4,113,020	0.05%
State of North Rhine-Westphalia Germany	1,700,000	2.15%	21/3/2119	1,223,839	0.02%
State of North Rhine-Westphalia Germany	1,500,000	1.38%	15/1/2120	786,536	0.01%
State of North Rhine-Westphalia Germany	2,150,000	0.95%	10/1/2121	963,436	0.01%
State of North Rhine-Westphalia Germany	1,525,000	1.45%	19/1/2122	834,007	0.01%
State of Rhineland-Palatinate	2,000,000	0.75%	19/1/2026	1,965,600	0.03%
State of Rhineland-Palatinate	1,700,000	0.10%	18/8/2026	1,640,099	0.02%
State of Rhineland-Palatinate	1,300,000	0.75%	23/2/2032	1,146,873	0.01%
State of Rhineland-Palatinate	3,200,000	3.00%	2/5/2034	3,272,404	0.04%
State of Rhineland-Palatinate	1,500,000	0.38%	1/4/2041	989,108	0.01%
State of Rhineland-Palatinate	430,000	1.50%	25/4/2052	302,582	0.00%
State of Saarland	2,170,000	0.05%	5/11/2040	1,372,565	0.02%
State of Saxony-Anhalt	1,200,000	0.01%	9/11/2026	1,150,589	0.01%
State of Saxony-Anhalt	2,000,000	0.50%	25/6/2027	1,909,832	0.02%
State of Saxony-Anhalt	1,125,000	0.75%	29/1/2029	1,051,191	0.01%
State of Saxony-Anhalt	1,000,000	2.95%	20/6/2033	1,020,204	0.01%
State of Saxony-Anhalt	800,000	0.50%	24/3/2051	426,774	0.01%
State of Saxony-Anhalt	1,400,000	3.15%	6/2/2054	1,388,470	0.02%
State of Schleswig-Holstein Germany	2,500,000	2.88%	10/5/2028	2,536,735	0.03%
State of Schleswig-Holstein Germany	7,000,000	2.88%	25/6/2029	7,114,011	0.09%
State of Schleswig-Holstein Germany	1,500,000	0.01%	22/5/2030	1,312,699	0.02%
State of Schleswig-Holstein Germany	1,400,000	3.00%	5/6/2030	1,431,455	0.02%
State of Schleswig-Holstein Germany	800,000	2.38%	22/9/2032	786,024	0.01%
State of Schleswig-Holstein Germany	1,300,000	2.88%	30/5/2034	1,316,766	0.02%
State of Schleswig-Holstein Germany	800,000	0.20%	15/8/2039	533,623	0.01%
Wirtschafts- und Infrastrukturbank Hessen	1,000,000	1.25%	6/9/2033	891,113	0.01%
				1,799,926,614	**22.88%**
Greece 0.99% (31 December 2023: 0.00%)					
Hellenic Republic Government Bond	4,800,000	3.75%	30/1/2028	5,008,396	0.06%
Hellenic Republic Government Bond	30,729,000	3.88%	15/6/2028	32,238,097	0.41%
Hellenic Republic Government Bond	7,689,000	1.50%	18/6/2030	7,210,644	0.09%
Hellenic Republic Government Bond	8,600,000	0.75%	18/6/2031	7,534,691	0.10%
Hellenic Republic Government Bond	4,652,000	4.25%	15/6/2033	5,036,164	0.07%
Hellenic Republic Government Bond	2,524,000	3.38%	15/6/2034	2,554,667	0.03%
Hellenic Republic Government Bond	4,181,000	4.00%	30/1/2037	4,434,140	0.06%
Hellenic Republic Government Bond	2,727,000	4.38%	18/7/2038	2,961,278	0.04%
Hellenic Republic Government Bond	3,253,000	4.20%	30/1/2042	3,458,217	0.04%
Hellenic Republic Government Bond	3,171,000	1.88%	24/1/2052	2,204,093	0.03%
Hellenic Republic Government Bond	4,837,000	4.13%	15/6/2054	5,021,644	0.06%
				77,662,031	**0.99%**
Ireland 1.46% (31 December 2023: 1.51%)					
DAA Finance plc	570,000	1.55%	7/6/2028	542,385	0.01%
ESB Finance DAC	500,000	2.13%	8/6/2027	493,082	0.01%
ESB Finance DAC	500,000	4.00%	3/10/2028	517,814	0.01%
ESB Finance DAC	1,700,000	1.13%	11/6/2030	1,536,981	0.02%
ESB Finance DAC	500,000	1.88%	14/6/2031	462,077	0.01%
ESB Finance DAC	500,000	4.00%	3/5/2032	521,112	0.01%
ESB Finance DAC	528,000	1.00%	19/7/2034	426,231	0.00%
ESB Finance DAC	500,000	4.25%	3/3/2036	530,368	0.01%
GAS Networks Ireland	400,000	3.25%	12/9/2030	402,897	0.00%
Ireland Government Bond	3,630,000	1.00%	15/5/2026	3,575,270	0.05%
Ireland Government Bond	9,219,000	0.20%	15/5/2027	8,821,050	0.11%
Ireland Government Bond	13,308,000	0.90%	15/5/2028	12,790,396	0.16%
Ireland Government Bond	14,100,000	1.10%	15/5/2029	13,434,805	0.17%
Ireland Government Bond	5,000,000	2.40%	15/5/2030	5,019,931	0.06%
Ireland Government Bond	10,596,144	0.20%	18/10/2030	9,367,505	0.12%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Ireland Government Bond	7,692,399	0.00%	18/10/2031	6,517,351	0.08%
Ireland Government Bond	9,400,000	0.35%	18/10/2032	8,022,839	0.10%
Ireland Government Bond	3,250,000	1.30%	15/5/2033	2,959,547	0.04%
Ireland Government Bond	24,719,000	2.60%	18/10/2034	24,633,876	0.31%
Ireland Government Bond	2,000,000	0.40%	15/5/2035	1,592,153	0.02%
Ireland Government Bond	4,958,075	1.70%	15/5/2037	4,406,553	0.06%
Ireland Government Bond	2,807,274	0.55%	22/4/2041	1,976,981	0.02%
Ireland Government Bond	5,483,331	2.00%	18/2/2045	4,727,358	0.06%
Permanent TSB Group Holdings plc	1,200,000	4.25%	10/7/2030	1,237,188	0.02%
				114,515,750	**1.46%**
Italy 19.22% (31 December 2023: 18.74%)					
A2A SpA	300,000	1.50%	16/3/2028	288,939	0.00%
A2A SpA	1,500,000	4.50%	19/9/2030	1,605,793	0.02%
A2A SpA	200,000	0.63%	28/10/2032	162,126	0.00%
A2A SpA	1,000,000	4.38%	3/2/2034	1,058,181	0.01%
ACEA SpA	2,860,000	0.25%	28/7/2030	2,456,543	0.03%
AMCO - Asset Management Co. SpA	3,603,000	4.63%	6/2/2027	3,736,248	0.05%
AMCO - Asset Management Co. SpA	1,000,000	2.25%	17/7/2027	981,256	0.01%
Cassa Depositi e Prestiti SpA	1,300,000	2.13%	21/3/2026	1,292,574	0.02%
Cassa Depositi e Prestiti SpA	900,000	3.50%	19/9/2027	914,789	0.01%
Cassa Depositi e Prestiti SpA	200,000	1.00%	21/9/2028	186,151	0.00%
Cassa Depositi e Prestiti SpA	600,000	0.75%	30/6/2029	542,243	0.01%
Cassa Depositi e Prestiti SpA	400,000	1.00%	11/2/2030	359,174	0.00%
Cassa Depositi e Prestiti SpA	3,400,000	4.75%	18/10/2030	3,636,684	0.05%
Ferrovie dello Stato Italiane SpA	1,000,000	3.75%	14/4/2027	1,020,891	0.01%
Ferrovie dello Stato Italiane SpA	1,500,000	4.13%	23/5/2029	1,560,569	0.02%
Hera SpA	880,000	2.50%	25/5/2029	864,310	0.01%
Hera SpA	885,000	0.25%	3/12/2030	746,899	0.01%
Hera SpA	1,000,000	1.00%	25/4/2034	800,849	0.01%
Italy Buoni Poliennali Del Tesoro	20,981,000	3.50%	15/1/2026	21,227,739	0.27%
Italy Buoni Poliennali Del Tesoro	38,128,000	3.20%	28/1/2026	38,448,698	0.49%
Italy Buoni Poliennali Del Tesoro	29,380,000	3.80%	15/4/2026	29,903,458	0.38%
Italy Buoni Poliennali Del Tesoro	16,000,000	1.60%	1/6/2026	15,852,272	0.20%
Italy Buoni Poliennali Del Tesoro	19,088,000	2.10%	15/7/2026	19,040,572	0.24%
Italy Buoni Poliennali Del Tesoro	13,394,000	0.00%	1/8/2026	12,927,811	0.16%
Italy Buoni Poliennali Del Tesoro	35,761,000	3.10%	28/8/2026	36,161,553	0.46%
Italy Buoni Poliennali Del Tesoro	27,000,000	3.85%	15/9/2026	27,652,448	0.35%
Italy Buoni Poliennali Del Tesoro	6,000,000	0.85%	15/1/2027	5,825,587	0.07%
Italy Buoni Poliennali Del Tesoro	67,531,000	2.95%	15/2/2027	68,256,644	0.87%
Italy Buoni Poliennali Del Tesoro	15,342,000	1.10%	1/4/2027	14,910,794	0.19%
Italy Buoni Poliennali Del Tesoro	45,508,000	3.45%	15/7/2027	46,591,036	0.59%
Italy Buoni Poliennali Del Tesoro	12,527,000	2.05%	1/8/2027	12,414,960	0.16%
Italy Buoni Poliennali Del Tesoro	5,000,000	0.95%	15/9/2027	4,806,146	0.06%
Italy Buoni Poliennali Del Tesoro	3,000,000	2.70%	15/10/2027	3,013,939	0.04%
Italy Buoni Poliennali Del Tesoro	15,631,000	6.50%	1/11/2027	17,330,224	0.22%
Italy Buoni Poliennali Del Tesoro	11,013,000	2.65%	1/12/2027	11,058,556	0.14%
Italy Buoni Poliennali Del Tesoro	15,000,000	2.00%	1/2/2028	14,777,819	0.19%
Italy Buoni Poliennali Del Tesoro	39,541,000	0.25%	15/3/2028	36,780,717	0.47%
Italy Buoni Poliennali Del Tesoro	10,399,000	3.40%	1/4/2028	10,659,698	0.14%
Italy Buoni Poliennali Del Tesoro	19,075,000	0.50%	15/7/2028	17,749,110	0.23%
Italy Buoni Poliennali Del Tesoro	12,899,000	3.80%	1/8/2028	13,405,765	0.17%
Italy Buoni Poliennali Del Tesoro	12,813,000	4.75%	1/9/2028	13,766,181	0.18%
Italy Buoni Poliennali Del Tesoro	28,094,000	4.10%	1/2/2029	29,567,138	0.38%
Italy Buoni Poliennali Del Tesoro	24,005,000	2.80%	15/6/2029	24,065,471	0.31%
Italy Buoni Poliennali Del Tesoro	76,808,000	3.35%	1/7/2029	78,571,034	1.00%
Italy Buoni Poliennali Del Tesoro	54,019,000	3.00%	1/10/2029	54,390,005	0.69%
Italy Buoni Poliennali Del Tesoro	7,500,000	3.50%	1/3/2030	7,748,838	0.10%
Italy Buoni Poliennali Del Tesoro	16,525,000	1.35%	1/4/2030	15,309,417	0.19%
Italy Buoni Poliennali Del Tesoro	11,322,000	3.70%	15/6/2030	11,742,171	0.15%
Italy Buoni Poliennali Del Tesoro	10,520,000	0.95%	1/8/2030	9,450,484	0.12%
Italy Buoni Poliennali Del Tesoro	7,800,000	4.00%	15/11/2030	8,211,902	0.10%
Italy Buoni Poliennali Del Tesoro	16,503,000	1.65%	1/12/2030	15,312,519	0.19%
Italy Buoni Poliennali Del Tesoro	26,314,000	3.50%	15/2/2031	26,955,633	0.34%
Italy Buoni Poliennali Del Tesoro	28,766,000	0.90%	1/4/2031	25,286,136	0.32%
Italy Buoni Poliennali Del Tesoro	59,961,000	3.45%	15/7/2031	61,142,749	0.78%
Italy Buoni Poliennali Del Tesoro	5,920,000	0.60%	1/8/2031	5,058,268	0.06%
Italy Buoni Poliennali Del Tesoro	37,564,000	3.15%	15/11/2031	37,519,308	0.48%
Italy Buoni Poliennali Del Tesoro	13,139,000	0.95%	1/12/2031	11,392,322	0.15%
Italy Buoni Poliennali Del Tesoro	12,035,000	1.65%	1/3/2032	10,910,270	0.14%
Italy Buoni Poliennali Del Tesoro	9,065,000	0.95%	1/6/2032	7,746,302	0.10%
Italy Buoni Poliennali Del Tesoro	8,840,000	2.50%	1/12/2032	8,402,242	0.11%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Italy Buoni Poliennali Del Tesoro	22,898,000	5.75%	1/2/2033	26,879,347	0.34%
Italy Buoni Poliennali Del Tesoro	14,600,000	4.40%	1/5/2033	15,783,094	0.20%
Italy Buoni Poliennali Del Tesoro	10,257,000	2.45%	1/9/2033	9,617,918	0.12%
Italy Buoni Poliennali Del Tesoro	20,373,000	4.35%	1/11/2033	21,923,169	0.28%
Italy Buoni Poliennali Del Tesoro	26,200,000	4.20%	1/3/2034	27,868,250	0.35%
Italy Buoni Poliennali Del Tesoro	38,949,000	3.85%	1/7/2034	40,253,391	0.51%
Italy Buoni Poliennali Del Tesoro	12,657,000	5.00%	1/8/2034	14,286,314	0.18%
Italy Buoni Poliennali Del Tesoro	34,500,000	3.85%	1/2/2035	35,536,727	0.45%
Italy Buoni Poliennali Del Tesoro	13,879,000	3.35%	1/3/2035	13,765,197	0.18%
Italy Buoni Poliennali Del Tesoro	9,485,000	4.00%	30/4/2035	9,963,919	0.13%
Italy Buoni Poliennali Del Tesoro	12,973,000	1.45%	1/3/2036	10,482,738	0.13%
Italy Buoni Poliennali Del Tesoro	7,493,000	2.25%	1/9/2036	6,566,083	0.08%
Italy Buoni Poliennali Del Tesoro	2,613,000	4.00%	1/2/2037	2,727,887	0.03%
Italy Buoni Poliennali Del Tesoro	26,162,000	0.95%	1/3/2037	19,399,324	0.25%
Italy Buoni Poliennali Del Tesoro	8,976,000	4.05%	30/10/2037	9,349,871	0.12%
Italy Buoni Poliennali Del Tesoro	24,551,000	3.25%	1/3/2038	23,397,294	0.30%
Italy Buoni Poliennali Del Tesoro	833,000	2.95%	1/9/2038	766,131	0.01%
Italy Buoni Poliennali Del Tesoro	19,502,000	5.00%	1/8/2039	22,144,410	0.28%
Italy Buoni Poliennali Del Tesoro	26,715,000	4.15%	1/10/2039	27,681,695	0.35%
Italy Buoni Poliennali Del Tesoro	7,639,000	3.10%	1/3/2040	7,020,299	0.09%
Italy Buoni Poliennali Del Tesoro	16,072,000	5.00%	1/9/2040	18,228,837	0.23%
Italy Buoni Poliennali Del Tesoro	19,277,000	1.80%	1/3/2041	14,592,188	0.19%
Italy Buoni Poliennali Del Tesoro	18,312,000	4.45%	1/9/2043	19,477,300	0.25%
Italy Buoni Poliennali Del Tesoro	11,609,000	4.75%	1/9/2044	12,897,369	0.16%
Italy Buoni Poliennali Del Tesoro	11,044,000	1.50%	30/4/2045	7,441,937	0.09%
Italy Buoni Poliennali Del Tesoro	16,570,000	3.25%	1/9/2046	14,922,518	0.19%
Italy Buoni Poliennali Del Tesoro	8,877,000	2.70%	1/3/2047	7,285,395	0.09%
Italy Buoni Poliennali Del Tesoro	17,210,000	3.45%	1/3/2048	15,869,082	0.20%
Italy Buoni Poliennali Del Tesoro	24,708,000	3.85%	1/9/2049	24,144,733	0.31%
Italy Buoni Poliennali Del Tesoro	14,029,000	2.45%	1/9/2050	10,650,675	0.14%
Italy Buoni Poliennali Del Tesoro	14,381,000	1.70%	1/9/2051	9,203,961	0.12%
Italy Buoni Poliennali Del Tesoro	10,567,000	2.15%	1/9/2052	7,366,969	0.09%
Italy Buoni Poliennali Del Tesoro	8,017,000	4.50%	1/10/2053	8,554,224	0.11%
Italy Buoni Poliennali Del Tesoro	18,927,000	4.30%	1/10/2054	19,391,304	0.25%
Italy Buoni Poliennali Del Tesoro	9,053,000	2.80%	1/3/2067	6,942,127	0.09%
Italy Buoni Poliennali Del Tesoro	9,000,000	2.15%	1/3/2072	5,728,099	0.07%
Region of Lazio Italy	480,924	3.09%	31/3/2043	443,829	0.01%
				1,512,111,760	**19.22%**
Latvia 0.11% (31 December 2023: 0.10%)					
Latvia Government International Bond	1,149,000	3.88%	25/3/2027	1,181,430	0.02%
Latvia Government International Bond	955,000	3.50%	17/1/2028	981,378	0.01%
Latvia Government International Bond	1,000,000	0.00%	24/1/2029	896,899	0.01%
Latvia Government International Bond	2,100,000	0.00%	17/3/2031	1,735,689	0.02%
Latvia Government International Bond	1,869,000	3.00%	24/1/2032	1,866,672	0.02%
Latvia Government International Bond	1,500,000	3.88%	12/7/2033	1,586,245	0.02%
Latvia Government International Bond	1,000,000	2.25%	15/2/2047	769,149	0.01%
				9,017,462	**0.11%**
Lithuania 0.17% (31 December 2023: 0.12%)					
Lithuania Government International Bond	100,000	2.13%	29/10/2026	99,277	0.00%
Lithuania Government International Bond	4,500,000	3.50%	3/7/2031	4,639,506	0.06%
Lithuania Government International Bond	2,000,000	2.13%	1/6/2032	1,881,408	0.02%
Lithuania Government International Bond	1,455,000	3.88%	14/6/2033	1,536,226	0.02%
Lithuania Government International Bond	3,000,000	3.50%	13/2/2034	3,059,656	0.04%
Lithuania Government International Bond	1,000,000	2.13%	22/10/2035	886,661	0.01%
Lithuania Government International Bond	1,000,000	0.50%	28/7/2050	510,996	0.01%
Lithuania Government International Bond	1,930,000	0.75%	15/7/2051	1,021,124	0.01%
				13,634,854	**0.17%**
Luxembourg 0.21% (31 December 2023: 0.23%)					
Logicor Financing Sarl	600,000	1.50%	13/7/2026	588,760	0.01%
Logicor Financing Sarl	600,000	1.63%	15/7/2027	576,394	0.01%
Logicor Financing Sarl	750,000	3.25%	13/11/2028	747,697	0.01%
Logicor Financing Sarl	1,220,000	2.00%	17/1/2034	1,036,072	0.01%
P3 Group Sarl	330,000	0.88%	26/1/2026	322,677	0.00%
P3 Group Sarl	1,900,000	1.63%	26/1/2029	1,762,880	0.02%
State of the Grand-Duchy of Luxembourg	2,000,000	0.63%	1/2/2027	1,932,967	0.02%
State of the Grand-Duchy of Luxembourg	2,500,000	0.00%	24/3/2031	2,133,449	0.03%
State of the Grand-Duchy of Luxembourg	3,252,000	2.88%	1/3/2034	3,290,653	0.04%
State of the Grand-Duchy of Luxembourg	2,404,000	2.63%	23/10/2034	2,374,076	0.03%
State of the Grand-Duchy of Luxembourg	689,000	1.75%	25/5/2042	562,424	0.01%
State of the Grand-Duchy of Luxembourg	1,359,000	3.25%	2/3/2043	1,368,729	0.02%
				16,696,778	**0.21%**

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Netherlands 4.90% (31 December 2023: 4.90%)					
Alliander NV	600,000	4.50%	Perpetual	622,564	0.01%
Alliander NV	600,000	3.25%	13/6/2028	610,486	0.01%
Alliander NV	200,000	0.38%	10/6/2030	175,535	0.00%
BNG Bank NV	1,500,000	1.00%	12/1/2026	1,478,737	0.02%
BNG Bank NV	1,000,000	0.13%	11/4/2026	972,642	0.01%
BNG Bank NV	3,700,000	0.63%	19/6/2027	3,548,963	0.04%
BNG Bank NV	4,000,000	2.75%	4/10/2027	4,040,492	0.05%
BNG Bank NV	3,000,000	2.75%	5/4/2029	3,027,503	0.04%
BNG Bank NV	2,644,000	3.00%	23/4/2030	2,697,433	0.03%
BNG Bank NV	1,000,000	1.38%	21/10/2030	932,264	0.01%
BNG Bank NV	1,000,000	0.00%	20/1/2031	852,787	0.01%
BNG Bank NV	2,400,000	2.88%	11/6/2031	2,428,515	0.03%
BNG Bank NV	990,000	0.25%	12/1/2032	835,082	0.01%
BNG Bank NV	2,100,000	1.88%	13/7/2032	1,977,824	0.03%
BNG Bank NV	1,000,000	0.01%	5/10/2032	811,012	0.01%
BNG Bank NV	1,000,000	3.00%	11/1/2033	1,016,043	0.01%
BNG Bank NV	1,500,000	0.13%	19/4/2033	1,206,893	0.02%
BNG Bank NV	1,307,000	3.25%	29/8/2033	1,350,030	0.02%
BNG Bank NV	2,000,000	2.75%	11/1/2034	1,977,498	0.03%
BNG Bank NV	7,000,000	2.75%	28/8/2034	6,878,100	0.09%
BNG Bank NV	1,500,000	0.13%	9/7/2035	1,118,513	0.01%
BNG Bank NV	1,000,000	0.88%	17/10/2035	808,299	0.01%
BNG Bank NV	1,300,000	0.25%	22/11/2036	943,157	0.01%
BNG Bank NV	1,700,000	1.25%	30/3/2037	1,388,433	0.02%
BNG Bank NV	4,500,000	1.50%	29/3/2038	3,711,259	0.05%
BNG Bank NV	1,200,000	3.50%	27/9/2038	1,245,352	0.02%
BNG Bank NV	1,600,000	1.50%	15/7/2039	1,294,711	0.02%
de Volksbank NV	400,000	0.25%	22/6/2026	385,319	0.00%
de Volksbank NV	600,000	2.38%	4/5/2027	594,223	0.01%
de Volksbank NV	300,000	4.63%	23/11/2027	310,261	0.00%
de Volksbank NV	3,500,000	4.88%	7/3/2030	3,723,705	0.05%
EnBW International Finance BV	800,000	3.50%	22/7/2031	813,425	0.01%
EnBW International Finance BV	1,100,000	4.00%	22/7/2036	1,123,896	0.01%
Enexis Holding NV	300,000	0.88%	28/4/2026	293,893	0.00%
Enexis Holding NV	400,000	0.63%	17/6/2032	336,230	0.00%
Enexis Holding NV	500,000	0.38%	14/4/2033	400,817	0.00%
Enexis Holding NV	1,000,000	3.63%	12/6/2034	1,027,462	0.01%
Nederlandse Gasunie NV	500,000	1.00%	11/5/2026	490,317	0.01%
Nederlandse Gasunie NV	300,000	0.38%	3/10/2031	253,239	0.00%
Nederlandse Gasunie NV	600,000	3.88%	22/5/2033	627,959	0.01%
Nederlandse Gasunie NV	365,000	3.88%	29/4/2044	374,466	0.00%
Nederlandse Waterschapsbank NV	3,000,000	0.63%	18/1/2027	2,900,409	0.04%
Nederlandse Waterschapsbank NV	400,000	3.25%	9/3/2027	407,495	0.01%
Nederlandse Waterschapsbank NV	1,400,000	2.75%	9/11/2027	1,412,572	0.02%
Nederlandse Waterschapsbank NV	600,000	0.05%	28/1/2030	528,824	0.01%
Nederlandse Waterschapsbank NV	2,500,000	0.50%	29/4/2030	2,240,282	0.03%
Nederlandse Waterschapsbank NV	2,210,000	3.00%	5/6/2031	2,254,434	0.03%
Nederlandse Waterschapsbank NV	4,000,000	0.00%	8/9/2031	3,356,752	0.04%
Nederlandse Waterschapsbank NV	1,000,000	0.25%	19/1/2032	843,151	0.01%
Nederlandse Waterschapsbank NV	977,000	3.00%	20/4/2033	994,318	0.01%
Nederlandse Waterschapsbank NV	1,800,000	2.63%	10/1/2034	1,770,303	0.02%
Nederlandse Waterschapsbank NV	500,000	0.00%	2/10/2034	377,594	0.00%
Nederlandse Waterschapsbank NV	1,000,000	0.13%	3/9/2035	743,679	0.01%
Nederlandse Waterschapsbank NV	500,000	1.25%	27/5/2036	417,686	0.01%
Nederlandse Waterschapsbank NV	2,200,000	0.00%	16/2/2037	1,535,794	0.02%
Nederlandse Waterschapsbank NV	500,000	1.50%	27/4/2038	416,869	0.01%
Nederlandse Waterschapsbank NV	2,200,000	0.75%	4/10/2041	1,502,079	0.02%
Nederlandse Waterschapsbank NV	1,800,000	0.38%	28/9/2046	1,008,413	0.01%
Netherlands Government Bond	9,600,000	0.50%	15/7/2026	9,372,043	0.12%
Netherlands Government Bond	20,481,000	0.00%	15/1/2027	19,636,063	0.25%
Netherlands Government Bond	18,098,000	0.75%	15/7/2027	17,495,896	0.22%
Netherlands Government Bond	10,000,000	5.50%	15/1/2028	10,968,198	0.14%
Netherlands Government Bond	15,920,000	0.75%	15/7/2028	15,139,458	0.19%
Netherlands Government Bond	33,580,000	0.00%	15/1/2029	30,698,128	0.39%
Netherlands Government Bond	8,810,010	0.25%	15/7/2029	8,051,695	0.10%
Netherlands Government Bond	15,676,000	2.50%	15/1/2030	15,818,267	0.20%
Netherlands Government Bond	3,000,000	0.00%	15/7/2030	2,641,878	0.03%
Netherlands Government Bond	15,907,585	0.00%	15/7/2031	13,636,056	0.17%
Netherlands Government Bond	9,857,000	0.50%	15/7/2032	8,540,771	0.11%
Netherlands Government Bond	6,750,000	2.50%	15/1/2033	6,756,924	0.09%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Netherlands Government Bond	12,200,000	2.50%	15/7/2033	12,169,963	0.15%
Netherlands Government Bond	10,408,000	2.50%	15/7/2034	10,326,956	0.13%
Netherlands Government Bond	11,067,596	4.00%	15/1/2037	12,553,320	0.16%
Netherlands Government Bond	38,412,426	0.00%	15/1/2038	27,000,632	0.34%
Netherlands Government Bond	23,846,236	3.75%	15/1/2042	27,057,714	0.34%
Netherlands Government Bond	7,927,000	3.25%	15/1/2044	8,515,561	0.11%
Netherlands Government Bond	13,005,000	2.75%	15/1/2047	13,094,689	0.17%
Netherlands Government Bond	17,923,000	0.00%	15/1/2052	8,883,046	0.11%
Netherlands Government Bond	9,806,000	2.00%	15/1/2054	8,423,706	0.11%
Royal Schiphol Group NV	104,000	0.38%	8/9/2027	98,002	0.00%
Royal Schiphol Group NV	200,000	1.50%	5/11/2030	183,929	0.00%
Royal Schiphol Group NV	2,373,000	0.88%	8/9/2032	2,002,679	0.03%
Royal Schiphol Group NV	364,000	0.75%	22/4/2033	298,194	0.00%
Stedin Holding NV	622,000	0.00%	16/11/2026	591,909	0.01%
Stedin Holding NV	500,000	0.50%	14/11/2029	444,237	0.01%
Stedin Holding NV	300,000	2.38%	3/6/2030	289,841	0.00%
Stedin Holding NV	500,000	3.63%	20/6/2031	510,910	0.01%
TenneT Holding BV	600,000	1.00%	13/6/2026	584,983	0.01%
TenneT Holding BV	1,300,000	1.63%	17/11/2026	1,273,675	0.02%
TenneT Holding BV	800,000	0.13%	9/12/2027	746,985	0.01%
TenneT Holding BV	1,000,000	1.38%	5/6/2028	949,144	0.01%
TenneT Holding BV	700,000	3.88%	28/10/2028	720,785	0.01%
TenneT Holding BV	1,700,000	2.13%	17/11/2029	1,625,927	0.02%
TenneT Holding BV	700,000	0.88%	3/6/2030	625,014	0.01%
TenneT Holding BV	1,000,000	2.38%	17/5/2033	930,586	0.01%
TenneT Holding BV	500,000	1.25%	24/10/2033	421,350	0.01%
TenneT Holding BV	1,400,000	2.00%	5/6/2034	1,252,204	0.02%
TenneT Holding BV	300,000	4.50%	28/10/2034	325,376	0.00%
TenneT Holding BV	1,000,000	0.88%	16/6/2035	800,984	0.01%
TenneT Holding BV	900,000	1.50%	3/6/2039	700,337	0.01%
TenneT Holding BV	385,000	0.50%	30/11/2040	257,977	0.00%
TenneT Holding BV	650,000	1.13%	9/6/2041	460,951	0.01%
TenneT Holding BV	800,000	2.75%	17/5/2042	705,113	0.01%
TenneT Holding BV	500,000	4.75%	28/10/2042	559,064	0.01%
				385,557,113	**4.90%**
Portugal 1.62% (31 December 2023: 1.61%)					
Caixa Geral de Depositos SA	400,000	5.75%	31/10/2028	429,229	0.01%
Portugal Obrigacoes do Tesouro OT	6,920,930	4.13%	14/4/2027	7,237,190	0.09%
Portugal Obrigacoes do Tesouro OT	28,651,000	0.70%	15/10/2027	27,582,702	0.35%
Portugal Obrigacoes do Tesouro OT	5,300,000	2.13%	17/10/2028	5,288,425	0.07%
Portugal Obrigacoes do Tesouro OT	22,985,000	1.95%	15/6/2029	22,705,613	0.29%
Portugal Obrigacoes do Tesouro OT	4,300,000	3.88%	15/2/2030	4,625,240	0.06%
Portugal Obrigacoes do Tesouro OT	7,000,000	0.48%	18/10/2030	6,298,293	0.08%
Portugal Obrigacoes do Tesouro OT	7,000,000	0.30%	17/10/2031	6,062,108	0.08%
Portugal Obrigacoes do Tesouro OT	6,361,020	1.65%	16/7/2032	5,965,847	0.08%
Portugal Obrigacoes do Tesouro OT	250,000	2.25%	18/4/2034	239,699	0.00%
Portugal Obrigacoes do Tesouro OT	8,477,000	2.88%	20/10/2034	8,502,110	0.11%
Portugal Obrigacoes do Tesouro OT	8,462,103	0.90%	12/10/2035	6,906,359	0.09%
Portugal Obrigacoes do Tesouro OT	5,200,000	4.10%	15/4/2037	5,774,278	0.07%
Portugal Obrigacoes do Tesouro OT	4,746,000	3.50%	18/6/2038	4,964,751	0.06%
Portugal Obrigacoes do Tesouro OT	7,752,684	1.15%	11/4/2042	5,649,788	0.07%
Portugal Obrigacoes do Tesouro OT	1,000,000	4.10%	15/2/2045	1,113,950	0.01%
Portugal Obrigacoes do Tesouro OT	7,854,000	1.00%	12/4/2052	4,640,997	0.06%
Portugal Obrigacoes do Tesouro OT	3,189,000	3.63%	12/6/2054	3,302,086	0.04%
				127,288,665	**1.62%**
Slovakia 0.67% (31 December 2023: 0.55%)					
Slovakia Government Bond	5,000,000	3.00%	7/2/2026	5,027,376	0.06%
Slovakia Government Bond	4,800,000	0.63%	22/5/2026	4,682,329	0.06%
Slovakia Government Bond	700,000	1.38%	21/1/2027	685,137	0.01%
Slovakia Government Bond	5,000,000	3.00%	7/2/2028	5,077,093	0.06%
Slovakia Government Bond	2,195,000	0.75%	9/4/2030	1,981,659	0.03%
Slovakia Government Bond	900,000	1.00%	9/10/2030	813,001	0.01%
Slovakia Government Bond	5,000,000	3.00%	6/11/2031	5,012,437	0.06%
Slovakia Government Bond	197,921	1.00%	14/5/2032	172,367	0.00%
Slovakia Government Bond	1,300,000	4.00%	19/10/2032	1,384,845	0.02%
Slovakia Government Bond	2,500,000	3.63%	8/6/2033	2,571,126	0.03%
Slovakia Government Bond	10,804,500	3.75%	6/3/2034	11,113,369	0.14%
Slovakia Government Bond	3,234,780	3.75%	23/2/2035	3,318,755	0.04%
Slovakia Government Bond	2,912,460	0.38%	21/4/2036	2,075,774	0.03%
Slovakia Government Bond	1,539,000	1.88%	9/3/2037	1,280,967	0.02%
Slovakia Government Bond	5,211,000	4.00%	23/2/2043	5,261,668	0.07%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Slovakia Government Bond	1,150,000	2.00%	17/10/2047	821,372	0.01%
Slovakia Government Bond	1,529,000	2.25%	12/6/2068	1,015,016	0.01%
SPP-Distribucia A.S.	700,000	1.00%	9/6/2031	577,790	0.01%
				52,872,081	**0.67%**
Slovenia 0.34% (31 December 2023: 0.39%)					
Slovenia Government Bond	2,500,000	0.00%	13/2/2026	2,440,641	0.03%
Slovenia Government Bond	3,000,000	1.25%	22/3/2027	2,944,721	0.04%
Slovenia Government Bond	4,800,000	1.00%	6/3/2028	4,627,303	0.06%
Slovenia Government Bond	1,500,000	1.19%	14/3/2029	1,434,771	0.02%
Slovenia Government Bond	2,140,000	0.28%	14/1/2030	1,916,616	0.03%
Slovenia Government Bond	340,000	0.00%	12/2/2031	289,484	0.00%
Slovenia Government Bond	4,158,000	2.25%	3/3/2032	4,015,207	0.05%
Slovenia Government Bond	770,000	3.63%	11/3/2033	812,529	0.01%
Slovenia Government Bond	3,707,000	3.00%	10/3/2034	3,697,542	0.05%
Slovenia Government Bond	208,000	1.50%	25/3/2035	180,443	0.00%
Slovenia Government Bond	4,000,000	3.13%	7/8/2045	3,817,133	0.05%
Slovenia Government Bond	470,000	0.49%	20/10/2050	236,647	0.00%
Slovenia Government Bond	600,000	0.69%	3/3/2081	231,933	0.00%
				26,644,970	**0.34%**
Spain 12.41% (31 December 2023: 12.66%)					
Adif Alta Velocidad	1,000,000	0.95%	30/4/2027	963,717	0.01%
Adif Alta Velocidad	4,000,000	3.25%	31/5/2029	4,042,753	0.05%
Adif Alta Velocidad	1,000,000	0.55%	30/4/2030	880,276	0.01%
Adif Alta Velocidad	1,200,000	0.55%	31/10/2031	1,008,977	0.01%
Autonomous Community of Madrid Spain	1,000,000	4.30%	15/9/2026	1,030,532	0.01%
Autonomous Community of Madrid Spain	1,270,000	0.16%	30/7/2028	1,165,700	0.01%
Autonomous Community of Madrid Spain	3,000,000	3.36%	31/10/2028	3,082,107	0.04%
Autonomous Community of Madrid Spain	700,000	2.82%	31/10/2029	702,046	0.01%
Autonomous Community of Madrid Spain	2,200,000	1.72%	30/4/2032	2,017,659	0.03%
Autonomous Community of Madrid Spain	2,800,000	3.60%	30/4/2033	2,906,314	0.04%
Basque Government	300,000	0.25%	30/4/2031	255,797	0.00%
Basque Government	1,100,000	0.45%	30/4/2032	923,233	0.01%
Basque Government	1,890,000	3.50%	30/4/2033	1,954,481	0.03%
Basque Government	1,500,000	1.88%	30/7/2033	1,366,122	0.02%
Cepsa Finance SA	1,000,000	4.13%	11/4/2031	1,005,957	0.01%
Comunidad Autonoma de Canarias	300,000	0.71%	31/10/2031	257,521	0.00%
Instituto de Credito Oficial	1,000,000	0.00%	30/4/2026	970,549	0.01%
Instituto de Credito Oficial	750,000	0.00%	30/4/2027	709,550	0.01%
Instituto de Credito Oficial	4,538,000	2.70%	31/10/2030	4,524,013	0.06%
Instituto de Credito Oficial	900,000	3.05%	30/4/2031	913,344	0.01%
Junta de Andalucia	1,394,000	3.20%	30/4/2030	1,419,748	0.02%
Junta de Andalucia	2,700,000	0.50%	30/4/2031	2,313,154	0.03%
Junta de Andalucia	1,000,000	2.40%	30/4/2032	953,499	0.01%
Junta de Castilla y Leon	1,000,000	0.43%	30/4/2030	878,047	0.01%
Spain Government Bond	18,381,000	0.00%	31/1/2026	17,953,183	0.23%
Spain Government Bond	18,603,000	1.95%	30/4/2026	18,550,327	0.24%
Spain Government Bond	25,857,000	2.80%	31/5/2026	26,047,269	0.33%
Spain Government Bond	10,600,000	5.90%	30/7/2026	11,198,375	0.14%
Spain Government Bond	5,000,000	1.30%	31/10/2026	4,921,382	0.06%
Spain Government Bond	52,383,000	0.00%	31/1/2027	49,988,849	0.64%
Spain Government Bond	14,000,000	1.50%	30/4/2027	13,761,642	0.18%
Spain Government Bond	32,334,000	2.50%	31/5/2027	32,465,448	0.41%
Spain Government Bond	23,338,000	0.80%	30/7/2027	22,449,512	0.29%
Spain Government Bond	3,250,000	1.45%	31/10/2027	3,170,673	0.04%
Spain Government Bond	47,315,000	0.00%	31/1/2028	44,009,172	0.56%
Spain Government Bond	19,978,000	1.40%	30/4/2028	19,358,681	0.25%
Spain Government Bond	16,017,000	1.40%	30/7/2028	15,476,051	0.20%
Spain Government Bond	12,877,000	5.15%	31/10/2028	14,136,417	0.18%
Spain Government Bond	7,332,000	6.00%	31/1/2029	8,339,376	0.11%
Spain Government Bond	18,151,000	1.45%	30/4/2029	17,396,019	0.22%
Spain Government Bond	22,500,000	3.50%	31/5/2029	23,416,932	0.30%
Spain Government Bond	51,055,000	0.80%	30/7/2029	47,295,433	0.60%
Spain Government Bond	12,060,000	0.60%	31/10/2029	11,005,693	0.14%
Spain Government Bond	7,000,000	2.70%	31/1/2030	7,042,183	0.09%
Spain Government Bond	14,100,000	0.50%	30/4/2030	12,658,488	0.16%
Spain Government Bond	9,900,000	1.95%	30/7/2030	9,570,806	0.12%
Spain Government Bond	29,717,000	1.25%	31/10/2030	27,499,570	0.35%
Spain Government Bond	38,618,000	0.10%	30/4/2031	32,899,148	0.42%
Spain Government Bond	31,800,000	3.10%	30/7/2031	32,501,464	0.41%
Spain Government Bond	17,125,000	0.50%	31/10/2031	14,777,082	0.19%
Spain Government Bond	21,409,000	0.70%	30/4/2032	18,495,338	0.24%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Spain Government Bond	4,446,000	5.75%	30/7/2032	5,331,601	0.07%
Spain Government Bond	15,413,000	2.55%	31/10/2032	15,100,838	0.19%
Spain Government Bond	18,836,000	3.15%	30/4/2033	19,179,772	0.24%
Spain Government Bond	11,192,000	2.35%	30/7/2033	10,708,914	0.14%
Spain Government Bond	40,098,000	3.55%	31/10/2033	41,894,401	0.53%
Spain Government Bond	31,867,000	3.25%	30/4/2034	32,459,986	0.41%
Spain Government Bond	21,410,000	3.45%	31/10/2034	22,106,277	0.28%
Spain Government Bond	7,488,000	1.85%	30/7/2035	6,649,600	0.08%
Spain Government Bond	12,839,000	4.20%	31/1/2037	14,099,060	0.18%
Spain Government Bond	24,688,000	0.85%	30/7/2037	18,596,149	0.24%
Spain Government Bond	17,254,000	3.90%	30/7/2039	18,303,643	0.23%
Spain Government Bond	16,112,000	4.90%	30/7/2040	18,972,432	0.24%
Spain Government Bond	32,304,000	1.20%	31/10/2040	23,559,262	0.30%
Spain Government Bond	13,038,000	4.70%	30/7/2041	15,090,704	0.19%
Spain Government Bond	5,583,000	1.00%	30/7/2042	3,801,534	0.05%
Spain Government Bond	23,114,000	3.45%	30/7/2043	22,859,036	0.29%
Spain Government Bond	8,653,000	5.15%	31/10/2044	10,648,677	0.14%
Spain Government Bond	12,687,000	2.90%	31/10/2046	11,486,834	0.15%
Spain Government Bond	23,186,000	2.70%	31/10/2048	19,999,382	0.25%
Spain Government Bond	9,958,000	1.00%	31/10/2050	5,701,051	0.07%
Spain Government Bond	20,657,000	1.90%	31/10/2052	14,498,128	0.18%
Spain Government Bond	13,010,000	4.00%	31/10/2054	13,734,418	0.17%
Spain Government Bond	9,970,000	3.45%	30/7/2066	9,345,761	0.12%
Spain Government Bond	13,875,000	1.45%	31/10/2071	7,067,125	0.09%
Xunta de Galicia	1,000,000	3.71%	30/7/2029	1,038,034	0.01%
Xunta de Galicia	1,400,000	3.30%	30/4/2031	1,428,833	0.02%
				976,291,061	**12.41%**
Total Fixed Income				**7,775,429,175**	**98.83%**
Total Transferable Securities				**7,775,429,175**	**98.83%**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments 0.05% (31 December 2023: (0.03%))							
Forward Currency Exchange Contracts 0.00% (31 December 2023: (0.00%))							
CHF	10,920	EUR	(11,627)	JPMorgan Chase Bank	3/1/2025	10	0.00%
						10	**0.00%**
Hedge Share Class Level Forward Currency Exchange Contracts 0.05% (31 December 2023: (0.03%))							
GBP	252,906,828	EUR	(303,479,575)	UBS AG	3/1/2025	2,401,958	0.03%
GBP	252,906,828	EUR	(303,626,040)	HSBC Bank	3/1/2025	2,255,493	0.03%
GBP	261,200,282	EUR	(314,475,213)	Toronto-Dominion Bank	4/2/2025	935,305	0.01%
GBP	114,664,332	EUR	(137,792,533)	State Street Bank & Trust Co.	3/1/2025	889,771	0.01%
GBP	261,200,283	EUR	(315,242,264)	Royal Bank of Canada	4/2/2025	168,255	0.00%
GBP	11,977,397	EUR	(14,394,232)	HSBC Bank	3/1/2025	91,991	0.00%
CHF	110,020,640	EUR	(117,471,380)	State Street Bank & Trust Co.	4/2/2025	49,564	0.00%
GBP	2,511,167	EUR	(3,028,341)	State Street Bank & Trust Co.	3/1/2025	8,823	0.00%
GBP	1,005,808	EUR	(1,208,449)	HSBC Bank	3/1/2025	8,039	0.00%
EUR	212,581	CHF	(196,580)	JPMorgan Chase Bank	6/1/2025	3,057	0.00%
EUR	145,742,622	GBP	(120,500,000)	State Street Bank & Trust Co.	3/1/2025	2,292	0.00%
GBP	475,987	EUR	(573,568)	Barclays Bank plc	3/1/2025	2,121	0.00%
EUR	153,011	CHF	(141,652)	BNP Paribas	6/1/2025	2,031	0.00%
EUR	135,469	CHF	(125,326)	JPMorgan Chase Bank	6/1/2025	1,891	0.00%
GBP	191,653	EUR	(229,979)	State Street Bank & Trust Co.	3/1/2025	1,819	0.00%
GBP	246,689	EUR	(296,565)	JPMorgan Chase Bank	3/1/2025	1,796	0.00%
GBP	393,262	EUR	(474,048)	BNP Paribas	3/1/2025	1,588	0.00%
EUR	151,678	CHF	(140,996)	State Street Bank & Trust Co.	6/1/2025	1,398	0.00%
GBP	385,518	EUR	(465,207)	JPMorgan Chase Bank	3/1/2025	1,063	0.00%
GBP	313,611	EUR	(378,479)	Toronto-Dominion Bank	3/1/2025	822	0.00%
EUR	341,128	CHF	(319,399)	Toronto-Dominion Bank	6/1/2025	697	0.00%
EUR	63,622	CHF	(59,061)	State Street Bank & Trust Co.	6/1/2025	672	0.00%
GBP	143,048	EUR	(172,392)	State Street Bank & Trust Co.	3/1/2025	619	0.00%
GBP	73,630	EUR	(88,486)	Toronto-Dominion Bank	3/1/2025	567	0.00%
EUR	58,069	CHF	(53,960)	BNP Paribas	6/1/2025	555	0.00%
GBP	123,526	EUR	(148,860)	State Street Bank & Trust Co.	3/1/2025	540	0.00%
EUR	44,352	CHF	(41,124)	BNP Paribas	6/1/2025	520	0.00%
EUR	9,703,082	GBP	(8,034,972)	JPMorgan Chase Bank	4/2/2025	510	0.00%
EUR	173,828	CHF	(162,663)	Toronto-Dominion Bank	6/1/2025	454	0.00%
EUR	26,557	CHF	(24,661)	Toronto-Dominion Bank	6/1/2025	272	0.00%
EUR	39,031	CHF	(36,450)	Toronto-Dominion Bank	6/1/2025	181	0.00%
GBP	138,680	EUR	(167,564)	State Street Bank & Trust Co.	3/1/2025	165	0.00%
EUR	11,630	CHF	(10,795)	BNP Paribas	6/1/2025	124	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
GBP	18,851	EUR	(22,707)	BNP Paribas	3/1/2025	92	0.00%
EUR	4,744	CHF	(4,403)	Toronto-Dominion Bank	6/1/2025	51	0.00%
EUR	4,431	CHF	(4,116)	JPMorgan Chase Bank	6/1/2025	44	0.00%
EUR	2,566	CHF	(2,377)	Toronto-Dominion Bank	6/1/2025	33	0.00%
GBP	646	EUR	(774)	Toronto-Dominion Bank	3/1/2025	8	0.00%
CHF	7,174	EUR	(7,644)	State Street Bank & Trust Co.	6/1/2025	3	0.00%
EUR	173,014	GBP	(143,048)	State Street Bank & Trust Co.	3/1/2025	3	0.00%
EUR	7,660	CHF	(7,174)	State Street Bank & Trust Co.	4/2/2025	(3)	(0.00%)
CHF	1,114	EUR	(1,192)	State Street Bank & Trust Co.	6/1/2025	(5)	(0.00%)
EUR	11,628	CHF	(10,920)	JPMorgan Chase Bank	6/1/2025	(11)	(0.00%)
GBP	143,048	EUR	(172,747)	State Street Bank & Trust Co.	4/2/2025	(11)	(0.00%)
CHF	36,674	EUR	(39,105)	BNP Paribas	6/1/2025	(16)	(0.00%)
EUR	7,624	CHF	(7,174)	State Street Bank & Trust Co.	6/1/2025	(22)	(0.00%)
GBP	177,556	EUR	(214,777)	BNP Paribas	3/1/2025	(30)	(0.00%)
CHF	3,898	EUR	(4,188)	BNP Paribas	6/1/2025	(33)	(0.00%)
EUR	52,476	GBP	(43,479)	Toronto-Dominion Bank	3/1/2025	(110)	(0.00%)
GBP	128,973	EUR	(156,259)	HSBC Bank	3/1/2025	(271)	(0.00%)
CHF	35,067	EUR	(37,740)	BNP Paribas	6/1/2025	(364)	(0.00%)
GBP	298,718	EUR	(361,750)	Toronto-Dominion Bank	3/1/2025	(462)	(0.00%)
EUR	1,831,158	CHF	(1,714,858)	BNP Paribas	4/2/2025	(605)	(0.00%)
GBP	2,010,103	EUR	(2,433,267)	BNP Paribas	3/1/2025	(2,121)	(0.00%)
CHF	341,559	EUR	(367,426)	State Street Bank & Trust Co.	6/1/2025	(3,376)	(0.00%)
EUR	1,659,095	GBP	(1,376,545)	BNP Paribas	3/1/2025	(5,786)	(0.00%)
GBP	120,500,000	EUR	(145,517,869)	State Street Bank & Trust Co.	4/2/2025	(8,962)	(0.00%)
EUR	2,310,952	GBP	(1,919,292)	State Street Bank & Trust Co.	3/1/2025	(10,361)	(0.00%)
CHF	1,739,102	EUR	(1,873,750)	State Street Bank & Trust Co.	6/1/2025	(20,131)	(0.00%)
GBP	5,290,118	EUR	(6,420,365)	BNP Paribas	3/1/2025	(22,161)	(0.00%)
EUR	117,221,186	CHF	(110,020,640)	State Street Bank & Trust Co.	6/1/2025	(44,104)	(0.00%)
EUR	315,726,197	GBP	(261,200,283)	Royal Bank of Canada	3/1/2025	(185,965)	(0.00%)
EUR	314,960,970	GBP	(261,200,282)	Toronto-Dominion Bank	3/1/2025	(951,192)	(0.01%)
CHF	109,197,709	EUR	(117,652,830)	Toronto-Dominion Bank	6/1/2025	(1,264,659)	(0.02%)
						4,314,426	**0.05%**
Total OTC Financial Derivative Instruments						**4,314,436**	**0.05%**
Total Investments						**7,779,743,611**	**98.88%**

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	**88,125,048**	**1.12%**
Net Assets	**7,867,868,659**	**100.00%**

Analysis of Total Assets	EUR (€)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	5,968,783,303	75.49%
(b) Transferable securities dealt in on another regulated market	1,806,645,872	22.85%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	6,835,197	0.09%
(f) Other assets	124,877,378	1.57%
Total Assets	7,907,141,750	100.00%

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

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2024	EUR (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	7,775,429,175	5,147,875,461
Financial Derivative Instruments	3,17	6,835,197	1,190,010
Cash	3	26,028,491	24,156,571
Receivables:			
Interest and Dividends		80,951,252	46,648,497
Capital Shares Issued		11,729,043	16,992,744
Investments Sold		6,168,592	19,227,628
Total Current Assets		**7,907,141,750**	**5,256,090,911**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	2,520,761	2,713,675
Unrealised Depreciation on Spot Currency Contracts		1,634	4,127
Payables and Other Liabilities:			
Investments Purchased		30,157,145	43,287,557
Capital Shares Redeemed		5,961,264	4,119,996
Margin Cash Due to Broker	3	52	—
Management Fees Payable	12	632,235	447,550
Total Current Liabilities		**39,273,091**	**50,572,905**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**7,867,868,659**	**5,205,518,006**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
CHF Hedged Acc[1]			
EUR (€) Equivalent	€115,342,249	€112,301	€45,476
Net Assets	CHF108,237,166	CHF104,409	CHF44,904
Number of Shares Outstanding	1,159,831	1,109	500
Net Asset Value Per Share[2]	**CHF93.32**	**CHF94.15**	**CHF89.81**
EUR Acc			
Net Assets	€3,210,664,525	€3,100,836,393	€2,363,361,264
Number of Shares Outstanding	15,020,114	14,766,997	12,048,861
Net Asset Value Per Share[2]	**€213.76**	**€209.98**	**€196.15**
Investor EUR			
Net Assets	€79,823,810	€75,357,252	€64,541,671
Number of Shares Outstanding	396,148	380,702	349,062
Net Asset Value Per Share[2]	**€201.50**	**€197.94**	**€184.90**
Institutional Plus EUR Acc			
Net Assets	€3,678,419,702	€1,393,858,563	€1,181,378,231
Number of Shares Outstanding	32,380,606	12,497,925	11,346,745
Net Asset Value Per Share[2]	**€113.60**	**€111.53**	**€104.12**
GBP Hedged Acc			
EUR (€) Equivalent	€696,460,591	€603,806,733	€554,013,240
Net Assets	£575,833,617	£523,215,513	£491,537,666
Number of Shares Outstanding	4,732,990	4,436,884	4,523,891
Net Asset Value Per Share[2]	**£121.66**	**£117.92**	**£108.65**
Institutional Plus GBP Hedged Acc[3]			
EUR (€) Equivalent	€68,528,252	€12,483,177	€—
Net Assets	£56,659,159	£10,817,024	£—
Number of Shares Outstanding	520,728	102,635	—
Net Asset Value Per Share[2]	**£108.81**	**£105.39**	**£—**
USD Acc			
EUR (€) Equivalent	€18,629,530	€19,063,587	€17,109,818
Net Assets	$19,290,878	$21,058,591	$18,260,453
Number of Shares Outstanding	205,981	214,568	206,162
Net Asset Value Per Share[2]	**$93.65**	**$98.14**	**$88.57**

[1] The share class launched on 17 May 2022.

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

[3] The share class launched on 21 June 2023.

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		144,304,127	72,437,952
Other Income		—	949
Net Gain on Financial Instruments		32,615,642	281,440,214
Total Investment Income		**176,919,769**	**353,879,115**
Expenses			
Management Fees	12	6,147,615	4,540,928
Transaction Fees and Commissions		964	788
Total Expenses		**6,148,579**	**4,541,716**
Finance Costs			
Interest Expense		46,280	4,017
Total Finance Costs		**46,280**	**4,017**
Net Investment Income		**170,724,910**	**349,333,382**
Net Increase in Net Assets		**170,724,910**	**349,333,382**

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	170,724,910	349,333,382
Capital Transactions		
Subscriptions	3,718,225,109	1,782,379,350
Redemptions	(1,226,599,366)	(1,106,644,426)
Total Capital Transactions	2,491,625,743	675,734,924
Total Increase for the Year	2,662,350,653	1,025,068,306
Net Assets		
Beginning of Year	5,205,518,006	4,180,449,700
End of Year	**7,867,868,659**	**5,205,518,006**

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

Vanguard Euro Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- The fund's benchmark index returned 3.89% for the 12 months.
- Each sector in the index posted positive returns. Corporates performed the best, with all represented subsectors – financial institutions, industrial companies and utilities – posting healthy gains. Securitised assets reported the second-highest sector returns, followed by non-corporates.
- Nearly every country represented in the index posted positive returns. Among the larger markets in the index, Sweden, Italy and Spain performed best.
- Shorter-term bonds reported higher returns than those with longer maturities. From a credit-quality perspective, lower-rated bonds performed best.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg EUR Non-Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
EUR Acc	3.81%	-0.96%	0.43%
Benchmark	3.89	-0.90	0.53
Tracking Difference*	-0.08		
Investor EUR	3.81%	-0.96%	0.40%
Benchmark	3.89	-0.90	0.53
Tracking Difference*	-0.08		
Institutional Plus EUR Acc	3.86%	-0.92%	0.49%
Benchmark	3.89	-0.90	0.53
Tracking Difference*	-0.03		
GBP Hedged Acc	5.22%	0.04%	1.37%
Benchmark	5.29	0.12	1.54
Tracking Difference*	-0.07		

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal EUR (€)	Cost EUR (€)
European Union 2.75% 5/10/2026	18,412,613	18,330,010
European Union 3.00% 4/3/2053	16,906,746	15,865,150
European Union 3.38% 4/10/2039	15,112,801	15,370,256
European Union 3.00% 4/12/2034	12,680,000	12,745,961
European Union 2.50% 4/12/2031	12,652,000	12,504,247
European Union 3.25% 4/2/2050	10,610,000	10,572,905
European Union 2.50% 4/10/2052	10,644,006	8,948,922
European Union 3.38% 4/10/2038	8,700,000	8,907,635
European Investment Bank 2.75% 16/1/2034	8,758,000	8,706,141
European Financial Stability Facility 2.63% 16/7/2029	6,452,000	6,444,200
European Union 3.38% 5/10/2054	6,067,174	5,977,902
Export Development Canada 2.63% 18/1/2029	5,514,000	5,494,922
European Union 2.88% 5/10/2029	5,413,000	5,444,083
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	5,300,000	5,352,894
European Union 4.00% 4/4/2044	4,716,816	5,213,560
Landesbank Baden-Wuerttemberg 2.63% 12/11/2027	4,750,000	4,740,833
European Union 2.88% 6/12/2027	4,523,000	4,558,480
Cie de Financement Foncier SA 3.13% 24/4/2027	4,500,000	4,492,890
European Union 3.13% 4/12/2030	4,307,000	4,371,764
European Union 1.25% 4/2/2043	5,961,000	4,335,972

Sales	Principal EUR(€)	Proceeds EUR (€)
European Union 3.00% 4/3/2053	18,035,082	16,849,698
European Union 2.75% 5/10/2026	11,800,000	11,803,014
European Union 0.80% 4/7/2025	11,024,657	10,698,195
European Union 3.38% 4/10/2039	9,115,503	9,313,922
European Union 3.38% 4/10/2038	8,212,181	8,381,542
European Union 2.50% 4/10/2052	9,281,416	7,952,918
European Union 3.38% 4/11/2042	5,721,032	5,825,872
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	5,300,000	5,327,486
European Union 3.13% 4/12/2030	4,972,461	5,085,042
European Union 1.50% 15/12/2025	4,950,000	4,899,497
European Union 3.25% 4/2/2050	4,700,654	4,670,449
European Union 4.00% 4/4/2044	4,038,062	4,470,515
European Investment Bank 3.00% 15/7/2033	4,254,000	4,335,890
Bundesobligation 0.00% 9/10/2026	4,600,000	4,304,078
European Union 3.00% 4/12/2034	4,043,800	4,082,589
European Union 3.25% 4/7/2034	3,909,989	4,025,673
Bundesschatzanweisungen 3.10% 18/9/2025	4,000,000	4,011,622
European Union 1.63% 4/12/2029	3,933,849	3,679,083
European Stability Mechanism 1.00% 23/9/2025	3,645,000	3,565,336
European Investment Bank 2.75% 15/9/2025	3,500,000	3,485,265

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

Financial Statements
Statement of Investments
31 December 2024

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.25% (31 December 2023: 98.87%)					
Fixed Income 98.25% (31 December 2023: 98.87%)					
Andorra 0.02% (31 December 2023: 0.02%)					
Andorra International Bond	200,000	1.25%	23/2/2027	192,242	0.01%
Andorra International Bond	300,000	1.25%	6/5/2031	266,388	0.01%
				458,630	**0.02%**
Australia 1.65% (31 December 2023: 1.65%)					
Amcor UK Finance plc	1,100,000	1.13%	23/6/2027	1,049,808	0.05%
APA Infrastructure Ltd.	500,000	2.00%	22/3/2027	489,293	0.02%
APA Infrastructure Ltd.	100,000	0.75%	15/3/2029	90,387	0.00%
APA Infrastructure Ltd.	200,000	2.00%	15/7/2030	186,127	0.01%
APA Infrastructure Ltd.	300,000	1.25%	15/3/2033	250,142	0.01%
Ausgrid Finance Pty Ltd.	478,000	0.88%	7/10/2031	402,926	0.02%
AusNet Services Holdings Pty Ltd.	400,000	0.63%	25/8/2030	349,720	0.02%
Australia & New Zealand Banking Group Ltd.	1,000,000	0.75%	29/9/2026	966,265	0.05%
Australia & New Zealand Banking Group Ltd.	500,000	5.10%	3/2/2033	524,296	0.03%
Australia Pacific Airports Melbourne Pty Ltd.	200,000	4.38%	24/5/2033	211,383	0.01%
Australia Pacific Airports Melbourne Pty Ltd.	300,000	4.00%	7/6/2034	309,743	0.01%
Bank of Queensland Ltd.	1,000,000	3.30%	30/7/2029	1,022,426	0.05%
BHP Billiton Finance Ltd.	600,000	1.50%	29/4/2030	552,761	0.03%
Brambles Finance plc	300,000	1.50%	4/10/2027	290,478	0.01%
Brambles Finance plc	300,000	4.25%	22/3/2031	317,132	0.02%
CIMIC Finance Ltd.	400,000	1.50%	28/5/2029	361,348	0.02%
Commonwealth Bank of Australia	600,000	1.13%	18/1/2028	574,274	0.03%
Commonwealth Bank of Australia	1,900,000	0.88%	19/2/2029	1,767,081	0.08%
Commonwealth Bank of Australia	1,300,000	0.13%	15/10/2029	1,151,590	0.05%
Computershare US, Inc.	300,000	1.13%	7/10/2031	252,928	0.01%
Glencore Capital Finance DAC	400,000	1.13%	10/3/2028	377,186	0.02%
Glencore Capital Finance DAC	550,000	0.75%	1/3/2029	499,331	0.02%
Glencore Capital Finance DAC	100,000	1.25%	1/3/2033	83,500	0.00%
Glencore Finance Europe Ltd.	700,000	1.50%	15/10/2026	682,159	0.03%
Goodman Australia Finance Pty Ltd.	200,000	4.25%	3/5/2030	209,829	0.01%
Macquarie Bank Ltd.	700,000	3.20%	17/9/2029	706,060	0.03%
Macquarie Group Ltd.	400,000	0.63%	3/2/2027	382,127	0.02%
Macquarie Group Ltd.	1,150,000	0.35%	3/3/2028	1,061,123	0.05%
Macquarie Group Ltd.	300,000	0.94%	19/1/2029	275,205	0.01%
Macquarie Group Ltd.	400,000	4.75%	23/1/2030	428,327	0.02%
National Australia Bank Ltd.	700,000	1.25%	18/5/2026	687,366	0.03%
National Australia Bank Ltd.	400,000	2.13%	24/5/2028	391,324	0.02%
National Australia Bank Ltd.	1,000,000	1.38%	30/8/2028	951,240	0.05%
National Australia Bank Ltd.	2,000,000	0.01%	6/1/2029	1,794,069	0.08%
National Australia Bank Ltd.	600,000	3.13%	28/2/2030	604,220	0.03%
National Australia Bank Ltd.	533,000	3.15%	5/2/2031	542,988	0.03%
NBN Co., Ltd.	700,000	4.13%	15/3/2029	733,332	0.03%
NBN Co., Ltd.	200,000	4.38%	15/3/2033	216,409	0.01%
NBN Co., Ltd.	250,000	3.75%	22/3/2034	258,024	0.01%
Origin Energy Finance Ltd.	400,000	1.00%	17/9/2029	358,450	0.02%
Scentre Group Trust 1/Scentre Group Trust 2	200,000	1.75%	11/4/2028	192,765	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	300,000	1.45%	28/3/2029	280,970	0.01%
Stockland Trust	100,000	1.63%	27/4/2026	97,626	0.01%
Sydney Airport Finance Co. Pty Ltd.	200,000	1.75%	26/4/2028	192,878	0.01%
Sydney Airport Finance Co. Pty Ltd.	700,000	4.38%	3/5/2033	741,358	0.04%
Sydney Airport Finance Co. Pty Ltd.	200,000	4.13%	30/4/2036	208,310	0.01%
Telstra Corp., Ltd.	200,000	1.13%	14/4/2026	196,363	0.01%
Telstra Corp., Ltd.	400,000	1.38%	26/3/2029	376,915	0.02%
Telstra Corp., Ltd.	400,000	1.00%	23/4/2030	362,970	0.02%
Telstra Group Ltd.	910,000	3.75%	4/5/2031	949,482	0.04%
Toyota Finance Australia Ltd.	111,000	2.28%	21/10/2027	109,301	0.01%
Toyota Finance Australia Ltd.	331,000	0.44%	13/1/2028	308,383	0.01%
Transurban Finance Co. Pty Ltd.	400,000	1.75%	29/3/2028	385,186	0.02%
Transurban Finance Co. Pty Ltd.	300,000	1.45%	16/5/2029	280,086	0.01%
Transurban Finance Co. Pty Ltd.	800,000	3.00%	8/4/2030	794,699	0.04%
Transurban Finance Co. Pty Ltd.	500,000	4.23%	26/4/2033	527,058	0.03%
Vicinity Centres Trust	300,000	1.13%	7/11/2029	269,244	0.01%
Wesfarmers Ltd.	222,000	0.95%	21/10/2033	181,985	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Westpac Banking Corp.	800,000	3.70%	16/1/2026	808,243	0.04%
Westpac Banking Corp.	2,300,000	1.08%	5/4/2027	2,224,897	0.10%
Westpac Banking Corp.	500,000	3.11%	23/11/2027	507,071	0.02%
Westpac Banking Corp.	500,000	1.45%	17/7/2028	475,948	0.02%
Westpac Banking Corp.	1,500,000	0.01%	22/9/2028	1,357,361	0.06%
Westpac Banking Corp.	500,000	0.77%	13/5/2031	482,935	0.02%
Woolworths Group Ltd.	240,000	0.38%	15/11/2028	214,139	0.01%
Worley US Finance Sub Ltd.	300,000	0.88%	9/6/2026	291,193	0.01%
				35,179,743	**1.65%**
Austria 1.71% (31 December 2023: 1.83%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1,600,000	3.38%	4/5/2026	1,617,154	0.08%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	600,000	0.01%	21/1/2028	554,614	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	700,000	1.13%	31/7/2028	663,378	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1,400,000	0.01%	2/10/2029	1,232,296	0.06%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	500,000	0.38%	25/3/2041	323,087	0.02%
Erste Group Bank AG	800,000	0.63%	17/4/2026	780,997	0.04%
Erste Group Bank AG	600,000	0.88%	13/5/2027	574,160	0.03%
Erste Group Bank AG	1,000,000	3.13%	14/10/2027	1,016,086	0.05%
Erste Group Bank AG	600,000	0.13%	17/5/2028	549,783	0.03%
Erste Group Bank AG	800,000	0.01%	12/7/2028	730,258	0.03%
Erste Group Bank AG	1,000,000	0.01%	11/9/2029	881,306	0.04%
Erste Group Bank AG	600,000	0.25%	14/9/2029	530,465	0.03%
Erste Group Bank AG	500,000	0.10%	15/1/2030	438,017	0.02%
Erste Group Bank AG	300,000	4.25%	30/5/2030	314,157	0.01%
Erste Group Bank AG	700,000	2.50%	19/9/2030	689,923	0.03%
Erste Group Bank AG	500,000	3.25%	27/8/2032	501,159	0.02%
Erste Group Bank AG	800,000	0.88%	15/11/2032	744,623	0.04%
Erste Group Bank AG	300,000	0.50%	12/1/2037	221,965	0.01%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	900,000	0.01%	1/10/2026	861,715	0.04%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	700,000	0.01%	18/6/2027	657,822	0.03%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	1,700,000	0.01%	8/9/2028	1,542,373	0.07%
Hypo Tirol Bank AG	600,000	0.01%	11/3/2031	504,382	0.02%
Hypo Vorarlberg Bank AG	1,100,000	3.25%	19/2/2027	1,115,200	0.05%
Hypo Vorarlberg Bank AG	1,000,000	3.25%	16/2/2028	1,016,691	0.05%
JAB Holdings BV	200,000	2.50%	17/4/2027	198,583	0.01%
JAB Holdings BV	200,000	3.38%	17/4/2035	194,110	0.01%
Kommunalkredit Austria AG	1,100,000	3.00%	16/4/2030	1,100,446	0.05%
Mondi Finance Europe GmbH	400,000	2.38%	1/4/2028	394,090	0.02%
OMV AG	300,000	2.88%	Perpetual	283,518	0.01%
OMV AG	400,000	1.00%	14/12/2026	387,982	0.02%
OMV AG	400,000	3.50%	27/9/2027	408,419	0.02%
OMV AG	300,000	2.00%	9/4/2028	294,168	0.01%
OMV AG	500,000	0.75%	16/6/2030	448,161	0.02%
OMV AG	400,000	3.25%	4/9/2031	401,906	0.02%
OMV AG	450,000	1.00%	3/7/2034	364,718	0.02%
Raiffeisen Bank International AG	100,000	0.38%	25/9/2026	95,967	0.00%
Raiffeisen Bank International AG	1,100,000	4.75%	26/1/2027	1,121,287	0.05%
Raiffeisen Bank International AG	400,000	5.75%	27/1/2028	430,698	0.02%
Raiffeisen Bank International AG	300,000	6.00%	15/9/2028	320,710	0.02%
Raiffeisen Bank International AG	600,000	4.63%	21/8/2029	620,730	0.03%
Raiffeisen Bank International AG	800,000	0.13%	3/12/2029	704,215	0.03%
Raiffeisen Bank International AG	200,000	3.88%	3/1/2030	203,346	0.01%
Raiffeisen Bank International AG	200,000	4.50%	31/5/2030	208,611	0.01%
Raiffeisen Bank International AG	100,000	2.88%	18/6/2032	96,345	0.00%
Raiffeisen Bank International AG	300,000	7.38%	20/12/2032	324,017	0.02%
Raiffeisen Bank International AG	300,000	1.38%	17/6/2033	273,802	0.01%
Raiffeisen Bank International AG	300,000	5.25%	2/1/2035	307,809	0.01%
Raiffeisen Landesbank Vorarlberg mit Revisionsverband eGen	100,000	1.63%	11/5/2029	95,275	0.00%
Raiffeisenlandesbank Niederoesterreich-Wien AG	600,000	0.88%	30/1/2029	556,020	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	1,000,000	3.25%	11/1/2030	1,020,838	0.05%
Raiffeisenlandesbank Niederoesterreich-Wien AG	900,000	0.38%	15/1/2035	691,571	0.03%
Raiffeisenlandesbank Oberoesterreich AG	800,000	2.50%	28/6/2029	788,402	0.04%
Raiffeisen-Landesbank Steiermark AG	900,000	1.38%	11/5/2033	793,735	0.04%
Telekom Finanzmanagement GmbH	500,000	1.50%	7/12/2026	490,120	0.02%
UniCredit Bank Austria AG	600,000	0.63%	16/1/2026	587,878	0.03%
UniCredit Bank Austria AG	500,000	3.00%	31/7/2026	503,753	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
UniCredit Bank Austria AG	400,000	0.25%	4/6/2027	379,058	0.02%
UniCredit Bank Austria AG	900,000	2.88%	10/11/2028	906,279	0.04%
UniCredit Bank Austria AG	500,000	0.25%	21/6/2030	437,597	0.02%
UNIQA Insurance Group AG	300,000	2.38%	9/12/2041	263,998	0.01%
UNIQA Insurance Group AG	200,000	6.00%	27/7/2046	206,988	0.01%
Vienna Insurance Group AG Wiener Versicherung Gruppe	300,000	4.88%	15/6/2042	315,082	0.02%
Volksbank Wien AG	300,000	4.75%	15/3/2027	311,041	0.01%
Volksbank Wien AG	700,000	0.13%	19/11/2029	616,254	0.03%
Volksbank Wien AG	300,000	5.75%	21/6/2034	310,631	0.01%
				36,519,769	**1.71%**
Belgium 1.63% (31 December 2023: 1.55%)					
Aedifica SA	200,000	0.75%	9/9/2031	165,652	0.01%
Ageas SA	600,000	3.25%	2/7/2049	592,131	0.03%
Aliaxis Finance SA	300,000	0.88%	8/11/2028	274,614	0.01%
Anheuser-Busch InBev SA	420,000	2.70%	31/3/2026	421,805	0.02%
Anheuser-Busch InBev SA	200,000	1.15%	22/1/2027	194,390	0.01%
Anheuser-Busch InBev SA	700,000	1.13%	1/7/2027	675,194	0.03%
Anheuser-Busch InBev SA	1,660,000	2.13%	2/12/2027	1,637,146	0.08%
Anheuser-Busch InBev SA	1,479,000	2.00%	17/3/2028	1,455,006	0.07%
Anheuser-Busch InBev SA	100,000	1.50%	18/4/2030	94,038	0.00%
Anheuser-Busch InBev SA	500,000	1.65%	28/3/2031	463,336	0.02%
Anheuser-Busch InBev SA	527,000	3.45%	22/9/2031	539,852	0.03%
Anheuser-Busch InBev SA	900,000	2.88%	2/4/2032	887,213	0.04%
Anheuser-Busch InBev SA	1,450,000	2.75%	17/3/2036	1,370,730	0.06%
Anheuser-Busch InBev SA	700,000	3.75%	22/3/2037	714,582	0.03%
Anheuser-Busch InBev SA	684,000	3.70%	2/4/2040	687,769	0.03%
Anheuser-Busch InBev SA	655,000	3.95%	22/3/2044	666,383	0.03%
Argenta Spaarbank NV	500,000	1.00%	29/1/2027	479,701	0.02%
Argenta Spaarbank NV	500,000	2.50%	25/10/2027	499,570	0.02%
Argenta Spaarbank NV	400,000	5.38%	29/11/2027	416,133	0.02%
Argenta Spaarbank NV	900,000	1.38%	8/2/2029	850,287	0.04%
Argenta Spaarbank NV	400,000	0.50%	8/10/2041	260,963	0.01%
Barry Callebaut Services NV	300,000	4.00%	14/6/2029	305,235	0.01%
Belfius Bank SA	1,200,000	3.25%	18/10/2027	1,221,583	0.06%
Belfius Bank SA	900,000	0.13%	28/1/2030	790,258	0.04%
Belfius Bank SA	200,000	2.88%	12/2/2031	201,074	0.01%
BNP Paribas Fortis SA	700,000	3.75%	30/10/2028	728,928	0.03%
Cofinimmo SA	200,000	1.00%	24/1/2028	186,663	0.01%
Cofinimmo SA	200,000	0.88%	2/12/2030	170,926	0.01%
Crelan SA	400,000	5.75%	26/1/2028	429,001	0.02%
Crelan SA	300,000	6.00%	28/2/2030	329,912	0.02%
Crelan SA	700,000	5.25%	23/1/2032	759,915	0.04%
Crelan SA	100,000	5.38%	30/4/2035	104,856	0.01%
Elia Group SA	200,000	1.50%	5/9/2028	190,921	0.01%
Elia Group SA	100,000	3.88%	11/6/2031	101,075	0.01%
Elia Transmission Belgium SA	1,000,000	1.38%	14/1/2026	987,413	0.05%
Elia Transmission Belgium SA	800,000	0.88%	28/4/2030	716,151	0.03%
Elia Transmission Belgium SA	400,000	3.75%	16/1/2036	406,437	0.02%
Euroclear Bank SA	300,000	3.63%	13/10/2027	306,769	0.01%
Euroclear Holding NV	1,000,000	1.13%	7/12/2026	970,715	0.05%
Euroclear Holding NV	500,000	1.50%	11/4/2030	467,632	0.02%
Groupe Bruxelles Lambert NV	300,000	3.13%	6/9/2029	304,694	0.01%
Groupe Bruxelles Lambert NV	300,000	0.13%	28/1/2031	252,110	0.01%
Groupe Bruxelles Lambert NV	300,000	4.00%	15/5/2033	315,451	0.02%
ING Belgium SA	700,000	0.75%	28/9/2026	679,990	0.03%
ING Belgium SA	1,300,000	1.50%	19/5/2029	1,239,712	0.06%
KBC Bank NV	2,000,000	3.13%	22/2/2027	2,026,002	0.10%
KBC Group NV	200,000	0.25%	1/3/2027	194,362	0.01%
KBC Group NV	500,000	0.75%	21/1/2028	479,156	0.02%
KBC Group NV	700,000	0.13%	14/1/2029	643,840	0.03%
KBC Group NV	400,000	4.38%	19/4/2030	419,813	0.02%
KBC Group NV	800,000	3.00%	25/8/2030	796,154	0.04%
KBC Group NV	400,000	4.38%	6/12/2031	426,521	0.02%
KBC Group NV	400,000	0.63%	7/12/2031	381,567	0.02%
KBC Group NV	400,000	3.75%	27/3/2032	411,475	0.02%
KBC Group NV	200,000	4.88%	25/4/2033	207,702	0.01%
KBC Group NV	400,000	4.75%	17/4/2035	415,643	0.02%
Lonza Finance International NV	300,000	1.63%	21/4/2027	293,139	0.01%
Lonza Finance International NV	200,000	3.88%	25/5/2033	206,659	0.01%
Lonza Finance International NV	300,000	3.50%	4/9/2034	300,331	0.01%
Shurgard Luxembourg Sarl	200,000	3.63%	22/10/2034	198,573	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Silfin NV	200,000	2.88%	11/4/2027	197,421	0.01%
Solvay SA	400,000	4.25%	3/10/2031	411,979	0.02%
Syensqo SA	600,000	2.75%	2/12/2027	600,255	0.03%
VGP NV	300,000	1.63%	17/1/2027	290,074	0.01%
VGP NV	300,000	1.50%	8/4/2029	273,410	0.01%
				34,687,992	**1.63%**
Bermuda 0.05% (31 December 2023: 0.01%)					
Athora Holding Ltd.	300,000	6.63%	16/6/2028	325,596	0.01%
Athora Holding Ltd.	317,000	5.88%	10/9/2034	328,193	0.02%
PartnerRe Ireland Finance DAC	391,000	1.25%	15/9/2026	379,946	0.02%
				1,033,735	**0.05%**
Bulgaria 0.35% (31 December 2023: 0.28%)					
Bulgaria Government International Bond	800,000	2.63%	26/3/2027	795,943	0.04%
Bulgaria Government International Bond	400,000	3.00%	21/3/2028	401,563	0.02%
Bulgaria Government International Bond	1,200,000	4.13%	23/9/2029	1,256,336	0.06%
Bulgaria Government International Bond	1,805,000	4.50%	27/1/2033	1,959,168	0.09%
Bulgaria Government International Bond	100,000	4.63%	23/9/2034	109,482	0.01%
Bulgaria Government International Bond	100,000	3.13%	26/3/2035	97,855	0.00%
Bulgaria Government International Bond	1,804,000	4.88%	13/5/2036	1,979,305	0.09%
Bulgaria Government International Bond	862,000	4.25%	5/9/2044	868,503	0.04%
				7,468,155	**0.35%**
Canada 2.83% (31 December 2023: 2.94%)					
Alimentation Couche-Tard, Inc.	300,000	1.88%	6/5/2026	296,258	0.01%
Alimentation Couche-Tard, Inc.	200,000	3.65%	12/5/2031	201,422	0.01%
Alimentation Couche-Tard, Inc.	300,000	4.01%	12/2/2036	303,625	0.01%
Bank of Montreal	2,300,000	1.00%	5/4/2026	2,259,367	0.11%
Bank of Montreal	1,500,000	3.38%	4/7/2026	1,519,649	0.07%
Bank of Montreal	500,000	2.75%	15/6/2027	500,340	0.02%
Bank of Montreal	400,000	3.75%	10/7/2030	407,880	0.02%
Bank of Nova Scotia	750,000	0.01%	14/1/2027	713,190	0.03%
Bank of Nova Scotia	830,000	3.25%	18/1/2028	844,649	0.04%
Bank of Nova Scotia	700,000	0.25%	1/11/2028	631,812	0.03%
Bank of Nova Scotia	2,800,000	0.01%	14/9/2029	2,465,275	0.12%
Canadian Imperial Bank of Commerce	1,100,000	0.38%	10/3/2026	1,072,838	0.05%
Canadian Imperial Bank of Commerce	1,110,000	3.25%	31/3/2027	1,126,763	0.05%
Canadian Imperial Bank of Commerce	750,000	0.04%	9/7/2027	703,491	0.03%
CDP Financial, Inc.	1,600,000	1.13%	6/4/2027	1,553,913	0.07%
CDP Financial, Inc.	714,000	3.00%	11/4/2029	726,054	0.03%
CPPIB Capital, Inc.	1,450,000	0.05%	24/2/2031	1,226,256	0.06%
CPPIB Capital, Inc.	1,200,000	1.50%	4/3/2033	1,077,594	0.05%
CPPIB Capital, Inc.	650,000	0.75%	15/7/2049	378,966	0.02%
Equitable Bank	784,000	3.50%	28/5/2027	798,859	0.04%
Export Development Canada	2,514,000	2.63%	18/1/2029	2,524,962	0.12%
Fairfax Financial Holdings Ltd.	200,000	2.75%	29/3/2028	197,367	0.01%
Federation des Caisses Desjardins du Quebec	1,200,000	0.05%	26/11/2027	1,115,836	0.05%
Great-West Lifeco, Inc.	300,000	1.75%	7/12/2026	294,663	0.01%
Magna International, Inc.	300,000	1.50%	25/9/2027	289,465	0.01%
National Bank of Canada	1,000,000	0.13%	27/1/2027	952,103	0.04%
National Bank of Canada	1,200,000	0.01%	25/3/2028	1,105,302	0.05%
National Bank of Canada	600,000	3.75%	2/5/2029	617,043	0.03%
OMERS Finance Trust	480,000	3.13%	25/1/2029	487,731	0.02%
Ontario Teachers' Finance Trust	340,000	3.30%	5/10/2029	347,984	0.02%
Ontario Teachers' Finance Trust	840,000	1.85%	3/5/2032	777,085	0.04%
Ontario Teachers' Finance Trust	500,000	0.95%	24/11/2051	285,001	0.01%
Province of Alberta Canada	500,000	0.63%	16/1/2026	490,676	0.02%
Province of Alberta Canada	737,000	3.13%	16/10/2034	746,808	0.04%
Province of British Columbia Canada	600,000	3.00%	24/7/2034	599,878	0.03%
Province of British Columbia Canada	630,000	3.40%	24/5/2039	639,333	0.03%
Province of Ontario Canada	1,200,000	0.01%	25/11/2030	1,020,164	0.05%
Province of Ontario Canada	900,000	0.25%	9/6/2031	764,107	0.04%
Province of Ontario Canada	500,000	3.10%	31/1/2034	504,360	0.02%
Province of Quebec Canada	700,000	0.88%	4/5/2027	674,574	0.03%
Province of Quebec Canada	900,000	0.00%	15/10/2029	792,758	0.04%
Province of Quebec Canada	1,500,000	0.25%	5/5/2031	1,278,498	0.06%
Province of Quebec Canada	1,000,000	0.50%	25/1/2032	849,661	0.04%
Province of Quebec Canada[1]	1,100,000	3.00%	24/1/2033	1,105,279	0.05%
Province of Quebec Canada	1,241,000	3.13%	27/3/2034	1,250,676	0.06%
Province of Quebec Canada	500,000	3.35%	23/7/2039	502,803	0.02%
Province of Saskatchewan Canada	561,000	3.30%	8/5/2034	572,847	0.03%
Royal Bank of Canada	1,000,000	0.63%	23/3/2026	977,848	0.05%
Royal Bank of Canada	2,200,000	0.01%	21/1/2027	2,091,238	0.10%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Royal Bank of Canada	2,000,000	2.38%	13/9/2027	1,990,871	0.09%
Royal Bank of Canada	400,000	4.13%	5/7/2028	416,854	0.02%
Royal Bank of Canada	1,000,000	3.50%	25/7/2028	1,028,581	0.05%
Royal Bank of Canada	200,000	2.13%	26/4/2029	193,782	0.01%
Royal Bank of Canada	585,000	1.75%	8/6/2029	561,740	0.03%
Royal Bank of Canada	350,000	4.38%	2/10/2030	374,594	0.02%
Toronto-Dominion Bank	4,270,000	3.88%	13/3/2026	4,337,750	0.20%
Toronto-Dominion Bank	1,000,000	0.50%	18/1/2027	956,222	0.04%
Toronto-Dominion Bank	1,000,000	0.86%	24/3/2027	963,321	0.05%
Toronto-Dominion Bank	1,800,000	0.10%	19/7/2027	1,692,191	0.08%
Toronto-Dominion Bank	500,000	2.55%	3/8/2027	496,229	0.02%
Toronto-Dominion Bank	1,580,000	3.19%	16/2/2029	1,608,870	0.08%
Toronto-Dominion Bank	800,000	3.63%	13/12/2029	814,407	0.04%
Toronto-Dominion Bank	800,000	1.95%	8/4/2030	750,339	0.04%
Toronto-Dominion Bank	900,000	3.67%	8/9/2031	943,614	0.04%
Toronto-Dominion Bank	700,000	3.13%	3/8/2032	685,005	0.03%
				60,478,621	**2.83%**
Chile 0.32% (31 December 2023: 0.27%)					
Chile Government International Bond	900,000	1.75%	20/1/2026	887,523	0.04%
Chile Government International Bond	2,850,000	0.10%	26/1/2027	2,676,965	0.13%
Chile Government International Bond	600,000	0.56%	21/1/2029	539,756	0.02%
Chile Government International Bond	1,800,000	3.88%	9/7/2031	1,821,673	0.08%
Chile Government International Bond	537,353	4.13%	5/7/2034	553,861	0.03%
Chile Government International Bond	682,000	1.25%	22/1/2051	388,267	0.02%
				6,868,045	**0.32%**
China 0.22% (31 December 2023: 0.31%)					
China Government International Bond	1,850,000	0.13%	12/11/2026	1,764,423	0.08%
China Government International Bond	650,000	1.00%	12/11/2039	464,294	0.02%
Prosus NV	500,000	1.54%	3/8/2028	466,945	0.02%
Prosus NV	400,000	2.03%	3/8/2032	348,403	0.02%
Prosus NV	350,000	1.99%	13/7/2033	297,964	0.02%
State Grid Europe Development 2014 plc	200,000	2.45%	26/1/2027	197,870	0.01%
State Grid Overseas Investment BVI Ltd.	230,000	0.80%	5/8/2026	222,621	0.01%
State Grid Overseas Investment BVI Ltd.	900,000	2.13%	2/5/2030	868,173	0.04%
				4,630,693	**0.22%**
Czech Republic 0.29% (31 December 2023: 0.22%)					
Ceska sporitelna A.S.	300,000	5.74%	8/3/2028	315,117	0.01%
Ceska sporitelna A.S.	200,000	0.50%	13/9/2028	185,494	0.01%
Ceska sporitelna A.S.	200,000	4.57%	3/7/2031	208,741	0.01%
Ceske Drahy A.S.	300,000	1.50%	23/5/2026	293,633	0.01%
CEZ A.S.	1,000,000	0.88%	2/12/2026	959,392	0.05%
CEZ A.S.	400,000	3.00%	5/6/2028	398,570	0.02%
CEZ A.S.	700,000	4.25%	11/6/2032	714,941	0.03%
Czech Gas Networks Investments Sarl	600,000	1.00%	16/7/2027	570,111	0.03%
Czech Gas Networks Investments Sarl	300,000	0.88%	31/3/2031	255,864	0.01%
EP Infrastructure A.S.	350,000	1.70%	30/7/2026	339,587	0.02%
EP Infrastructure A.S.	200,000	2.05%	9/10/2028	186,539	0.01%
EP Infrastructure A.S.	200,000	1.82%	2/3/2031	175,043	0.01%
EPH Financing International A.S.	200,000	6.65%	13/11/2028	215,579	0.01%
EPH Financing International A.S.	294,000	5.88%	30/11/2029	313,449	0.01%
Raiffeisenbank A.S.	500,000	4.96%	5/6/2030	517,464	0.02%
UniCredit Bank Czech Republic & Slovakia A.S.	600,000	3.75%	20/6/2028	617,408	0.03%
				6,266,932	**0.29%**
Denmark 1.42% (31 December 2023: 1.26%)					
AP Moller-Maersk A/S	600,000	1.75%	16/3/2026	593,245	0.03%
AP Moller-Maersk A/S	245,000	0.75%	25/11/2031	209,439	0.01%
AP Moller-Maersk A/S	400,000	4.13%	5/3/2036	422,329	0.02%
Carlsberg Breweries A/S	300,000	3.50%	26/11/2026	304,617	0.01%
Carlsberg Breweries A/S	800,000	0.38%	30/6/2027	755,631	0.04%
Carlsberg Breweries A/S	500,000	4.00%	5/10/2028	519,651	0.02%
Carlsberg Breweries A/S	300,000	0.88%	1/7/2029	274,192	0.01%
Carlsberg Breweries A/S	100,000	4.25%	5/10/2033	106,321	0.01%
Danfoss Finance I BV	500,000	0.13%	28/4/2026	483,710	0.02%
Danfoss Finance I BV	200,000	0.38%	28/10/2028	181,127	0.01%
Danfoss Finance II BV	300,000	4.13%	2/12/2029	313,421	0.02%
Danfoss Finance II BV	200,000	0.75%	28/4/2031	172,134	0.01%
Danmarks Skibskredit A/S	800,000	4.38%	19/10/2026	821,481	0.04%
Danske Bank A/S	200,000	0.75%	9/6/2029	185,348	0.01%
Danske Bank A/S	700,000	4.75%	21/6/2030	746,537	0.04%
Danske Bank A/S	1,000,000	4.13%	10/1/2031	1,051,765	0.05%
Danske Bank A/S	500,000	1.00%	15/5/2031	486,570	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Danske Bank A/S	800,000	3.88%	9/1/2032	822,839	0.04%
Danske Bank A/S	290,000	4.63%	14/5/2034	301,283	0.01%
Danske Bank A/S	300,000	3.75%	19/11/2036	298,699	0.01%
DSV A/S	250,000	0.38%	26/2/2027	238,293	0.01%
DSV Finance BV	500,000	3.50%	26/6/2029	512,265	0.02%
DSV Finance BV	300,000	3.25%	6/11/2030	303,087	0.01%
DSV Finance BV	200,000	3.38%	6/11/2032	202,515	0.01%
DSV Finance BV	500,000	3.38%	6/11/2034	500,266	0.02%
H Lundbeck A/S	100,000	0.88%	14/10/2027	94,312	0.00%
ISS Global A/S	500,000	0.88%	18/6/2026	486,509	0.02%
ISS Global A/S	500,000	3.88%	5/6/2029	512,174	0.02%
Jyske Bank A/S	600,000	5.50%	16/11/2027	627,395	0.03%
Jyske Bank A/S	146,000	5.00%	26/10/2028	153,023	0.01%
Jyske Bank A/S	400,000	4.88%	10/11/2029	421,598	0.02%
Jyske Bank A/S	200,000	5.13%	1/5/2035	211,173	0.01%
Jyske Realkredit A/S	300,000	3.25%	1/7/2030	309,137	0.01%
Kommunekredit	900,000	0.63%	11/5/2026	879,852	0.04%
Kommunekredit	500,000	0.75%	18/5/2027	481,887	0.02%
Kommunekredit	480,000	0.00%	3/3/2031	409,873	0.02%
Kommunekredit	1,196,000	2.63%	4/3/2032	1,193,290	0.06%
Kommunekredit	800,000	2.38%	15/9/2032	782,894	0.04%
Kommunekredit	500,000	0.01%	4/5/2034	386,379	0.02%
Kommunekredit	600,000	2.88%	19/1/2035	602,090	0.03%
Kommunekredit	200,000	0.88%	3/11/2036	159,323	0.01%
Kommunekredit	1,000,000	0.13%	26/9/2040	639,042	0.03%
Kommunekredit	240,000	3.38%	26/4/2043	247,229	0.01%
Novo Nordisk Finance Netherlands BV	600,000	3.38%	21/5/2026	605,856	0.03%
Novo Nordisk Finance Netherlands BV	500,000	3.13%	21/1/2029	507,010	0.02%
Novo Nordisk Finance Netherlands BV	500,000	3.25%	21/1/2031	509,815	0.02%
Novo Nordisk Finance Netherlands BV	722,000	3.38%	21/5/2034	732,989	0.03%
Nykredit Realkredit A/S	300,000	0.25%	13/1/2026	292,161	0.01%
Nykredit Realkredit A/S	600,000	3.88%	5/7/2027	612,676	0.03%
Nykredit Realkredit A/S	200,000	1.38%	12/7/2027	193,156	0.01%
Nykredit Realkredit A/S	600,000	0.38%	17/1/2028	552,629	0.03%
Nykredit Realkredit A/S	300,000	4.00%	17/7/2028	307,959	0.01%
Nykredit Realkredit A/S	400,000	4.63%	19/1/2029	419,502	0.02%
Nykredit Realkredit A/S	400,000	3.38%	10/1/2030	398,630	0.02%
Nykredit Realkredit A/S	500,000	5.50%	29/12/2032	523,720	0.03%
Orsted A/S	200,000	2.25%	14/6/2028	194,809	0.01%
Orsted A/S	500,000	1.50%	26/11/2029	463,567	0.02%
Orsted A/S	1,000,000	3.75%	1/3/2030	1,027,300	0.05%
Orsted A/S	122,000	2.88%	14/6/2033	116,250	0.01%
Orsted A/S	800,000	4.13%	1/3/2035	828,654	0.04%
Orsted A/S	200,000	1.75%	9/12/3019	187,875	0.01%
Orsted A/S	300,000	1.50%	18/2/3021	251,221	0.01%
Pandora A/S	400,000	4.50%	10/4/2028	417,406	0.02%
Pandora A/S	150,000	3.88%	31/5/2030	153,206	0.01%
Scandinavian Tobacco Group A/S	620,000	4.88%	12/9/2029	632,675	0.03%
TDC Net A/S	500,000	6.50%	1/6/2031	556,374	0.03%
Vestas Wind Systems A/S	500,000	4.13%	15/6/2026	507,678	0.02%
				30,397,063	**1.42%**
Finland 1.53% (31 December 2023: 1.54%)					
Aktia Bank OYJ	1,100,000	3.00%	22/10/2029	1,119,986	0.05%
Balder Finland OYJ	400,000	1.00%	18/1/2027	382,293	0.02%
Balder Finland OYJ	300,000	2.00%	18/1/2031	268,483	0.01%
Castellum Helsinki Finance Holding Abp	300,000	0.88%	17/9/2029	263,071	0.01%
Citycon Treasury BV	100,000	5.00%	11/3/2030	100,570	0.01%
Danske Kiinnitysluottopankki OYJ	900,000	0.01%	14/1/2028	833,254	0.04%
Danske Kiinnitysluottopankki OYJ	800,000	3.50%	29/1/2029	826,604	0.04%
Elenia Verkko OYJ	500,000	0.38%	6/2/2027	473,657	0.02%
Elisa OYJ	100,000	1.13%	26/2/2026	98,295	0.01%
Kojamo OYJ	300,000	1.88%	27/5/2027	291,233	0.01%
Kojamo OYJ	200,000	0.88%	28/5/2029	181,354	0.01%
Metso OYJ	300,000	0.88%	26/5/2028	278,367	0.01%
Neste OYJ	500,000	0.75%	25/3/2028	463,430	0.02%
Neste OYJ	400,000	4.25%	16/3/2033	410,519	0.02%
Nokia OYJ	300,000	2.00%	11/3/2026	296,426	0.01%
Nokia OYJ	235,000	4.38%	21/8/2031	245,581	0.01%
Nordea Bank Abp	500,000	0.38%	28/5/2026	484,596	0.02%
Nordea Bank Abp	600,000	1.13%	16/2/2027	579,156	0.03%
Nordea Bank Abp	1,100,000	0.50%	14/5/2027	1,044,513	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nordea Bank Abp	1,000,000	4.13%	5/5/2028	1,036,551	0.05%
Nordea Bank Abp	300,000	2.50%	23/5/2029	293,908	0.01%
Nordea Bank Abp	500,000	3.38%	11/6/2029	511,721	0.02%
Nordea Bank Abp	300,000	2.88%	24/8/2032	293,051	0.01%
Nordea Bank Abp	800,000	3.63%	15/3/2034	811,365	0.04%
Nordea Bank Abp	500,000	4.13%	29/5/2035	512,721	0.02%
Nordea Kiinnitysluottopankki OYJ	1,700,000	0.25%	18/3/2026	1,655,895	0.08%
Nordea Kiinnitysluottopankki OYJ	1,128,000	2.50%	14/9/2032	1,107,620	0.05%
Nordea Kiinnitysluottopankki OYJ	440,000	3.00%	12/4/2034	446,387	0.02%
Oma Saastopankki OYJ	500,000	3.13%	15/6/2028	507,412	0.02%
OP Corporate Bank plc	540,000	0.25%	24/3/2026	523,077	0.02%
OP Corporate Bank plc	400,000	0.63%	27/7/2027	376,972	0.02%
OP Corporate Bank plc	1,500,000	0.10%	16/11/2027	1,389,571	0.07%
OP Corporate Bank plc	900,000	0.38%	8/12/2028	808,272	0.04%
OP Corporate Bank plc	500,000	2.88%	27/11/2029	497,297	0.02%
OP Mortgage Bank	800,000	2.75%	22/6/2026	803,850	0.04%
OP Mortgage Bank	3,000,000	1.00%	5/10/2027	2,882,852	0.14%
OP Mortgage Bank	1,000,000	3.13%	20/10/2028	1,019,617	0.05%
OP Mortgage Bank	969,000	2.50%	3/10/2029	962,512	0.05%
OP Mortgage Bank	1,000,000	2.75%	25/1/2030	1,003,954	0.05%
Sampo OYJ	400,000	3.38%	23/5/2049	394,756	0.02%
Sampo OYJ	450,000	2.50%	3/9/2052	408,940	0.02%
SATO OYJ	100,000	1.38%	24/2/2028	93,407	0.00%
S-Pankki OYJ	500,000	3.00%	16/4/2030	508,013	0.02%
SP-Kiinnitysluottopankki OYJ	900,000	0.05%	19/6/2026	869,393	0.04%
Stora Enso OYJ	100,000	2.50%	7/6/2027	98,915	0.01%
Stora Enso OYJ	300,000	2.50%	21/3/2028	293,373	0.01%
Stora Enso OYJ	300,000	4.25%	1/9/2029	310,285	0.01%
Stora Enso OYJ	300,000	0.63%	2/12/2030	255,805	0.01%
Suomen Hypoteekkiyhdistys	1,000,000	3.63%	15/9/2028	1,033,229	0.05%
Teollisuuden Voima OYJ	1,000,000	1.13%	9/3/2026	979,261	0.05%
Teollisuuden Voima OYJ	200,000	2.63%	31/3/2027	198,480	0.01%
Teollisuuden Voima OYJ	234,000	4.25%	22/5/2031	240,603	0.01%
Transmission Finance DAC	200,000	0.38%	18/6/2028	181,937	0.01%
UPM-Kymmene OYJ	400,000	0.50%	22/3/2031	341,566	0.02%
UPM-Kymmene OYJ	400,000	3.38%	29/8/2034	398,554	0.02%
				32,692,510	**1.53%**
France 15.19% (31 December 2023: 16.09%)					
Accor SA	600,000	3.88%	11/3/2031	612,372	0.03%
Air Liquide Finance SA	500,000	1.25%	13/6/2028	480,150	0.02%
Air Liquide Finance SA	300,000	2.88%	16/9/2032	294,825	0.01%
Airbus SE	400,000	1.38%	9/6/2026	392,868	0.02%
Airbus SE	300,000	2.00%	7/4/2028	295,066	0.01%
Airbus SE	1,000,000	1.63%	9/6/2030	935,833	0.04%
Airbus SE	500,000	2.38%	7/4/2032	481,006	0.02%
Airbus SE	500,000	2.38%	9/6/2040	431,286	0.02%
Alstom SA	800,000	0.25%	14/10/2026	765,379	0.04%
Alstom SA	300,000	0.00%	11/1/2029	265,588	0.01%
Altarea SCA	100,000	1.75%	16/1/2030	87,297	0.00%
Altarea SCA	100,000	5.50%	2/10/2031	102,600	0.01%
APRR SA	300,000	1.25%	6/1/2027	291,588	0.01%
APRR SA	700,000	1.25%	14/1/2027	680,651	0.03%
APRR SA	600,000	1.25%	18/1/2028	574,036	0.03%
APRR SA	200,000	1.88%	3/1/2029	192,069	0.01%
APRR SA	300,000	0.13%	18/1/2029	268,802	0.01%
APRR SA	400,000	1.50%	25/1/2030	371,399	0.02%
APRR SA	500,000	1.88%	6/1/2031	466,729	0.02%
ARGAN SA	200,000	1.01%	17/11/2026	191,534	0.01%
Arkea Home Loans SFH SA	1,100,000	3.00%	30/3/2027	1,110,931	0.05%
Arkea Home Loans SFH SA	1,100,000	0.13%	12/7/2029	980,152	0.05%
Arkea Home Loans SFH SA	500,000	0.01%	4/10/2030	426,021	0.02%
Arkea Home Loans SFH SA	1,100,000	3.07%	7/2/2034	1,104,449	0.05%
Arkea Public Sector SCF SA	600,000	3.25%	10/1/2031	613,289	0.03%
Arkema SA	200,000	4.80%	Perpetual	206,000	0.01%
Arkema SA	200,000	1.50%	Perpetual	194,248	0.01%
Arkema SA	200,000	1.50%	20/4/2027	194,648	0.01%
Arkema SA	400,000	0.75%	3/12/2029	359,072	0.02%
Arkema SA	400,000	3.50%	23/1/2031	404,037	0.02%
Arkema SA	300,000	3.50%	12/9/2034	297,292	0.01%
Arval Service Lease SA	700,000	3.38%	4/1/2026	702,162	0.03%
Arval Service Lease SA	400,000	4.13%	13/4/2026	404,798	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Arval Service Lease SA	500,000	4.00%	22/9/2026	506,777	0.02%
Arval Service Lease SA	200,000	4.75%	22/5/2027	207,598	0.01%
Autoroutes du Sud de la France SA	1,000,000	1.25%	18/1/2027	974,459	0.05%
Autoroutes du Sud de la France SA	900,000	1.38%	27/6/2028	857,780	0.04%
Autoroutes du Sud de la France SA	400,000	1.38%	21/2/2031	361,901	0.02%
Autoroutes du Sud de la France SA	600,000	2.75%	2/9/2032	578,970	0.03%
Autoroutes du Sud de la France SA	700,000	3.25%	19/1/2033	698,153	0.03%
AXA Home Loan SFH SA	500,000	0.13%	25/6/2035	368,827	0.02%
AXA SA	212,000	3.75%	12/10/2030	221,234	0.01%
AXA SA	400,000	3.63%	10/1/2033	417,238	0.02%
AXA SA	414,000	3.38%	31/5/2034	418,031	0.02%
AXA SA	350,000	1.88%	10/7/2042	304,918	0.01%
AXA SA	700,000	4.25%	10/3/2043	711,118	0.03%
AXA SA	719,000	5.50%	11/7/2043	786,692	0.04%
AXA SA	900,000	3.38%	6/7/2047	902,535	0.04%
AXA SA	1,071,000	3.25%	28/5/2049	1,059,532	0.05%
Ayvens SA	300,000	1.25%	2/3/2026	294,206	0.01%
Ayvens SA	300,000	4.25%	18/1/2027	307,546	0.01%
Ayvens SA	300,000	4.00%	5/7/2027	307,223	0.01%
Ayvens SA	500,000	4.88%	6/10/2028	526,995	0.03%
Ayvens SA	400,000	3.88%	16/7/2029	409,408	0.02%
Banque Federative du Credit Mutuel SA	900,000	1.63%	19/1/2026	889,775	0.04%
Banque Federative du Credit Mutuel SA	1,500,000	0.01%	11/5/2026	1,443,708	0.07%
Banque Federative du Credit Mutuel SA	700,000	0.75%	8/6/2026	679,238	0.03%
Banque Federative du Credit Mutuel SA	900,000	2.63%	31/3/2027	887,620	0.04%
Banque Federative du Credit Mutuel SA	800,000	3.88%	26/1/2028	815,966	0.04%
Banque Federative du Credit Mutuel SA	1,300,000	0.63%	3/11/2028	1,177,975	0.06%
Banque Federative du Credit Mutuel SA	1,500,000	4.13%	13/3/2029	1,560,694	0.07%
Banque Federative du Credit Mutuel SA	500,000	1.88%	18/6/2029	465,790	0.02%
Banque Federative du Credit Mutuel SA	1,000,000	2.63%	6/11/2029	965,404	0.05%
Banque Federative du Credit Mutuel SA	1,000,000	4.38%	2/5/2030	1,043,676	0.05%
Banque Federative du Credit Mutuel SA	200,000	4.13%	18/9/2030	209,081	0.01%
Banque Federative du Credit Mutuel SA	700,000	0.63%	21/2/2031	587,804	0.03%
Banque Federative du Credit Mutuel SA	400,000	3.50%	15/5/2031	405,174	0.02%
Banque Federative du Credit Mutuel SA	500,000	3.25%	17/10/2031	498,620	0.02%
Banque Federative du Credit Mutuel SA	600,000	4.75%	10/11/2031	639,056	0.03%
Banque Federative du Credit Mutuel SA	300,000	1.13%	19/11/2031	249,639	0.01%
Banque Federative du Credit Mutuel SA	900,000	3.88%	16/6/2032	901,135	0.04%
Banque Federative du Credit Mutuel SA	600,000	5.13%	13/1/2033	636,951	0.03%
Banque Federative du Credit Mutuel SA	400,000	4.00%	26/1/2033	410,828	0.02%
Banque Federative du Credit Mutuel SA	1,600,000	3.75%	1/2/2033	1,642,844	0.08%
Banque Federative du Credit Mutuel SA	700,000	4.13%	14/6/2033	738,001	0.03%
Banque Federative du Credit Mutuel SA	700,000	4.38%	11/1/2034	701,721	0.03%
Banque Federative du Credit Mutuel SA	300,000	3.75%	3/2/2034	304,697	0.01%
Banque Stellantis France SACA	800,000	3.50%	19/7/2027	808,971	0.04%
BNP Paribas Home Loan SFH SA	2,200,000	3.00%	31/1/2030	2,227,606	0.10%
BNP Paribas SA	300,000	1.63%	23/2/2026	296,847	0.01%
BNP Paribas SA	800,000	2.88%	1/10/2026	797,146	0.04%
BNP Paribas SA	300,000	2.25%	11/1/2027	294,842	0.01%
BNP Paribas SA	2,600,000	2.13%	23/1/2027	2,576,449	0.12%
BNP Paribas SA	1,200,000	0.50%	19/2/2028	1,134,735	0.05%
BNP Paribas SA	800,000	0.50%	30/5/2028	751,537	0.04%
BNP Paribas SA	1,300,000	2.75%	25/7/2028	1,287,070	0.06%
BNP Paribas SA	500,000	0.50%	1/9/2028	466,446	0.02%
BNP Paribas SA	500,000	1.13%	17/4/2029	468,050	0.02%
BNP Paribas SA	400,000	3.63%	1/9/2029	406,754	0.02%
BNP Paribas SA	500,000	0.50%	19/1/2030	446,513	0.02%
BNP Paribas SA	1,000,000	0.88%	11/7/2030	895,856	0.04%
BNP Paribas SA	1,900,000	3.88%	10/1/2031	1,962,997	0.09%
BNP Paribas SA	600,000	4.25%	13/4/2031	625,113	0.03%
BNP Paribas SA	700,000	4.04%	10/1/2032	718,148	0.03%
BNP Paribas SA	500,000	1.13%	15/1/2032	475,439	0.02%
BNP Paribas SA	700,000	2.50%	31/3/2032	681,315	0.03%
BNP Paribas SA	1,000,000	2.10%	7/4/2032	908,227	0.04%
BNP Paribas SA	700,000	4.13%	26/9/2032	735,608	0.03%
BNP Paribas SA	400,000	4.75%	13/11/2032	426,629	0.02%
BNP Paribas SA	200,000	4.13%	24/5/2033	210,956	0.01%
BNP Paribas SA	400,000	0.88%	31/8/2033	359,304	0.02%
BNP Paribas SA	800,000	4.10%	13/2/2034	821,524	0.04%
BNP Paribas SA	800,000	4.16%	28/8/2034	806,036	0.04%
Bouygues SA	800,000	1.38%	7/6/2027	777,411	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bouygues SA	1,000,000	2.25%	29/6/2029	976,278	0.05%
Bouygues SA	200,000	0.50%	11/2/2030	176,701	0.01%
Bouygues SA	900,000	3.88%	17/7/2031	933,735	0.04%
Bouygues SA	400,000	4.63%	7/6/2032	432,467	0.02%
Bouygues SA	500,000	5.38%	30/6/2042	583,668	0.03%
BPCE SA	1,000,000	0.25%	15/1/2026	973,260	0.05%
BPCE SA	300,000	0.38%	2/2/2026	291,900	0.01%
BPCE SA	400,000	3.63%	17/4/2026	403,769	0.02%
BPCE SA	400,000	2.88%	22/4/2026	398,586	0.02%
BPCE SA	1,700,000	0.50%	15/9/2027	1,627,353	0.08%
BPCE SA	600,000	3.50%	25/1/2028	609,343	0.03%
BPCE SA	1,200,000	1.63%	31/1/2028	1,144,462	0.05%
BPCE SA	600,000	4.38%	13/7/2028	622,906	0.03%
BPCE SA	500,000	3.88%	11/1/2029	510,542	0.02%
BPCE SA	200,000	1.63%	2/3/2029	189,825	0.01%
BPCE SA	200,000	4.63%	2/3/2030	209,302	0.01%
BPCE SA	1,000,000	0.25%	14/1/2031	839,709	0.04%
BPCE SA	500,000	2.25%	2/3/2032	484,864	0.02%
BPCE SA	1,200,000	4.00%	29/11/2032	1,252,639	0.06%
BPCE SA	400,000	4.50%	13/1/2033	419,907	0.02%
BPCE SA	600,000	4.13%	8/3/2033	613,510	0.03%
BPCE SA	200,000	5.75%	1/6/2033	212,187	0.01%
BPCE SA	700,000	4.75%	14/6/2034	747,135	0.04%
BPCE SA	500,000	4.25%	11/1/2035	516,959	0.02%
BPCE SA	600,000	5.13%	25/1/2035	627,302	0.03%
BPCE SA	200,000	3.88%	25/1/2036	205,359	0.01%
BPCE SA	400,000	4.88%	26/2/2036	413,736	0.02%
BPCE SFH SA	1,800,000	0.01%	23/3/2028	1,657,396	0.08%
BPCE SFH SA	1,900,000	3.25%	12/4/2028	1,935,984	0.09%
BPCE SFH SA	4,600,000	0.01%	29/1/2029	4,126,369	0.19%
BPCE SFH SA	1,600,000	3.00%	20/2/2029	1,619,170	0.08%
BPCE SFH SA	1,700,000	0.75%	23/2/2029	1,568,593	0.07%
BPCE SFH SA	1,200,000	0.13%	3/12/2030	1,024,689	0.05%
BPCE SFH SA	1,200,000	3.00%	15/1/2031	1,209,665	0.06%
BPCE SFH SA	2,800,000	0.01%	18/3/2031	2,350,015	0.11%
BPCE SFH SA	1,000,000	1.75%	27/5/2032	920,250	0.04%
BPCE SFH SA	1,200,000	3.13%	22/5/2034	1,212,017	0.06%
Bureau Veritas SA	200,000	3.13%	15/11/2031	199,759	0.01%
Bureau Veritas SA	200,000	3.50%	22/5/2036	199,421	0.01%
Caisse de Refinancement de l'Habitat SA	2,000,000	0.01%	27/11/2026	1,910,627	0.09%
Caisse de Refinancement de l'Habitat SA	1,300,000	0.01%	7/2/2028	1,200,620	0.06%
Caisse de Refinancement de l'Habitat SA	1,200,000	0.01%	8/10/2029	1,056,138	0.05%
Caisse de Refinancement de l'Habitat SA	1,000,000	3.00%	11/1/2030	1,009,915	0.05%
Caisse de Refinancement de l'Habitat SA	1,200,000	3.13%	23/2/2033	1,210,475	0.06%
Caisse de Refinancement de l'Habitat SA	1,100,000	3.13%	3/6/2036	1,101,704	0.05%
Caisse Francaise de Financement Local SA	1,800,000	0.75%	11/1/2027	1,737,826	0.08%
Caisse Francaise de Financement Local SA	1,900,000	0.50%	19/2/2027	1,821,003	0.09%
Caisse Francaise de Financement Local SA	1,200,000	0.01%	22/2/2028	1,105,314	0.05%
Caisse Francaise de Financement Local SA	1,100,000	1.13%	12/6/2028	1,044,173	0.05%
Caisse Francaise de Financement Local SA	1,300,000	3.25%	19/2/2029	1,324,232	0.06%
Caisse Francaise de Financement Local SA	500,000	0.01%	27/4/2029	444,293	0.02%
Caisse Francaise de Financement Local SA	2,000,000	0.01%	18/3/2031	1,676,209	0.08%
Caisse Francaise de Financement Local SA	1,000,000	3.50%	16/3/2032	1,034,811	0.05%
Caisse Francaise de Financement Local SA	900,000	1.25%	11/5/2032	797,371	0.04%
Caisse Francaise de Financement Local SA	1,700,000	3.13%	24/11/2033	1,711,555	0.08%
Caisse Francaise de Financement Local SA	600,000	1.45%	16/1/2034	524,565	0.02%
Caisse Francaise de Financement Local SA	1,500,000	1.88%	25/5/2034	1,354,230	0.06%
Caisse Francaise de Financement Local SA	900,000	0.13%	15/2/2036	649,422	0.03%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	400,000	0.75%	7/7/2028	366,424	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	300,000	3.38%	24/9/2028	298,361	0.01%
Capgemini SE	500,000	1.63%	15/4/2026	493,713	0.02%
Capgemini SE	300,000	1.75%	18/4/2028	290,477	0.01%
Capgemini SE	400,000	1.13%	23/6/2030	362,466	0.02%
Capgemini SE	600,000	2.38%	15/4/2032	569,561	0.03%
Carmila SA	400,000	2.13%	7/3/2028	390,020	0.02%
Carmila SA	300,000	3.88%	25/1/2032	301,773	0.01%
Carrefour SA	200,000	1.75%	4/5/2026	197,464	0.01%
Carrefour SA	200,000	1.88%	30/10/2026	196,754	0.01%
Carrefour SA	500,000	1.00%	17/5/2027	478,832	0.02%
Carrefour SA	300,000	2.63%	15/12/2027	297,350	0.01%
Carrefour SA	400,000	4.13%	12/10/2028	414,639	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Carrefour SA	500,000	3.75%	10/10/2030	509,956	0.02%
Carrefour SA	400,000	4.38%	14/11/2031	421,510	0.02%
Carrefour SA	200,000	3.63%	17/10/2032	199,728	0.01%
CCF SFH SACA	500,000	2.50%	28/6/2028	496,661	0.02%
CCF SFH SACA	1,000,000	2.63%	7/9/2032	979,522	0.05%
Cie de Financement Foncier SA	2,000,000	1.00%	2/2/2026	1,967,991	0.09%
Cie de Financement Foncier SA	1,300,000	0.38%	9/4/2027	1,239,751	0.06%
Cie de Financement Foncier SA	2,200,000	3.13%	24/4/2027	2,229,288	0.10%
Cie de Financement Foncier SA	1,700,000	3.13%	18/5/2027	1,721,968	0.08%
Cie de Financement Foncier SA	1,400,000	0.01%	10/11/2027	1,300,730	0.06%
Cie de Financement Foncier SA	500,000	0.88%	11/9/2028	468,826	0.02%
Cie de Financement Foncier SA	2,200,000	3.13%	17/5/2029	2,233,715	0.11%
Cie de Financement Foncier SA	2,400,000	3.00%	10/3/2033	2,402,221	0.11%
Cie de Financement Foncier SA	1,000,000	0.60%	25/10/2041	675,253	0.03%
Cie de Saint-Gobain SA	200,000	1.13%	23/3/2026	196,365	0.01%
Cie de Saint-Gobain SA	100,000	1.38%	14/6/2027	97,037	0.00%
Cie de Saint-Gobain SA	400,000	2.38%	4/10/2027	397,471	0.02%
Cie de Saint-Gobain SA	400,000	2.13%	10/6/2028	391,083	0.02%
Cie de Saint-Gobain SA	400,000	1.88%	21/9/2028	386,419	0.02%
Cie de Saint-Gobain SA	600,000	3.50%	18/1/2029	612,295	0.03%
Cie de Saint-Gobain SA	1,100,000	3.88%	29/11/2030	1,141,130	0.05%
Cie de Saint-Gobain SA	200,000	2.63%	10/8/2032	191,780	0.01%
Cie de Saint-Gobain SA	400,000	3.63%	8/4/2034	404,770	0.02%
Cie de Saint-Gobain SA	400,000	3.63%	9/8/2036	398,064	0.02%
Cie Generale des Etablissements Michelin SCA	300,000	1.75%	28/5/2027	294,561	0.01%
Cie Generale des Etablissements Michelin SCA	200,000	0.00%	2/11/2028	179,339	0.01%
Cie Generale des Etablissements Michelin SCA	100,000	1.75%	3/9/2030	93,864	0.00%
Cie Generale des Etablissements Michelin SCA	200,000	3.13%	16/5/2031	200,681	0.01%
Cie Generale des Etablissements Michelin SCA	200,000	3.38%	16/5/2036	198,769	0.01%
Cie Generale des Etablissements Michelin SCA	400,000	2.50%	3/9/2038	356,553	0.02%
Cie Generale des Etablissements Michelin SCA	300,000	0.63%	2/11/2040	191,874	0.01%
Coface SA	200,000	6.00%	22/9/2032	225,140	0.01%
Cofiroute SA	400,000	1.13%	13/10/2027	385,600	0.02%
Cofiroute SA	800,000	1.00%	19/5/2031	703,120	0.03%
Covivio Hotels SACA	400,000	1.00%	27/7/2029	359,293	0.02%
Covivio Hotels SACA	200,000	4.13%	23/5/2033	202,880	0.01%
Covivio SA	300,000	1.88%	20/5/2026	296,773	0.01%
Covivio SA	400,000	1.63%	23/6/2030	365,390	0.02%
Covivio SA	200,000	1.13%	17/9/2031	173,898	0.01%
Credit Agricole Assurances SA	400,000	2.00%	17/7/2030	366,676	0.02%
Credit Agricole Assurances SA	600,000	1.50%	6/10/2031	516,429	0.02%
Credit Agricole Assurances SA	200,000	5.88%	25/10/2033	222,949	0.01%
Credit Agricole Assurances SA	600,000	4.50%	17/12/2034	612,065	0.03%
Credit Agricole Home Loan SFH SA	600,000	0.50%	19/2/2026	587,111	0.03%
Credit Agricole Home Loan SFH SA	1,500,000	3.25%	28/9/2026	1,520,256	0.07%
Credit Agricole Home Loan SFH SA	500,000	0.88%	31/8/2027	478,473	0.02%
Credit Agricole Home Loan SFH SA	600,000	0.88%	11/8/2028	563,384	0.03%
Credit Agricole Home Loan SFH SA	600,000	3.38%	4/9/2028	614,303	0.03%
Credit Agricole Home Loan SFH SA	600,000	1.00%	16/1/2029	561,313	0.03%
Credit Agricole Home Loan SFH SA	600,000	2.13%	7/1/2030	581,913	0.03%
Credit Agricole Home Loan SFH SA	600,000	3.13%	18/10/2030	609,482	0.03%
Credit Agricole Home Loan SFH SA	1,900,000	0.01%	3/11/2031	1,563,847	0.07%
Credit Agricole Home Loan SFH SA	1,600,000	0.38%	1/2/2033	1,303,308	0.06%
Credit Agricole Home Loan SFH SA	1,200,000	3.25%	8/6/2033	1,222,865	0.06%
Credit Agricole Home Loan SFH SA	800,000	0.88%	6/5/2034	661,399	0.03%
Credit Agricole Home Loan SFH SA	1,400,000	1.50%	28/9/2038	1,139,136	0.05%
Credit Agricole Public Sector SCF SA	900,000	0.01%	13/9/2028	817,347	0.04%
Credit Agricole SA	700,000	3.13%	5/2/2026	704,539	0.03%
Credit Agricole SA	1,500,000	1.88%	20/12/2026	1,468,796	0.07%
Credit Agricole SA	977,000	2.63%	17/3/2027	969,059	0.05%
Credit Agricole SA	200,000	1.88%	22/4/2027	197,452	0.01%
Credit Agricole SA	500,000	1.38%	3/5/2027	483,639	0.02%
Credit Agricole SA	1,400,000	3.38%	28/7/2027	1,418,001	0.07%
Credit Agricole SA	400,000	0.63%	12/1/2028	381,374	0.02%
Credit Agricole SA	1,000,000	3.13%	26/1/2029	997,792	0.05%
Credit Agricole SA	400,000	2.00%	25/3/2029	377,626	0.02%
Credit Agricole SA	500,000	4.25%	11/7/2029	516,908	0.02%
Credit Agricole SA	1,600,000	2.50%	29/8/2029	1,565,378	0.07%
Credit Agricole SA	700,000	0.50%	21/9/2029	634,642	0.03%
Credit Agricole SA	1,200,000	3.88%	20/4/2031	1,243,522	0.06%
Credit Agricole SA	1,300,000	0.88%	14/1/2032	1,092,354	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Credit Agricole SA	200,000	5.50%	28/8/2033	211,547	0.01%
Credit Agricole SA	500,000	4.38%	27/11/2033	527,726	0.03%
Credit Agricole SA	900,000	3.75%	22/1/2034	918,620	0.04%
Credit Agricole SA	200,000	3.88%	28/11/2034	207,693	0.01%
Credit Agricole SA	900,000	4.13%	26/2/2036	925,709	0.04%
Credit Agricole SA	500,000	4.38%	15/4/2036	507,237	0.02%
Credit Logement SA	300,000	1.08%	15/2/2034	271,072	0.01%
Credit Mutuel Arkea SA	500,000	1.63%	15/4/2026	491,779	0.02%
Credit Mutuel Arkea SA	300,000	3.38%	19/9/2027	304,064	0.01%
Credit Mutuel Arkea SA	400,000	3.88%	22/5/2028	412,221	0.02%
Credit Mutuel Arkea SA	300,000	3.50%	9/2/2029	300,370	0.01%
Credit Mutuel Arkea SA	500,000	1.13%	23/5/2029	461,059	0.02%
Credit Mutuel Arkea SA	800,000	1.25%	11/6/2029	748,517	0.04%
Credit Mutuel Arkea SA	600,000	0.75%	18/1/2030	534,424	0.03%
Credit Mutuel Arkea SA	300,000	3.38%	11/3/2031	292,178	0.01%
Credit Mutuel Arkea SA	300,000	0.88%	25/10/2031	252,459	0.01%
Credit Mutuel Arkea SA	300,000	0.88%	11/3/2033	243,619	0.01%
Credit Mutuel Arkea SA	400,000	3.63%	3/10/2033	406,730	0.02%
Credit Mutuel Arkea SA	200,000	4.13%	1/2/2034	210,608	0.01%
Credit Mutuel Arkea SA	300,000	3.31%	25/10/2034	296,739	0.01%
Credit Mutuel Arkea SA	200,000	4.81%	15/5/2035	206,393	0.01%
Credit Mutuel Home Loan SFH SA	1,400,000	0.63%	2/2/2026	1,371,500	0.06%
Credit Mutuel Home Loan SFH SA	2,300,000	0.63%	4/3/2027	2,210,815	0.10%
Credit Mutuel Home Loan SFH SA	800,000	3.13%	22/6/2027	812,154	0.04%
Credit Mutuel Home Loan SFH SA	1,500,000	1.00%	30/4/2028	1,421,302	0.07%
Credit Mutuel Home Loan SFH SA	500,000	0.01%	20/7/2028	455,130	0.02%
Credit Mutuel Home Loan SFH SA	500,000	1.00%	30/1/2029	467,029	0.02%
Credit Mutuel Home Loan SFH SA	1,300,000	3.00%	28/11/2030	1,310,892	0.06%
Credit Mutuel Home Loan SFH SA	400,000	0.88%	4/3/2032	346,892	0.02%
Credit Mutuel Home Loan SFH SA	700,000	3.13%	22/2/2033	706,504	0.03%
Crelan Home Loan SCF	1,200,000	0.01%	22/1/2027	1,140,929	0.05%
Danone SA	600,000	0.57%	17/3/2027	575,592	0.03%
Danone SA	600,000	0.40%	10/6/2029	543,012	0.03%
Danone SA	200,000	3.48%	3/5/2030	204,693	0.01%
Danone SA	300,000	0.52%	9/11/2030	261,315	0.01%
Danone SA	1,100,000	3.07%	7/9/2032	1,093,987	0.05%
Dassault Systemes SE	1,000,000	0.13%	16/9/2026	957,133	0.05%
Dassault Systemes SE	700,000	0.38%	16/9/2029	624,176	0.03%
Edenred SE	400,000	1.88%	6/3/2026	395,430	0.02%
Edenred SE	800,000	3.63%	13/12/2026	811,550	0.04%
Edenred SE	700,000	3.63%	13/6/2031	705,768	0.03%
Elis SA	300,000	1.63%	3/4/2028	285,207	0.01%
Engie SA	500,000	5.13%	Perpetual	522,475	0.02%
Engie SA	400,000	1.88%	Perpetual	352,078	0.02%
Engie SA	200,000	4.75%	Perpetual	207,333	0.01%
Engie SA	200,000	1.50%	Perpetual	184,533	0.01%
Engie SA	300,000	1.00%	13/3/2026	294,912	0.01%
Engie SA	100,000	2.38%	19/5/2026	99,651	0.01%
Engie SA	300,000	3.63%	6/12/2026	304,784	0.01%
Engie SA	800,000	0.00%	4/3/2027	754,356	0.04%
Engie SA	1,100,000	0.38%	11/6/2027	1,039,226	0.05%
Engie SA	1,200,000	0.38%	21/6/2027	1,133,094	0.05%
Engie SA	600,000	3.75%	6/9/2027	613,413	0.03%
Engie SA	200,000	1.75%	27/3/2028	192,843	0.01%
Engie SA	500,000	3.50%	27/9/2029	509,637	0.02%
Engie SA	500,000	0.38%	26/10/2029	441,687	0.02%
Engie SA	300,000	0.50%	24/10/2030	258,485	0.01%
Engie SA	400,000	3.88%	6/1/2031	412,754	0.02%
Engie SA	500,000	3.63%	6/3/2031	510,061	0.02%
Engie SA	300,000	1.88%	19/9/2033	268,537	0.01%
Engie SA	400,000	4.25%	6/9/2034	418,679	0.02%
Engie SA	300,000	4.00%	11/1/2035	310,232	0.01%
Engie SA	200,000	3.88%	6/3/2036	203,711	0.01%
Engie SA	500,000	1.00%	26/10/2036	373,827	0.02%
Engie SA	500,000	2.00%	28/9/2037	410,288	0.02%
Engie SA	500,000	1.38%	21/6/2039	358,102	0.02%
Engie SA	500,000	1.25%	24/10/2041	332,788	0.02%
Engie SA	200,000	4.50%	6/9/2042	210,481	0.01%
Engie SA	200,000	4.25%	11/1/2043	204,615	0.01%
Engie SA	400,000	4.25%	6/3/2044	408,445	0.02%
Engie SA	130,000	5.95%	16/3/2111	160,893	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
EssilorLuxottica SA	900,000	0.38%	5/1/2026	879,945	0.04%
EssilorLuxottica SA	900,000	0.38%	27/11/2027	843,300	0.04%
EssilorLuxottica SA	300,000	0.50%	5/6/2028	279,072	0.01%
EssilorLuxottica SA	800,000	2.88%	5/3/2029	802,790	0.04%
EssilorLuxottica SA	600,000	0.75%	27/11/2031	519,561	0.02%
EssilorLuxottica SA	500,000	3.00%	5/3/2032	498,816	0.02%
Gecina SA	200,000	1.38%	30/6/2027	194,485	0.01%
Gecina SA	700,000	1.38%	26/1/2028	671,308	0.03%
Gecina SA	600,000	1.00%	30/1/2029	557,252	0.03%
Gecina SA	300,000	0.88%	25/1/2033	251,426	0.01%
Gecina SA	400,000	1.63%	29/5/2034	349,592	0.02%
Gecina SA	200,000	0.88%	30/6/2036	149,562	0.01%
GELF Bond Issuer I SA	279,000	3.63%	27/11/2031	279,163	0.01%
Groupe des Assurances du Credit Mutuel SADIR	700,000	3.75%	30/4/2029	714,267	0.03%
Groupe des Assurances du Credit Mutuel SADIR	400,000	1.85%	21/4/2042	343,177	0.02%
Groupe des Assurances du Credit Mutuel SADIR	200,000	5.00%	30/10/2044	206,714	0.01%
Groupe VYV	300,000	1.63%	2/7/2029	277,839	0.01%
Holding d'Infrastructures de Transport SASU	400,000	2.50%	4/5/2027	395,659	0.02%
Holding d'Infrastructures de Transport SASU	400,000	1.63%	18/9/2029	370,493	0.02%
Holding d'Infrastructures de Transport SASU	300,000	4.25%	18/3/2030	311,667	0.01%
Holding d'Infrastructures de Transport SASU	400,000	1.48%	18/1/2031	355,508	0.02%
HSBC Continental Europe SA	1,000,000	0.10%	3/9/2027	934,849	0.04%
ICADE	600,000	0.63%	18/1/2031	499,683	0.02%
Imerys SA	300,000	1.88%	31/3/2028	289,774	0.01%
Imerys SA	300,000	4.75%	29/11/2029	315,616	0.02%
Indigo Group SAS	300,000	1.63%	19/4/2028	285,584	0.01%
In'li SA	300,000	1.13%	2/7/2029	274,391	0.01%
JCDecaux SE	1,000,000	1.63%	7/2/2030	917,537	0.04%
Kering SA	500,000	1.25%	10/5/2026	490,066	0.02%
Kering SA	700,000	1.50%	5/4/2027	681,412	0.03%
Kering SA	800,000	3.63%	5/9/2027	814,841	0.04%
Kering SA	500,000	3.25%	27/2/2029	504,469	0.02%
Kering SA	200,000	3.63%	5/9/2031	202,644	0.01%
Kering SA	200,000	3.38%	11/3/2032	198,733	0.01%
Kering SA	300,000	3.38%	27/2/2033	294,998	0.01%
Kering SA	100,000	3.63%	21/11/2034	99,312	0.01%
Kering SA	700,000	3.88%	5/9/2035	706,226	0.03%
Kering SA	300,000	3.63%	11/3/2036	295,184	0.01%
Klepierre SA	600,000	1.88%	19/2/2026	593,935	0.03%
Klepierre SA	500,000	1.38%	16/2/2027	486,950	0.02%
Klepierre SA	400,000	2.00%	12/5/2029	386,058	0.02%
Klepierre SA	300,000	0.63%	1/7/2030	263,125	0.01%
Klepierre SA	400,000	1.63%	13/12/2032	356,172	0.02%
Klepierre SA	300,000	3.88%	23/9/2033	307,596	0.01%
La Banque Postale Home Loan SFH SA	500,000	0.63%	23/6/2027	477,805	0.02%
La Banque Postale Home Loan SFH SA	800,000	3.13%	19/2/2029	812,163	0.04%
La Banque Postale Home Loan SFH SA	2,000,000	2.75%	30/10/2030	1,994,524	0.09%
La Banque Postale Home Loan SFH SA	500,000	0.25%	12/2/2035	377,688	0.02%
La Francaise des Jeux SACA	100,000	3.00%	21/11/2030	98,853	0.01%
La Francaise des Jeux SACA	400,000	3.38%	21/11/2033	394,819	0.02%
La Francaise des Jeux SACA	200,000	3.63%	21/11/2036	197,688	0.01%
La Mondiale SAM	400,000	2.13%	23/6/2031	363,814	0.02%
Legrand SA	100,000	1.00%	6/3/2026	98,190	0.00%
Legrand SA	400,000	1.88%	16/12/2027	393,938	0.02%
Legrand SA	300,000	0.63%	24/6/2028	278,922	0.01%
Legrand SA	700,000	3.50%	29/5/2029	716,846	0.03%
Legrand SA	100,000	0.38%	6/10/2031	84,044	0.00%
Legrand SA	500,000	3.50%	26/6/2034	510,115	0.02%
L'Oreal SA	1,500,000	2.88%	19/5/2028	1,511,614	0.07%
LVMH Moet Hennessy Louis Vuitton SE	200,000	0.00%	11/2/2026	194,551	0.01%
LVMH Moet Hennessy Louis Vuitton SE	1,000,000	0.13%	11/2/2028	926,032	0.04%
LVMH Moet Hennessy Louis Vuitton SE	600,000	3.25%	7/9/2029	611,343	0.03%
LVMH Moet Hennessy Louis Vuitton SE	100,000	3.38%	5/2/2030	102,472	0.01%
LVMH Moet Hennessy Louis Vuitton SE	900,000	0.38%	11/2/2031	780,282	0.04%
LVMH Moet Hennessy Louis Vuitton SE	200,000	3.13%	7/11/2032	201,051	0.01%
LVMH Moet Hennessy Louis Vuitton SE	600,000	3.50%	7/9/2033	614,506	0.03%
LVMH Moet Hennessy Louis Vuitton SE	700,000	3.50%	5/10/2034	718,845	0.03%
Mercialys SA	200,000	1.80%	27/2/2026	196,907	0.01%
Mercialys SA	200,000	2.50%	28/2/2029	195,795	0.01%
Mercialys SA	100,000	4.00%	10/9/2031	100,551	0.01%
MMS USA Holdings, Inc.	1,300,000	1.25%	13/6/2028	1,230,434	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Mutuelle Assurance Des Commercants et Industriels de France et Des Cadres et Sal	400,000	0.63%	21/6/2027	376,155	0.02%
Mutuelle Assurance Des Commercants et Industriels de France et Des Cadres et Sal	500,000	2.13%	21/6/2052	420,431	0.02%
Nerval SAS	100,000	3.63%	20/7/2028	100,630	0.01%
Nerval SAS	300,000	2.88%	14/4/2032	283,412	0.01%
Orange SA	600,000	5.00%	Perpetual	615,237	0.03%
Orange SA	600,000	4.50%	Perpetual	614,599	0.03%
Orange SA	500,000	5.38%	Perpetual	531,742	0.03%
Orange SA	300,000	1.75%	Perpetual	282,354	0.01%
Orange SA	1,200,000	0.00%	29/6/2026	1,154,360	0.05%
Orange SA	1,000,000	1.25%	7/7/2027	968,036	0.05%
Orange SA	800,000	1.38%	20/3/2028	767,505	0.04%
Orange SA	600,000	2.00%	15/1/2029	583,023	0.03%
Orange SA	700,000	1.38%	16/1/2030	654,589	0.03%
Orange SA	400,000	1.88%	12/9/2030	378,902	0.02%
Orange SA	500,000	1.63%	7/4/2032	454,352	0.02%
Orange SA	500,000	0.50%	4/9/2032	412,586	0.02%
Orange SA	821,000	8.13%	28/1/2033	1,111,617	0.05%
Orange SA	1,000,000	0.63%	16/12/2033	802,014	0.04%
Orange SA	100,000	0.75%	29/6/2034	79,937	0.00%
Orange SA	800,000	3.25%	17/1/2035	794,548	0.04%
Orange SA	200,000	1.38%	4/9/2049	140,061	0.01%
Pernod Ricard SA	1,600,000	3.75%	15/9/2027	1,638,218	0.08%
Pernod Ricard SA	300,000	3.25%	2/11/2028	303,100	0.01%
Pernod Ricard SA	400,000	1.38%	7/4/2029	374,820	0.02%
Pernod Ricard SA	200,000	3.38%	7/11/2030	202,279	0.01%
Pernod Ricard SA	600,000	3.75%	15/9/2033	610,203	0.03%
Pernod Ricard SA	500,000	3.63%	7/5/2034	502,687	0.02%
Praemia Healthcare SACA	400,000	0.88%	4/11/2029	353,645	0.02%
Praemia Healthcare SACA	200,000	1.38%	17/9/2030	175,334	0.01%
PSA Tresorerie GIE	300,000	6.00%	19/9/2033	339,388	0.02%
RCI Banque SA	400,000	1.75%	10/4/2026	392,914	0.02%
RCI Banque SA	420,000	4.63%	2/10/2026	428,900	0.02%
RCI Banque SA	700,000	1.13%	15/1/2027	673,140	0.03%
RCI Banque SA	447,000	4.50%	6/4/2027	457,749	0.02%
RCI Banque SA	300,000	4.75%	6/7/2027	309,553	0.01%
RCI Banque SA	500,000	3.75%	4/10/2027	505,578	0.02%
RCI Banque SA	250,000	4.88%	14/6/2028	261,232	0.01%
RCI Banque SA	100,000	4.88%	21/9/2028	104,475	0.01%
RCI Banque SA	500,000	4.88%	2/10/2029	526,437	0.03%
RCI Banque SA	440,000	3.88%	30/9/2030	441,599	0.02%
RCI Banque SA	200,000	4.13%	4/4/2031	202,704	0.01%
Safran SA	400,000	0.13%	16/3/2026	387,915	0.02%
Safran SA	300,000	0.75%	17/3/2031	261,669	0.01%
SANEF SA	400,000	1.88%	16/3/2026	395,239	0.02%
SANEF SA	200,000	0.95%	19/10/2028	186,017	0.01%
Sanofi SA	600,000	1.00%	21/3/2026	588,816	0.03%
Sanofi SA	400,000	1.13%	5/4/2028	383,560	0.02%
Schneider Electric SE	200,000	0.88%	13/12/2026	193,713	0.01%
Schneider Electric SE	400,000	3.25%	9/11/2027	406,732	0.02%
Schneider Electric SE	400,000	3.25%	10/10/2035	402,529	0.02%
SCOR SE	300,000	3.00%	8/6/2046	298,057	0.01%
SCOR SE	300,000	3.63%	27/5/2048	299,100	0.01%
Societe Fonciere Lyonnaise SA	400,000	1.50%	5/6/2027	386,374	0.02%
Societe Fonciere Lyonnaise SA	300,000	0.50%	21/4/2028	280,260	0.01%
Societe Generale SA	1,000,000	4.25%	28/9/2026	1,023,094	0.05%
Societe Generale SA	500,000	0.75%	25/1/2027	476,362	0.02%
Societe Generale SA	500,000	3.00%	12/2/2027	499,266	0.02%
Societe Generale SA	400,000	4.13%	2/6/2027	411,063	0.02%
Societe Generale SA	300,000	0.63%	2/12/2027	285,481	0.01%
Societe Generale SA	600,000	1.38%	13/1/2028	567,486	0.03%
Societe Generale SA	1,000,000	0.13%	18/2/2028	914,901	0.04%
Societe Generale SA	300,000	4.13%	21/11/2028	311,665	0.01%
Societe Generale SA	900,000	1.75%	22/3/2029	839,822	0.04%
Societe Generale SA	1,400,000	0.50%	12/6/2029	1,267,351	0.06%
Societe Generale SA	100,000	0.88%	24/9/2029	88,782	0.00%
Societe Generale SA	500,000	4.75%	28/9/2029	522,516	0.02%
Societe Generale SA	700,000	4.25%	6/12/2030	716,554	0.03%
Societe Generale SA	800,000	1.13%	30/6/2031	771,660	0.04%
Societe Generale SA	800,000	4.88%	21/11/2031	845,960	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Societe Generale SA	100,000	5.25%	6/9/2032	103,752	0.01%
Societe Generale SA	800,000	4.25%	16/11/2032	849,986	0.04%
Societe Generale SA	400,000	5.63%	2/6/2033	430,848	0.02%
Societe Generale SFH SA	1,800,000	0.50%	28/1/2026	1,762,787	0.08%
Societe Generale SFH SA	400,000	0.75%	29/1/2027	385,962	0.02%
Societe Generale SFH SA	1,800,000	0.13%	2/2/2029	1,623,293	0.08%
Societe Generale SFH SA	1,500,000	0.01%	11/2/2030	1,306,362	0.06%
Societe Generale SFH SA	1,800,000	3.38%	31/7/2030	1,851,986	0.09%
Societe Generale SFH SA	500,000	0.01%	5/2/2031	421,522	0.02%
Societe Generale SFH SA	700,000	3.13%	24/2/2032	708,755	0.03%
Sodexo SA	200,000	2.50%	24/6/2026	199,392	0.01%
Sodexo SA	300,000	0.75%	14/4/2027	286,767	0.01%
Sodexo SA	500,000	1.00%	17/7/2028	468,940	0.02%
Sodexo SA	600,000	1.00%	27/4/2029	552,860	0.03%
Sogecap SA	200,000	4.13%	Perpetual	200,573	0.01%
Sogecap SA	300,000	6.50%	16/5/2044	334,589	0.02%
Sogecap SA	300,000	5.00%	3/4/2045	304,498	0.01%
Suez SACA	500,000	4.63%	3/11/2028	525,519	0.02%
Suez SACA	600,000	2.38%	24/5/2030	574,146	0.03%
Suez SACA	500,000	5.00%	3/11/2032	546,455	0.03%
Suez SACA	300,000	2.88%	24/5/2034	282,061	0.01%
TDF Infrastructure SASU	100,000	2.50%	7/4/2026	99,619	0.01%
TDF Infrastructure SASU	700,000	5.63%	21/7/2028	743,785	0.04%
TDF Infrastructure SASU	400,000	1.75%	1/12/2029	363,704	0.02%
Technip Energies NV	250,000	1.13%	28/5/2028	233,190	0.01%
Teleperformance SE	200,000	0.25%	26/11/2027	186,556	0.01%
Teleperformance SE	300,000	5.25%	22/11/2028	316,578	0.02%
Teleperformance SE	300,000	5.75%	22/11/2031	320,829	0.02%
Terega SA	200,000	4.00%	17/9/2034	201,717	0.01%
Thales SA	700,000	0.25%	29/1/2027	662,481	0.03%
Thales SA	500,000	1.00%	15/5/2028	468,150	0.02%
Thales SA	500,000	4.25%	18/10/2031	526,967	0.03%
Tikehau Capital SCA	200,000	6.63%	14/3/2030	223,729	0.01%
TotalEnergies Capital Canada Ltd.	1,200,000	2.13%	18/9/2029	1,161,324	0.05%
TotalEnergies Capital International SA	400,000	2.50%	25/3/2026	399,420	0.02%
TotalEnergies Capital International SA	1,500,000	1.49%	8/4/2027	1,461,260	0.07%
TotalEnergies Capital International SA	700,000	0.70%	31/5/2028	653,661	0.03%
TotalEnergies Capital International SA	800,000	1.62%	18/5/2040	613,800	0.03%
TotalEnergies SE	800,000	3.37%	Perpetual	798,695	0.04%
TotalEnergies SE	900,000	2.13%	Perpetual	778,446	0.04%
TotalEnergies SE	700,000	2.00%	Perpetual	645,411	0.03%
TotalEnergies SE	400,000	4.50%	Perpetual	407,251	0.02%
TotalEnergies SE	400,000	4.12%	Perpetual	404,456	0.02%
TotalEnergies SE	400,000	1.63%	Perpetual	375,889	0.02%
TotalEnergies SE	200,000	3.25%	Perpetual	178,938	0.01%
Unibail-Rodamco-Westfield SE	200,000	7.25%	Perpetual	218,430	0.01%
Unibail-Rodamco-Westfield SE	316,000	1.38%	9/3/2026	311,030	0.01%
Unibail-Rodamco-Westfield SE	300,000	2.50%	4/6/2026	298,679	0.01%
Unibail-Rodamco-Westfield SE	400,000	1.00%	27/2/2027	386,346	0.02%
Unibail-Rodamco-Westfield SE	800,000	0.63%	4/5/2027	759,779	0.04%
Unibail-Rodamco-Westfield SE	565,000	1.50%	22/2/2028	544,555	0.03%
Unibail-Rodamco-Westfield SE	700,000	0.75%	25/10/2028	643,801	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.50%	29/5/2029	93,079	0.00%
Unibail-Rodamco-Westfield SE	300,000	3.50%	11/9/2029	302,504	0.01%
Unibail-Rodamco-Westfield SE	100,000	2.63%	9/4/2030	99,162	0.01%
Unibail-Rodamco-Westfield SE	400,000	1.38%	15/4/2030	364,273	0.02%
Unibail-Rodamco-Westfield SE	400,000	4.13%	11/12/2030	414,628	0.02%
Unibail-Rodamco-Westfield SE	400,000	1.88%	15/1/2031	365,962	0.02%
Unibail-Rodamco-Westfield SE	300,000	1.38%	4/12/2031	260,216	0.01%
Unibail-Rodamco-Westfield SE	500,000	0.88%	29/3/2032	417,666	0.02%
Unibail-Rodamco-Westfield SE	300,000	2.00%	29/6/2032	267,907	0.01%
Unibail-Rodamco-Westfield SE	400,000	1.38%	25/5/2033	333,888	0.02%
Unibail-Rodamco-Westfield SE	200,000	1.75%	27/2/2034	170,503	0.01%
Unibail-Rodamco-Westfield SE	300,000	3.88%	11/9/2034	299,004	0.01%
Unibail-Rodamco-Westfield SE	200,000	2.00%	28/4/2036	165,239	0.01%
Unibail-Rodamco-Westfield SE	400,000	2.25%	14/5/2038	332,939	0.02%
Veolia Environnement SA	800,000	1.25%	2/4/2027	772,703	0.04%
Veolia Environnement SA	800,000	1.94%	7/1/2030	759,367	0.04%
Veolia Environnement SA	500,000	1.63%	17/9/2030	460,824	0.02%
Veolia Environnement SA	500,000	0.66%	15/1/2031	431,145	0.02%
Veolia Environnement SA	800,000	0.50%	14/10/2031	668,338	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Veolia Environnement SA	500,000	0.80%	15/1/2032	422,030	0.02%
Veolia Environnement SA	500,000	6.13%	25/11/2033	608,188	0.03%
Veolia Environnement SA	100,000	3.57%	9/9/2034	100,428	0.01%
Verallia SA	200,000	1.88%	10/11/2031	179,524	0.01%
Verallia SA	500,000	3.88%	4/11/2032	497,422	0.02%
Vinci SA	500,000	1.63%	18/1/2029	476,696	0.02%
Vinci SA	500,000	1.75%	26/9/2030	467,005	0.02%
Wendel SE	400,000	4.50%	19/6/2030	421,399	0.02%
Worldline SA	300,000	4.13%	12/9/2028	296,589	0.01%
				324,178,283	**15.19%**
Germany 10.58% (31 December 2023: 11.03%)					
Aareal Bank AG	100,000	5.88%	29/5/2026	102,396	0.01%
Aareal Bank AG	1,500,000	0.01%	3/8/2026	1,438,814	0.07%
Aareal Bank AG	1,500,000	0.01%	1/2/2028	1,380,718	0.06%
Aareal Bank AG	400,000	0.75%	18/4/2028	365,050	0.02%
Aareal Bank AG	720,000	2.63%	10/4/2030	710,681	0.03%
adidas AG	200,000	0.63%	10/9/2035	152,991	0.01%
Adidas AG	400,000	0.00%	5/10/2028	362,595	0.02%
Allianz Finance II BV	500,000	0.00%	22/11/2026	476,679	0.02%
Allianz Finance II BV	500,000	3.25%	4/12/2029	512,274	0.02%
Allianz Finance II BV	300,000	0.50%	14/1/2031	261,680	0.01%
Allianz Finance II BV	500,000	1.38%	21/4/2031	457,824	0.02%
Allianz Finance II BV	100,000	0.50%	22/11/2033	80,191	0.00%
Allianz SE	800,000	4.60%	7/9/2038	832,637	0.04%
Allianz SE	1,000,000	3.10%	6/7/2047	998,371	0.05%
Allianz SE	900,000	1.30%	25/9/2049	816,119	0.04%
Allianz SE	400,000	2.12%	8/7/2050	372,763	0.02%
Allianz SE	100,000	4.25%	5/7/2052	102,717	0.01%
Allianz SE	300,000	5.82%	25/7/2053	338,977	0.02%
Allianz SE	500,000	4.85%	26/7/2054	535,266	0.03%
Amprion GmbH	400,000	3.45%	22/9/2027	406,082	0.02%
Amprion GmbH	300,000	3.88%	7/9/2028	308,459	0.01%
Amprion GmbH	100,000	3.13%	27/8/2030	99,600	0.00%
Amprion GmbH	400,000	3.63%	21/5/2031	408,108	0.02%
Amprion GmbH	200,000	3.97%	22/9/2032	207,070	0.01%
Amprion GmbH	500,000	0.63%	23/9/2033	394,427	0.02%
Amprion GmbH	200,000	4.13%	7/9/2034	209,941	0.01%
Amprion GmbH	100,000	3.85%	27/8/2039	100,694	0.01%
Amprion GmbH	200,000	4.00%	21/5/2044	201,847	0.01%
Aroundtown Finance Sarl	200,000	5.00%	Perpetual	176,761	0.01%
Aroundtown Finance Sarl	100,000	7.13%	Perpetual	97,798	0.00%
Aroundtown SA	400,000	1.63%	Perpetual	362,311	0.02%
Aroundtown SA	300,000	1.50%	28/5/2026	292,280	0.01%
Aroundtown SA	500,000	0.38%	15/4/2027	466,298	0.02%
Aroundtown SA	100,000	1.63%	31/1/2028	94,645	0.00%
Aroundtown SA	400,000	1.45%	9/7/2028	370,997	0.02%
Aroundtown SA	300,000	4.80%	16/7/2029	310,607	0.01%
BASF SE	500,000	0.25%	5/6/2027	472,878	0.02%
BASF SE	600,000	0.88%	15/11/2027	571,202	0.03%
BASF SE	800,000	3.13%	29/6/2028	808,386	0.04%
BASF SE	600,000	4.00%	8/3/2029	624,573	0.03%
BASF SE	400,000	1.50%	17/3/2031	364,429	0.02%
BASF SE	500,000	4.25%	8/3/2032	530,491	0.03%
BASF SE	300,000	3.75%	29/6/2032	308,230	0.01%
BASF SE	400,000	1.63%	15/11/2037	321,846	0.02%
Bausparkasse Schwaebisch Hall AG	1,000,000	2.88%	16/1/2029	1,011,684	0.05%
Bayer AG	250,000	4.00%	26/8/2026	254,032	0.01%
Bayer AG	300,000	0.75%	6/1/2027	286,838	0.01%
Bayer AG	1,100,000	0.38%	12/1/2029	979,873	0.05%
Bayer AG	200,000	4.25%	26/8/2029	207,510	0.01%
Bayer AG	400,000	1.13%	6/1/2030	357,033	0.02%
Bayer AG	300,000	0.63%	12/7/2031	247,531	0.01%
Bayer AG	1,000,000	1.38%	6/7/2032	842,608	0.04%
Bayer AG	460,000	4.63%	26/5/2033	481,975	0.02%
Bayer AG	600,000	1.00%	12/1/2036	435,724	0.02%
Bayer Capital Corp. BV	1,000,000	1.50%	26/6/2026	980,366	0.05%
Bayerische Landesbank	2,000,000	0.75%	20/1/2026	1,962,880	0.09%
Bayerische Landesbank	400,000	0.13%	2/11/2029	354,852	0.02%
Bayerische Landesbank	900,000	0.05%	30/4/2031	762,665	0.04%
Berlin Hyp AG	400,000	3.00%	11/5/2026	402,883	0.02%
Berlin Hyp AG	1,000,000	0.38%	25/1/2027	956,331	0.05%

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Berlin Hyp AG	1,000,000	0.01%	17/2/2027	950,265	0.04%
Berlin Hyp AG	1,500,000	3.38%	7/3/2028	1,539,434	0.07%
Berlin Hyp AG	237,000	0.01%	7/7/2028	217,206	0.01%
Berlin Hyp AG	2,120,000	0.63%	23/2/2029	1,955,541	0.09%
Berlin Hyp AG	1,600,000	0.01%	27/1/2031	1,363,797	0.06%
Berlin Hyp AG	200,000	0.38%	21/4/2031	167,473	0.01%
Bertelsmann SE & Co. KGaA	400,000	3.50%	29/5/2029	410,174	0.02%
BMW Finance NV	1,000,000	0.38%	14/1/2027	954,074	0.05%
BMW Finance NV	464,000	1.00%	22/5/2028	436,567	0.02%
BMW Finance NV	685,000	1.50%	6/2/2029	648,859	0.03%
BMW Finance NV	200,000	0.88%	14/1/2032	172,774	0.01%
BMW Finance NV	400,000	3.63%	22/5/2035	406,739	0.02%
BMW International Investment BV	400,000	3.00%	27/8/2027	402,059	0.02%
BMW International Investment BV	300,000	3.25%	17/11/2028	304,034	0.01%
BMW International Investment BV	300,000	3.50%	17/11/2032	304,117	0.01%
BMW US Capital LLC	550,000	3.00%	2/11/2027	553,435	0.03%
BMW US Capital LLC	1,225,000	3.38%	2/2/2034	1,215,264	0.06%
Brenntag Finance BV	200,000	0.50%	6/10/2029	176,810	0.01%
Brenntag Finance BV	400,000	3.88%	24/4/2032	407,524	0.02%
Commerzbank AG	1,500,000	1.00%	4/3/2026	1,470,062	0.07%
Commerzbank AG	300,000	1.13%	22/6/2026	293,516	0.01%
Commerzbank AG	500,000	0.50%	4/12/2026	479,402	0.02%
Commerzbank AG	300,000	4.00%	30/3/2027	305,541	0.01%
Commerzbank AG	1,100,000	4.63%	21/3/2028	1,137,499	0.05%
Commerzbank AG	380,000	0.88%	18/4/2028	360,749	0.02%
Commerzbank AG	2,755,000	3.38%	28/8/2028	2,836,002	0.13%
Commerzbank AG	200,000	2.63%	8/12/2028	198,668	0.01%
Commerzbank AG	1,380,000	2.63%	3/9/2029	1,380,699	0.06%
Commerzbank AG	800,000	5.13%	18/1/2030	852,135	0.04%
Commerzbank AG	1,300,000	0.01%	11/3/2030	1,134,523	0.05%
Commerzbank AG	400,000	4.63%	17/1/2031	420,158	0.02%
Commerzbank AG	700,000	1.38%	29/12/2031	671,708	0.03%
Commerzbank AG	2,100,000	0.25%	12/1/2032	1,766,372	0.08%
Commerzbank AG	300,000	4.00%	16/7/2032	305,235	0.01%
Commerzbank AG	900,000	6.75%	5/10/2033	982,954	0.05%
Commerzbank AG	1,550,000	1.25%	9/1/2034	1,353,627	0.06%
Commerzbank AG	300,000	4.13%	20/2/2037	298,381	0.01%
Continental AG	300,000	2.50%	27/8/2026	298,661	0.01%
Continental AG	100,000	3.63%	30/11/2027	101,698	0.01%
Continental AG	600,000	4.00%	1/6/2028	619,688	0.03%
Continental AG	500,000	3.50%	1/10/2029	504,613	0.02%
Covestro AG	200,000	0.88%	3/2/2026	196,468	0.01%
Covestro AG	200,000	4.75%	15/11/2028	212,562	0.01%
Covestro AG	200,000	1.38%	12/6/2030	182,390	0.01%
Daimler Truck International Finance BV	300,000	3.88%	19/6/2026	304,747	0.01%
Daimler Truck International Finance BV	700,000	3.88%	19/6/2029	725,092	0.03%
Daimler Truck International Finance BV	500,000	3.38%	23/9/2030	503,040	0.02%
Deutsche Apotheker-und Aerztebank eG	900,000	0.01%	6/2/2029	808,632	0.04%
Deutsche Bank AG	950,000	0.50%	22/1/2026	929,891	0.04%
Deutsche Bank AG	400,000	4.50%	19/5/2026	406,769	0.02%
Deutsche Bank AG	1,032,920	0.00%	15/10/2026	960,085	0.05%
Deutsche Bank AG	1,000,000	3.13%	19/10/2026	1,012,241	0.05%
Deutsche Bank AG	400,000	1.63%	20/1/2027	388,673	0.02%
Deutsche Bank AG	500,000	0.75%	17/2/2027	487,333	0.02%
Deutsche Bank AG	300,000	4.00%	29/11/2027	310,810	0.01%
Deutsche Bank AG	100,000	1.75%	17/1/2028	96,196	0.00%
Deutsche Bank AG	600,000	1.88%	23/2/2028	583,762	0.03%
Deutsche Bank AG	200,000	5.38%	11/1/2029	212,203	0.01%
Deutsche Bank AG	2,500,000	3.38%	13/3/2029	2,569,084	0.12%
Deutsche Bank AG	300,000	3.75%	15/1/2030	307,448	0.01%
Deutsche Bank AG	500,000	4.13%	4/4/2030	511,920	0.02%
Deutsche Bank AG	1,000,000	5.00%	5/9/2030	1,063,460	0.05%
Deutsche Bank AG	1,200,000	1.75%	19/11/2030	1,105,277	0.05%
Deutsche Bank AG	600,000	1.38%	17/2/2032	528,087	0.03%
Deutsche Bank AG	800,000	4.00%	24/6/2032	800,624	0.04%
Deutsche Bank AG	400,000	4.50%	12/7/2035	413,781	0.02%
Deutsche Boerse AG	400,000	3.75%	28/9/2029	416,048	0.02%
Deutsche Boerse AG	800,000	3.88%	28/9/2033	841,405	0.04%
Deutsche Boerse AG	400,000	1.25%	16/6/2047	380,278	0.02%
Deutsche Kreditbank AG	1,089,000	3.00%	2/7/2030	1,108,268	0.05%
Deutsche Kreditbank AG	780,000	1.63%	5/5/2032	723,775	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Deutsche Kreditbank AG	600,000	3.00%	31/1/2035	608,021	0.03%
Deutsche Lufthansa AG	500,000	3.00%	29/5/2026	499,270	0.02%
Deutsche Lufthansa AG	800,000	2.88%	16/5/2027	793,929	0.04%
Deutsche Lufthansa AG	400,000	4.00%	21/5/2030	414,022	0.02%
Deutsche Lufthansa AG	400,000	4.13%	3/9/2032	410,885	0.02%
Deutsche Pfandbriefbank AG	200,000	0.10%	2/2/2026	190,419	0.01%
Deutsche Pfandbriefbank AG	200,000	5.00%	5/2/2027	205,069	0.01%
Deutsche Pfandbriefbank AG	1,300,000	1.75%	1/3/2027	1,274,300	0.06%
Deutsche Pfandbriefbank AG	1,000,000	2.38%	29/5/2028	986,365	0.05%
Deutsche Pfandbriefbank AG	1,000,000	2.88%	19/1/2029	998,913	0.05%
Deutsche Post AG	600,000	0.38%	20/5/2026	582,452	0.03%
Deutsche Post AG	500,000	1.00%	13/12/2027	479,254	0.02%
Deutsche Post AG	500,000	1.63%	5/12/2028	483,590	0.02%
Deutsche Post AG	400,000	0.75%	20/5/2029	374,787	0.02%
Deutsche Post AG	600,000	3.38%	3/7/2033	619,071	0.03%
Deutsche Post AG	300,000	3.50%	25/3/2036	302,377	0.01%
Deutsche Telekom AG	200,000	1.75%	25/3/2031	188,175	0.01%
Deutsche Telekom AG	300,000	3.25%	4/6/2035	300,757	0.01%
Deutsche Telekom AG	100,000	2.25%	29/3/2039	87,924	0.00%
Deutsche Telekom AG	380,000	1.75%	9/12/2049	272,215	0.01%
Deutsche Telekom International Finance BV	400,000	1.13%	22/5/2026	392,559	0.02%
Deutsche Telekom International Finance BV	600,000	1.38%	30/1/2027	587,444	0.03%
Deutsche Telekom International Finance BV	800,000	1.50%	3/4/2028	773,744	0.04%
Deutsche Telekom International Finance BV	200,000	4.50%	28/10/2030	218,641	0.01%
Deutsche Telekom International Finance BV	780,000	7.50%	24/1/2033	1,018,206	0.05%
Deutsche Wohnen SE	600,000	1.50%	30/4/2030	549,954	0.03%
Deutsche Wohnen SE	100,000	1.30%	7/4/2041	69,067	0.00%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	100,000	2.50%	25/1/2027	95,173	0.00%
DZ HYP AG	2,000,000	3.25%	30/7/2027	2,037,790	0.10%
DZ HYP AG	900,000	0.63%	30/8/2027	857,045	0.04%
DZ HYP AG	1,200,000	3.38%	31/1/2028	1,230,844	0.06%
DZ HYP AG	1,000,000	0.01%	23/6/2028	916,461	0.04%
DZ HYP AG	1,537,000	3.13%	20/9/2028	1,569,533	0.07%
DZ HYP AG	800,000	0.88%	18/1/2030	732,660	0.03%
DZ HYP AG	2,000,000	0.01%	29/3/2030	1,742,067	0.08%
DZ HYP AG	400,000	0.01%	15/11/2030	342,113	0.02%
DZ HYP AG	1,300,000	3.25%	31/5/2033	1,342,695	0.06%
DZ HYP AG	535,000	0.88%	17/4/2034	448,095	0.02%
E.ON International Finance BV	500,000	1.63%	30/5/2026	494,898	0.02%
E.ON International Finance BV	650,000	1.50%	31/7/2029	613,284	0.03%
E.ON International Finance BV	400,000	5.75%	14/2/2033	471,077	0.02%
E.ON SE	600,000	0.13%	18/1/2026	586,184	0.03%
E.ON SE	600,000	0.25%	24/10/2026	576,974	0.03%
E.ON SE	800,000	0.38%	29/9/2027	756,324	0.04%
E.ON SE	200,000	3.50%	12/1/2028	204,301	0.01%
E.ON SE	820,000	0.10%	19/12/2028	747,713	0.04%
E.ON SE	1,000,000	1.63%	22/5/2029	955,225	0.05%
E.ON SE	330,000	3.13%	5/3/2030	331,122	0.02%
E.ON SE	300,000	3.38%	15/1/2031	303,763	0.01%
E.ON SE	333,000	3.50%	25/3/2032	337,511	0.02%
E.ON SE	500,000	0.60%	1/10/2032	415,016	0.02%
E.ON SE	200,000	4.00%	29/8/2033	208,852	0.01%
E.ON SE	650,000	3.88%	12/1/2035	666,449	0.03%
E.ON SE	400,000	3.75%	15/1/2036	404,518	0.02%
E.ON SE	300,000	3.50%	26/10/2037	296,914	0.01%
E.ON SE	250,000	3.88%	5/9/2038	253,189	0.01%
E.ON SE	380,000	4.13%	25/3/2044	385,095	0.02%
Eurogrid GmbH	100,000	3.08%	18/10/2027	100,631	0.01%
Eurogrid GmbH	300,000	1.50%	18/4/2028	287,243	0.01%
Eurogrid GmbH	700,000	3.60%	1/2/2029	713,286	0.03%
Eurogrid GmbH	100,000	3.28%	5/9/2031	100,141	0.01%
Eurogrid GmbH	200,000	1.11%	15/5/2032	171,492	0.01%
Eurogrid GmbH	300,000	0.74%	21/4/2033	243,607	0.01%
Eurogrid GmbH	700,000	3.92%	1/2/2034	722,784	0.03%
Eurogrid GmbH	100,000	3.73%	18/10/2035	100,954	0.01%
Fresenius Finance Ireland plc	700,000	0.50%	1/10/2028	640,348	0.03%
Fresenius Finance Ireland plc	500,000	0.88%	1/10/2031	426,130	0.02%
Fresenius Finance Ireland plc	450,000	3.00%	30/1/2032	440,123	0.02%
Fresenius Medical Care AG	100,000	1.25%	29/11/2029	91,880	0.00%
Fresenius Medical Care AG	400,000	1.50%	29/5/2030	364,349	0.02%
Fresenius SE & Co. KGaA	1,100,000	4.25%	28/5/2026	1,122,111	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Fresenius SE & Co. KGaA	500,000	1.63%	8/10/2027	486,751	0.02%
Fresenius SE & Co. KGaA	600,000	2.88%	15/2/2029	604,095	0.03%
Fresenius SE & Co. KGaA	200,000	5.13%	5/10/2030	219,132	0.01%
Grand City Properties Finance Sarl	300,000	6.13%	Perpetual	296,485	0.01%
Grand City Properties SA	200,000	1.50%	Perpetual	191,024	0.01%
Grand City Properties SA	200,000	1.50%	22/2/2027	192,600	0.01%
Grand City Properties SA	400,000	0.13%	11/1/2028	363,655	0.02%
Grand City Properties SA	400,000	4.38%	9/1/2030	411,916	0.02%
Grenke Finance plc	210,000	5.13%	4/1/2029	212,110	0.01%
Hamburg Commercial Bank AG	200,000	2.00%	20/7/2027	196,403	0.01%
Hamburg Commercial Bank AG	300,000	4.75%	2/5/2029	316,641	0.02%
Hannover Rueck SE	400,000	1.75%	8/10/2040	364,780	0.02%
Hannover Rueck SE	700,000	5.88%	26/8/2043	793,788	0.04%
Heidelberg Materials AG	400,000	3.75%	31/5/2032	409,536	0.02%
Heidelberg Materials Finance Luxembourg SA	1,300,000	1.63%	7/4/2026	1,284,232	0.06%
Heidelberg Materials Finance Luxembourg SA	100,000	1.13%	1/12/2027	95,847	0.00%
Heidelberg Materials Finance Luxembourg SA	200,000	1.75%	24/4/2028	193,123	0.01%
Heidelberg Materials Finance Luxembourg SA	800,000	4.88%	21/11/2033	875,426	0.04%
Heraeus Finance GmbH	200,000	2.63%	9/6/2027	198,972	0.01%
HOCHTIEF AG	200,000	0.50%	3/9/2027	188,821	0.01%
HOCHTIEF AG	300,000	0.63%	26/4/2029	271,025	0.01%
HOCHTIEF AG	450,000	4.25%	31/5/2030	465,790	0.02%
Infineon Technologies AG	500,000	3.63%	Perpetual	495,839	0.02%
Infineon Technologies AG	300,000	1.13%	24/6/2026	292,929	0.01%
Infineon Technologies AG	600,000	1.63%	24/6/2029	565,830	0.03%
ING-DiBa AG	3,000,000	3.25%	15/2/2028	3,073,055	0.14%
ING-DiBa AG	500,000	1.25%	9/10/2033	438,268	0.02%
ING-DiBa AG	600,000	1.00%	23/5/2039	458,342	0.02%
KION Group AG	300,000	4.00%	20/11/2029	305,581	0.01%
Knorr-Bremse AG	500,000	3.00%	30/9/2029	501,852	0.02%
Knorr-Bremse AG	175,000	3.25%	30/9/2032	177,506	0.01%
Landesbank Baden-Wuerttemberg	4,750,000	2.63%	12/11/2027	4,773,942	0.22%
Landesbank Hessen-Thueringen Girozentrale	1,400,000	0.63%	12/1/2027	1,350,659	0.06%
Landesbank Hessen-Thueringen Girozentrale	700,000	0.01%	19/7/2027	658,187	0.03%
Landesbank Hessen-Thueringen Girozentrale	800,000	0.88%	20/3/2028	759,643	0.04%
Landesbank Hessen-Thueringen Girozentrale	300,000	0.50%	19/1/2037	222,839	0.01%
LANXESS AG	600,000	0.63%	1/12/2029	522,532	0.02%
LEG Immobilien SE	800,000	0.88%	28/11/2027	757,753	0.04%
LEG Immobilien SE	500,000	0.75%	30/6/2031	421,592	0.02%
LEG Immobilien SE	300,000	1.00%	19/11/2032	244,689	0.01%
LEG Immobilien SE	300,000	1.50%	17/1/2034	251,274	0.01%
LEG Immobilien SE	200,000	1.63%	28/11/2034	166,107	0.01%
Lloyds Bank GmbH	1,100,000	2.75%	10/9/2029	1,105,421	0.05%
Mercedes-Benz Finance Canada, Inc.	1,900,000	3.00%	23/2/2027	1,906,110	0.09%
Mercedes-Benz Group AG	1,060,000	0.75%	8/2/2030	944,482	0.04%
Mercedes-Benz Group AG	400,000	2.38%	22/5/2030	385,749	0.02%
Mercedes-Benz Group AG	600,000	0.75%	10/9/2030	527,273	0.03%
Mercedes-Benz Group AG	391,000	2.00%	27/2/2031	367,358	0.02%
Mercedes-Benz Group AG	500,000	1.13%	6/11/2031	438,412	0.02%
Mercedes-Benz Group AG	300,000	0.75%	11/3/2033	246,906	0.01%
Mercedes-Benz Group AG	268,000	1.13%	8/8/2034	220,576	0.01%
Mercedes-Benz Group AG	500,000	2.13%	3/7/2037	435,721	0.02%
Mercedes-Benz International Finance BV	505,000	1.38%	26/6/2026	495,620	0.02%
Mercedes-Benz International Finance BV	1,400,000	2.00%	22/8/2026	1,383,368	0.07%
Mercedes-Benz International Finance BV	400,000	0.63%	6/5/2027	381,413	0.02%
Mercedes-Benz International Finance BV	200,000	3.00%	10/7/2027	200,712	0.01%
Mercedes-Benz International Finance BV	100,000	3.25%	15/9/2027	101,002	0.01%
Merck Financial Services GmbH	1,000,000	0.50%	16/7/2028	927,820	0.04%
Merck Financial Services GmbH	200,000	0.88%	5/7/2031	175,732	0.01%
Merck KGaA	300,000	3.88%	27/8/2054	301,935	0.01%
Merck KGaA	300,000	2.88%	25/6/2079	291,542	0.01%
Merck KGaA	500,000	1.63%	9/9/2080	485,000	0.02%
Muenchener Hypothekenbank eG	300,000	0.38%	9/3/2029	267,225	0.01%
Muenchener Hypothekenbank eG	2,242,000	3.00%	11/7/2031	2,283,594	0.11%
Muenchener Hypothekenbank eG	1,000,000	1.88%	25/8/2032	942,194	0.04%
Muenchener Hypothekenbank eG	690,000	1.00%	18/4/2039	525,521	0.02%
Muenchener Hypothekenbank eG	1,000,000	0.01%	19/10/2039	636,670	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	300,000	1.25%	26/5/2041	260,802	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	800,000	1.00%	26/5/2042	666,443	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	600,000	4.25%	26/5/2044	618,081	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	500,000	3.25%	26/5/2049	495,015	0.02%

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Norddeutsche Landesbank-Girozentrale	1,500,000	0.01%	23/9/2026	1,438,612	0.07%
Norddeutsche Landesbank-Girozentrale	700,000	0.01%	18/2/2027	664,545	0.03%
Norddeutsche Landesbank-Girozentrale	1,700,000	2.25%	20/9/2027	1,688,563	0.08%
Norddeutsche Landesbank-Girozentrale	900,000	0.75%	18/1/2028	853,515	0.04%
REWE International Finance BV	400,000	4.88%	13/9/2030	429,445	0.02%
Robert Bosch GmbH	100,000	3.63%	2/6/2027	101,786	0.01%
Robert Bosch GmbH	700,000	3.63%	2/6/2030	718,388	0.03%
Robert Bosch GmbH	600,000	4.00%	2/6/2035	625,267	0.03%
Robert Bosch GmbH	600,000	4.38%	2/6/2043	626,886	0.03%
Robert Bosch Investment Nederland BV	200,000	2.63%	24/5/2028	199,633	0.01%
RWE AG	360,000	3.63%	13/2/2029	369,646	0.02%
RWE AG	800,000	2.75%	24/5/2030	788,145	0.04%
RWE AG	100,000	3.63%	10/1/2032	102,025	0.01%
RWE AG	316,000	1.00%	26/11/2033	255,791	0.01%
RWE AG	123,000	4.13%	13/2/2035	127,231	0.01%
Santander Consumer Bank AG	700,000	4.50%	30/6/2026	717,477	0.03%
Santander Consumer Bank AG	500,000	4.38%	13/9/2027	519,360	0.02%
SAP SE	400,000	0.13%	18/5/2026	387,463	0.02%
SAP SE	1,200,000	1.25%	10/3/2028	1,154,127	0.05%
SAP SE	600,000	0.38%	18/5/2029	549,083	0.03%
SAP SE	600,000	1.63%	10/3/2031	563,602	0.03%
Sartorius Finance BV	400,000	4.38%	14/9/2029	418,764	0.02%
Sartorius Finance BV	300,000	4.88%	14/9/2035	321,900	0.02%
Siemens Energy Finance BV	500,000	4.00%	5/4/2026	505,206	0.02%
Siemens Financieringsmaatschappij NV	600,000	0.38%	5/6/2026	582,754	0.03%
Siemens Financieringsmaatschappij NV	500,000	0.63%	25/2/2027	481,594	0.02%
Siemens Financieringsmaatschappij NV	100,000	1.00%	6/9/2027	96,573	0.00%
Siemens Financieringsmaatschappij NV	200,000	0.90%	28/2/2028	192,838	0.01%
Siemens Financieringsmaatschappij NV	600,000	2.88%	10/3/2028	608,310	0.03%
Siemens Financieringsmaatschappij NV	600,000	3.00%	22/11/2028	608,006	0.03%
Siemens Financieringsmaatschappij NV	600,000	0.25%	20/2/2029	544,234	0.03%
Siemens Financieringsmaatschappij NV	600,000	0.13%	5/9/2029	542,549	0.03%
Siemens Financieringsmaatschappij NV	500,000	2.75%	9/9/2030	500,100	0.02%
Siemens Financieringsmaatschappij NV	649,000	1.25%	28/2/2031	599,489	0.03%
Siemens Financieringsmaatschappij NV	400,000	0.50%	20/2/2032	341,764	0.02%
Siemens Financieringsmaatschappij NV	500,000	3.13%	22/5/2032	505,362	0.02%
Siemens Financieringsmaatschappij NV	500,000	0.50%	5/9/2034	396,129	0.02%
Siemens Financieringsmaatschappij NV	400,000	1.25%	25/2/2035	334,790	0.02%
Siemens Financieringsmaatschappij NV	200,000	3.50%	24/2/2036	204,712	0.01%
Siemens Financieringsmaatschappij NV	500,000	3.38%	22/2/2037	499,637	0.02%
Siemens Financieringsmaatschappij NV	200,000	1.75%	28/2/2039	164,183	0.01%
Siemens Financieringsmaatschappij NV	400,000	3.63%	24/2/2043	399,422	0.02%
Siemens Financieringsmaatschappij NV	600,000	3.63%	22/2/2044	596,995	0.03%
Sirius Real Estate Ltd.	100,000	1.13%	22/6/2026	97,019	0.00%
Sirius Real Estate Ltd.	200,000	1.75%	24/11/2028	185,177	0.01%
Talanx AG	700,000	4.00%	25/10/2029	732,758	0.03%
Talanx AG	400,000	2.25%	5/12/2047	386,978	0.02%
Traton Finance Luxembourg SA	300,000	3.75%	27/3/2027	303,786	0.01%
Traton Finance Luxembourg SA	200,000	4.25%	16/5/2028	205,628	0.01%
Traton Finance Luxembourg SA	500,000	0.75%	24/3/2029	449,352	0.02%
Traton Finance Luxembourg SA	600,000	1.25%	24/3/2033	505,709	0.02%
UniCredit Bank GmbH	2,000,000	3.00%	13/7/2026	2,015,635	0.09%
UniCredit Bank GmbH	1,560,000	0.01%	28/9/2026	1,495,635	0.07%
UniCredit Bank GmbH	900,000	0.50%	23/2/2027	862,605	0.04%
UniCredit Bank GmbH	700,000	0.01%	21/5/2029	623,992	0.03%
UniCredit Bank GmbH	900,000	0.01%	24/6/2030	778,018	0.04%
UniCredit Bank GmbH	1,070,000	0.25%	15/1/2032	900,779	0.04%
UniCredit Bank GmbH	1,100,000	0.38%	17/1/2033	908,939	0.04%
UniCredit Bank GmbH	505,000	0.85%	22/5/2034	418,793	0.02%
Vier Gas Transport GmbH	100,000	4.00%	26/9/2027	102,587	0.01%
Vier Gas Transport GmbH	500,000	1.50%	25/9/2028	474,683	0.02%
Vier Gas Transport GmbH	400,000	0.13%	10/9/2029	350,019	0.02%
Vier Gas Transport GmbH	400,000	3.38%	11/11/2031	398,776	0.02%
Vier Gas Transport GmbH	300,000	4.63%	26/9/2032	322,642	0.02%
Volkswagen Bank GmbH	900,000	4.25%	7/1/2026	910,500	0.04%
Volkswagen Bank GmbH	700,000	2.50%	31/7/2026	693,296	0.03%
Volkswagen Bank GmbH	500,000	4.38%	3/5/2028	515,981	0.02%
Volkswagen Bank GmbH	300,000	4.63%	3/5/2031	311,176	0.01%
Volkswagen Financial Services AG	200,000	3.75%	10/9/2026	202,281	0.01%
Volkswagen Financial Services AG	500,000	0.13%	12/2/2027	470,077	0.02%
Volkswagen Financial Services AG	500,000	0.88%	31/1/2028	464,431	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Volkswagen Financial Services AG	200,000	3.38%	6/4/2028	200,012	0.01%
Volkswagen Financial Services AG	600,000	3.63%	19/5/2029	601,025	0.03%
Volkswagen Financial Services AG	100,000	0.38%	12/2/2030	84,818	0.00%
Volkswagen Financial Services AG	400,000	3.88%	10/9/2030	403,962	0.02%
Volkswagen Financial Services AG	400,000	3.88%	19/11/2031	399,921	0.02%
Volkswagen International Finance NV	1,500,000	3.88%	Perpetual	1,432,805	0.07%
Volkswagen International Finance NV	700,000	3.75%	Perpetual	675,747	0.03%
Volkswagen International Finance NV	750,000	3.50%	Perpetual	674,102	0.03%
Volkswagen International Finance NV	600,000	4.38%	Perpetual	552,116	0.03%
Volkswagen International Finance NV	400,000	7.88%	Perpetual	445,917	0.02%
Volkswagen International Finance NV	300,000	4.63%	Perpetual	294,724	0.01%
Volkswagen International Finance NV	200,000	7.50%	Perpetual	214,977	0.01%
Volkswagen International Finance NV	800,000	3.88%	29/3/2026	806,897	0.04%
Volkswagen International Finance NV	800,000	1.88%	30/3/2027	777,102	0.04%
Volkswagen International Finance NV	300,000	3.75%	28/9/2027	304,320	0.01%
Volkswagen International Finance NV	500,000	2.63%	16/11/2027	491,547	0.02%
Volkswagen International Finance NV	800,000	0.88%	22/9/2028	731,227	0.03%
Volkswagen International Finance NV	600,000	4.25%	29/3/2029	617,980	0.03%
Volkswagen International Finance NV	200,000	4.38%	15/5/2030	206,796	0.01%
Volkswagen International Finance NV	400,000	3.25%	18/11/2030	393,796	0.02%
Volkswagen International Finance NV	400,000	1.25%	23/9/2032	332,853	0.02%
Volkswagen International Finance NV	100,000	3.30%	22/3/2033	98,331	0.00%
Volkswagen International Finance NV	600,000	4.13%	16/11/2038	612,857	0.03%
Volkswagen International Finance NV	200,000	1.50%	21/1/2041	136,161	0.01%
Volkswagen Leasing GmbH	600,000	0.25%	12/1/2026	583,677	0.03%
Volkswagen Leasing GmbH	840,000	4.50%	25/3/2026	853,590	0.04%
Volkswagen Leasing GmbH	200,000	1.50%	19/6/2026	195,621	0.01%
Volkswagen Leasing GmbH	400,000	0.38%	20/7/2026	384,643	0.02%
Volkswagen Leasing GmbH	300,000	3.63%	11/10/2026	302,764	0.01%
Volkswagen Leasing GmbH	200,000	3.88%	11/10/2028	203,106	0.01%
Volkswagen Leasing GmbH	350,000	0.50%	12/1/2029	311,298	0.01%
Volkswagen Leasing GmbH	300,000	4.63%	25/3/2029	312,535	0.01%
Volkswagen Leasing GmbH	150,000	0.63%	19/7/2029	131,821	0.01%
Volkswagen Leasing GmbH	300,000	4.00%	11/4/2031	305,390	0.01%
Volkswagen Leasing GmbH	300,000	4.75%	25/9/2031	316,760	0.02%
Vonovia SE	800,000	0.63%	9/7/2026	775,564	0.04%
Vonovia SE	200,000	4.75%	23/5/2027	208,098	0.01%
Vonovia SE	700,000	0.38%	16/6/2027	658,707	0.03%
Vonovia SE	600,000	0.63%	7/10/2027	563,448	0.03%
Vonovia SE	200,000	1.50%	14/1/2028	191,775	0.01%
Vonovia SE	800,000	1.88%	28/6/2028	771,373	0.04%
Vonovia SE	100,000	0.50%	14/9/2029	88,922	0.00%
Vonovia SE	400,000	0.63%	14/12/2029	352,596	0.02%
Vonovia SE	500,000	2.13%	22/3/2030	475,181	0.02%
Vonovia SE	400,000	2.25%	7/4/2030	379,646	0.02%
Vonovia SE	200,000	5.00%	23/11/2030	216,703	0.01%
Vonovia SE	300,000	0.63%	24/3/2031	253,157	0.01%
Vonovia SE	400,000	2.38%	25/3/2032	369,820	0.02%
Vonovia SE	400,000	0.75%	1/9/2032	323,193	0.02%
Vonovia SE	500,000	1.00%	16/6/2033	401,554	0.02%
Vonovia SE	300,000	4.25%	10/4/2034	309,106	0.01%
Vonovia SE	100,000	2.75%	22/3/2038	86,427	0.00%
Vonovia SE	400,000	1.63%	7/10/2039	289,627	0.01%
Vonovia SE	300,000	1.00%	28/1/2041	190,142	0.01%
Vonovia SE	200,000	1.50%	14/6/2041	136,425	0.01%
Vonovia SE	300,000	1.63%	1/9/2051	179,301	0.01%
Wintershall Dea Finance BV	500,000	1.33%	25/9/2028	463,430	0.02%
Wintershall Dea Finance BV	500,000	3.83%	3/10/2029	502,335	0.02%
Wintershall Dea Finance BV	400,000	1.82%	25/9/2031	347,738	0.02%
Wintershall Dea Finance BV	200,000	4.36%	3/10/2032	201,407	0.01%
Wuestenrot & Wuerttembergische AG	100,000	2.13%	10/9/2041	83,124	0.00%
Wuestenrot Bausparkasse AG	1,100,000	2.75%	15/10/2031	1,099,357	0.05%
Wurth Finance International BV	400,000	0.75%	22/11/2027	378,877	0.02%
Wurth Finance International BV	400,000	2.13%	23/8/2030	388,746	0.02%
				225,889,646	**10.58%**
Greece 0.10% (31 December 2023: 0.01%)					
Eurobank SA	806,000	3.25%	12/3/2030	799,759	0.04%
Eurobank SA	300,000	4.00%	24/9/2030	306,320	0.01%
National Bank of Greece SA	811,000	3.50%	19/11/2030	813,029	0.04%
OTE plc	200,000	0.88%	24/9/2026	193,725	0.01%
				2,112,833	**0.10%**

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Hong Kong 0.10% (31 December 2023: 0.10%)					
AIA Group Ltd.	300,000	0.88%	9/9/2033	272,900	0.01%
CK Hutchison Group Telecom Finance SA	400,000	1.13%	17/10/2028	368,661	0.02%
CK Hutchison Group Telecom Finance SA	600,000	1.50%	17/10/2031	514,127	0.03%
Hong Kong Government International Bond	500,000	3.38%	7/6/2027	509,081	0.02%
Hong Kong Government International Bond	200,000	3.75%	7/6/2032	208,750	0.01%
Hong Kong Government International Bond	300,000	1.00%	24/11/2041	209,826	0.01%
				2,083,345	**0.10%**
Hungary 0.36% (31 December 2023: 0.35%)					
Hungary Government International Bond	489,000	5.00%	22/2/2027	507,022	0.02%
Hungary Government International Bond	1,000,000	0.13%	21/9/2028	886,546	0.04%
Hungary Government International Bond	2,160,000	4.00%	25/7/2029	2,191,572	0.10%
Hungary Government International Bond	700,000	4.25%	16/6/2031	715,354	0.03%
Hungary Government International Bond	655,000	5.38%	12/9/2033	707,101	0.03%
Hungary Government International Bond	590,000	1.75%	5/6/2035	466,447	0.02%
Magyar Export-Import Bank Zrt	700,000	6.00%	16/5/2029	755,489	0.04%
MFB Magyar Fejlesztesi Bank Zrt	200,000	0.38%	9/6/2026	191,053	0.01%
MOL Hungarian Oil & Gas plc	400,000	1.50%	8/10/2027	377,383	0.02%
MVM Energetika Zrt	200,000	0.88%	18/11/2027	184,047	0.01%
OTP Bank Nyrt	300,000	6.13%	5/10/2027	311,980	0.02%
OTP Bank Nyrt	300,000	4.75%	12/6/2028	306,843	0.02%
				7,600,837	**0.36%**
Iceland 0.05% (31 December 2023: 0.04%)					
Arion Banki HF	300,000	7.25%	25/5/2026	317,353	0.02%
Iceland Government International Bond	800,000	0.00%	15/4/2028	734,486	0.03%
				1,051,839	**0.05%**
Indonesia 0.18% (31 December 2023: 0.21%)					
Indonesia Government International Bond	100,000	1.45%	18/9/2026	96,760	0.00%
Indonesia Government International Bond	920,000	0.90%	14/2/2027	874,191	0.04%
Indonesia Government International Bond	1,400,000	3.75%	14/6/2028	1,417,288	0.07%
Indonesia Government International Bond	700,000	1.40%	30/10/2031	605,500	0.03%
Indonesia Government International Bond	500,000	3.65%	10/9/2032	498,503	0.02%
Indonesia Government International Bond	420,000	1.10%	12/3/2033	342,774	0.02%
				3,835,016	**0.18%**
Ireland 0.64% (31 December 2023: 0.74%)					
AIB Group plc	400,000	2.25%	4/4/2028	393,991	0.02%
AIB Group plc	400,000	5.75%	16/2/2029	431,410	0.02%
AIB Group plc	1,066,000	4.63%	23/7/2029	1,120,316	0.05%
AIB Group plc	500,000	5.25%	23/10/2031	549,117	0.03%
Bank of Ireland Group plc	388,000	0.38%	10/5/2027	375,750	0.02%
Bank of Ireland Group plc	1,100,000	4.88%	16/7/2028	1,152,288	0.05%
Bank of Ireland Group plc	400,000	5.00%	4/7/2031	433,356	0.02%
Bank of Ireland Group plc	200,000	1.38%	11/8/2031	194,175	0.01%
Bank of Ireland Group plc	400,000	6.75%	1/3/2033	431,878	0.02%
Bank of Ireland Group plc	400,000	4.75%	10/8/2034	412,641	0.02%
CRH Finance DAC	300,000	1.38%	18/10/2028	285,824	0.01%
CRH SMW Finance DAC	400,000	1.25%	5/11/2026	390,143	0.02%
Dell Bank International DAC	1,500,000	0.50%	27/10/2026	1,447,723	0.07%
DXC Capital Funding DAC	200,000	0.45%	15/9/2027	185,566	0.01%
DXC Capital Funding DAC	450,000	0.95%	15/9/2031	370,750	0.02%
Kerry Group Financial Services Unltd Co.	400,000	0.63%	20/9/2029	362,082	0.02%
Kerry Group Financial Services Unltd Co.	283,000	0.88%	1/12/2031	244,735	0.01%
Kerry Group Financial Services Unltd Co.	200,000	3.38%	5/3/2033	199,536	0.01%
Kerry Group Financial Services Unltd Co.	200,000	3.75%	5/9/2036	201,738	0.01%
Kingspan Securities Ireland DAC	500,000	3.50%	31/10/2031	500,993	0.02%
Linde plc	800,000	3.50%	4/6/2034	816,170	0.04%
Linde plc	300,000	3.63%	12/6/2034	308,368	0.01%
Ryanair DAC	600,000	0.88%	25/5/2026	584,362	0.03%
Securitas Treasury Ireland DAC	500,000	4.38%	6/3/2029	522,406	0.02%
Smurfit Kappa Treasury ULC	1,000,000	1.50%	15/9/2027	969,936	0.05%
Smurfit Kappa Treasury ULC	200,000	1.00%	22/9/2033	165,567	0.01%
Smurfit Kappa Treasury ULC	500,000	3.81%	27/11/2036	508,305	0.02%
				13,559,126	**0.64%**
Israel 0.19% (31 December 2023: 0.16%)					
Israel Government International Bond	1,590,000	1.50%	18/1/2027	1,527,831	0.07%
Israel Government International Bond	950,000	1.50%	16/1/2029	878,831	0.04%
Israel Government International Bond	600,000	0.63%	18/1/2032	479,966	0.02%
Israel Government International Bond	600,000	2.38%	18/1/2037	502,018	0.03%
Israel Government International Bond	750,000	2.50%	16/1/2049	584,455	0.03%
				3,973,101	**0.19%**

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Italy 3.74% (31 December 2023: 3.48%)					
2i Rete Gas SpA	200,000	1.61%	31/10/2027	193,389	0.01%
2i Rete Gas SpA	475,000	4.38%	6/6/2033	498,243	0.02%
Aeroporti di Roma SpA	200,000	1.75%	30/7/2031	180,043	0.01%
Aeroporti di Roma SpA	300,000	4.88%	10/7/2033	326,951	0.02%
ASTM SpA	200,000	1.00%	25/11/2026	193,177	0.01%
ASTM SpA	100,000	1.63%	8/2/2028	95,788	0.00%
ASTM SpA	700,000	1.50%	25/1/2030	638,537	0.03%
ASTM SpA	500,000	2.38%	25/11/2033	441,148	0.02%
Autostrade per l'Italia SpA	800,000	1.75%	26/6/2026	787,982	0.04%
Autostrade per l'Italia SpA	196,000	1.75%	1/2/2027	191,719	0.01%
Autostrade per l'Italia SpA	600,000	1.63%	25/1/2028	574,147	0.03%
Autostrade per l'Italia SpA	200,000	2.00%	4/12/2028	190,989	0.01%
Autostrade per l'Italia SpA	500,000	2.00%	15/1/2030	466,061	0.02%
Autostrade per l'Italia SpA	482,000	4.75%	24/1/2031	509,543	0.02%
Autostrade per l'Italia SpA	100,000	4.25%	28/6/2032	102,658	0.01%
Autostrade per l'Italia SpA	600,000	5.13%	14/6/2033	645,330	0.03%
Banca Monte dei Paschi di Siena SpA	520,000	0.88%	8/10/2026	504,290	0.02%
Banca Monte dei Paschi di Siena SpA	2,100,000	3.38%	16/7/2030	2,143,788	0.10%
Banca Popolare di Sondrio SpA	250,000	4.13%	24/10/2028	260,521	0.01%
Banca Popolare di Sondrio SpA	265,000	4.13%	4/6/2030	272,513	0.01%
Banca Sella SpA	2,300,000	3.00%	12/1/2029	2,310,802	0.11%
Banco BPM SpA	500,000	3.88%	18/9/2026	510,057	0.02%
Banco BPM SpA	403,000	4.63%	29/11/2027	421,274	0.02%
Banco BPM SpA	400,000	6.00%	21/1/2028	422,953	0.02%
Banco BPM SpA	900,000	3.75%	27/6/2028	925,677	0.04%
Banco BPM SpA	700,000	4.88%	17/1/2030	738,096	0.04%
Banco BPM SpA	300,000	3.88%	9/9/2030	304,203	0.01%
Banco BPM SpA	523,000	3.25%	28/5/2031	531,088	0.03%
BPER Banca SpA	1,840,000	2.88%	22/7/2029	1,846,409	0.09%
BPER Banca SpA	300,000	4.00%	22/5/2031	308,606	0.01%
CA Auto Bank SpA	100,000	4.75%	25/1/2027	103,230	0.01%
Coca-Cola HBC Finance BV	400,000	1.63%	14/5/2031	367,947	0.02%
Coca-Cola HBC Finance BV	400,000	3.13%	20/11/2032	396,951	0.02%
Covivio SA	300,000	2.38%	20/2/2028	297,661	0.01%
Credit Agricole Italia SpA	300,000	0.63%	13/1/2026	293,999	0.01%
Credit Agricole Italia SpA	1,600,000	0.25%	17/1/2028	1,484,464	0.07%
Credit Agricole Italia SpA	1,300,000	3.50%	15/1/2030	1,336,718	0.06%
Credit Agricole Italia SpA	200,000	0.75%	20/1/2042	130,614	0.01%
Credito Emiliano SpA	500,000	1.13%	19/1/2028	482,111	0.02%
Credito Emiliano SpA	883,000	3.25%	18/4/2029	897,165	0.04%
Enel Finance International NV	1,200,000	0.25%	28/5/2026	1,161,558	0.05%
Enel Finance International NV	300,000	1.38%	1/6/2026	295,338	0.01%
Enel Finance International NV	500,000	1.13%	16/9/2026	487,733	0.02%
Enel Finance International NV	1,040,000	0.25%	17/6/2027	979,710	0.05%
Enel Finance International NV	200,000	0.38%	17/6/2027	189,162	0.01%
Enel Finance International NV	300,000	3.38%	23/7/2028	305,146	0.01%
Enel Finance International NV	200,000	0.63%	28/5/2029	180,975	0.01%
Enel Finance International NV	400,000	0.75%	17/6/2030	352,868	0.02%
Enel Finance International NV	800,000	0.88%	17/1/2031	699,964	0.03%
Enel Finance International NV	700,000	1.25%	17/1/2035	566,133	0.03%
Enel Finance International NV	400,000	3.88%	23/1/2035	408,062	0.02%
Enel Finance International NV	500,000	0.88%	17/6/2036	373,574	0.02%
Enel SpA	429,000	6.38%	Perpetual	459,981	0.02%
Enel SpA	400,000	6.63%	Perpetual	446,875	0.02%
Enel SpA	400,000	4.75%	Perpetual	409,662	0.02%
Enel SpA	400,000	3.38%	Perpetual	397,500	0.02%
Enel SpA	300,000	1.88%	Perpetual	262,500	0.01%
Enel SpA	250,000	2.25%	Perpetual	242,485	0.01%
Enel SpA	300,000	5.63%	21/6/2027	321,318	0.02%
Enel SpA	600,000	1.38%	Perpetual	562,500	0.03%
Eni SpA	600,000	2.63%	Perpetual	593,889	0.03%
Eni SpA	500,000	3.38%	Perpetual	484,767	0.02%
Eni SpA	500,000	2.75%	Perpetual	464,587	0.02%
Eni SpA	400,000	2.00%	Perpetual	384,165	0.02%
Eni SpA	1,000,000	1.50%	2/2/2026	988,063	0.05%
Eni SpA	400,000	1.25%	18/5/2026	392,280	0.02%
Eni SpA	700,000	1.50%	17/1/2027	685,000	0.03%
Eni SpA	285,000	3.63%	19/5/2027	290,513	0.01%
Eni SpA	300,000	1.63%	17/5/2028	289,744	0.01%
Eni SpA	300,000	1.13%	19/9/2028	283,489	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Eni SpA	800,000	0.63%	23/1/2030	712,153	0.03%
Eni SpA	1,225,000	4.25%	19/5/2033	1,285,801	0.06%
Eni SpA	500,000	3.88%	15/1/2034	512,106	0.02%
ERG SpA	200,000	0.88%	15/9/2031	168,797	0.01%
FinecoBank Banca Fineco SpA	200,000	4.63%	23/2/2029	208,482	0.01%
Generali	500,000	3.21%	15/1/2029	506,793	0.02%
Generali	400,000	3.88%	29/1/2029	410,966	0.02%
Generali	200,000	2.12%	1/10/2030	188,492	0.01%
Generali	520,000	2.43%	14/7/2031	488,093	0.02%
Generali	200,000	1.71%	30/6/2032	175,281	0.01%
Generali	700,000	5.80%	6/7/2032	789,019	0.04%
Generali	200,000	5.40%	20/4/2033	222,239	0.01%
Generali	500,000	3.55%	15/1/2034	508,532	0.02%
Generali	365,000	4.16%	3/1/2035	371,602	0.02%
Generali	600,000	5.50%	27/10/2047	633,953	0.03%
Generali	300,000	4.25%	14/12/2047	305,199	0.01%
Iccrea Banca SpA	500,000	6.38%	20/9/2027	526,913	0.03%
Iccrea Banca SpA	300,000	4.25%	5/2/2030	309,934	0.02%
Iccrea Banca SpA	1,400,000	3.50%	5/6/2034	1,430,891	0.07%
Intesa Sanpaolo SpA	500,000	0.63%	24/2/2026	487,324	0.02%
Intesa Sanpaolo SpA	407,000	4.00%	19/5/2026	414,094	0.02%
Intesa Sanpaolo SpA	1,000,000	0.38%	14/9/2026	964,171	0.05%
Intesa Sanpaolo SpA	1,150,000	1.00%	19/11/2026	1,112,474	0.05%
Intesa Sanpaolo SpA	600,000	4.75%	6/9/2027	627,985	0.03%
Intesa Sanpaolo SpA	1,000,000	5.00%	8/3/2028	1,041,365	0.05%
Intesa Sanpaolo SpA	700,000	0.75%	16/3/2028	654,319	0.03%
Intesa Sanpaolo SpA	300,000	1.75%	20/3/2028	288,928	0.01%
Intesa Sanpaolo SpA	828,000	3.63%	30/6/2028	852,288	0.04%
Intesa Sanpaolo SpA	600,000	1.75%	4/7/2029	567,875	0.03%
Intesa Sanpaolo SpA	600,000	1.25%	15/1/2030	556,577	0.03%
Intesa Sanpaolo SpA	700,000	4.88%	19/5/2030	754,359	0.04%
Intesa Sanpaolo SpA	100,000	3.63%	16/10/2030	102,159	0.01%
Intesa Sanpaolo SpA	850,000	5.13%	29/8/2031	938,293	0.04%
Intesa Sanpaolo SpA	500,000	3.85%	16/9/2032	506,191	0.02%
Intesa Sanpaolo SpA	450,000	5.63%	8/3/2033	510,166	0.02%
Iren SpA	319,000	3.88%	22/7/2032	328,456	0.02%
Iren SpA	500,000	3.63%	23/9/2033	502,408	0.02%
Italgas SpA	500,000	0.00%	16/2/2028	459,112	0.02%
Italgas SpA	100,000	3.13%	8/2/2029	100,400	0.01%
Italgas SpA	400,000	0.88%	24/4/2030	359,472	0.02%
Italgas SpA	200,000	1.00%	11/12/2031	174,157	0.01%
Italgas SpA	150,000	4.13%	8/6/2032	156,149	0.01%
Italgas SpA	500,000	0.50%	16/2/2033	393,968	0.02%
Leasys SpA	1,000,000	3.88%	1/3/2028	1,015,054	0.05%
Mediobanca Banca di Credito Finanziario SpA	700,000	0.88%	15/1/2026	685,710	0.03%
Mediobanca Banca di Credito Finanziario SpA	600,000	0.75%	15/7/2027	567,125	0.03%
Mediobanca Banca di Credito Finanziario SpA	300,000	1.00%	8/9/2027	285,409	0.01%
Mediobanca Banca di Credito Finanziario SpA	350,000	4.88%	13/9/2027	361,498	0.02%
Mediobanca Banca di Credito Finanziario SpA	500,000	4.75%	14/3/2028	519,581	0.02%
Mediobanca Banca di Credito Finanziario SpA	200,000	4.63%	7/2/2029	209,526	0.01%
Mediobanca Banca di Credito Finanziario SpA	1,100,000	1.25%	24/11/2029	1,015,079	0.05%
Mediobanca Banca di Credito Finanziario SpA	500,000	3.88%	4/7/2030	513,595	0.02%
Pirelli & C SpA	300,000	4.25%	18/1/2028	310,576	0.02%
Pirelli & C SpA	300,000	3.88%	2/7/2029	307,520	0.01%
Snam SpA	400,000	4.50%	Perpetual	408,399	0.02%
Snam SpA	400,000	0.88%	25/10/2026	387,256	0.02%
Snam SpA	400,000	3.38%	5/12/2026	403,317	0.02%
Snam SpA	390,000	3.38%	19/2/2028	395,424	0.02%
Snam SpA	1,400,000	0.75%	20/6/2029	1,269,878	0.06%
Snam SpA	300,000	0.75%	17/6/2030	264,221	0.01%
Snam SpA	300,000	3.38%	26/11/2031	300,237	0.01%
Snam SpA	300,000	3.88%	19/2/2034	306,829	0.01%
Snam SpA	300,000	1.25%	20/6/2034	247,389	0.01%
Snam SpA	300,000	1.00%	12/9/2034	237,770	0.01%
Terna - Rete Elettrica Nazionale	500,000	1.00%	10/4/2026	489,726	0.02%
Terna - Rete Elettrica Nazionale	300,000	1.38%	26/7/2027	290,146	0.01%
Terna - Rete Elettrica Nazionale	400,000	3.63%	21/4/2029	410,015	0.02%
Terna - Rete Elettrica Nazionale	400,000	0.38%	25/9/2030	342,663	0.02%
Terna - Rete Elettrica Nazionale	100,000	3.50%	17/1/2031	101,531	0.01%
Terna - Rete Elettrica Nazionale	300,000	0.75%	24/7/2032	251,047	0.01%
Terna - Rete Elettrica Nazionale	500,000	3.88%	24/7/2033	516,252	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
UniCredit SpA	1,800,000	2.20%	22/7/2027	1,780,239	0.08%
UniCredit SpA	1,500,000	0.93%	18/1/2028	1,442,805	0.07%
UniCredit SpA	1,100,000	4.80%	17/1/2029	1,159,695	0.05%
UniCredit SpA	500,000	4.45%	16/2/2029	519,259	0.02%
UniCredit SpA	410,000	0.80%	5/7/2029	380,529	0.02%
UniCredit SpA	250,000	1.80%	20/1/2030	234,138	0.01%
UniCredit SpA	700,000	0.85%	19/1/2031	607,820	0.03%
UniCredit SpA	300,000	4.30%	23/1/2031	312,470	0.02%
UniCredit SpA	400,000	4.00%	5/3/2034	412,266	0.02%
UniCredit SpA	600,000	4.20%	11/6/2034	616,158	0.03%
				79,772,471	**3.74%**
Japan 1.13% (31 December 2023: 1.16%)					
Asahi Group Holdings Ltd.	300,000	0.34%	19/4/2027	284,228	0.01%
Asahi Group Holdings Ltd.	160,000	0.54%	23/10/2028	146,804	0.01%
Asahi Group Holdings Ltd.	550,000	3.46%	16/4/2032	557,437	0.03%
Development Bank of Japan, Inc.	1,050,000	2.13%	1/9/2026	1,044,278	0.05%
Development Bank of Japan, Inc.	500,000	3.13%	13/4/2028	509,547	0.02%
East Japan Railway Co.	500,000	1.85%	13/4/2033	454,284	0.02%
East Japan Railway Co.	400,000	3.53%	4/9/2036	402,816	0.02%
East Japan Railway Co.	400,000	1.10%	15/9/2039	291,744	0.01%
East Japan Railway Co.	400,000	4.11%	22/2/2043	422,505	0.02%
East Japan Railway Co.	300,000	4.39%	5/9/2043	327,282	0.02%
Japan Bank for International Cooperation	600,000	3.13%	15/2/2028	611,112	0.03%
Japan Bank for International Cooperation	610,000	2.63%	17/10/2030	610,061	0.03%
JT International Financial Services BV	200,000	1.00%	26/11/2029	181,412	0.01%
JT International Financial Services BV	275,000	3.63%	11/4/2034	273,039	0.01%
JT International Financial Services BV	200,000	2.38%	7/4/2081	196,547	0.01%
JT International Financial Services BV	200,000	2.88%	7/10/2083	192,827	0.01%
Mitsubishi UFJ Financial Group, Inc.	700,000	0.34%	8/6/2027	675,258	0.03%
Mitsubishi UFJ Financial Group, Inc.	500,000	3.56%	5/9/2032	506,565	0.02%
Mizuho Financial Group, Inc.	500,000	0.18%	13/4/2026	484,253	0.02%
Mizuho Financial Group, Inc.	500,000	1.63%	8/4/2027	486,057	0.02%
Mizuho Financial Group, Inc.	500,000	0.47%	6/9/2029	454,510	0.02%
Mizuho Financial Group, Inc.	400,000	0.80%	15/4/2030	353,115	0.02%
Mizuho Financial Group, Inc.	800,000	3.46%	27/8/2030	808,557	0.04%
Mizuho Financial Group, Inc.	700,000	0.69%	7/10/2030	606,383	0.03%
Mizuho Financial Group, Inc.	300,000	4.03%	5/9/2032	310,126	0.02%
Mizuho Financial Group, Inc.	800,000	4.42%	20/5/2033	848,189	0.04%
Mizuho Financial Group, Inc.	300,000	3.98%	21/5/2034	309,699	0.01%
NIDEC Corp.	500,000	0.05%	30/3/2026	484,372	0.02%
Nissan Motor Co., Ltd.	700,000	2.65%	17/3/2026	694,806	0.03%
Nissan Motor Co., Ltd.	300,000	3.20%	17/9/2028	294,732	0.01%
NTT Finance Corp.	400,000	0.40%	13/12/2028	363,942	0.02%
NTT Finance Corp.	500,000	0.34%	3/3/2030	435,642	0.02%
ORIX Corp.	200,000	1.92%	20/4/2026	197,622	0.01%
ORIX Corp.	200,000	4.48%	1/6/2028	208,679	0.01%
ORIX Corp.	250,000	3.45%	22/10/2031	247,942	0.01%
Sumitomo Mitsui Banking Corp.	900,000	0.27%	18/6/2026	868,064	0.04%
Sumitomo Mitsui Banking Corp.	500,000	0.41%	7/11/2029	442,051	0.02%
Sumitomo Mitsui Financial Group, Inc.	900,000	1.55%	15/6/2026	884,129	0.04%
Sumitomo Mitsui Financial Group, Inc.	1,200,000	0.63%	23/10/2029	1,071,149	0.05%
Sumitomo Mitsui Trust Bank Ltd.	1,000,000	0.01%	15/10/2027	926,735	0.04%
Sumitomo Mitsui Trust Bank Ltd.	800,000	4.09%	19/4/2028	829,509	0.04%
Takeda Pharmaceutical Co., Ltd.	800,000	2.25%	21/11/2026	793,713	0.04%
Takeda Pharmaceutical Co., Ltd.	400,000	1.00%	9/7/2029	368,160	0.02%
Takeda Pharmaceutical Co., Ltd.	600,000	3.00%	21/11/2030	596,638	0.03%
Takeda Pharmaceutical Co., Ltd.	400,000	1.38%	9/7/2032	351,529	0.02%
Takeda Pharmaceutical Co., Ltd.	400,000	2.00%	9/7/2040	318,345	0.02%
Toyota Motor Finance Netherlands BV	500,000	3.13%	11/1/2027	502,997	0.02%
Toyota Motor Finance Netherlands BV	500,000	4.00%	2/4/2027	512,305	0.02%
Toyota Motor Finance Netherlands BV	200,000	0.00%	25/2/2028	182,644	0.01%
Toyota Motor Finance Netherlands BV	200,000	3.13%	11/7/2029	201,176	0.01%
				24,125,516	**1.13%**
Jersey 0.01% (31 December 2023: 0.00%)					
Aptiv Swiss Holdings Ltd.	300,000	4.25%	11/6/2036	304,036	0.01%
				304,036	**0.01%**
Kazakhstan 0.04% (31 December 2023: 0.04%)					
Kazakhstan Government International Bond	500,000	0.60%	30/9/2026	477,570	0.02%
Kazakhstan Government International Bond	200,000	2.38%	9/11/2028	193,556	0.01%
Kazakhstan Government International Bond	200,000	1.50%	30/9/2034	169,385	0.01%
				840,511	**0.04%**

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Luxembourg 0.61% (31 December 2023: 0.54%)					
Acef Holding SCA	600,000	0.75%	14/6/2028	552,773	0.03%
Acef Holding SCA	450,000	1.25%	26/4/2030	399,913	0.02%
ArcelorMittal SA	286,000	4.88%	26/9/2026	294,915	0.01%
ArcelorMittal SA	800,000	3.13%	13/12/2028	793,425	0.04%
AXA Logistics Europe Master SCA	200,000	0.38%	15/11/2026	190,391	0.01%
AXA Logistics Europe Master SCA	200,000	0.88%	15/11/2029	178,294	0.01%
Bevco Lux Sarl	410,000	1.00%	16/1/2030	363,505	0.02%
Blackstone Property Partners Europe Holdings Sarl	300,000	1.00%	20/10/2026	288,140	0.01%
Blackstone Property Partners Europe Holdings Sarl	500,000	1.25%	26/4/2027	477,071	0.02%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.00%	4/5/2028	92,034	0.00%
Blackstone Property Partners Europe Holdings Sarl	400,000	3.63%	29/10/2029	399,736	0.02%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.63%	20/4/2030	89,232	0.00%
Czech Gas Networks Investments Sarl	100,000	0.45%	8/9/2029	88,300	0.00%
Eurofins Scientific SE	200,000	3.75%	17/7/2026	201,350	0.01%
Eurofins Scientific SE	300,000	4.00%	6/7/2029	305,126	0.01%
Eurofins Scientific SE	250,000	4.75%	6/9/2030	262,605	0.01%
Eurofins Scientific SE	200,000	0.88%	19/5/2031	166,959	0.01%
JAB Holdings BV	1,500,000	1.75%	25/6/2026	1,477,284	0.07%
JAB Holdings BV	200,000	1.00%	20/12/2027	189,673	0.01%
JAB Holdings BV	100,000	4.75%	29/6/2032	107,314	0.01%
JAB Holdings BV	200,000	5.00%	12/6/2033	218,275	0.01%
JAB Holdings BV	600,000	4.38%	25/4/2034	630,283	0.03%
JAB Holdings BV	400,000	2.25%	19/12/2039	320,595	0.02%
Prologis International Funding II SA	200,000	0.88%	9/7/2029	181,703	0.01%
Prologis International Funding II SA	250,000	3.63%	7/3/2030	253,641	0.01%
Prologis International Funding II SA	325,000	2.38%	14/11/2030	310,739	0.02%
Prologis International Funding II SA	225,000	1.63%	17/6/2032	198,364	0.01%
Prologis International Funding II SA	300,000	3.70%	7/10/2034	299,067	0.01%
Prologis International Funding II SA	500,000	4.63%	21/2/2035	535,909	0.03%
Prologis International Funding II SA	220,000	4.38%	1/7/2036	231,271	0.01%
Repsol Europe Finance Sarl	600,000	3.63%	5/9/2034	598,744	0.03%
Segro Capital Sarl	400,000	1.88%	23/3/2030	375,823	0.02%
SELP Finance Sarl	500,000	3.75%	10/8/2027	507,846	0.02%
SELP Finance Sarl	200,000	0.88%	27/5/2029	179,031	0.01%
SES SA	700,000	0.88%	4/11/2027	648,139	0.03%
SES SA	520,000	3.50%	14/1/2029	506,851	0.02%
				12,914,321	**0.61%**
Malta 0.01% (31 December 2023: 0.00%)					
Bank of Valletta plc	100,000	10.00%	6/12/2027	110,450	0.01%
				110,450	**0.01%**
Mexico 0.34% (31 December 2023: 0.33%)					
America Movil SAB de CV	300,000	0.75%	26/6/2027	286,392	0.01%
Mexico Government International Bond	780,000	1.63%	8/4/2026	763,994	0.04%
Mexico Government International Bond	1,300,000	1.75%	17/4/2028	1,234,512	0.06%
Mexico Government International Bond	710,000	1.13%	17/1/2030	621,464	0.03%
Mexico Government International Bond	1,800,000	2.38%	11/2/2030	1,676,249	0.08%
Mexico Government International Bond	300,000	4.49%	25/5/2032	303,891	0.01%
Mexico Government International Bond	290,000	2.25%	12/8/2036	226,360	0.01%
Mexico Government International Bond	1,470,000	2.88%	8/4/2039	1,166,415	0.06%
Mexico Government International Bond	200,000	3.00%	6/3/2045	148,317	0.01%
Mexico Government International Bond	465,000	2.13%	25/10/2051	265,650	0.01%
Mexico Government International Bond	700,000	4.00%	15/3/2115	503,363	0.02%
				7,196,607	**0.34%**
Netherlands 4.65% (31 December 2023: 5.28%)					
ABB Finance BV	500,000	3.38%	16/1/2031	512,913	0.02%
ABN AMRO Bank NV	1,200,000	3.88%	21/12/2026	1,227,049	0.06%
ABN AMRO Bank NV	300,000	2.38%	1/6/2027	297,098	0.01%
ABN AMRO Bank NV	900,000	2.63%	30/8/2027	903,505	0.04%
ABN AMRO Bank NV	800,000	4.38%	20/10/2028	838,757	0.04%
ABN AMRO Bank NV	500,000	0.50%	23/9/2029	442,158	0.02%
ABN AMRO Bank NV	600,000	4.25%	21/2/2030	627,693	0.03%
ABN AMRO Bank NV	750,000	1.50%	30/9/2030	703,289	0.03%
ABN AMRO Bank NV	1,200,000	1.00%	13/4/2031	1,082,058	0.05%
ABN AMRO Bank NV	600,000	1.13%	12/1/2032	537,934	0.03%
ABN AMRO Bank NV	600,000	3.88%	15/1/2032	616,642	0.03%
ABN AMRO Bank NV	100,000	1.25%	10/1/2033	88,615	0.00%
ABN AMRO Bank NV	500,000	5.13%	22/2/2033	520,635	0.02%
ABN AMRO Bank NV	400,000	1.00%	2/6/2033	333,696	0.02%
ABN AMRO Bank NV	400,000	5.50%	21/9/2033	423,669	0.02%
ABN AMRO Bank NV	400,000	1.25%	20/1/2034	335,010	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
ABN AMRO Bank NV	400,000	4.50%	21/11/2034	434,221	0.02%
ABN AMRO Bank NV	1,400,000	0.38%	14/1/2035	1,089,646	0.05%
ABN AMRO Bank NV	300,000	4.38%	16/7/2036	307,017	0.01%
ABN AMRO Bank NV	700,000	1.38%	12/1/2037	582,724	0.03%
ABN AMRO Bank NV	600,000	0.63%	24/1/2037	452,714	0.02%
ABN AMRO Bank NV	500,000	1.13%	23/4/2039	384,001	0.02%
ABN AMRO Bank NV	800,000	0.40%	17/9/2041	512,137	0.02%
Achmea Bank NV	200,000	2.75%	10/12/2027	199,624	0.01%
Achmea Bank NV	1,000,000	3.00%	31/1/2030	1,011,610	0.05%
Achmea BV	600,000	1.50%	26/5/2027	584,342	0.03%
Achmea BV	100,000	6.75%	26/12/2043	114,263	0.01%
Achmea BV	300,000	5.63%	2/11/2044	319,072	0.02%
AGCO International Holdings BV	300,000	0.80%	6/10/2028	272,271	0.01%
Akzo Nobel NV	100,000	1.13%	8/4/2026	98,049	0.00%
Akzo Nobel NV	300,000	1.63%	14/4/2030	276,651	0.01%
Akzo Nobel NV	150,000	2.00%	28/3/2032	136,021	0.01%
Akzo Nobel NV	400,000	4.00%	24/5/2033	412,574	0.02%
Alcon Finance BV	200,000	2.38%	31/5/2028	196,958	0.01%
Amvest RCF Custodian BV	150,000	3.88%	25/3/2030	150,662	0.01%
ASML Holding NV	200,000	1.38%	7/7/2026	196,519	0.01%
ASML Holding NV	750,000	1.63%	28/5/2027	733,975	0.03%
ASR Nederland NV	562,000	7.00%	7/12/2043	666,014	0.03%
Ayvens Bank NV	400,000	0.25%	23/2/2026	388,167	0.02%
Ayvens Bank NV	500,000	0.25%	7/9/2026	478,782	0.02%
BAT Netherlands Finance BV	400,000	5.38%	16/2/2031	438,659	0.02%
BMW Finance NV	100,000	3.25%	22/7/2030	102,212	0.01%
Coloplast Finance BV	249,000	2.25%	19/5/2027	245,975	0.01%
Coloplast Finance BV	400,000	2.75%	19/5/2030	392,665	0.02%
Cooperatieve Rabobank UA	1,500,000	1.25%	23/3/2026	1,474,535	0.07%
Cooperatieve Rabobank UA	700,000	1.38%	3/2/2027	690,710	0.03%
Cooperatieve Rabobank UA	800,000	0.38%	1/12/2027	762,495	0.04%
Cooperatieve Rabobank UA	300,000	4.63%	27/1/2028	310,422	0.01%
Cooperatieve Rabobank UA	900,000	0.88%	1/2/2029	840,762	0.04%
Cooperatieve Rabobank UA	1,100,000	4.23%	25/4/2029	1,143,039	0.05%
Cooperatieve Rabobank UA	500,000	4.00%	10/1/2030	520,903	0.02%
Cooperatieve Rabobank UA	600,000	0.01%	2/7/2030	518,948	0.02%
Cooperatieve Rabobank UA	500,000	1.13%	7/5/2031	439,898	0.02%
Cooperatieve Rabobank UA	700,000	0.75%	2/3/2032	607,439	0.03%
Cooperatieve Rabobank UA	600,000	1.25%	31/5/2032	537,549	0.03%
Cooperatieve Rabobank UA	400,000	3.88%	30/11/2032	406,078	0.02%
Cooperatieve Rabobank UA	600,000	2.88%	19/1/2033	601,052	0.03%
Cooperatieve Rabobank UA	1,500,000	3.06%	1/2/2034	1,522,804	0.07%
Cooperatieve Rabobank UA	700,000	3.82%	26/7/2034	723,350	0.03%
Cooperatieve Rabobank UA	1,400,000	3.20%	6/5/2036	1,430,408	0.07%
Cooperatieve Rabobank UA	1,400,000	0.75%	21/6/2039	1,013,179	0.05%
CTP NV	100,000	0.88%	20/1/2026	98,010	0.00%
CTP NV	359,000	0.63%	27/9/2026	346,259	0.02%
CTP NV	200,000	0.75%	18/2/2027	190,324	0.01%
CTP NV	400,000	1.25%	21/6/2029	364,300	0.02%
CTP NV	500,000	4.75%	5/2/2030	521,977	0.02%
CTP NV	200,000	1.50%	27/9/2031	173,313	0.01%
de Volksbank NV	1,000,000	1.00%	8/3/2028	953,935	0.05%
de Volksbank NV	900,000	0.38%	16/9/2041	570,684	0.03%
DSM BV	700,000	0.75%	28/9/2026	677,266	0.03%
DSM BV	300,000	0.25%	23/6/2028	275,204	0.01%
DSM BV	200,000	0.63%	23/6/2032	167,463	0.01%
DSM BV	400,000	3.63%	2/7/2034	405,477	0.02%
DSV Finance BV	580,000	0.88%	17/9/2036	442,160	0.02%
Enel Finance International NV	359,000	4.00%	20/2/2031	374,512	0.02%
Enel Finance International NV	500,000	4.50%	20/2/2043	522,345	0.02%
Euronext NV	325,000	0.13%	17/5/2026	314,317	0.02%
Euronext NV	280,000	1.13%	12/6/2029	260,561	0.01%
Euronext NV	500,000	1.50%	17/5/2041	374,699	0.02%
EXOR NV	1,000,000	1.75%	18/1/2028	971,213	0.05%
EXOR NV	700,000	2.25%	29/4/2030	674,748	0.03%
EXOR NV	310,000	3.75%	14/2/2033	311,452	0.01%
H&M Finance BV	200,000	4.88%	25/10/2031	214,250	0.01%
Heineken NV	600,000	1.38%	29/1/2027	585,035	0.03%
Heineken NV	400,000	1.25%	17/3/2027	388,084	0.02%
Heineken NV	700,000	1.50%	3/10/2029	660,832	0.03%
Heineken NV	300,000	2.25%	30/3/2030	290,881	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Heineken NV	200,000	1.75%	17/3/2031	186,554	0.01%
Heineken NV	200,000	1.25%	7/5/2033	174,192	0.01%
Heineken NV	400,000	4.13%	23/3/2035	425,382	0.02%
Heineken NV	400,000	3.81%	4/7/2036	408,247	0.02%
Heineken NV	400,000	1.75%	7/5/2040	315,143	0.02%
ING Bank NV	2,100,000	3.00%	15/2/2026	2,112,093	0.10%
ING Bank NV	1,300,000	0.75%	18/2/2029	1,204,018	0.06%
ING Bank NV	600,000	0.13%	8/12/2031	500,354	0.02%
ING Bank NV	1,200,000	3.00%	15/2/2033	1,212,077	0.06%
ING Bank NV	2,300,000	3.00%	21/5/2034	2,323,456	0.11%
ING Groep NV	300,000	2.13%	10/1/2026	298,185	0.01%
ING Groep NV	1,700,000	1.25%	16/2/2027	1,668,703	0.08%
ING Groep NV	2,100,000	0.38%	29/9/2028	1,956,313	0.09%
ING Groep NV	400,000	0.25%	18/2/2029	366,150	0.02%
ING Groep NV	1,300,000	4.50%	23/5/2029	1,357,124	0.06%
ING Groep NV	1,000,000	0.25%	1/2/2030	887,896	0.04%
ING Groep NV	500,000	3.50%	3/9/2030	505,517	0.02%
ING Groep NV	500,000	2.50%	15/11/2030	481,904	0.02%
ING Groep NV	500,000	1.75%	16/2/2031	463,391	0.02%
ING Groep NV	1,300,000	1.00%	16/11/2032	1,218,948	0.06%
ING Groep NV	200,000	4.13%	24/8/2033	203,648	0.01%
ING Groep NV	900,000	4.75%	23/5/2034	973,346	0.05%
ING Groep NV	500,000	4.38%	15/8/2034	512,881	0.02%
ING Groep NV	700,000	4.00%	12/2/2035	721,224	0.03%
ING Groep NV	400,000	5.00%	20/2/2035	421,894	0.02%
ING Groep NV	200,000	4.25%	26/8/2035	203,500	0.01%
ING Groep NV	800,000	3.75%	3/9/2035	805,808	0.04%
JAB Holdings BV	500,000	2.00%	18/5/2028	486,511	0.02%
JDE Peet's NV	600,000	0.00%	16/1/2026	583,478	0.03%
JDE Peet's NV	395,000	0.63%	9/2/2028	367,478	0.02%
JDE Peet's NV	400,000	0.50%	16/1/2029	359,484	0.02%
JDE Peet's NV	200,000	4.13%	23/1/2030	207,115	0.01%
JDE Peet's NV	200,000	1.13%	16/6/2033	163,867	0.01%
JDE Peet's NV	200,000	4.50%	23/1/2034	210,859	0.01%
Koninklijke Ahold Delhaize NV	300,000	1.13%	19/3/2026	294,915	0.01%
Koninklijke Ahold Delhaize NV	400,000	1.75%	2/4/2027	392,310	0.02%
Koninklijke Ahold Delhaize NV	100,000	3.50%	4/4/2028	102,234	0.01%
Koninklijke Ahold Delhaize NV	200,000	0.38%	18/3/2030	175,773	0.01%
Koninklijke Ahold Delhaize NV	200,000	3.38%	11/3/2031	203,299	0.01%
Koninklijke Ahold Delhaize NV	200,000	3.88%	11/3/2036	204,768	0.01%
Koninklijke KPN NV	200,000	1.13%	11/9/2028	187,898	0.01%
Koninklijke KPN NV	700,000	0.88%	14/12/2032	584,728	0.03%
Koninklijke KPN NV	600,000	3.88%	16/2/2036	613,649	0.03%
Koninklijke Philips NV	500,000	1.88%	5/5/2027	489,296	0.02%
Koninklijke Philips NV	300,000	1.38%	2/5/2028	285,852	0.01%
Koninklijke Philips NV	200,000	2.13%	5/11/2029	192,676	0.01%
Koninklijke Philips NV	500,000	2.63%	5/5/2033	468,659	0.02%
LKQ Dutch Bond BV	150,000	4.13%	13/3/2031	153,473	0.01%
Louis Dreyfus Co Finance BV	600,000	1.63%	28/4/2028	572,249	0.03%
Louis Dreyfus Co. Finance BV	700,000	3.50%	22/10/2031	699,531	0.03%
Lseg Netherlands BV	350,000	4.23%	29/9/2030	371,374	0.02%
Mercedes-Benz International Finance BV	300,000	3.50%	30/5/2026	303,221	0.01%
Mercedes-Benz International Finance BV	100,000	3.25%	15/11/2030	100,744	0.01%
Mercedes-Benz International Finance BV	400,000	3.70%	30/5/2031	412,814	0.02%
Mercedes-Benz International Finance BV	300,000	3.25%	10/1/2032	301,040	0.01%
MSD Netherlands Capital BV	200,000	3.75%	30/5/2054	197,468	0.01%
Nationale-Nederlanden Bank NV	900,000	3.63%	16/10/2026	918,419	0.04%
Nationale-Nederlanden Bank NV	200,000	0.50%	21/9/2028	182,192	0.01%
Nationale-Nederlanden Bank NV	500,000	1.00%	25/9/2028	470,730	0.02%
Nationale-Nederlanden Bank NV	600,000	0.01%	8/7/2030	515,795	0.02%
Nationale-Nederlanden Bank NV	500,000	0.38%	4/3/2041	321,871	0.02%
NE Property BV	300,000	2.00%	20/1/2030	277,679	0.01%
NIBC Bank NV	500,000	0.50%	19/3/2027	478,852	0.02%
NIBC Bank NV	1,400,000	1.88%	16/6/2027	1,377,736	0.06%
NIBC Bank NV	800,000	0.88%	24/6/2027	759,424	0.04%
NIBC Bank NV	100,000	6.00%	16/11/2028	109,795	0.01%
NIBC Bank NV	900,000	0.13%	21/4/2031	760,955	0.04%
NN Group NV	700,000	4.50%	Perpetual	704,344	0.03%
NN Group NV	400,000	1.63%	1/6/2027	392,288	0.02%
NN Group NV	300,000	0.88%	23/11/2031	258,386	0.01%
NN Group NV	600,000	6.00%	3/11/2043	674,128	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
NN Group NV	600,000	4.63%	13/1/2048	623,387	0.03%
Pluxee NV	200,000	3.50%	4/9/2028	201,999	0.01%
Pluxee NV	200,000	3.75%	4/9/2032	201,586	0.01%
PostNL NV	300,000	4.75%	12/6/2031	311,084	0.01%
Prosus NV	200,000	1.21%	19/1/2026	195,801	0.01%
Prosus NV	200,000	2.09%	19/1/2030	186,024	0.01%
Prosus NV	300,000	2.78%	19/1/2034	269,362	0.01%
Rentokil Initial Finance BV	1,000,000	3.88%	27/6/2027	1,019,991	0.05%
Repsol International Finance BV	350,000	3.75%	Perpetual	349,875	0.02%
Repsol International Finance BV	350,000	2.50%	Perpetual	341,533	0.02%
Sandoz Finance BV	500,000	3.97%	17/4/2027	512,477	0.02%
Sandoz Finance BV	300,000	4.22%	17/4/2030	314,476	0.02%
Sartorius Finance BV	400,000	4.25%	14/9/2026	408,550	0.02%
Sartorius Finance BV	300,000	4.50%	14/9/2032	315,776	0.02%
Shell International Finance BV	400,000	0.13%	8/11/2027	372,613	0.02%
Shell International Finance BV	500,000	1.50%	7/4/2028	480,818	0.02%
Shell International Finance BV	500,000	1.25%	12/5/2028	477,167	0.02%
Shell International Finance BV	500,000	0.75%	15/8/2028	467,223	0.02%
Shell International Finance BV	500,000	0.50%	8/11/2031	422,352	0.02%
Shell International Finance BV	300,000	1.25%	11/11/2032	259,440	0.01%
Siemens Energy Finance BV	300,000	4.25%	5/4/2029	310,348	0.01%
Siemens Financieringsmaatschappij NV	300,000	1.00%	25/2/2030	275,521	0.01%
Siemens Financieringsmaatschappij NV	600,000	3.00%	8/9/2033	597,351	0.03%
Sika Capital BV	400,000	3.75%	3/5/2030	412,633	0.02%
Toyota Motor Finance Netherlands BV	300,000	3.38%	13/1/2026	301,880	0.01%
Toyota Motor Finance Netherlands BV	305,000	3.50%	13/1/2028	310,481	0.01%
Unilever Finance Netherlands BV	1,000,000	1.25%	28/2/2031	908,805	0.04%
Unilever Finance Netherlands BV	100,000	3.25%	15/2/2032	101,903	0.01%
Universal Music Group NV	700,000	3.00%	30/6/2027	702,876	0.03%
Vestas Wind Systems Finance BV	300,000	1.50%	15/6/2029	278,452	0.01%
Vestas Wind Systems Finance BV	100,000	2.00%	15/6/2034	86,363	0.00%
Vesteda Finance BV	300,000	0.75%	18/10/2031	252,389	0.01%
VIA Outlets BV	300,000	1.75%	15/11/2028	283,700	0.01%
Viterra Finance BV	400,000	1.00%	24/9/2028	369,663	0.02%
Wolters Kluwer NV	310,000	3.00%	23/9/2026	311,336	0.01%
Wolters Kluwer NV	100,000	1.50%	22/3/2027	97,536	0.00%
Wolters Kluwer NV	300,000	0.25%	30/3/2028	277,558	0.01%
Wolters Kluwer NV	200,000	0.75%	3/7/2030	178,361	0.01%
Wolters Kluwer NV	400,000	3.75%	3/4/2031	415,141	0.02%
				99,342,254	**4.65%**
New Zealand 0.30% (31 December 2023: 0.28%)					
ASB Bank Ltd.	800,000	0.25%	8/9/2028	725,774	0.03%
ASB Bank Ltd.	500,000	3.19%	16/4/2029	503,261	0.02%
ASB Bank Ltd.	1,200,000	0.25%	21/5/2031	1,016,477	0.05%
Auckland Council	300,000	0.13%	26/9/2029	265,973	0.01%
Auckland Council	400,000	0.25%	17/11/2031	336,420	0.02%
Bank of New Zealand	1,500,000	0.01%	15/6/2028	1,365,330	0.06%
Bank of New Zealand	500,000	3.71%	20/12/2028	517,828	0.02%
Chorus Ltd.	200,000	0.88%	5/12/2026	192,566	0.01%
Chorus Ltd.	300,000	3.63%	7/9/2029	306,106	0.02%
Westpac Securities NZ Ltd.	800,000	1.10%	24/3/2026	780,866	0.04%
Westpac Securities NZ Ltd.	500,000	0.10%	13/7/2027	467,401	0.02%
				6,478,002	**0.30%**
Norway 1.58% (31 December 2023: 1.72%)					
Aker BP A.S.A	400,000	4.00%	29/5/2032	405,756	0.02%
Avinor A.S.	240,000	0.75%	1/10/2030	211,516	0.01%
Avinor A.S.	300,000	3.50%	29/5/2034	304,406	0.01%
DNB Bank A.S.A	100,000	3.63%	16/2/2027	100,854	0.01%
DNB Bank A.S.A	700,000	3.13%	21/9/2027	704,304	0.03%
DNB Bank A.S.A	1,200,000	0.38%	18/1/2028	1,143,960	0.05%
DNB Bank A.S.A	500,000	4.50%	19/7/2028	519,145	0.02%
DNB Bank A.S.A	500,000	0.25%	23/2/2029	459,068	0.02%
DNB Bank A.S.A	300,000	4.00%	14/3/2029	310,524	0.01%
DNB Bank A.S.A	484,000	4.63%	1/11/2029	510,921	0.02%
DNB Bank A.S.A	600,000	4.63%	28/2/2033	620,191	0.03%
DNB Bank A.S.A	240,000	5.00%	13/9/2033	252,229	0.01%
DNB Boligkreditt A.S.	1,200,000	0.63%	14/1/2026	1,176,992	0.06%
DNB Boligkreditt A.S.	1,000,000	0.25%	7/9/2026	964,169	0.05%
DNB Boligkreditt A.S.	500,000	0.01%	21/1/2031	424,886	0.02%
Eika Boligkreditt A.S.	1,285,000	2.50%	22/9/2028	1,281,399	0.06%
Eika Boligkreditt A.S.	400,000	3.25%	14/6/2033	410,502	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Equinor A.S.A	352,000	0.75%	22/5/2026	343,327	0.02%
Equinor A.S.A	800,000	0.75%	9/11/2026	773,509	0.04%
Equinor A.S.A	200,000	1.25%	17/2/2027	194,303	0.01%
Equinor A.S.A	560,000	1.38%	22/5/2032	498,695	0.02%
Equinor A.S.A	500,000	1.63%	17/2/2035	428,478	0.02%
Equinor A.S.A	300,000	1.63%	9/11/2036	250,688	0.01%
Kommunalbanken A.S.	400,000	0.63%	20/4/2026	391,066	0.02%
Kommunalbanken A.S.	700,000	0.88%	24/5/2027	675,135	0.03%
Kommunalbanken A.S.	450,000	2.75%	29/11/2027	453,889	0.02%
Kommunalbanken A.S.	700,000	0.05%	24/10/2029	622,454	0.03%
Moere Boligkreditt A.S.	635,000	2.63%	25/9/2029	633,746	0.03%
Norsk Hydro A.S.A	200,000	2.00%	11/4/2029	191,004	0.01%
Public Property Invest A.S.	100,000	4.63%	12/3/2030	100,018	0.00%
SpareBank 1 Boligkreditt A.S.	1,400,000	0.13%	14/5/2026	1,357,527	0.06%
SpareBank 1 Boligkreditt A.S.	900,000	0.13%	5/11/2029	798,057	0.04%
SpareBank 1 Boligkreditt A.S.	2,000,000	0.13%	12/5/2031	1,692,465	0.08%
SpareBank 1 Boligkreditt A.S.	670,000	3.00%	15/5/2034	675,086	0.03%
Sparebank 1 Oestlandet	308,000	1.75%	27/4/2027	300,400	0.01%
SpareBank 1 SMN	600,000	0.13%	11/9/2026	574,295	0.03%
SpareBank 1 Sor-Norge A.S.A	600,000	0.25%	9/11/2026	572,958	0.03%
SpareBank 1 Sor-Norge A.S.A	300,000	3.75%	23/11/2027	306,944	0.01%
SpareBank 1 Sor-Norge A.S.A	200,000	4.88%	24/8/2028	211,275	0.01%
Sparebanken Soer Boligkreditt A.S.	900,000	0.50%	6/2/2026	880,961	0.04%
Sparebanken Soer Boligkreditt A.S.	1,100,000	0.01%	26/1/2028	1,017,344	0.05%
Sparebanken Vest Boligkreditt A.S.	2,125,000	3.00%	31/7/2029	2,155,187	0.10%
SR-Boligkreditt A.S.	1,000,000	0.01%	8/10/2026	959,155	0.05%
SR-Boligkreditt A.S.	900,000	0.01%	26/6/2027	846,649	0.04%
SR-Boligkreditt A.S.	1,100,000	1.63%	15/3/2028	1,070,107	0.05%
Statkraft A.S.	400,000	1.50%	26/3/2030	372,459	0.02%
Statkraft A.S.	463,000	3.13%	13/12/2031	464,169	0.02%
Statkraft A.S.	430,000	3.50%	9/6/2033	438,170	0.02%
Statkraft A.S.	116,000	3.75%	22/3/2039	117,979	0.01%
Statnett SF	500,000	1.25%	26/4/2030	460,955	0.02%
Storebrand Livsforsikring A.S.	200,000	1.88%	30/9/2051	175,475	0.01%
Telenor A.S.A	1,000,000	0.25%	14/2/2028	925,717	0.04%
Telenor A.S.A	400,000	1.13%	31/5/2029	372,350	0.02%
Telenor A.S.A	700,000	4.00%	3/10/2030	734,962	0.03%
Telenor A.S.A	200,000	1.75%	31/5/2034	177,838	0.01%
Telenor A.S.A	500,000	0.88%	14/2/2035	400,313	0.02%
Variable Energi A.S.A	300,000	5.50%	4/5/2029	322,402	0.02%
				33,738,333	**1.58%**
Peru 0.03% (31 December 2023: 0.07%)					
Peruvian Government International Bond	510,000	1.25%	11/3/2033	414,141	0.02%
Peruvian Government International Bond	360,000	1.95%	17/11/2036	286,140	0.01%
				700,281	**0.03%**
Philippines 0.05% (31 December 2023: 0.07%)					
Philippine Government International Bond	600,000	0.70%	3/2/2029	538,824	0.03%
Philippine Government International Bond	600,000	1.75%	28/4/2041	432,258	0.02%
				971,082	**0.05%**
Poland 0.72% (31 December 2023: 0.64%)					
Bank Gospodarstwa Krajowego	200,000	1.75%	6/5/2026	197,290	0.01%
Bank Gospodarstwa Krajowego	500,000	4.00%	8/9/2027	513,436	0.02%
Bank Gospodarstwa Krajowego	600,000	1.63%	30/4/2028	575,641	0.03%
Bank Gospodarstwa Krajowego	200,000	2.00%	1/6/2030	188,063	0.01%
Bank Gospodarstwa Krajowego	700,000	0.50%	8/7/2031	584,706	0.03%
Bank Gospodarstwa Krajowego	1,900,000	4.00%	13/3/2032	1,951,216	0.09%
Bank Gospodarstwa Krajowego	302,000	5.13%	22/2/2033	332,926	0.02%
Bank Gospodarstwa Krajowego	1,600,000	3.88%	13/3/2035	1,592,333	0.07%
Bank Polska Kasa Opieki SA	300,000	4.00%	24/9/2030	300,097	0.01%
ORLEN SA	200,000	1.13%	27/5/2028	186,261	0.01%
ORLEN SA	300,000	4.75%	13/7/2030	317,647	0.01%
Powszechna Kasa Oszczednosci Bank Polski SA	500,000	3.88%	12/9/2027	502,031	0.02%
Republic of Poland Government International Bond	900,000	1.13%	7/8/2026	878,582	0.04%
Republic of Poland Government International Bond	800,000	0.88%	10/5/2027	769,038	0.04%
Republic of Poland Government International Bond	500,000	1.00%	7/3/2029	468,986	0.02%
Republic of Poland Government International Bond	1,500,000	2.75%	25/5/2032	1,460,090	0.07%
Republic of Poland Government International Bond	2,010,000	3.63%	11/1/2034	2,047,318	0.10%
Republic of Poland Government International Bond	500,000	3.88%	22/10/2039	503,027	0.02%
Republic of Poland Government International Bond	800,000	4.25%	14/2/2043	827,900	0.04%
Republic of Poland Government International Bond	1,147,000	4.13%	11/1/2044	1,177,115	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Tauron Polska Energia SA	100,000	2.38%	5/7/2027	96,542	0.00%
				15,470,245	**0.72%**
Portugal 0.40% (31 December 2023: 0.26%)					
Banco BPI SA	900,000	3.63%	4/7/2028	926,438	0.04%
Banco Comercial Portugues SA	300,000	1.75%	7/4/2028	291,413	0.01%
Banco Santander Totta SA	1,000,000	3.38%	19/4/2028	1,021,165	0.05%
Banco Santander Totta SA	1,000,000	3.25%	15/2/2031	1,022,863	0.05%
EDP Finance BV	500,000	0.38%	16/9/2026	480,757	0.02%
EDP Finance BV	800,000	1.88%	21/9/2029	760,326	0.04%
EDP Finance BV	400,000	3.88%	11/3/2030	413,219	0.02%
EDP SA	400,000	2.88%	1/6/2026	400,975	0.02%
EDP SA	500,000	1.63%	15/4/2027	488,551	0.02%
EDP Servicios Financieros Espana SA	200,000	3.50%	16/7/2030	202,931	0.01%
EDP Servicios Financieros Espana SA	500,000	4.38%	4/4/2032	529,500	0.03%
Fidelidade - Compania de Seguros SA	200,000	4.25%	4/9/2031	201,062	0.01%
Floene Energias SA	400,000	4.88%	3/7/2028	419,122	0.02%
Novo Banco SA	800,000	4.25%	8/3/2028	820,049	0.04%
Ren Finance BV	500,000	1.75%	18/1/2028	482,528	0.02%
Ren Finance BV	100,000	3.50%	27/2/2032	100,266	0.00%
				8,561,165	**0.40%**
Romania 1.02% (31 December 2023: 0.86%)					
Banca Comerciala Romana SA	200,000	7.63%	19/5/2027	210,037	0.01%
NE Property BV	400,000	1.88%	9/10/2026	390,729	0.02%
NE Property BV	200,000	4.25%	21/1/2032	204,781	0.01%
Romanian Government International Bond	700,000	2.75%	26/2/2026	693,381	0.03%
Romanian Government International Bond	2,000,000	5.00%	27/9/2026	2,044,788	0.10%
Romanian Government International Bond	1,300,000	2.00%	8/12/2026	1,259,671	0.06%
Romanian Government International Bond	3,180,000	2.13%	7/3/2028	2,980,337	0.14%
Romanian Government International Bond	800,000	5.50%	18/9/2028	829,364	0.04%
Romanian Government International Bond	1,210,000	3.62%	26/5/2030	1,133,484	0.05%
Romanian Government International Bond	2,040,000	1.75%	13/7/2030	1,703,547	0.08%
Romanian Government International Bond	712,000	5.38%	22/3/2031	711,329	0.03%
Romanian Government International Bond	1,000,000	5.13%	24/9/2031	975,975	0.05%
Romanian Government International Bond	1,420,000	5.25%	30/5/2032	1,384,009	0.06%
Romanian Government International Bond	2,100,000	6.38%	18/9/2033	2,185,870	0.10%
Romanian Government International Bond	750,000	3.75%	7/2/2034	641,478	0.03%
Romanian Government International Bond	1,000,000	3.88%	29/10/2035	825,383	0.04%
Romanian Government International Bond	1,500,000	2.75%	14/4/2041	969,176	0.05%
Romanian Government International Bond	1,680,000	2.88%	13/4/2042	1,086,279	0.05%
Romanian Government International Bond	500,000	6.00%	24/9/2044	480,708	0.02%
Romanian Government International Bond	845,000	4.63%	3/4/2049	685,380	0.03%
Romanian Government International Bond	550,000	3.38%	28/1/2050	357,856	0.02%
				21,753,562	**1.02%**
Saudi Arabia 0.04% (31 December 2023: 0.03%)					
Saudi Government International Bond	300,000	0.63%	3/3/2030	265,657	0.01%
Saudi Government International Bond	700,000	2.00%	9/7/2039	542,485	0.03%
				808,142	**0.04%**
Singapore 0.25% (31 December 2023: 0.15%)					
CapitaLand Ascendas	200,000	0.75%	23/6/2028	180,188	0.01%
Standard Chartered Bank Singapore Ltd.	1,650,000	3.32%	28/5/2027	1,680,946	0.08%
Standard Chartered Bank Singapore Ltd.	1,049,000	2.60%	2/10/2028	1,048,569	0.05%
Temasek Financial I Ltd.	300,000	3.25%	15/2/2027	303,417	0.01%
Temasek Financial I Ltd.	743,000	3.50%	15/2/2033	760,739	0.03%
Temasek Financial I Ltd.	300,000	1.25%	20/11/2049	192,121	0.01%
United Overseas Bank Ltd.	1,350,000	0.01%	1/12/2027	1,250,619	0.06%
				5,416,599	**0.25%**
Slovakia 0.17% (31 December 2023: 0.16%)					
Slovenska Sporitelna A.S.	1,400,000	3.25%	12/1/2026	1,406,846	0.07%
Via Pribina A.S.	489,944	4.78%	30/9/2039	498,150	0.02%
Vseobecna Uverova Banka A.S.	1,100,000	0.88%	22/3/2027	1,054,956	0.05%
Vseobecna Uverova Banka A.S.	600,000	3.88%	5/9/2028	619,486	0.03%
				3,579,438	**0.17%**
Slovenia 0.01% (31 December 2023: 0.00%)					
Nova Ljubljanska Banka dd	300,000	4.50%	29/5/2030	309,197	0.01%
				309,197	**0.01%**
South Africa 0.05% (31 December 2023: 0.05%)					
Anglo American Capital plc	500,000	5.00%	15/3/2031	540,220	0.03%
Anglo American Capital plc	500,000	4.13%	15/3/2032	516,234	0.02%
Anglo American Capital plc	100,000	4.75%	21/9/2032	107,013	0.00%
				1,163,467	**0.05%**

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
South Korea 0.27% (31 December 2023: 0.47%)					
Export-Import Bank of Korea	882,000	3.50%	7/6/2026	890,961	0.04%
Export-Import Bank of Korea	280,000	3.63%	7/6/2030	288,106	0.01%
KEB Hana Bank	1,258,000	3.75%	4/5/2026	1,275,989	0.06%
Kookmin Bank	480,000	4.00%	13/4/2027	493,448	0.02%
Korea Housing Finance Corp.	2,900,000	2.73%	2/7/2028	2,909,121	0.14%
				5,857,625	**0.27%**
Spain 4.21% (31 December 2023: 4.62%)					
Abanca Corp. Bancaria SA	200,000	5.88%	2/4/2030	219,922	0.01%
Abertis Infraestructuras SA	600,000	1.38%	20/5/2026	589,603	0.03%
Abertis Infraestructuras SA	500,000	1.00%	27/2/2027	482,803	0.02%
Abertis Infraestructuras SA	200,000	2.38%	27/9/2027	197,410	0.01%
Abertis Infraestructuras SA	200,000	4.13%	31/1/2028	206,424	0.01%
Abertis Infraestructuras SA	200,000	1.25%	7/2/2028	189,667	0.01%
Abertis Infraestructuras SA	700,000	2.25%	29/3/2029	681,916	0.03%
Abertis Infraestructuras SA	200,000	1.63%	15/7/2029	188,206	0.01%
Abertis Infraestructuras SA	100,000	4.13%	7/8/2029	104,036	0.01%
Abertis Infraestructuras SA	100,000	3.00%	27/3/2031	99,401	0.01%
Abertis Infraestructuras SA	500,000	1.88%	26/3/2032	457,737	0.02%
Acciona Energia Financiacion Filiales SA	200,000	0.38%	7/10/2027	187,689	0.01%
Acciona Energia Financiacion Filiales SA	200,000	5.13%	23/4/2031	212,657	0.01%
Acciona Energia Financiacion Filiales SA	500,000	1.38%	26/1/2032	428,494	0.02%
Amadeus IT Group SA	300,000	1.50%	18/9/2026	294,875	0.01%
Amadeus IT Group SA	100,000	2.88%	20/5/2027	100,255	0.01%
Amadeus IT Group SA	200,000	1.88%	24/9/2028	193,223	0.01%
Amadeus IT Group SA	500,000	3.50%	21/3/2029	509,128	0.02%
Atradius Credito y Caucion SA de Seguros y Reaseguros	100,000	5.00%	17/4/2034	106,236	0.01%
Banco Bilbao Vizcaya Argentaria SA	1,500,000	0.50%	14/1/2027	1,432,912	0.07%
Banco Bilbao Vizcaya Argentaria SA	1,600,000	0.13%	24/3/2027	1,551,327	0.07%
Banco Bilbao Vizcaya Argentaria SA	600,000	3.13%	17/7/2027	609,365	0.03%
Banco Bilbao Vizcaya Argentaria SA	600,000	3.38%	20/9/2027	610,867	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	4.38%	14/10/2029	106,560	0.01%
Banco Bilbao Vizcaya Argentaria SA	500,000	3.63%	7/6/2030	514,282	0.02%
Banco Bilbao Vizcaya Argentaria SA	600,000	4.63%	13/1/2031	635,781	0.03%
Banco Bilbao Vizcaya Argentaria SA	600,000	3.50%	26/3/2031	613,354	0.03%
Banco Bilbao Vizcaya Argentaria SA	600,000	5.75%	15/9/2033	638,635	0.03%
Banco Bilbao Vizcaya Argentaria SA	600,000	3.88%	15/1/2034	624,367	0.03%
Banco Bilbao Vizcaya Argentaria SA	500,000	4.88%	8/2/2036	521,721	0.02%
Banco Bilbao Vizcaya Argentaria SA	400,000	4.38%	29/8/2036	405,601	0.02%
Banco de Sabadell SA	1,200,000	3.50%	28/8/2026	1,218,854	0.06%
Banco de Sabadell SA	500,000	1.13%	11/3/2027	490,026	0.02%
Banco de Sabadell SA	1,400,000	0.13%	10/2/2028	1,295,163	0.06%
Banco de Sabadell SA	100,000	5.13%	10/11/2028	105,687	0.01%
Banco de Sabadell SA	600,000	5.25%	7/2/2029	635,202	0.03%
Banco de Sabadell SA	400,000	5.00%	7/6/2029	424,706	0.02%
Banco de Sabadell SA	700,000	5.50%	8/9/2029	751,562	0.04%
Banco de Sabadell SA	900,000	4.00%	15/1/2030	930,469	0.04%
Banco de Sabadell SA	200,000	4.25%	13/9/2030	207,560	0.01%
Banco de Sabadell SA	500,000	3.50%	27/5/2031	501,047	0.02%
Banco de Sabadell SA	1,300,000	3.25%	5/6/2034	1,329,534	0.06%
Banco Santander SA	1,100,000	3.38%	11/1/2026	1,109,329	0.05%
Banco Santander SA	600,000	3.25%	4/4/2026	601,852	0.03%
Banco Santander SA	700,000	0.30%	4/10/2026	671,317	0.03%
Banco Santander SA	500,000	0.50%	4/2/2027	476,448	0.02%
Banco Santander SA	800,000	0.50%	24/3/2027	777,355	0.04%
Banco Santander SA	600,000	4.63%	18/10/2027	617,192	0.03%
Banco Santander SA	1,000,000	3.50%	9/1/2028	1,013,243	0.05%
Banco Santander SA	1,000,000	3.88%	16/1/2028	1,029,543	0.05%
Banco Santander SA	600,000	2.13%	8/2/2028	580,983	0.03%
Banco Santander SA	700,000	0.20%	11/2/2028	644,191	0.03%
Banco Santander SA	600,000	3.25%	14/2/2028	611,793	0.03%
Banco Santander SA	600,000	3.88%	22/4/2029	615,398	0.03%
Banco Santander SA	400,000	3.13%	28/5/2029	407,795	0.02%
Banco Santander SA	1,300,000	0.25%	10/7/2029	1,164,808	0.05%
Banco Santander SA	500,000	3.50%	9/1/2030	508,568	0.02%
Banco Santander SA	600,000	3.38%	11/1/2030	616,675	0.03%
Banco Santander SA	500,000	1.63%	22/10/2030	452,592	0.02%
Banco Santander SA	1,400,000	4.88%	18/10/2031	1,512,783	0.07%
Banco Santander SA	500,000	1.00%	4/11/2031	431,361	0.02%
Banco Santander SA	600,000	0.10%	27/2/2032	493,965	0.02%
Banco Santander SA	1,000,000	2.75%	8/9/2032	992,883	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Banco Santander SA	800,000	3.50%	2/10/2032	796,359	0.04%
Banco Santander SA	400,000	5.75%	23/8/2033	425,309	0.02%
Banco Santander SA	600,000	3.75%	9/1/2034	616,895	0.03%
Banco Santander SA	700,000	5.00%	22/4/2034	731,708	0.03%
Banco Santander SA	900,000	2.00%	27/11/2034	828,034	0.04%
Bankinter SA	900,000	0.63%	6/10/2027	849,251	0.04%
Bankinter SA	700,000	3.05%	29/5/2028	706,637	0.03%
Bankinter SA	200,000	4.38%	3/5/2030	210,376	0.01%
Bankinter SA	500,000	3.50%	10/9/2032	504,195	0.02%
Bankinter SA	300,000	1.25%	23/12/2032	283,094	0.01%
CaixaBank SA	1,200,000	1.38%	19/6/2026	1,176,815	0.06%
CaixaBank SA	500,000	0.75%	9/7/2026	485,152	0.02%
CaixaBank SA	300,000	1.13%	12/11/2026	290,686	0.01%
CaixaBank SA	300,000	4.63%	16/5/2027	307,008	0.01%
CaixaBank SA	2,300,000	1.00%	17/1/2028	2,193,814	0.10%
CaixaBank SA	1,000,000	0.63%	21/1/2028	957,660	0.05%
CaixaBank SA	500,000	0.75%	26/5/2028	475,696	0.02%
CaixaBank SA	1,000,000	5.00%	19/7/2029	1,063,478	0.05%
CaixaBank SA	1,300,000	3.75%	7/9/2029	1,349,590	0.06%
CaixaBank SA	400,000	4.25%	6/9/2030	424,374	0.02%
CaixaBank SA	800,000	5.38%	14/11/2030	877,091	0.04%
CaixaBank SA	500,000	1.25%	18/6/2031	487,160	0.02%
CaixaBank SA	200,000	6.25%	23/2/2033	214,190	0.01%
CaixaBank SA	300,000	4.38%	29/11/2033	324,064	0.02%
CaixaBank SA	600,000	6.13%	30/5/2034	652,210	0.03%
CaixaBank SA	500,000	5.13%	19/7/2034	552,819	0.03%
CaixaBank SA	1,150,000	4.13%	24/3/2036	1,257,430	0.06%
CaixaBank SA	400,000	4.38%	8/8/2036	406,896	0.02%
Caja Rural de Navarra SCC	500,000	3.00%	26/4/2027	504,634	0.02%
Cellnex Finance Co. SA	1,300,000	1.00%	15/9/2027	1,238,012	0.06%
Cellnex Finance Co., SA	500,000	3.63%	24/1/2029	507,993	0.02%
Cellnex Finance Co., SA	1,000,000	2.00%	15/9/2032	901,822	0.04%
Cellnex Telecom SA	900,000	1.88%	26/6/2029	851,580	0.04%
Criteria Caixa SA	500,000	0.88%	28/10/2027	470,998	0.02%
Deutsche Bank SA Espanola	1,700,000	3.63%	23/11/2026	1,735,057	0.08%
El Corte Ingles SA	100,000	4.25%	26/6/2031	104,086	0.01%
Enagas Financiaciones SA	300,000	3.63%	24/1/2034	299,499	0.01%
FCC Aqualia SA	200,000	2.63%	8/6/2027	198,275	0.01%
FCC Servicios Medio Ambiente Holding SA	700,000	5.25%	30/10/2029	753,078	0.04%
Ferrovial Emisiones SA	100,000	0.54%	12/11/2028	91,350	0.00%
Iberdrola Finanzas SA	700,000	4.25%	Perpetual	708,928	0.03%
Iberdrola Finanzas SA	600,000	4.88%	Perpetual	619,064	0.03%
Iberdrola Finanzas SA	300,000	4.87%	Perpetual	313,661	0.02%
Iberdrola Finanzas SA	300,000	1.58%	Perpetual	282,668	0.01%
Iberdrola Finanzas SA	1,000,000	1.25%	28/10/2026	977,083	0.05%
Iberdrola Finanzas SA	200,000	2.63%	30/3/2028	199,212	0.01%
Iberdrola Finanzas SA	1,000,000	3.13%	22/11/2028	1,013,079	0.05%
Iberdrola Finanzas SA	300,000	3.00%	30/9/2031	298,051	0.01%
Iberdrola Finanzas SA	300,000	1.38%	11/3/2032	266,531	0.01%
Iberdrola Finanzas SA	300,000	3.38%	22/11/2032	304,151	0.01%
Iberdrola Finanzas SA	400,000	3.63%	13/7/2033	410,275	0.02%
Iberdrola Finanzas SA	400,000	3.63%	18/7/2034	408,740	0.02%
Iberdrola Finanzas SA	300,000	3.38%	30/9/2035	297,691	0.01%
Iberdrola International BV	1,100,000	2.25%	Perpetual	1,031,258	0.05%
Iberdrola International BV	500,000	1.45%	Perpetual	480,068	0.02%
Iberdrola International BV	400,000	1.87%	Perpetual	391,661	0.02%
Iberdrola International BV	400,000	1.83%	Perpetual	363,344	0.02%
Inmobiliaria Colonial Socimi SA	300,000	0.75%	22/6/2029	271,795	0.01%
Inmobiliaria Colonial Socimi SA	200,000	2.50%	28/11/2029	195,304	0.01%
Kutxabank SA	300,000	4.00%	1/2/2028	306,390	0.01%
Mapfre SA	200,000	4.13%	7/9/2048	202,734	0.01%
Merlin Properties Socimi SA	600,000	2.38%	13/7/2027	592,682	0.03%
Merlin Properties Socimi SA	400,000	2.38%	18/9/2029	388,774	0.02%
Merlin Properties Socimi SA	400,000	1.38%	1/6/2030	365,550	0.02%
Merlin Properties Socimi SA	300,000	1.88%	4/12/2034	256,905	0.01%
Naturgy Finance Iberia SA	200,000	1.50%	29/1/2028	192,092	0.01%
Naturgy Finance Iberia SA	300,000	0.75%	28/11/2029	271,126	0.01%
Naturgy Finance Iberia SA	500,000	3.25%	2/10/2030	500,631	0.02%
Naturgy Finance Iberia SA	100,000	3.63%	2/10/2034	99,279	0.01%
NorteGas Energia Distribucion SA	100,000	2.07%	28/9/2027	96,549	0.00%
NorteGas Energia Distribucion SA	300,000	0.91%	22/1/2031	250,463	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Programa Cedulas TDA Fondo de Titulizacion de Activos	800,000	4.25%	28/3/2027	830,169	0.04%
Programa Cedulas TDA Fondo de Titulizacion de Activos	1,700,000	4.25%	10/4/2031	1,848,602	0.09%
Prosegur Cash SA	500,000	1.38%	4/2/2026	491,722	0.02%
Red Electrica Financiaciones SA	300,000	1.25%	13/3/2027	290,955	0.01%
Red Electrica Financiaciones SA	400,000	0.38%	24/7/2028	370,404	0.02%
Red Electrica Financiaciones SA	100,000	3.00%	17/1/2034	97,879	0.00%
Redeia Corp. SA	100,000	4.63%	Perpetual	102,688	0.01%
Redeia Corp. SA	400,000	3.38%	9/7/2032	401,166	0.02%
Redexis Gas Finance BV	400,000	1.88%	27/4/2027	388,470	0.02%
Redexis SA	100,000	4.38%	30/5/2031	101,903	0.01%
Repsol Europe Finance Sarl	300,000	0.88%	6/7/2033	245,889	0.01%
Repsol International Finance BV	350,000	4.25%	Perpetual	355,424	0.02%
Santander Consumer Finance SA	700,000	0.50%	14/1/2027	668,156	0.03%
Santander Consumer Finance SA	400,000	4.13%	5/5/2028	415,355	0.02%
Santander Consumer Finance SA	400,000	3.75%	17/1/2029	410,474	0.02%
Telefonica Emisiones SA	1,400,000	1.46%	13/4/2026	1,380,036	0.07%
Telefonica Emisiones SA	500,000	1.45%	22/1/2027	487,325	0.02%
Telefonica Emisiones SA	1,100,000	2.32%	17/10/2028	1,082,717	0.05%
Telefonica Emisiones SA	700,000	0.66%	3/2/2030	626,343	0.03%
Telefonica Emisiones SA	500,000	2.59%	25/5/2031	483,393	0.02%
Telefonica Emisiones SA	700,000	1.81%	21/5/2032	630,099	0.03%
Telefonica Emisiones SA	400,000	4.18%	21/11/2033	417,461	0.02%
Telefonica Emisiones SA	300,000	4.06%	24/1/2036	307,782	0.01%
Telefonica Emisiones SA	200,000	1.96%	1/7/2039	158,430	0.01%
Telefonica Emisiones SA	400,000	1.86%	13/7/2040	304,483	0.01%
Unicaja Banco SA	300,000	5.13%	21/2/2029	316,374	0.02%
Werfen SA	200,000	4.63%	6/6/2028	209,063	0.01%
				89,817,214	**4.21%**
Supranational 19.93% (31 December 2023: 18.38%)					
African Development Bank	900,000	0.13%	7/10/2026	867,194	0.04%
African Development Bank	600,000	0.50%	22/3/2027	576,804	0.03%
African Development Bank	728,000	0.50%	21/3/2029	671,571	0.03%
African Development Bank	419,000	2.25%	14/9/2029	415,207	0.02%
Asian Development Bank	225,000	0.03%	31/1/2030	198,297	0.01%
Asian Development Bank	900,000	0.10%	17/6/2031	764,554	0.04%
Asian Development Bank	1,453,000	1.95%	22/7/2032	1,377,607	0.06%
Asian Development Bank	420,000	2.90%	25/7/2034	422,369	0.02%
Asian Development Bank	400,000	2.00%	10/6/2037	358,194	0.02%
Asian Infrastructure Investment Bank	1,300,000	3.00%	14/2/2028	1,323,623	0.06%
Asian Infrastructure Investment Bank	1,000,000	2.88%	23/5/2031	1,019,862	0.05%
Banque Ouest Africaine de Developpement	300,000	2.75%	22/1/2033	251,113	0.01%
Corp. Andina de Fomento	1,070,000	0.25%	4/2/2026	1,041,662	0.05%
Corp. Andina de Fomento	540,000	4.50%	7/3/2028	564,620	0.03%
Corp. Andina de Fomento	790,000	3.63%	13/2/2030	808,235	0.04%
Council Of Europe Development Bank	900,000	0.38%	8/6/2026	875,603	0.04%
Council Of Europe Development Bank	1,800,000	0.00%	9/4/2027	1,708,749	0.08%
Council Of Europe Development Bank	800,000	0.63%	30/1/2029	744,903	0.03%
Council Of Europe Development Bank	500,000	0.05%	21/1/2030	442,825	0.02%
Council Of Europe Development Bank	1,000,000	2.88%	13/4/2030	1,017,633	0.05%
Council Of Europe Development Bank	500,000	0.00%	20/1/2031	429,251	0.02%
Council Of Europe Development Bank	930,000	0.25%	19/1/2032	789,220	0.04%
Council Of Europe Development Bank	500,000	2.88%	17/1/2033	506,421	0.02%
Council Of Europe Development Bank	630,000	2.63%	11/1/2034	622,933	0.03%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	600,000	0.00%	28/7/2026	577,912	0.03%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	500,000	0.10%	20/5/2030	439,588	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	500,000	3.13%	9/11/2031	513,994	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	400,000	3.13%	30/3/2033	409,297	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	470,000	0.15%	10/10/2034	361,742	0.02%
European Bank for Reconstruction & Development	908,000	2.88%	17/7/2031	925,451	0.04%
European Financial Stability Facility	1,500,000	0.40%	31/5/2026	1,461,723	0.07%
European Financial Stability Facility	6,108,000	2.75%	17/8/2026	6,150,987	0.29%
European Financial Stability Facility	1,800,000	0.63%	16/10/2026	1,748,896	0.08%
European Financial Stability Facility	2,500,000	0.75%	3/5/2027	2,414,278	0.11%
European Financial Stability Facility	3,500,000	0.88%	26/7/2027	3,377,637	0.16%
European Financial Stability Facility	1,397,000	0.00%	13/10/2027	1,309,368	0.06%
European Financial Stability Facility	3,200,000	2.50%	15/12/2027	3,211,309	0.15%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Financial Stability Facility	2,335,000	0.95%	14/2/2028	2,238,078	0.10%
European Financial Stability Facility	2,200,000	2.38%	11/4/2028	2,200,123	0.10%
European Financial Stability Facility	282,000	0.88%	5/9/2028	267,065	0.01%
European Financial Stability Facility	1,099,000	3.50%	11/4/2029	1,145,155	0.05%
European Financial Stability Facility	4,652,000	2.63%	16/7/2029	4,680,607	0.22%
European Financial Stability Facility	1,600,000	0.05%	17/10/2029	1,425,745	0.07%
European Financial Stability Facility	1,000,000	0.13%	18/3/2030	884,107	0.04%
European Financial Stability Facility	2,599,000	3.00%	10/7/2030	2,650,309	0.12%
European Financial Stability Facility	2,380,000	0.00%	20/1/2031	2,036,545	0.10%
European Financial Stability Facility	480,000	3.88%	30/3/2032	517,886	0.02%
European Financial Stability Facility	1,600,000	2.38%	21/6/2032	1,569,027	0.07%
European Financial Stability Facility	1,975,000	2.88%	16/2/2033	2,002,502	0.09%
European Financial Stability Facility	2,854,000	1.25%	24/5/2033	2,542,942	0.12%
European Financial Stability Facility	2,650,000	2.88%	13/2/2034	2,662,590	0.12%
European Financial Stability Facility	1,390,000	3.00%	4/9/2034	1,408,418	0.07%
European Financial Stability Facility	2,070,000	0.88%	10/4/2035	1,708,207	0.08%
European Financial Stability Facility	4,250,000	3.38%	30/8/2038	4,393,976	0.21%
European Financial Stability Facility	1,830,000	1.70%	13/2/2043	1,470,268	0.07%
European Financial Stability Facility	2,110,000	2.35%	29/7/2044	1,858,386	0.09%
European Financial Stability Facility	2,054,000	1.20%	17/2/2045	1,465,090	0.07%
European Financial Stability Facility	1,128,000	1.38%	31/5/2047	819,986	0.04%
European Financial Stability Facility	2,225,000	1.80%	10/7/2048	1,735,230	0.08%
European Financial Stability Facility	2,580,000	0.70%	20/1/2050	1,509,564	0.07%
European Financial Stability Facility	1,563,000	0.70%	17/1/2053	865,750	0.04%
European Financial Stability Facility	1,550,000	1.75%	17/7/2053	1,155,902	0.05%
European Investment Bank	1,900,000	0.00%	13/3/2026	1,850,479	0.09%
European Investment Bank	2,200,000	0.38%	14/4/2026	2,149,801	0.10%
European Investment Bank	2,350,000	0.10%	15/10/2026	2,265,186	0.11%
European Investment Bank	1,539,000	0.50%	15/1/2027	1,487,407	0.07%
European Investment Bank	3,263,000	0.00%	17/6/2027	3,089,960	0.14%
European Investment Bank	1,550,000	0.38%	15/9/2027	1,474,399	0.07%
European Investment Bank	3,300,000	0.88%	14/1/2028	3,166,230	0.15%
European Investment Bank	2,900,000	0.00%	15/5/2028	2,687,898	0.13%
European Investment Bank	3,950,000	2.75%	28/7/2028	4,012,220	0.19%
European Investment Bank	3,900,000	0.63%	22/1/2029	3,636,027	0.17%
European Investment Bank	1,000,000	0.13%	20/6/2029	904,557	0.04%
European Investment Bank	1,400,000	0.25%	14/9/2029	1,265,678	0.06%
European Investment Bank	900,000	0.05%	15/11/2029	802,176	0.04%
European Investment Bank	1,938,000	2.25%	14/12/2029	1,921,267	0.09%
European Investment Bank	3,108,000	2.25%	15/3/2030	3,078,917	0.14%
European Investment Bank	1,658,000	4.00%	15/4/2030	1,783,581	0.08%
European Investment Bank	6,932,000	2.75%	30/7/2030	7,024,535	0.33%
European Investment Bank	1,000,000	0.00%	9/9/2030	869,104	0.04%
European Investment Bank	3,100,000	0.00%	14/1/2031	2,671,448	0.12%
European Investment Bank	1,500,000	2.88%	15/10/2031	1,533,786	0.07%
European Investment Bank	3,900,000	0.25%	20/1/2032	3,326,494	0.16%
European Investment Bank	800,000	1.00%	14/4/2032	717,879	0.03%
European Investment Bank	1,683,000	1.50%	15/6/2032	1,561,615	0.07%
European Investment Bank	1,355,000	2.88%	12/1/2033	1,376,572	0.06%
European Investment Bank	1,630,000	1.13%	13/4/2033	1,446,845	0.07%
European Investment Bank	1,126,000	3.00%	15/7/2033	1,151,447	0.05%
European Investment Bank	7,258,000	2.75%	16/1/2034	7,264,437	0.34%
European Investment Bank	1,200,000	2.63%	4/9/2034	1,185,856	0.06%
European Investment Bank	1,150,000	0.05%	13/10/2034	883,249	0.04%
European Investment Bank	950,000	2.63%	15/3/2035	932,930	0.04%
European Investment Bank	560,000	0.01%	15/11/2035	413,438	0.02%
European Investment Bank	2,700,000	0.20%	17/3/2036	2,019,647	0.09%
European Investment Bank	2,000,000	1.13%	15/9/2036	1,653,660	0.08%
European Investment Bank	2,100,000	4.00%	15/10/2037	2,336,373	0.11%
European Investment Bank	1,025,000	0.50%	13/11/2037	757,054	0.04%
European Investment Bank	1,414,000	3.00%	15/2/2039	1,411,643	0.07%
European Investment Bank	950,000	2.75%	15/3/2040	919,085	0.04%
European Investment Bank	560,000	0.25%	15/6/2040	370,410	0.02%
European Investment Bank	770,000	0.01%	15/5/2041	471,062	0.02%
European Investment Bank	400,000	3.63%	14/3/2042	428,522	0.02%
European Investment Bank	369,000	1.00%	14/11/2042	264,042	0.01%
European Investment Bank	900,000	1.75%	15/9/2045	722,252	0.03%
European Investment Bank	850,000	0.88%	13/9/2047	553,628	0.03%
European Investment Bank	345,000	1.50%	15/11/2047	258,571	0.01%
European Investment Bank	1,500,000	1.50%	16/10/2048	1,109,909	0.05%
European Investment Bank	300,000	0.05%	27/1/2051	139,975	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Stability Mechanism	2,600,000	0.50%	2/3/2026	2,546,083	0.12%
European Stability Mechanism	1,850,000	0.00%	15/12/2026	1,770,076	0.08%
European Stability Mechanism	2,550,000	0.75%	15/3/2027	2,466,374	0.12%
European Stability Mechanism	1,930,000	1.00%	23/6/2027	1,869,267	0.09%
European Stability Mechanism	1,096,000	2.38%	30/9/2027	1,097,865	0.05%
European Stability Mechanism	1,500,000	3.00%	15/3/2028	1,529,689	0.07%
European Stability Mechanism	2,143,000	0.75%	5/9/2028	2,020,980	0.09%
European Stability Mechanism	1,350,000	0.50%	5/3/2029	1,247,661	0.06%
European Stability Mechanism	894,000	2.63%	18/9/2029	900,146	0.04%
European Stability Mechanism	500,000	1.13%	3/5/2032	451,297	0.02%
European Stability Mechanism	1,475,000	3.00%	23/8/2033	1,506,105	0.07%
European Stability Mechanism	830,000	2.75%	15/9/2034	828,935	0.04%
European Stability Mechanism	1,180,000	1.63%	17/11/2036	1,034,158	0.05%
European Stability Mechanism	783,582	0.88%	18/7/2042	555,064	0.03%
European Stability Mechanism	2,020,000	1.75%	20/10/2045	1,624,980	0.08%
European Stability Mechanism	2,160,000	1.80%	2/11/2046	1,742,077	0.08%
European Stability Mechanism	1,350,000	1.85%	1/12/2055	1,019,343	0.05%
European Union	4,831,363	0.00%	6/7/2026	4,673,972	0.22%
European Union	21,306,667	2.75%	5/10/2026	21,502,244	1.01%
European Union	2,992,405	2.00%	4/10/2027	2,970,910	0.14%
European Union	1,850,000	2.50%	4/11/2027	1,861,712	0.09%
European Union	4,523,000	2.88%	6/12/2027	4,595,178	0.21%
European Union	600,000	2.88%	4/4/2028	610,738	0.03%
European Union	4,138,000	0.00%	2/6/2028	3,823,145	0.18%
European Union	9,950,000	0.00%	4/10/2028	9,104,360	0.43%
European Union	4,677,000	3.13%	5/12/2028	4,798,122	0.22%
European Union	1,821,000	0.00%	4/7/2029	1,633,156	0.08%
European Union	1,159,000	1.38%	4/10/2029	1,104,821	0.05%
European Union	5,413,000	2.88%	5/10/2029	5,505,712	0.26%
European Union	9,078,151	1.63%	4/12/2029	8,721,520	0.41%
European Union	7,734,539	3.13%	4/12/2030	7,968,158	0.37%
European Union	1,850,000	0.75%	4/4/2031	1,659,355	0.08%
European Union	2,510,000	0.00%	22/4/2031	2,137,948	0.10%
European Union	7,068,077	0.00%	4/7/2031	5,974,725	0.28%
European Union	12,652,000	2.50%	4/12/2031	12,523,810	0.59%
European Union	9,450,000	1.00%	6/7/2032	8,371,238	0.39%
European Union	1,350,000	1.25%	4/4/2033	1,213,427	0.06%
European Union	5,940,011	3.25%	4/7/2034	6,125,101	0.29%
European Union	8,636,200	3.00%	4/12/2034	8,714,981	0.41%
European Union	5,159,000	0.00%	4/7/2035	3,809,177	0.18%
European Union	1,510,000	0.25%	22/4/2036	1,124,212	0.05%
European Union	4,260,000	0.20%	4/6/2036	3,138,623	0.15%
European Union	8,839,058	0.40%	4/2/2037	6,587,860	0.31%
European Union	3,060,000	2.75%	4/12/2037	2,961,694	0.14%
European Union	6,187,819	3.38%	4/10/2038	6,360,556	0.30%
European Union	5,997,298	3.38%	4/10/2039	6,116,382	0.29%
European Union	3,128,000	0.10%	4/10/2040	1,962,460	0.09%
European Union	7,750,563	0.45%	4/7/2041	5,052,528	0.24%
European Union	1,420,000	3.75%	4/4/2042	1,532,728	0.07%
European Union	4,119,124	3.38%	4/11/2042	4,190,256	0.20%
European Union	7,561,000	1.25%	4/2/2043	5,505,452	0.26%
European Union	3,396,754	4.00%	4/4/2044	3,716,370	0.17%
European Union	2,480,000	0.45%	2/5/2046	1,444,346	0.07%
European Union	2,839,000	0.75%	4/1/2047	1,770,994	0.08%
European Union	5,928,896	2.63%	4/2/2048	5,324,563	0.25%
European Union	5,909,346	3.25%	4/2/2050	5,850,174	0.27%
European Union	4,250,000	0.30%	4/11/2050	2,129,381	0.10%
European Union	5,928,896	0.70%	6/7/2051	3,325,579	0.16%
European Union	6,140,072	2.50%	4/10/2052	5,205,533	0.24%
European Union	5,610,000	3.00%	4/3/2053	5,257,663	0.25%
European Union	4,180,252	3.38%	5/10/2054	4,150,700	0.19%
International Bank for Reconstruction & Development	2,000,000	0.00%	15/1/2027	1,909,450	0.09%
International Bank for Reconstruction & Development	900,000	0.63%	22/11/2027	858,332	0.04%
International Bank for Reconstruction & Development	1,300,000	0.01%	24/4/2028	1,202,925	0.06%
International Bank for Reconstruction & Development	1,800,000	0.00%	21/2/2030	1,583,198	0.07%
International Bank for Reconstruction & Development	500,000	0.50%	16/4/2030	449,907	0.02%
International Bank for Reconstruction & Development	2,032,000	2.90%	19/1/2033	2,060,022	0.10%
International Bank for Reconstruction & Development	1,514,000	2.90%	14/2/2034	1,527,877	0.07%
International Bank for Reconstruction & Development	1,150,000	1.20%	8/8/2034	993,492	0.05%
International Bank for Reconstruction & Development	500,000	0.50%	21/6/2035	392,923	0.02%
International Bank for Reconstruction & Development	400,000	0.10%	17/9/2035	298,023	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
International Bank for Reconstruction & Development	1,770,000	3.10%	14/4/2038	1,779,278	0.08%
International Bank for Reconstruction & Development	900,000	0.70%	22/10/2046	567,998	0.03%
International Bank for Reconstruction & Development	1,200,000	0.13%	3/1/2051	577,132	0.03%
International Bank for Reconstruction & Development	955,000	0.20%	21/1/2061	379,470	0.02%
International Development Association	650,000	0.00%	19/10/2026	623,565	0.03%
International Development Association	900,000	0.00%	15/7/2031	759,694	0.04%
International Development Association	700,000	2.80%	17/10/2034	696,195	0.03%
International Development Association	1,299,000	1.75%	5/5/2037	1,130,122	0.05%
International Development Association	1,180,000	2.50%	15/1/2038	1,106,580	0.05%
International Development Association	1,000,000	0.70%	17/1/2042	677,288	0.03%
International Development Association	1,175,000	3.20%	18/1/2044	1,173,895	0.05%
Nordic Investment Bank	200,000	0.00%	25/9/2026	192,410	0.01%
Nordic Investment Bank	500,000	0.00%	30/4/2027	474,533	0.02%
Nordic Investment Bank	570,000	0.25%	9/3/2029	521,936	0.02%
				425,523,250	**19.93%**
Sweden 2.01% (31 December 2023: 2.35%)					
Akelius Residential Property Financing BV	400,000	1.13%	11/1/2029	363,874	0.02%
Akelius Residential Property Financing BV	300,000	0.75%	22/2/2030	257,686	0.01%
Alfa Laval Treasury International AB	300,000	1.38%	18/2/2029	282,211	0.01%
Assa Abloy AB	700,000	3.88%	13/9/2030	730,265	0.03%
Atlas Copco Finance DAC	500,000	0.75%	8/2/2032	428,851	0.02%
Balder Finland OYJ	400,000	1.00%	20/1/2029	359,843	0.02%
Castellum AB	304,000	4.13%	10/12/2030	306,343	0.01%
Electrolux AB	400,000	2.50%	18/5/2030	378,171	0.02%
Ellevio AB	100,000	4.13%	7/3/2034	104,058	0.01%
EQT AB	430,000	0.88%	14/5/2031	364,984	0.02%
EQT AB	400,000	2.88%	6/4/2032	378,775	0.02%
Essity AB	200,000	1.63%	30/3/2027	194,720	0.01%
Essity AB	300,000	0.50%	3/2/2030	265,665	0.01%
Essity AB	500,000	0.25%	8/2/2031	432,918	0.02%
Essity Capital BV	120,000	3.00%	21/9/2026	120,398	0.01%
Fastighets AB Balder	300,000	1.25%	28/1/2028	279,676	0.01%
H&M Finance BV	200,000	0.25%	25/8/2029	175,161	0.01%
Heimstaden Bostad AB	600,000	1.13%	21/1/2026	586,194	0.03%
Heimstaden Bostad AB	261,000	3.88%	5/11/2029	259,017	0.01%
Heimstaden Bostad Treasury BV	300,000	1.38%	3/3/2027	286,799	0.01%
Heimstaden Bostad Treasury BV	300,000	1.00%	13/4/2028	273,731	0.01%
Heimstaden Bostad Treasury BV	300,000	1.38%	24/7/2028	275,672	0.01%
Heimstaden Bostad Treasury BV	600,000	0.75%	6/9/2029	519,634	0.02%
Heimstaden Bostad Treasury BV	300,000	1.63%	13/10/2031	255,108	0.01%
Hemso Fastighets AB	400,000	1.00%	9/9/2026	389,109	0.02%
Investor AB	100,000	1.50%	12/9/2030	92,755	0.00%
Investor AB	300,000	2.75%	10/6/2032	292,020	0.01%
Investor AB	300,000	1.50%	20/6/2039	232,023	0.01%
Kommuninvest I Sverige AB	1,900,000	2.75%	12/2/2027	1,914,861	0.09%
Lansforsakringar Bank AB	300,000	0.05%	15/4/2026	289,969	0.01%
Loomis AB	350,000	3.63%	10/9/2029	352,352	0.02%
Molnlycke Holding AB	300,000	0.63%	15/1/2031	253,277	0.01%
Molnlycke Holding AB	200,000	4.25%	11/6/2034	209,090	0.01%
Sagax AB	500,000	1.13%	30/1/2027	479,573	0.02%
Sagax AB	400,000	4.38%	29/5/2030	415,833	0.02%
Sagax Euro Mtn NL BV	300,000	1.00%	17/5/2029	270,325	0.01%
Sandvik AB	200,000	3.00%	18/6/2026	199,762	0.01%
Sandvik AB	500,000	2.13%	7/6/2027	492,001	0.02%
Sandvik AB	200,000	0.38%	25/11/2028	181,275	0.01%
Sandvik AB	100,000	3.75%	27/9/2029	103,158	0.01%
Skandinaviska Enskilda Banken AB	500,000	4.00%	9/11/2026	510,137	0.02%
Skandinaviska Enskilda Banken AB	500,000	1.75%	11/11/2026	491,287	0.02%
Skandinaviska Enskilda Banken AB	1,000,000	0.75%	9/8/2027	946,653	0.04%
Skandinaviska Enskilda Banken AB	1,500,000	0.75%	15/11/2027	1,427,711	0.07%
Skandinaviska Enskilda Banken AB	1,000,000	3.75%	7/2/2028	1,022,506	0.05%
Skandinaviska Enskilda Banken AB	1,289,000	3.25%	4/5/2028	1,316,135	0.06%
Skandinaviska Enskilda Banken AB	500,000	3.88%	9/5/2028	517,134	0.02%
Skandinaviska Enskilda Banken AB	300,000	0.38%	21/6/2028	274,244	0.01%
Skandinaviska Enskilda Banken AB	244,000	0.75%	3/11/2031	231,975	0.01%
Skandinaviska Enskilda Banken AB	500,000	3.13%	5/11/2031	496,541	0.02%
Skandinaviska Enskilda Banken AB	200,000	5.00%	17/8/2033	209,495	0.01%
Skandinaviska Enskilda Banken AB	200,000	4.50%	27/11/2034	207,941	0.01%
SKF AB	108,000	3.13%	14/9/2028	108,922	0.01%
SKF AB	200,000	0.25%	15/2/2031	173,067	0.01%
Stadshypotek AB	1,600,000	0.13%	5/10/2026	1,537,861	0.07%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Stadshypotek AB	422,000	0.01%	24/11/2028	382,463	0.02%
Stadshypotek AB	1,000,000	0.01%	30/9/2030	855,905	0.04%
Svensk Exportkredit AB	1,200,000	2.75%	23/2/2028	1,207,539	0.06%
Svensk Exportkredit AB	300,000	3.38%	30/8/2030	311,492	0.02%
Svenska Handelsbanken AB	300,000	3.75%	5/5/2026	304,070	0.01%
Svenska Handelsbanken AB	100,000	0.05%	3/9/2026	95,567	0.01%
Svenska Handelsbanken AB	900,000	0.13%	3/11/2026	858,980	0.04%
Svenska Handelsbanken AB	600,000	3.75%	1/11/2027	617,149	0.03%
Svenska Handelsbanken AB	300,000	3.38%	17/2/2028	305,568	0.01%
Svenska Handelsbanken AB	565,000	0.05%	6/9/2028	512,226	0.02%
Svenska Handelsbanken AB	500,000	1.38%	23/2/2029	468,695	0.02%
Svenska Handelsbanken AB	300,000	2.63%	5/9/2029	298,644	0.01%
Svenska Handelsbanken AB	800,000	0.50%	18/2/2030	703,558	0.03%
Svenska Handelsbanken AB	300,000	3.75%	15/2/2034	311,194	0.02%
Svenska Handelsbanken AB	400,000	5.00%	16/8/2034	425,128	0.02%
Svenska Handelsbanken AB	200,000	3.63%	4/11/2036	200,029	0.01%
Sveriges Sakerstallda Obligationer AB	1,300,000	1.75%	10/2/2032	1,210,237	0.06%
Swedbank AB	1,000,000	0.25%	2/11/2026	958,756	0.05%
Swedbank AB	600,000	1.30%	17/2/2027	580,794	0.03%
Swedbank AB	400,000	0.20%	12/1/2028	368,221	0.02%
Swedbank AB	400,000	4.25%	11/7/2028	416,751	0.02%
Swedbank AB	500,000	4.13%	13/11/2028	524,260	0.03%
Swedbank AB	500,000	2.88%	30/4/2029	495,301	0.02%
Swedbank AB	300,000	3.38%	29/5/2030	306,388	0.01%
Swedbank AB	500,000	4.38%	5/9/2030	529,508	0.03%
Swedbank AB	365,000	3.63%	23/8/2032	367,941	0.02%
Swedbank Hypotek AB	1,000,000	1.38%	31/5/2027	975,321	0.05%
Tele2 AB	250,000	3.75%	22/11/2029	254,285	0.01%
Tele2 AB	300,000	0.75%	23/3/2031	260,741	0.01%
Telefonaktiebolaget LM Ericsson	450,000	1.00%	26/5/2029	409,516	0.02%
Telia Co. AB	600,000	2.13%	20/2/2034	550,204	0.03%
Telia Co. AB	200,000	1.38%	11/5/2081	194,147	0.01%
Telia Co. AB	300,000	4.63%	21/12/2082	307,500	0.01%
Telia Co. AB	200,000	2.75%	30/6/2083	193,227	0.01%
Vattenfall AB	326,000	3.75%	18/10/2026	331,821	0.02%
Vattenfall AB	390,000	0.13%	12/2/2029	350,811	0.02%
Volvo Treasury AB	700,000	2.63%	20/2/2026	699,169	0.03%
Volvo Treasury AB	1,000,000	3.63%	25/5/2027	1,016,084	0.05%
Volvo Treasury AB	200,000	3.13%	26/8/2029	200,329	0.01%
				42,878,265	**2.01%**
Switzerland 1.73% (31 December 2023: 2.03%)					
ABB Finance BV	119,000	3.25%	16/1/2027	120,725	0.01%
ABB Finance BV	400,000	3.38%	15/1/2034	408,098	0.02%
Adecco International Financial Services BV	267,000	0.13%	21/9/2028	241,905	0.01%
Adecco International Financial Services BV	400,000	1.25%	20/11/2029	367,798	0.02%
Adecco International Financial Services BV	122,000	0.50%	21/9/2031	101,814	0.00%
Adecco International Financial Services BV	300,000	1.00%	21/3/2082	277,907	0.01%
Argentum Netherlands BV for Givaudan SA	800,000	2.00%	17/9/2030	757,549	0.04%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	200,000	3.50%	1/10/2046	201,479	0.01%
Cloverie PLC for Zurich Insurance Co., Ltd.	600,000	1.50%	15/12/2028	571,609	0.03%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG	233,000	3.38%	29/9/2047	231,616	0.01%
Firmenich Productions Participations SAS	500,000	1.38%	30/10/2026	489,800	0.02%
Firmenich Productions Participations SAS	300,000	1.75%	30/4/2030	281,882	0.01%
Givaudan Finance Europe BV	700,000	1.00%	22/4/2027	673,347	0.03%
Helvetia Europe SA	380,000	2.75%	30/9/2041	351,235	0.02%
Holcim Finance Luxembourg SA	600,000	0.50%	29/11/2026	576,340	0.03%
Holcim Finance Luxembourg SA	100,000	0.13%	19/7/2027	93,637	0.00%
Holcim Finance Luxembourg SA	900,000	1.75%	29/8/2029	852,823	0.04%
Holcim Finance Luxembourg SA	700,000	0.50%	3/9/2030	601,342	0.03%
Holcim Finance Luxembourg SA	300,000	0.50%	23/4/2031	253,102	0.01%
Lonza Finance International NV	200,000	3.25%	4/9/2030	201,807	0.01%
Lonza Finance International NV	400,000	3.88%	24/4/2036	409,930	0.02%
Lunar Funding V for Swisscom AG	700,000	1.13%	12/10/2026	684,009	0.03%
Nestle Finance International Ltd.	500,000	0.88%	29/3/2027	483,558	0.02%
Nestle Finance International Ltd.	600,000	1.50%	1/4/2030	564,890	0.03%
Nestle Finance International Ltd.	700,000	1.25%	29/3/2031	640,642	0.03%
Nestle Finance International Ltd.	1,700,000	0.00%	3/3/2033	1,349,333	0.06%
Novartis Finance SA	2,500,000	0.00%	23/9/2028	2,267,581	0.11%
Novartis Finance SA	300,000	1.38%	14/8/2030	279,279	0.01%
Raiffeisen Schweiz Genossenschaft	300,000	4.84%	3/11/2028	318,228	0.02%
Raiffeisen Schweiz Genossenschaft	300,000	3.85%	3/9/2032	305,942	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Richemont International Holding SA	400,000	1.00%	26/3/2026	392,565	0.02%
Richemont International Holding SA	400,000	0.75%	26/5/2028	373,633	0.02%
Richemont International Holding SA	800,000	1.50%	26/3/2030	745,834	0.04%
Richemont International Holding SA	200,000	1.13%	26/5/2032	174,352	0.01%
Richemont International Holding SA	700,000	2.00%	26/3/2038	594,769	0.03%
Richemont International Holding SA	300,000	1.63%	26/5/2040	230,267	0.01%
Sika Capital BV	300,000	3.75%	3/11/2026	305,014	0.01%
Sika Capital BV	300,000	1.50%	29/4/2031	272,264	0.01%
Swiss Life Finance I Ltd.	400,000	3.25%	31/8/2029	404,368	0.02%
Swisscom Finance BV	300,000	0.38%	14/11/2028	274,283	0.01%
Swisscom Finance BV	1,000,000	3.50%	29/11/2031	1,028,156	0.05%
Swisscom Finance BV	400,000	3.88%	29/5/2044	408,489	0.02%
Tyco Electronics Group SA	350,000	0.00%	16/2/2029	310,650	0.01%
UBS AG	1,000,000	0.25%	5/1/2026	975,273	0.05%
UBS AG	1,100,000	0.01%	31/3/2026	1,063,190	0.05%
UBS AG	900,000	5.50%	20/8/2026	937,208	0.04%
UBS AG	1,000,000	0.25%	1/9/2028	907,693	0.04%
UBS AG	600,000	0.50%	31/3/2031	511,850	0.02%
UBS Group AG	1,400,000	1.25%	1/9/2026	1,361,476	0.06%
UBS Group AG	600,000	0.65%	14/1/2028	572,394	0.03%
UBS Group AG	900,000	0.25%	24/2/2028	826,509	0.04%
UBS Group AG	700,000	0.25%	5/11/2028	648,074	0.03%
UBS Group AG	1,250,000	7.75%	1/3/2029	1,423,637	0.07%
UBS Group AG	300,000	0.65%	10/9/2029	267,765	0.01%
UBS Group AG	400,000	3.13%	15/6/2030	400,667	0.02%
UBS Group AG	800,000	4.38%	11/1/2031	841,772	0.04%
UBS Group AG	900,000	0.88%	3/11/2031	768,049	0.04%
UBS Group AG	1,600,000	2.88%	2/4/2032	1,557,263	0.07%
UBS Group AG	500,000	0.63%	18/1/2033	403,237	0.02%
UBS Group AG	543,000	4.13%	9/6/2033	567,287	0.03%
UBS Switzerland AG	1,572,000	3.30%	5/3/2029	1,612,741	0.08%
Zuercher Kantonalbank	300,000	2.02%	13/4/2028	292,175	0.01%
Zurich Finance Ireland Designated Activity Co.	400,000	1.63%	17/6/2039	319,210	0.02%
Zurich Finance Ireland Designated Activity Co.	100,000	1.88%	17/9/2050	91,903	0.00%
				36,823,224	**1.73%**
Taiwan 0.02% (31 December 2023: 0.00%)					
ASML Holding NV	500,000	0.25%	25/2/2030	441,229	0.02%
				441,229	**0.02%**
United Arab Emirates 0.06% (31 December 2023: 0.15%)					
DP World Ltd.	500,000	2.38%	25/9/2026	490,625	0.02%
Emirates Telecommunications Group Co. PJSC	110,000	0.38%	17/5/2028	100,716	0.00%
Emirates Telecommunications Group Co. PJSC	400,000	0.88%	17/5/2033	333,732	0.02%
MDGH GMTN RSC Ltd.	200,000	0.38%	10/3/2027	188,508	0.01%
MDGH GMTN RSC Ltd.	300,000	1.00%	10/3/2034	237,345	0.01%
				1,350,926	**0.06%**
United Kingdom 4.48% (31 December 2023: 5.04%)					
Astrazeneca Finance LLC	100,000	3.28%	5/8/2033	100,168	0.01%
AstraZeneca plc	400,000	1.25%	12/5/2028	384,078	0.02%
AstraZeneca plc	900,000	0.38%	3/6/2029	810,802	0.04%
AstraZeneca plc	200,000	3.75%	3/3/2032	208,913	0.01%
Babcock International Group plc	246,000	1.38%	13/9/2027	234,908	0.01%
Barclays plc	1,050,000	2.89%	31/1/2027	1,050,211	0.05%
Barclays plc	1,000,000	0.58%	9/8/2029	912,679	0.04%
Barclays plc	450,000	4.92%	8/8/2030	480,805	0.02%
Barclays plc	700,000	1.13%	22/3/2031	681,920	0.03%
Barclays plc	600,000	1.11%	12/5/2032	520,116	0.02%
Barclays plc	388,000	4.51%	31/1/2033	410,589	0.02%
Barclays plc	700,000	5.26%	29/1/2034	774,299	0.04%
Barclays plc	400,000	4.35%	8/5/2035	416,384	0.02%
Barclays plc	642,000	3.94%	31/1/2036	643,700	0.03%
Barclays plc	600,000	4.97%	31/5/2036	625,128	0.03%
BAT International Finance plc	350,000	2.25%	16/1/2030	334,759	0.02%
BAT International Finance plc	982,000	4.13%	12/4/2032	1,007,522	0.05%
BAT International Finance plc	100,000	2.00%	13/3/2045	73,549	0.00%
BAT Netherlands Finance BV	100,000	3.13%	7/4/2028	100,878	0.01%
BG Energy Capital plc	300,000	2.25%	21/11/2029	290,806	0.01%
BNI Finance BV	500,000	3.88%	1/12/2030	520,184	0.02%
BP Capital Markets plc	600,000	2.97%	27/2/2026	601,787	0.03%
BP Capital Markets plc	400,000	2.21%	25/9/2026	397,410	0.02%
BP Capital Markets plc	1,200,000	2.52%	7/4/2028	1,187,977	0.06%
BP Capital Markets plc	400,000	1.23%	8/5/2031	355,169	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BP Capital Markets plc	200,000	1.10%	15/11/2034	159,364	0.01%
British American Tobacco plc	400,000	3.00%	Perpetual	392,000	0.02%
British American Tobacco plc	400,000	3.75%	Perpetual	385,762	0.02%
British Telecommunications plc	400,000	1.75%	10/3/2026	395,137	0.02%
British Telecommunications plc	1,000,000	1.50%	23/6/2027	971,381	0.05%
British Telecommunications plc	250,000	2.75%	30/8/2027	250,211	0.01%
British Telecommunications plc	300,000	1.13%	12/9/2029	276,566	0.01%
British Telecommunications plc	500,000	3.75%	13/5/2031	515,988	0.02%
British Telecommunications plc	800,000	3.88%	20/1/2034	817,905	0.04%
Cadent Finance plc	460,000	0.63%	19/3/2030	400,910	0.02%
Cadent Finance plc	200,000	0.75%	11/3/2032	165,741	0.01%
CCEP Finance Ireland DAC	300,000	0.50%	6/9/2029	268,208	0.01%
CCEP Finance Ireland DAC	500,000	0.88%	6/5/2033	412,326	0.02%
CCEP Finance Ireland DAC	400,000	1.50%	6/5/2041	295,636	0.01%
CK Hutchison Europe Finance 18 Ltd.	700,000	2.00%	13/4/2030	661,706	0.03%
Clydesdale Bank plc	800,000	2.50%	22/6/2027	796,951	0.04%
Clydesdale Bank plc	421,000	3.75%	22/8/2028	436,457	0.02%
CNH Industrial Finance Europe SA	200,000	1.88%	19/1/2026	197,864	0.01%
CNH Industrial Finance Europe SA	300,000	1.75%	25/3/2027	292,907	0.01%
Coca-Cola Europacific Partners plc	800,000	1.75%	27/3/2026	791,987	0.04%
Coca-Cola Europacific Partners plc	300,000	1.50%	8/11/2027	291,585	0.01%
Coca-Cola Europacific Partners plc	500,000	1.88%	18/3/2030	474,672	0.02%
Compass Group Finance Netherlands BV	864,000	3.00%	8/3/2030	868,678	0.04%
Compass Group plc	350,000	3.25%	16/9/2033	349,992	0.02%
Coventry Building Society	1,000,000	0.01%	7/7/2028	911,964	0.04%
DCC Group Finance Ireland DAC	200,000	4.38%	27/6/2031	204,736	0.01%
Diageo Capital BV	707,000	1.50%	8/6/2029	670,308	0.03%
Diageo Capital BV	100,000	1.88%	8/6/2034	89,446	0.00%
Diageo Finance plc	200,000	2.38%	20/5/2026	199,628	0.01%
Diageo Finance plc	500,000	1.88%	27/3/2027	491,974	0.02%
Diageo Finance plc	400,000	1.50%	22/10/2027	387,761	0.02%
Diageo Finance plc	240,000	3.13%	28/2/2031	241,450	0.01%
Diageo Finance plc	400,000	2.50%	27/3/2032	385,462	0.02%
Diageo Finance plc	400,000	3.75%	30/8/2044	399,113	0.02%
DS Smith plc	400,000	0.88%	12/9/2026	386,829	0.02%
DS Smith plc	400,000	4.50%	27/7/2030	421,560	0.02%
easyJet plc	500,000	3.75%	20/3/2031	507,878	0.02%
Experian Finance plc	600,000	1.38%	25/6/2026	590,753	0.03%
FIL Ltd.	321,000	2.50%	4/11/2026	316,937	0.02%
Gatwick Funding Ltd.	500,000	3.63%	16/10/2033	501,424	0.02%
GlaxoSmithKline Capital plc	400,000	1.00%	12/9/2026	389,965	0.02%
Global Switch Holdings Ltd.	200,000	2.25%	31/5/2027	196,569	0.01%
GSK Capital BV	496,000	3.00%	28/11/2027	500,536	0.02%
GSK Capital BV	300,000	3.13%	28/11/2032	301,446	0.01%
GSK Capital BV	600,000	3.25%	19/11/2036	594,203	0.03%
Haleon Netherlands Capital BV	600,000	1.25%	29/3/2026	590,510	0.03%
Heathrow Funding Ltd.	500,000	1.50%	11/2/2030	460,048	0.02%
Heathrow Funding Ltd.	300,000	1.13%	8/10/2030	265,792	0.01%
Heathrow Funding Ltd.	200,000	4.50%	11/7/2033	212,782	0.01%
Heathrow Funding Ltd.	755,000	1.88%	14/3/2034	655,934	0.03%
HSBC Holdings plc	900,000	3.02%	15/6/2027	900,640	0.04%
HSBC Holdings plc	500,000	3.13%	7/6/2028	499,075	0.02%
HSBC Holdings plc	1,400,000	0.64%	24/9/2029	1,276,548	0.06%
HSBC Holdings plc	656,000	3.45%	25/9/2030	659,936	0.03%
HSBC Holdings plc	900,000	4.79%	10/3/2032	970,376	0.05%
HSBC Holdings plc	700,000	6.36%	16/11/2032	753,012	0.04%
HSBC Holdings plc	850,000	4.86%	23/5/2033	926,900	0.04%
HSBC Holdings plc	400,000	4.60%	22/3/2035	413,391	0.02%
HSBC Holdings plc	500,000	3.83%	25/9/2035	507,895	0.02%
IHG Finance LLC	400,000	4.38%	28/11/2029	421,362	0.02%
IHG Finance LLC	400,000	3.63%	27/9/2031	402,287	0.02%
Imperial Brands Finance Netherlands BV	550,000	5.25%	15/2/2031	596,905	0.03%
Imperial Brands Finance Netherlands BV	450,000	1.75%	18/3/2033	382,190	0.02%
Imperial Brands Finance plc	300,000	2.13%	12/2/2027	295,230	0.01%
Informa plc	550,000	3.00%	23/10/2027	551,298	0.03%
Informa plc	200,000	1.25%	22/4/2028	189,651	0.01%
Informa plc	500,000	3.63%	23/10/2034	498,231	0.02%
Intermediate Capital Group plc	100,000	1.63%	17/2/2027	96,180	0.01%
Intermediate Capital Group plc	300,000	2.50%	28/1/2030	279,756	0.01%
International Consolidated Airlines Group SA	500,000	3.75%	25/3/2029	507,842	0.02%
International Distribution Services plc	400,000	5.25%	14/9/2028	422,015	0.02%

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ITV plc	100,000	1.38%	26/9/2026	97,792	0.01%
ITV plc	400,000	4.25%	19/6/2032	404,658	0.02%
Lloyds Bank plc	1,200,000	0.13%	18/6/2026	1,159,262	0.05%
Lloyds Banking Group plc	500,000	4.50%	11/1/2029	521,583	0.03%
Lloyds Banking Group plc	400,000	3.13%	24/8/2030	397,546	0.02%
Lloyds Banking Group plc	500,000	3.50%	6/11/2030	505,723	0.02%
Lloyds Banking Group plc	423,000	4.75%	21/9/2031	452,741	0.02%
Lloyds Banking Group plc	650,000	3.88%	14/5/2032	663,812	0.03%
London Stock Exchange Group plc	800,000	1.75%	6/12/2027	778,022	0.04%
London Stock Exchange Group plc	350,000	1.75%	19/9/2029	332,872	0.02%
Lseg Netherlands BV	250,000	2.75%	20/9/2027	249,728	0.01%
Lseg Netherlands BV	100,000	0.75%	6/4/2033	82,335	0.00%
Marex Group plc	100,000	8.38%	2/2/2028	121,949	0.01%
Mondi Finance plc	200,000	1.63%	27/4/2026	197,316	0.01%
Motability Operations Group plc	300,000	0.13%	20/7/2028	272,732	0.01%
Motability Operations Group plc	200,000	3.63%	24/7/2029	204,339	0.01%
Motability Operations Group plc	200,000	4.00%	17/1/2030	207,114	0.01%
Motability Operations Group plc	300,000	3.50%	17/7/2031	303,816	0.01%
Motability Operations Group plc	816,000	3.88%	24/1/2034	836,190	0.04%
Motability Operations Group plc	200,000	4.25%	17/6/2035	209,985	0.01%
National Gas Transmission plc	660,000	4.25%	5/4/2030	685,557	0.03%
National Grid Electricity Distribution East Midlands plc	500,000	3.53%	20/9/2028	508,889	0.02%
National Grid Electricity Distribution East Midlands plc	200,000	3.95%	20/9/2032	208,232	0.01%
National Grid Electricity Transmission plc	200,000	0.82%	7/7/2032	167,731	0.01%
National Grid plc	300,000	2.18%	30/6/2026	297,693	0.01%
National Grid plc	150,000	0.16%	20/1/2028	138,010	0.01%
National Grid plc	700,000	3.88%	16/1/2029	721,530	0.03%
National Grid plc	500,000	2.95%	30/3/2030	494,603	0.02%
National Grid plc	300,000	0.75%	1/9/2033	238,816	0.01%
National Grid plc	800,000	3.25%	30/3/2034	779,922	0.04%
National Grid plc	500,000	4.28%	16/1/2035	524,019	0.03%
Nationwide Building Society	495,000	4.50%	1/11/2026	510,485	0.02%
Nationwide Building Society	500,000	2.00%	28/4/2027	491,747	0.02%
Nationwide Building Society	400,000	3.25%	5/9/2029	404,978	0.02%
Nationwide Building Society	400,000	3.83%	24/7/2032	409,508	0.02%
Nationwide Building Society	216,000	3.31%	2/5/2034	223,519	0.01%
Nationwide Building Society	800,000	2.25%	16/5/2037	734,710	0.04%
NatWest Group plc	100,000	4.70%	14/3/2028	103,698	0.01%
NatWest Group plc	446,000	4.07%	6/9/2028	458,166	0.02%
NatWest Group plc	200,000	4.77%	16/2/2029	209,954	0.01%
NatWest Group plc	1,700,000	0.67%	14/9/2029	1,555,219	0.07%
NatWest Group plc	600,000	3.58%	12/9/2032	604,863	0.03%
NatWest Group plc	300,000	1.04%	14/9/2032	281,809	0.01%
NatWest Group plc	300,000	5.76%	28/2/2034	321,310	0.02%
NatWest Markets plc	300,000	1.38%	2/3/2027	290,921	0.01%
NatWest Markets plc	500,000	4.25%	13/1/2028	520,579	0.02%
NatWest Markets plc	391,000	3.63%	9/1/2029	401,762	0.02%
Phoenix Group Holdings plc	500,000	4.38%	24/1/2029	508,780	0.02%
Reckitt Benckiser Treasury Services Nederland BV	223,000	0.75%	19/5/2030	198,891	0.01%
Reckitt Benckiser Treasury Services plc	200,000	3.63%	14/9/2028	205,107	0.01%
Reckitt Benckiser Treasury Services plc	750,000	3.63%	20/6/2029	771,535	0.04%
Reckitt Benckiser Treasury Services plc	300,000	3.88%	14/9/2033	309,585	0.02%
RELX Finance BV	1,800,000	1.38%	12/5/2026	1,771,583	0.08%
RELX Finance BV	400,000	0.50%	10/3/2028	372,966	0.02%
RELX Finance BV	287,000	0.88%	10/3/2032	245,995	0.01%
RELX Finance BV	300,000	3.38%	20/3/2033	300,967	0.01%
Rentokil Initial plc	700,000	0.88%	30/5/2026	684,477	0.03%
Rentokil Initial plc	300,000	0.50%	14/10/2028	275,285	0.01%
Rolls-Royce plc	800,000	4.63%	16/2/2026	811,388	0.04%
Sage Group plc	132,000	3.82%	15/2/2028	135,354	0.01%
Santander UK Group Holdings plc	500,000	3.53%	25/8/2028	505,206	0.02%
Santander UK Group Holdings plc	300,000	0.60%	13/9/2029	271,895	0.01%
Santander UK plc	550,000	0.05%	12/1/2027	523,193	0.03%
Santander UK plc	2,000,000	1.13%	12/3/2027	1,941,251	0.09%
Scottish Hydro Electric Transmission plc	200,000	3.38%	4/9/2032	200,650	0.01%
Segro Capital Sarl	200,000	0.50%	22/9/2031	165,150	0.01%
Segro plc	210,000	3.50%	24/9/2032	209,416	0.01%
Severn Trent Utilities Finance plc	200,000	4.00%	5/3/2034	204,386	0.01%
Skipton Building Society	2,000,000	3.25%	18/6/2029	2,044,012	0.10%
Sky Ltd.	700,000	2.50%	15/9/2026	697,355	0.03%
Smiths Group plc	300,000	2.00%	23/2/2027	294,374	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Southern Gas Networks plc	100,000	3.50%	16/10/2030	99,639	0.01%
SSE plc	400,000	4.00%	Perpetual	401,693	0.02%
SSE plc	300,000	3.13%	Perpetual	295,468	0.01%
SSE plc	300,000	1.38%	4/9/2027	290,812	0.01%
SSE plc	400,000	2.88%	1/8/2029	399,176	0.02%
SSE plc	100,000	1.75%	16/4/2030	93,825	0.00%
SSE plc	300,000	4.00%	5/9/2031	313,521	0.02%
Standard Chartered plc	700,000	0.90%	2/7/2027	680,464	0.03%
Standard Chartered plc	300,000	1.63%	3/10/2027	293,576	0.01%
Standard Chartered plc	500,000	4.87%	10/5/2031	537,086	0.03%
Standard Chartered plc	300,000	1.20%	23/9/2031	288,314	0.01%
Tesco Corporate Treasury Services plc	100,000	0.88%	29/5/2026	97,577	0.01%
Tesco Corporate Treasury Services plc	450,000	0.38%	27/7/2029	399,015	0.02%
Tesco Corporate Treasury Services plc	300,000	4.25%	27/2/2031	313,448	0.02%
Tritax EuroBox plc	300,000	0.95%	2/6/2026	291,039	0.01%
Unilever Finance Netherlands BV	900,000	1.13%	12/2/2027	874,885	0.04%
Unilever Finance Netherlands BV	200,000	1.00%	14/2/2027	194,091	0.01%
Unilever Finance Netherlands BV	300,000	1.13%	29/4/2028	286,822	0.01%
Unilever Finance Netherlands BV	500,000	1.38%	31/7/2029	474,152	0.02%
Unilever Finance Netherlands BV	800,000	1.75%	25/3/2030	761,362	0.04%
Unilever Finance Netherlands BV	500,000	1.38%	4/9/2030	463,276	0.02%
Unilever Finance Netherlands BV	400,000	3.25%	23/2/2031	408,487	0.02%
Unilever Finance Netherlands BV	400,000	3.50%	15/2/2037	407,831	0.02%
Unilever plc	500,000	1.50%	11/6/2039	404,947	0.02%
United Utilities Water Finance plc	237,000	3.75%	23/5/2034	237,909	0.01%
Virgin Money UK plc	296,000	4.00%	18/3/2028	301,820	0.01%
Virgin Money UK plc	200,000	4.63%	29/10/2028	208,333	0.01%
Vodafone Group plc	900,000	2.20%	25/8/2026	894,333	0.04%
Vodafone Group plc	300,000	1.50%	24/7/2027	291,611	0.01%
Vodafone Group plc	400,000	1.88%	20/11/2029	384,956	0.02%
Vodafone Group plc	350,000	1.63%	24/11/2030	325,944	0.02%
Vodafone Group plc	330,000	1.60%	29/7/2031	301,548	0.01%
Vodafone Group plc	500,000	2.88%	20/11/2037	470,978	0.02%
Vodafone Group plc	400,000	2.50%	24/5/2039	352,842	0.02%
Vodafone International Financing DAC	500,000	3.75%	2/12/2034	515,343	0.02%
Vodafone International Financing DAC	195,000	4.00%	10/2/2043	201,271	0.01%
Wellcome Trust Ltd.	325,000	1.13%	21/1/2027	314,417	0.02%
WPP Finance 2013	133,000	3.63%	12/9/2029	136,856	0.01%
WPP Finance Deutschland GmbH	300,000	1.63%	23/3/2030	279,871	0.01%
Yorkshire Building Society	1,000,000	0.01%	13/10/2027	931,519	0.04%
				95,577,006	**4.48%**
United States 10.97% (31 December 2023: 10.07%)					
Abbott Ireland Financing DAC	300,000	1.50%	27/9/2026	294,772	0.01%
AbbVie, Inc.	500,000	0.75%	18/11/2027	474,511	0.02%
AbbVie, Inc.	200,000	2.63%	15/11/2028	198,942	0.01%
AbbVie, Inc.	100,000	2.13%	17/11/2028	97,871	0.00%
AbbVie, Inc.	900,000	2.13%	1/6/2029	875,614	0.04%
Air Lease Corp.	300,000	3.70%	15/4/2030	304,358	0.01%
Air Products & Chemicals, Inc.	500,000	0.50%	5/5/2028	464,339	0.02%
Air Products & Chemicals, Inc.	1,000,000	4.00%	3/3/2035	1,045,268	0.05%
Altria Group, Inc.	500,000	2.20%	15/6/2027	492,552	0.02%
Altria Group, Inc.	500,000	3.13%	15/6/2031	488,373	0.02%
American Honda Finance Corp.	400,000	3.50%	24/4/2026	404,040	0.02%
American Honda Finance Corp.	400,000	3.75%	25/10/2027	409,281	0.02%
American Honda Finance Corp.	900,000	0.30%	7/7/2028	817,800	0.04%
American Honda Finance Corp.	200,000	3.65%	23/4/2031	202,940	0.01%
American International Group, Inc.	448,000	1.88%	21/6/2027	437,587	0.02%
American Medical Systems Europe BV	400,000	1.38%	8/3/2028	382,478	0.02%
American Medical Systems Europe BV	400,000	3.38%	8/3/2029	407,047	0.02%
American Medical Systems Europe BV	400,000	1.63%	8/3/2031	366,146	0.02%
American Medical Systems Europe BV	600,000	3.50%	8/3/2032	610,261	0.03%
American Medical Systems Europe BV	400,000	1.88%	8/3/2034	354,334	0.02%
American Tower Corp.	280,000	1.95%	22/5/2026	276,757	0.01%
American Tower Corp.	200,000	0.45%	15/1/2027	190,674	0.01%
American Tower Corp.	600,000	0.40%	15/2/2027	570,400	0.03%
American Tower Corp.	200,000	0.50%	15/1/2028	186,110	0.01%
American Tower Corp.	970,000	0.88%	21/5/2029	883,479	0.04%
American Tower Corp.	700,000	0.95%	5/10/2030	613,358	0.03%
American Tower Corp.	100,000	1.00%	15/1/2032	84,964	0.00%
American Tower Corp.	100,000	1.25%	21/5/2033	83,898	0.00%
Amgen, Inc.	450,000	2.00%	25/2/2026	446,503	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Amphenol Technologies Holding GmbH	100,000	0.75%	4/5/2026	97,439	0.00%
Amphenol Technologies Holding GmbH	300,000	2.00%	8/10/2028	292,910	0.01%
Apple, Inc.	308,000	1.63%	10/11/2026	302,965	0.01%
Apple, Inc.	1,000,000	0.50%	15/11/2031	866,313	0.04%
AT&T, Inc.	1,000,000	1.80%	5/9/2026	983,919	0.05%
AT&T, Inc.	800,000	1.60%	19/5/2028	766,955	0.04%
AT&T, Inc.	500,000	2.35%	5/9/2029	486,722	0.02%
AT&T, Inc.	200,000	0.80%	4/3/2030	179,206	0.01%
AT&T, Inc.	400,000	3.95%	30/4/2031	417,180	0.02%
AT&T, Inc.	400,000	2.05%	19/5/2032	368,429	0.02%
AT&T, Inc.	800,000	3.55%	17/12/2032	811,648	0.04%
AT&T, Inc.	200,000	3.38%	15/3/2034	199,498	0.01%
AT&T, Inc.	500,000	2.45%	15/3/2035	455,037	0.02%
AT&T, Inc.	900,000	3.15%	4/9/2036	855,641	0.04%
AT&T, Inc.	600,000	2.60%	19/5/2038	528,694	0.03%
AT&T, Inc.	200,000	1.80%	14/9/2039	158,275	0.01%
Athene Global Funding	700,000	0.63%	12/1/2028	651,496	0.03%
Bank of America Corp	300,000	4.13%	12/6/2028	311,606	0.01%
Bank of America Corp.	500,000	1.66%	25/4/2028	486,159	0.02%
Bank of America Corp.	1,500,000	0.58%	24/8/2028	1,411,679	0.07%
Bank of America Corp.	400,000	0.58%	8/8/2029	366,962	0.02%
Bank of America Corp.	600,000	1.38%	9/5/2030	559,096	0.03%
Bank of America Corp.	1,002,000	0.69%	22/3/2031	884,865	0.04%
Bank of America Corp.	700,000	0.65%	26/10/2031	605,005	0.03%
Bank of America Corp.	1,200,000	1.10%	24/5/2032	1,048,910	0.05%
Bank of America Corp.	450,000	2.82%	27/4/2033	434,440	0.02%
Baxter International, Inc.	300,000	1.30%	15/5/2029	277,879	0.01%
Becton Dickinson & Co.	282,000	1.90%	15/12/2026	277,980	0.01%
Becton Dickinson & Co.	200,000	3.52%	8/2/2031	203,356	0.01%
Becton Dickinson & Co.	300,000	3.83%	7/6/2032	307,847	0.01%
Becton Dickinson Euro Finance Sarl	600,000	1.21%	4/6/2026	587,751	0.03%
Becton Dickinson Euro Finance Sarl	700,000	0.33%	13/8/2028	639,813	0.03%
Becton Dickinson Euro Finance Sarl	300,000	3.55%	13/9/2029	306,620	0.01%
Becton Dickinson Euro Finance Sarl	300,000	1.21%	12/2/2036	238,283	0.01%
Becton Dickinson Euro Finance Sarl	400,000	4.03%	7/6/2036	412,496	0.02%
Becton Dickinson Euro Finance Sarl	400,000	1.34%	13/8/2041	278,575	0.01%
Berkshire Hathaway Finance Corp.	400,000	2.00%	18/3/2034	363,677	0.02%
Berkshire Hathaway, Inc.	300,000	1.13%	16/3/2027	290,761	0.01%
Berkshire Hathaway, Inc.	900,000	2.15%	15/3/2028	887,752	0.04%
Berkshire Hathaway, Inc.	900,000	1.63%	16/3/2035	779,867	0.04%
Berry Global, Inc.	200,000	1.50%	15/1/2027	193,648	0.01%
Blackstone Holdings Finance Co. LLC	255,000	1.00%	5/10/2026	246,852	0.01%
Blackstone Holdings Finance Co. LLC	200,000	3.50%	1/6/2034	201,188	0.01%
Blackstone Private Credit Fund	100,000	1.75%	30/11/2026	96,175	0.00%
Booking Holdings, Inc.	700,000	4.00%	15/11/2026	716,652	0.03%
Booking Holdings, Inc.	258,000	1.80%	3/3/2027	254,259	0.01%
Booking Holdings, Inc.	500,000	0.50%	8/3/2028	465,611	0.02%
Booking Holdings, Inc.	400,000	3.63%	12/11/2028	412,040	0.02%
Booking Holdings, Inc.	100,000	3.50%	1/3/2029	102,315	0.01%
Booking Holdings, Inc.	100,000	4.25%	15/5/2029	105,259	0.01%
Booking Holdings, Inc.	200,000	4.50%	15/11/2031	215,196	0.01%
Booking Holdings, Inc.	100,000	3.63%	1/3/2032	102,430	0.01%
Booking Holdings, Inc.	300,000	3.25%	21/11/2032	300,401	0.01%
Booking Holdings, Inc.	800,000	4.13%	12/5/2033	843,464	0.04%
Booking Holdings, Inc.	500,000	4.75%	15/11/2034	552,145	0.03%
Booking Holdings, Inc.	300,000	3.75%	1/3/2036	305,269	0.01%
Booking Holdings, Inc.	200,000	3.75%	21/11/2037	201,928	0.01%
Booking Holdings, Inc.	300,000	4.00%	1/3/2044	302,480	0.01%
Booking Holdings, Inc.	300,000	3.88%	21/3/2045	298,345	0.01%
BorgWarner, Inc.	500,000	1.00%	19/5/2031	429,956	0.02%
Boston Scientific Corp.	200,000	0.63%	1/12/2027	188,349	0.01%
BP Capital Markets BV	800,000	3.36%	12/9/2031	800,827	0.04%
BP Capital Markets BV	500,000	4.32%	12/5/2035	526,217	0.03%
BP Capital Markets BV	326,000	1.47%	21/9/2041	229,683	0.01%
BP Capital Markets plc	1,100,000	3.63%	Perpetual	1,081,831	0.05%
BP Capital Markets plc	900,000	4.38%	Perpetual	900,370	0.04%
BP Capital Markets plc	700,000	3.25%	Perpetual	696,482	0.03%
BP Capital Markets plc	350,000	1.57%	16/2/2027	341,850	0.02%
BP Capital Markets plc	600,000	1.64%	26/6/2029	568,359	0.03%
BP Capital Markets plc	500,000	2.82%	7/4/2032	484,990	0.02%
Bristol-Myers Squibb Co.	250,000	1.75%	15/5/2035	219,156	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Brown-Forman Corp.	220,000	1.20%	7/7/2026	215,379	0.01%
Capital One Financial Corp.	200,000	1.65%	12/6/2029	187,667	0.01%
Cargill, Inc.	367,000	3.88%	24/4/2030	380,437	0.02%
Carrier Global Corp.	1,000,000	4.50%	29/11/2032	1,072,177	0.05%
Caterpillar Financial Services Corp.	500,000	3.74%	4/9/2026	508,974	0.02%
Celanese US Holdings LLC	450,000	4.78%	19/7/2026	456,927	0.02%
Celanese US Holdings LLC	400,000	2.13%	1/3/2027	384,492	0.02%
Celanese US Holdings LLC	300,000	0.63%	10/9/2028	264,410	0.01%
Celanese US Holdings LLC	150,000	5.34%	19/1/2029	158,551	0.01%
Chubb INA Holdings LLC	300,000	1.55%	15/3/2028	288,011	0.01%
Chubb INA Holdings LLC	300,000	0.88%	15/12/2029	271,908	0.01%
Chubb INA Holdings LLC	800,000	1.40%	15/6/2031	723,806	0.03%
Chubb INA Holdings LLC	336,000	2.50%	15/3/2038	301,940	0.01%
Citigroup, Inc.	1,800,000	0.50%	8/10/2027	1,726,046	0.08%
Citigroup, Inc.	700,000	3.71%	22/9/2028	714,248	0.03%
Citigroup, Inc.	300,000	1.25%	10/4/2029	278,405	0.01%
Citigroup, Inc.	700,000	3.75%	14/5/2032	713,675	0.03%
Citigroup, Inc.	300,000	4.11%	22/9/2033	313,527	0.02%
CNH Industrial Finance Europe SA	450,000	1.63%	3/7/2029	421,550	0.02%
Coca-Cola Co.	500,000	1.88%	22/9/2026	494,614	0.02%
Coca-Cola Co.	500,000	1.13%	9/3/2027	485,246	0.02%
Coca-Cola Co.	300,000	0.13%	9/3/2029	269,286	0.01%
Coca-Cola Co.	600,000	0.13%	15/3/2029	538,316	0.03%
Coca-Cola Co.	400,000	0.40%	6/5/2030	351,513	0.02%
Coca-Cola Co.	300,000	1.25%	8/3/2031	272,940	0.01%
Coca-Cola Co.	200,000	3.13%	14/5/2032	201,172	0.01%
Coca-Cola Co.	400,000	0.38%	15/3/2033	324,675	0.02%
Coca-Cola Co.	700,000	1.63%	9/3/2035	607,682	0.03%
Coca-Cola Co.	400,000	0.95%	6/5/2036	313,586	0.02%
Coca-Cola Co.	400,000	0.80%	15/3/2040	279,674	0.01%
Coca-Cola Co.	300,000	1.00%	9/3/2041	209,162	0.01%
Coca-Cola Co.	250,000	3.50%	14/5/2044	248,300	0.01%
Coca-Cola Co.	150,000	3.75%	15/8/2053	151,687	0.01%
Colgate-Palmolive Co.	800,000	0.30%	10/11/2029	716,148	0.03%
Colgate-Palmolive Co.	500,000	0.88%	12/11/2039	356,252	0.02%
Comcast Corp.	900,000	0.25%	20/5/2027	849,334	0.04%
Comcast Corp.	1,000,000	0.25%	14/9/2029	888,790	0.04%
Comcast Corp.	600,000	3.55%	26/9/2036	601,554	0.03%
Comcast Corp.	300,000	1.25%	20/2/2040	223,989	0.01%
CRH Funding BV	500,000	1.63%	5/5/2030	467,345	0.02%
CRH SMW Finance DAC	600,000	4.00%	11/7/2031	630,115	0.03%
Danaher Corp.	900,000	2.10%	30/9/2026	891,679	0.04%
Danaher Corp.	600,000	2.50%	30/3/2030	588,082	0.03%
DH Europe Finance II Sarl	700,000	0.20%	18/3/2026	679,890	0.03%
DH Europe Finance II Sarl	400,000	0.45%	18/3/2028	372,154	0.02%
DH Europe Finance II Sarl	700,000	0.75%	18/9/2031	603,352	0.03%
DH Europe Finance II Sarl	668,000	1.35%	18/9/2039	504,889	0.02%
DH Europe Finance II Sarl	300,000	1.80%	18/9/2049	211,942	0.01%
Digital Dutch Finco BV	115,000	1.50%	15/3/2030	104,967	0.01%
Digital Dutch Finco BV	200,000	1.25%	1/2/2031	175,664	0.01%
Digital Dutch Finco BV	400,000	1.00%	15/1/2032	337,340	0.02%
Digital Dutch Finco BV	350,000	3.88%	13/9/2033	353,838	0.02%
Digital Euro Finco LLC	971,000	2.50%	16/1/2026	967,404	0.05%
Digital Intrepid Holding BV	500,000	0.63%	15/7/2031	417,323	0.02%
Digital Intrepid Holding BV	300,000	1.38%	18/7/2032	256,514	0.01%
Discovery Communications LLC	400,000	1.90%	19/3/2027	387,094	0.02%
Dover Corp.	400,000	1.25%	9/11/2026	389,296	0.02%
Dover Corp.	300,000	0.75%	4/11/2027	283,793	0.01%
Dow Chemical Co.	600,000	0.50%	15/3/2027	570,321	0.03%
Dow Chemical Co.	300,000	1.13%	15/3/2032	257,973	0.01%
Dow Chemical Co.	200,000	1.88%	15/3/2040	153,050	0.01%
Duke Energy Corp.	200,000	3.10%	15/6/2028	200,414	0.01%
Duke Energy Corp.	150,000	3.75%	1/4/2031	152,417	0.01%
Duke Energy Corp.	200,000	3.85%	15/6/2034	200,199	0.01%
DXC Technology Co.	390,000	1.75%	15/1/2026	385,050	0.02%
Eaton Capital ULC	200,000	0.58%	8/3/2030	178,582	0.01%
Eaton Capital ULC	800,000	3.60%	21/5/2031	824,235	0.04%
Eli Lilly & Co.	900,000	2.13%	3/6/2030	871,681	0.04%
Eli Lilly & Co.	500,000	0.63%	1/11/2031	433,203	0.02%
Eli Lilly & Co.	330,000	0.50%	14/9/2033	271,695	0.01%
Eli Lilly & Co.	300,000	1.70%	1/11/2049	220,902	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Eli Lilly & Co.	300,000	1.38%	14/9/2061	170,700	0.01%
Equinix Europe 2 Financing Corp. LLC	600,000	3.25%	15/3/2031	597,861	0.03%
Equinix Europe 2 Financing Corp. LLC	300,000	3.65%	3/9/2033	301,251	0.01%
Equinix, Inc.	300,000	1.00%	15/3/2033	248,891	0.01%
Equitable Financial Life Global Funding	350,000	0.60%	16/6/2028	323,852	0.02%
Euronet Worldwide, Inc.	300,000	1.38%	22/5/2026	291,688	0.01%
Experian Europe DAC	100,000	1.56%	16/5/2031	92,335	0.00%
Experian Finance plc	300,000	3.38%	10/10/2034	299,332	0.01%
Exxon Mobil Corp.	500,000	0.84%	26/6/2032	426,563	0.02%
Exxon Mobil Corp.	500,000	1.41%	26/6/2039	377,690	0.02%
FedEx Corp.	500,000	1.63%	11/1/2027	490,641	0.02%
FedEx Corp.	400,000	0.45%	4/5/2029	358,844	0.02%
FedEx Corp.	403,000	0.95%	4/5/2033	332,087	0.02%
Ferrovial SE	300,000	4.38%	13/9/2030	316,377	0.02%
Fidelity National Information Services, Inc.	525,000	1.50%	21/5/2027	509,262	0.02%
Fidelity National Information Services, Inc.	570,000	2.00%	21/5/2030	540,042	0.03%
Fidelity National Information Services, Inc.	190,000	2.95%	21/5/2039	176,247	0.01%
Fiserv, Inc.	200,000	1.13%	1/7/2027	193,005	0.01%
Fiserv, Inc.	200,000	1.63%	1/7/2030	185,103	0.01%
Fiserv, Inc.	400,000	4.50%	24/5/2031	426,591	0.02%
Ford Motor Credit Co. LLC	500,000	6.13%	15/5/2028	540,654	0.03%
Ford Motor Credit Co. LLC	600,000	4.17%	21/11/2028	610,955	0.03%
Ford Motor Credit Co. LLC	500,000	4.45%	14/2/2030	513,567	0.02%
GE Capital European Funding Unlimited Co.	250,000	6.03%	1/3/2038	311,638	0.01%
General Electric Co.	400,000	4.13%	19/9/2035	423,137	0.02%
General Electric Co.	350,000	2.13%	17/5/2037	297,833	0.01%
General Mills, Inc.	100,000	3.91%	13/4/2029	103,395	0.01%
General Mills, Inc.	400,000	3.85%	23/4/2034	411,668	0.02%
General Motors Financial Co., Inc.	800,000	0.85%	26/2/2026	783,137	0.04%
General Motors Financial Co., Inc.	300,000	4.50%	22/11/2027	311,664	0.01%
General Motors Financial Co., Inc.	200,000	3.90%	12/1/2028	204,592	0.01%
General Motors Financial Co., Inc.	700,000	0.65%	7/9/2028	640,447	0.03%
General Motors Financial Co., Inc.	300,000	4.30%	15/2/2029	311,271	0.01%
General Motors Financial Co., Inc.	200,000	4.00%	10/7/2030	206,046	0.01%
Global Payments, Inc.	640,000	4.88%	17/3/2031	675,892	0.03%
Goldman Sachs Group, Inc.	1,137,000	1.63%	27/7/2026	1,117,803	0.05%
Goldman Sachs Group, Inc.	700,000	0.25%	26/1/2028	648,983	0.03%
Goldman Sachs Group, Inc.	1,200,000	1.25%	7/2/2029	1,118,930	0.05%
Goldman Sachs Group, Inc.	800,000	0.88%	9/5/2029	729,035	0.03%
Goldman Sachs Group, Inc.	1,600,000	0.75%	23/3/2032	1,339,147	0.06%
Goldman Sachs Group, Inc.	300,000	1.00%	18/3/2033	251,754	0.01%
Haleon Netherlands Capital BV	400,000	2.13%	29/3/2034	361,949	0.02%
Haleon UK Capital plc	400,000	2.88%	18/9/2028	400,567	0.02%
Harley-Davidson Financial Services, Inc.	1,700,000	5.13%	5/4/2026	1,737,745	0.08%
Highland Holdings Sarl	269,000	0.93%	15/12/2031	230,063	0.01%
Honeywell International, Inc.	400,000	2.25%	22/2/2028	394,423	0.02%
Honeywell International, Inc.	1,100,000	3.38%	1/3/2030	1,115,087	0.05%
Honeywell International, Inc.	200,000	0.75%	10/3/2032	170,161	0.01%
Honeywell International, Inc.	800,000	3.75%	17/5/2032	820,624	0.04%
Honeywell International, Inc.	300,000	4.13%	2/11/2034	315,052	0.02%
Illinois Tool Works, Inc.	400,000	0.63%	5/12/2027	378,261	0.02%
Illinois Tool Works, Inc.	600,000	3.25%	17/5/2028	610,127	0.03%
Illinois Tool Works, Inc.	200,000	2.13%	22/5/2030	193,337	0.01%
Illinois Tool Works, Inc.	300,000	1.00%	5/6/2031	265,706	0.01%
Illinois Tool Works, Inc.	300,000	3.00%	19/5/2034	295,039	0.01%
International Business Machines Corp.	1,100,000	1.25%	29/1/2027	1,069,631	0.05%
International Business Machines Corp.	1,100,000	0.30%	11/2/2028	1,020,401	0.05%
International Business Machines Corp.	600,000	0.88%	9/2/2030	542,503	0.03%
International Business Machines Corp.	400,000	1.75%	31/1/2031	371,531	0.02%
International Business Machines Corp.	1,050,000	0.65%	11/2/2032	887,890	0.04%
International Business Machines Corp.	600,000	1.25%	9/2/2034	507,971	0.02%
International Business Machines Corp.	100,000	1.20%	11/2/2040	71,911	0.00%
International Business Machines Corp.	650,000	4.00%	6/2/2043	666,246	0.03%
International Flavors & Fragrances, Inc.	600,000	1.80%	25/9/2026	587,861	0.03%
Jefferies Financial Group, Inc.	300,000	3.88%	16/4/2026	302,843	0.01%
Jefferies Financial Group, Inc.	500,000	4.00%	16/4/2029	515,877	0.02%
John Deere Bank SA	1,000,000	2.50%	14/9/2026	997,729	0.05%
John Deere Bank SA	800,000	3.30%	15/10/2029	817,524	0.04%
John Deere Capital Corp.	600,000	3.45%	16/7/2032	615,014	0.03%
John Deere Cash Management Sarl	300,000	1.65%	13/6/2039	243,764	0.01%
Johnson & Johnson	500,000	1.15%	20/11/2028	477,699	0.02%

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Johnson & Johnson	300,000	3.20%	1/6/2032	306,471	0.01%
Johnson & Johnson	500,000	1.65%	20/5/2035	442,187	0.02%
Johnson & Johnson	500,000	3.35%	1/6/2036	506,420	0.02%
Johnson & Johnson	400,000	3.55%	1/6/2044	408,811	0.02%
Johnson Controls International plc	500,000	4.25%	23/5/2035	532,978	0.03%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	160,000	0.38%	15/9/2027	149,920	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	321,000	3.00%	15/9/2028	321,744	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	170,000	1.00%	15/9/2032	145,356	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	200,000	3.13%	11/12/2033	195,840	0.01%
JPMorgan Chase & Co.	1,500,000	1.09%	11/3/2027	1,468,899	0.07%
JPMorgan Chase & Co.	500,000	0.39%	24/2/2028	473,592	0.02%
JPMorgan Chase & Co.	900,000	1.64%	18/5/2028	873,116	0.04%
JPMorgan Chase & Co.	1,000,000	1.81%	12/6/2029	964,957	0.05%
JPMorgan Chase & Co.	2,900,000	1.96%	23/3/2030	2,775,492	0.13%
JPMorgan Chase & Co.	300,000	1.00%	25/7/2031	267,418	0.01%
JPMorgan Chase & Co.	700,000	4.46%	13/11/2031	746,617	0.04%
JPMorgan Chase & Co.	200,000	1.05%	4/11/2032	173,324	0.01%
JPMorgan Chase & Co.	1,237,000	3.76%	21/3/2034	1,264,132	0.06%
Kellanova	296,000	3.75%	16/5/2034	302,555	0.01%
KKR Group Finance Co. V LLC	400,000	1.63%	22/5/2029	377,091	0.02%
Kraft Heinz Foods Co.	559,000	2.25%	25/5/2028	549,141	0.03%
Kraft Heinz Foods Co.	400,000	3.50%	15/3/2029	407,871	0.02%
Liberty Mutual Group, Inc.	370,000	4.63%	2/12/2030	392,387	0.02%
Linde Finance BV	600,000	0.25%	19/5/2027	566,463	0.03%
Linde Finance BV	500,000	0.55%	19/5/2032	416,445	0.02%
Linde plc	1,000,000	3.00%	14/2/2028	1,006,461	0.05%
Linde plc	700,000	3.38%	12/6/2029	715,471	0.03%
Linde plc	1,200,000	3.20%	14/2/2031	1,215,968	0.06%
Linde plc	500,000	1.63%	31/3/2035	429,143	0.02%
Linde plc	200,000	1.00%	30/9/2051	120,760	0.01%
LYB International Finance II BV	300,000	0.88%	17/9/2026	289,617	0.01%
LYB International Finance II BV	200,000	1.63%	17/9/2031	179,785	0.01%
ManpowerGroup, Inc.	100,000	1.75%	22/6/2026	98,336	0.00%
ManpowerGroup, Inc.	200,000	3.50%	30/6/2027	202,279	0.01%
Marsh & McLennan Cos, Inc.	300,000	1.98%	21/3/2030	284,890	0.01%
MassMutual Global Funding II	100,000	3.75%	19/1/2030	103,714	0.01%
Mastercard, Inc.	700,000	1.00%	22/2/2029	654,828	0.03%
McDonald's Corp.	200,000	0.90%	15/6/2026	195,148	0.01%
McDonald's Corp.	500,000	1.88%	26/5/2027	494,369	0.02%
McDonald's Corp.	400,000	0.25%	4/10/2028	363,921	0.02%
McDonald's Corp.	400,000	2.63%	11/6/2029	396,539	0.02%
McDonald's Corp.	100,000	4.00%	7/3/2030	104,676	0.01%
McDonald's Corp.	500,000	3.88%	20/2/2031	521,692	0.02%
McDonald's Corp.	900,000	1.60%	15/3/2031	825,759	0.04%
McDonald's Corp.	400,000	3.00%	31/5/2034	388,847	0.02%
McDonald's Corp.	200,000	4.25%	7/3/2035	212,627	0.01%
McDonald's Corp.	200,000	4.13%	28/11/2035	208,791	0.01%
McKesson Corp.	200,000	1.63%	30/10/2026	196,094	0.01%
Medtronic Global Holdings SCA	300,000	1.13%	7/3/2027	290,105	0.01%
Medtronic Global Holdings SCA	1,000,000	0.38%	15/10/2028	913,564	0.04%
Medtronic Global Holdings SCA	400,000	3.00%	15/10/2028	402,204	0.02%
Medtronic Global Holdings SCA	200,000	1.00%	2/7/2031	176,628	0.01%
Medtronic Global Holdings SCA	100,000	3.13%	15/10/2031	100,309	0.01%
Medtronic Global Holdings SCA	200,000	0.75%	15/10/2032	167,735	0.01%
Medtronic Global Holdings SCA	204,000	3.38%	15/10/2034	204,676	0.01%
Medtronic Global Holdings SCA	350,000	2.25%	7/3/2039	297,441	0.01%
Medtronic Global Holdings SCA	700,000	1.50%	2/7/2039	536,836	0.03%
Medtronic Global Holdings SCA	500,000	1.38%	15/10/2040	364,891	0.02%
Medtronic Global Holdings SCA	550,000	1.75%	2/7/2049	374,894	0.02%
Medtronic Global Holdings SCA	300,000	1.63%	15/10/2050	196,241	0.01%
Medtronic, Inc.	339,000	3.65%	15/10/2029	349,331	0.02%
Medtronic, Inc.	300,000	3.88%	15/10/2036	310,547	0.01%
Medtronic, Inc.	300,000	4.15%	15/10/2043	310,630	0.01%
Medtronic, Inc.	395,000	4.15%	15/10/2053	411,611	0.02%
Merck & Co., Inc.	772,000	1.88%	15/10/2026	761,504	0.04%
Merck & Co., Inc.	240,000	2.50%	15/10/2034	227,642	0.01%
Merck & Co., Inc.	300,000	1.38%	2/11/2036	245,215	0.01%
Metropolitan Life Global Funding I	700,000	0.55%	16/6/2027	666,887	0.03%
Metropolitan Life Global Funding I	600,000	3.75%	5/12/2030	623,300	0.03%
Metropolitan Life Global Funding I	503,000	3.63%	26/3/2034	515,451	0.02%
Microsoft Corp.	830,000	3.13%	6/12/2028	847,357	0.04%

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Mohawk Capital Finance SA	100,000	1.75%	12/6/2027	97,749	0.00%
Molson Coors Beverage Co.	250,000	3.80%	15/6/2032	255,732	0.01%
Mondelez International Holdings Netherlands BV	500,000	0.00%	22/9/2026	478,285	0.02%
Mondelez International Holdings Netherlands BV	300,000	0.25%	9/9/2029	265,097	0.01%
Mondelez International Holdings Netherlands BV	300,000	1.25%	9/9/2041	206,368	0.01%
Mondelez International, Inc.	230,000	1.63%	8/3/2027	224,987	0.01%
Mondelez International, Inc.	400,000	0.25%	17/3/2028	367,866	0.02%
Mondelez International, Inc.	700,000	0.75%	17/3/2033	569,945	0.03%
Mondelez International, Inc.	100,000	2.38%	6/3/2035	89,310	0.00%
Mondelez International, Inc.	400,000	1.38%	17/3/2041	281,355	0.01%
Moody's Corp.	100,000	1.75%	9/3/2027	98,730	0.00%
Moody's Corp.	400,000	0.95%	25/2/2030	361,386	0.02%
Morgan Stanley	1,950,000	0.41%	29/10/2027	1,865,717	0.09%
Morgan Stanley	300,000	4.81%	25/10/2028	315,104	0.02%
Morgan Stanley	944,000	4.66%	2/3/2029	990,642	0.05%
Morgan Stanley	300,000	0.50%	26/10/2029	273,210	0.01%
Morgan Stanley	500,000	0.50%	7/2/2031	435,276	0.02%
Morgan Stanley	800,000	2.95%	7/5/2032	781,437	0.04%
Morgan Stanley	1,450,000	1.10%	29/4/2033	1,235,847	0.06%
Morgan Stanley	700,000	5.15%	25/1/2034	780,535	0.04%
Morgan Stanley	1,200,000	3.96%	21/3/2035	1,227,698	0.06%
MSD Netherlands Capital BV	400,000	3.25%	30/5/2032	404,605	0.02%
MSD Netherlands Capital BV	300,000	3.50%	30/5/2037	302,295	0.01%
MSD Netherlands Capital BV	400,000	3.70%	30/5/2044	404,888	0.02%
Nasdaq, Inc.	300,000	1.75%	28/3/2029	285,541	0.01%
Nasdaq, Inc.	400,000	0.88%	13/2/2030	359,315	0.02%
Nasdaq, Inc.	400,000	4.50%	15/2/2032	426,752	0.02%
Nasdaq, Inc.	200,000	0.90%	30/7/2033	161,876	0.01%
National Grid North America, Inc.	600,000	4.15%	12/9/2027	619,087	0.03%
National Grid North America, Inc.	100,000	3.25%	25/11/2029	100,378	0.01%
National Grid North America, Inc.	450,000	1.05%	20/1/2031	394,231	0.02%
National Grid North America, Inc.	300,000	3.63%	3/9/2031	304,733	0.01%
National Grid North America, Inc.	800,000	3.72%	25/11/2034	804,116	0.04%
National Grid North America, Inc.	250,000	4.06%	3/9/2036	256,858	0.01%
Nestle Finance International Ltd.	900,000	1.13%	1/4/2026	884,822	0.04%
Nestle Finance International Ltd.	400,000	3.50%	13/12/2027	410,751	0.02%
Nestle Finance International Ltd.	100,000	1.25%	2/11/2029	93,872	0.00%
Nestle Finance International Ltd.	100,000	2.63%	28/10/2030	99,260	0.01%
Nestle Finance International Ltd.	500,000	3.25%	15/1/2031	513,206	0.02%
Nestle Finance International Ltd.	600,000	0.38%	12/5/2032	502,056	0.02%
Nestle Finance International Ltd.	200,000	3.75%	13/3/2033	210,423	0.01%
Nestle Finance International Ltd.	500,000	3.38%	15/11/2034	515,083	0.02%
Nestle Finance International Ltd.	600,000	1.50%	29/3/2035	516,445	0.02%
Nestle Finance International Ltd.	100,000	3.13%	28/10/2036	98,568	0.00%
Nestle Finance International Ltd.	435,000	0.88%	14/6/2041	305,237	0.01%
Netflix, Inc.	1,000,000	3.63%	15/5/2027	1,021,028	0.05%
Netflix, Inc.	500,000	4.63%	15/5/2029	535,111	0.03%
Netflix, Inc.	800,000	3.88%	15/11/2029	832,068	0.04%
Netflix, Inc.	500,000	3.63%	15/6/2030	514,746	0.02%
New York Life Global Funding	400,000	0.25%	23/1/2027	381,457	0.02%
New York Life Global Funding	400,000	0.25%	4/10/2028	365,461	0.02%
New York Life Global Funding	300,000	3.63%	9/1/2030	309,908	0.01%
New York Life Global Funding	300,000	3.45%	30/1/2031	307,411	0.01%
New York Life Global Funding	220,000	3.63%	7/6/2034	227,231	0.01%
Northwestern Mutual Global Funding	200,000	4.11%	15/3/2030	210,276	0.01%
Omnicom Finance Holdings plc	400,000	0.80%	8/7/2027	381,364	0.02%
Omnicom Finance Holdings plc	415,000	3.70%	6/3/2032	423,904	0.02%
Oncor Electric Delivery Co. LLC	200,000	3.50%	15/5/2031	203,256	0.01%
PACCAR Financial Europe BV	200,000	0.00%	1/3/2026	193,756	0.01%
PepsiCo, Inc.	300,000	0.75%	18/3/2027	288,853	0.01%
PepsiCo, Inc.	1,382,000	0.50%	6/5/2028	1,288,514	0.06%
PepsiCo, Inc.	800,000	0.88%	18/7/2028	753,938	0.04%
PepsiCo, Inc.	272,000	1.13%	18/3/2031	245,667	0.01%
PepsiCo, Inc.	500,000	0.40%	9/10/2032	413,911	0.02%
PepsiCo, Inc.	400,000	0.88%	16/10/2039	290,739	0.01%
Philip Morris International, Inc.	100,000	2.88%	3/3/2026	100,128	0.01%
Philip Morris International, Inc.	200,000	0.13%	3/8/2026	192,016	0.01%
Philip Morris International, Inc.	500,000	3.75%	15/1/2031	510,229	0.02%
Philip Morris International, Inc.	400,000	0.80%	1/8/2031	340,715	0.02%
Philip Morris International, Inc.	200,000	2.00%	9/5/2036	165,505	0.01%
Philip Morris International, Inc.	300,000	1.88%	6/11/2037	236,083	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Philip Morris International, Inc.	550,000	1.45%	1/8/2039	388,380	0.02%
PPG Industries, Inc.	400,000	2.75%	1/6/2029	395,564	0.02%
Procter & Gamble Co.	835,000	3.25%	2/8/2026	844,336	0.04%
Procter & Gamble Co.	100,000	4.88%	11/5/2027	105,296	0.01%
Procter & Gamble Co.	500,000	1.20%	30/10/2028	474,876	0.02%
Procter & Gamble Co.	200,000	1.25%	25/10/2029	188,054	0.01%
Procter & Gamble Co.	900,000	3.25%	2/8/2031	922,754	0.04%
Procter & Gamble Co.	300,000	3.20%	29/4/2034	304,144	0.01%
Procter & Gamble Co.	100,000	1.88%	30/10/2038	86,771	0.00%
Procter & Gamble Co.	300,000	0.90%	4/11/2041	209,027	0.01%
Prologis Euro Finance LLC	300,000	0.25%	10/9/2027	279,950	0.01%
Prologis Euro Finance LLC	400,000	0.38%	6/2/2028	371,034	0.02%
Prologis Euro Finance LLC	300,000	1.88%	5/1/2029	288,201	0.01%
Prologis Euro Finance LLC	400,000	0.50%	16/2/2032	329,755	0.02%
Prologis Euro Finance LLC	550,000	4.63%	23/5/2033	593,210	0.03%
Prologis Euro Finance LLC	300,000	1.50%	8/2/2034	254,523	0.01%
Prologis Euro Finance LLC	250,000	4.00%	5/5/2034	257,443	0.01%
Prologis Euro Finance LLC	200,000	1.00%	16/2/2041	131,599	0.01%
Prologis Euro Finance LLC	400,000	4.25%	31/1/2043	414,009	0.02%
Prologis Euro Finance LLC	200,000	1.50%	10/9/2049	128,145	0.01%
Prologis LP	400,000	3.00%	2/6/2026	400,805	0.02%
Public Storage Operating Co.	300,000	0.50%	9/9/2030	259,554	0.01%
Public Storage Operating Co.	300,000	0.88%	24/1/2032	255,492	0.01%
PVH Corp.	300,000	3.13%	15/12/2027	299,443	0.01%
Realty Income Corp.	300,000	4.88%	6/7/2030	321,459	0.02%
Realty Income Corp.	200,000	5.13%	6/7/2034	220,211	0.01%
Revvity, Inc.	300,000	1.88%	19/7/2026	295,849	0.01%
Roche Finance Europe BV	200,000	3.23%	3/5/2030	205,055	0.01%
Roche Finance Europe BV	600,000	3.36%	27/2/2035	611,765	0.03%
Roche Finance Europe BV	200,000	3.59%	4/12/2036	205,183	0.01%
Roche Finance Europe BV	400,000	3.56%	3/5/2044	402,557	0.02%
RTX Corp.	200,000	2.15%	18/5/2030	190,289	0.01%
Sanofi SA	400,000	1.75%	10/9/2026	393,923	0.02%
Sanofi SA	800,000	0.50%	13/1/2027	767,676	0.04%
Sanofi SA	400,000	0.88%	21/3/2029	371,260	0.02%
Sanofi SA	600,000	1.25%	6/4/2029	564,387	0.03%
Sanofi SA	600,000	1.38%	21/3/2030	560,121	0.03%
Sanofi SA	600,000	1.88%	21/3/2038	518,494	0.02%
Schlumberger Finance BV	700,000	1.38%	28/10/2026	683,561	0.03%
Schlumberger Finance BV	600,000	2.00%	6/5/2032	550,741	0.03%
Schlumberger Finance France SAS	500,000	1.00%	18/2/2026	490,601	0.02%
Schneider Electric SE	700,000	1.50%	15/1/2028	677,029	0.03%
Schneider Electric SE	900,000	0.25%	11/3/2029	814,855	0.04%
Schneider Electric SE	100,000	3.50%	9/11/2032	103,699	0.01%
Schneider Electric SE	800,000	3.50%	12/6/2033	826,958	0.04%
Schneider Electric SE	300,000	3.38%	3/9/2036	301,241	0.01%
Shell International Finance BV	600,000	1.63%	20/1/2027	587,594	0.03%
Shell International Finance BV	700,000	1.88%	7/4/2032	643,706	0.03%
Shell International Finance BV	300,000	0.88%	8/11/2039	204,848	0.01%
Signify NV	400,000	2.38%	11/5/2027	394,018	0.02%
Simon International Finance SCA	170,000	1.13%	19/3/2033	141,554	0.01%
Southern Co.	700,000	1.88%	15/9/2081	656,082	0.03%
Southern Power Co.	522,000	1.85%	20/6/2026	516,175	0.02%
Stellantis NV	300,000	3.88%	5/1/2026	302,097	0.01%
Stellantis NV	600,000	2.75%	15/5/2026	598,148	0.03%
Stellantis NV	1,700,000	0.63%	30/3/2027	1,612,561	0.08%
Stellantis NV	300,000	3.38%	19/11/2028	299,885	0.01%
Stellantis NV	800,000	0.75%	18/1/2029	726,480	0.03%
Stellantis NV	300,000	1.13%	18/9/2029	273,158	0.01%
Stellantis NV	300,000	4.38%	14/3/2030	312,442	0.01%
Stellantis NV	400,000	3.50%	19/9/2030	398,178	0.02%
Stellantis NV	600,000	4.25%	16/6/2031	616,000	0.03%
Stellantis NV	265,000	2.75%	1/4/2032	246,970	0.01%
Stellantis NV	400,000	1.25%	20/6/2033	326,193	0.02%
Stellantis NV	300,000	4.00%	19/3/2034	297,966	0.01%
Stellantis NV	300,000	3.75%	19/3/2036	292,180	0.01%
Stryker Corp	300,000	2.63%	30/11/2030	294,466	0.01%
Stryker Corp.	100,000	2.13%	30/11/2027	98,001	0.00%
Stryker Corp.	400,000	3.38%	11/12/2028	408,054	0.02%
Stryker Corp.	800,000	0.75%	1/3/2029	734,741	0.03%
Stryker Corp.	300,000	1.00%	3/12/2031	261,624	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Stryker Corp.	400,000	3.38%	11/9/2032	404,193	0.02%
Stryker Corp.	100,000	3.63%	11/9/2036	100,728	0.01%
Swiss Re Finance UK plc	200,000	2.71%	4/6/2052	185,569	0.01%
Thermo Fisher Scientific Finance I BV	1,087,000	0.80%	18/10/2030	960,229	0.05%
Thermo Fisher Scientific Finance I BV	113,000	1.13%	18/10/2033	94,870	0.00%
Thermo Fisher Scientific Finance I BV	300,000	1.63%	18/10/2041	220,917	0.01%
Thermo Fisher Scientific Finance I BV	450,000	2.00%	18/10/2051	313,154	0.02%
Thermo Fisher Scientific, Inc.	100,000	3.20%	21/1/2026	100,454	0.01%
Thermo Fisher Scientific, Inc.	648,000	1.40%	23/1/2026	640,198	0.03%
Thermo Fisher Scientific, Inc.	400,000	1.75%	15/4/2027	392,451	0.02%
Thermo Fisher Scientific, Inc.	600,000	0.50%	1/3/2028	559,018	0.03%
Thermo Fisher Scientific, Inc.	551,000	1.38%	12/9/2028	524,330	0.02%
Thermo Fisher Scientific, Inc.	500,000	1.95%	24/7/2029	481,308	0.02%
Thermo Fisher Scientific, Inc.	300,000	0.88%	1/10/2031	260,288	0.01%
Thermo Fisher Scientific, Inc.	200,000	2.38%	15/4/2032	190,241	0.01%
Thermo Fisher Scientific, Inc.	100,000	3.65%	21/11/2034	102,009	0.01%
Thermo Fisher Scientific, Inc.	286,000	2.88%	24/7/2037	266,717	0.01%
Thermo Fisher Scientific, Inc.	300,000	1.50%	1/10/2039	226,469	0.01%
Thermo Fisher Scientific, Inc.	800,000	1.88%	1/10/2049	555,438	0.03%
Timken Co.	200,000	4.13%	23/5/2034	200,285	0.01%
T-Mobile USA, Inc.	300,000	3.70%	8/5/2032	307,752	0.01%
T-Mobile USA, Inc.	400,000	3.85%	8/5/2036	410,755	0.02%
Toyota Motor Credit Corp.	350,000	0.25%	16/7/2026	336,857	0.02%
Toyota Motor Credit Corp.	800,000	4.05%	13/9/2029	835,485	0.04%
Toyota Motor Credit Corp.	400,000	3.85%	24/7/2030	414,560	0.02%
Toyota Motor Credit Corp.	500,000	3.63%	15/7/2031	510,689	0.02%
United Parcel Service, Inc.	100,000	1.00%	15/11/2028	94,082	0.00%
United Parcel Service, Inc.	300,000	1.50%	15/11/2032	272,235	0.01%
Upjohn Finance BV	600,000	1.91%	23/6/2032	532,344	0.03%
US Bancorp	200,000	4.01%	21/5/2032	205,724	0.01%
Utah Acquisition Sub, Inc.	400,000	3.13%	22/11/2028	401,835	0.02%
Veralto Corp.	300,000	4.15%	19/9/2031	310,785	0.01%
Verizon Communications, Inc.	2,450,000	0.38%	22/3/2029	2,208,135	0.10%
Verizon Communications, Inc.	300,000	1.88%	26/10/2029	286,325	0.01%
Verizon Communications, Inc.	1,000,000	1.25%	8/4/2030	914,508	0.04%
Verizon Communications, Inc.	300,000	0.88%	19/3/2032	255,421	0.01%
Verizon Communications, Inc.	1,000,000	0.75%	22/3/2032	843,132	0.04%
Verizon Communications, Inc.	900,000	1.30%	18/5/2033	765,971	0.04%
Verizon Communications, Inc.	296,000	4.75%	31/10/2034	325,647	0.02%
Verizon Communications, Inc.	500,000	3.75%	28/2/2036	506,267	0.02%
Verizon Communications, Inc.	500,000	2.88%	15/1/2038	459,704	0.02%
Verizon Communications, Inc.	800,000	1.50%	19/9/2039	605,377	0.03%
Verizon Communications, Inc.	300,000	1.85%	18/5/2040	234,968	0.01%
Visa, Inc.	600,000	2.00%	15/6/2029	581,074	0.03%
Visa, Inc.	200,000	2.38%	15/6/2034	189,361	0.01%
Wabtec Transportation Netherlands BV	200,000	1.25%	3/12/2027	190,326	0.01%
Walmart, Inc.	200,000	4.88%	21/9/2029	220,166	0.01%
Warnermedia Holdings, Inc.	480,000	4.30%	17/1/2030	482,302	0.02%
Warnermedia Holdings, Inc.	300,000	4.69%	17/5/2033	300,203	0.01%
Wells Fargo & Co.	900,000	1.38%	26/10/2026	877,110	0.04%
Wells Fargo & Co.	1,300,000	1.00%	2/2/2027	1,249,932	0.06%
Wells Fargo & Co.	1,000,000	1.50%	24/5/2027	965,912	0.05%
Wells Fargo & Co.	1,100,000	1.74%	4/5/2030	1,035,716	0.05%
Wells Fargo & Co.	600,000	3.90%	22/7/2032	616,241	0.03%
Westlake Corp.	300,000	1.63%	17/7/2029	279,919	0.01%
Whirlpool Finance Luxembourg Sarl	300,000	1.25%	2/11/2026	290,878	0.01%
Whirlpool Finance Luxembourg Sarl	200,000	1.10%	9/11/2027	188,041	0.01%
WP Carey, Inc.	300,000	4.25%	23/7/2032	312,248	0.01%
WP Carey, Inc.	373,000	3.70%	19/11/2034	368,044	0.02%
WPC Eurobond BV	200,000	2.25%	9/4/2026	198,581	0.01%
WPC Eurobond BV	100,000	2.13%	15/4/2027	98,417	0.00%
WPC Eurobond BV	400,000	1.35%	15/4/2028	379,395	0.02%
WPC Eurobond BV	300,000	0.95%	1/6/2030	265,899	0.01%
Zimmer Biomet Holdings, Inc.	300,000	2.43%	13/12/2026	298,709	0.01%
Zimmer Biomet Holdings, Inc.	200,000	1.16%	15/11/2027	191,099	0.01%
Zimmer Biomet Holdings, Inc.	300,000	3.52%	15/12/2032	301,683	0.01%
				234,179,959	**10.97%**

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Zambia 0.01% (31 December 2023: 0.01%)					
Anglo American Capital plc	300,000	4.50%	15/9/2028	314,444	0.01%
				314,444	**0.01%**
Total Fixed Income				**2,097,284,735**	**98.25%**
Total Transferable Securities				**2,097,284,735**	**98.25%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2023: (0.00%))				
Futures (0.00%) (31 December 2023: (0.00%))				
Euro-Bobl March 2025	(6)	€(709,980)	2,820	0.00%
Euro-Buxl 30 Year Bond March 2025	18	€2,387,808	432	0.00%
Euro-Bund March 2025	24	€3,261,702	(59,142)	(0.00%)
			(55,890)	**(0.00%)**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(55,890)**	**(0.00%)**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments 0.12% (31 December 2023: (0.04%))							
Hedge Share Class Level Forward Currency Exchange Contracts 0.12% (31 December 2023: (0.04%))							
GBP	117,385,290	EUR	(140,858,348)	UBS AG	3/1/2025	1,114,855	0.05%
GBP	117,385,290	EUR	(140,926,329)	HSBC Bank	3/1/2025	1,046,874	0.05%
GBP	121,100,494	EUR	(145,800,393)	Toronto-Dominion Bank	4/2/2025	433,636	0.02%
GBP	53,220,809	EUR	(63,955,634)	State Street Bank & Trust Co.	3/1/2025	412,982	0.02%
GBP	121,100,493	EUR	(146,156,019)	Royal Bank of Canada	4/2/2025	78,008	0.00%
GBP	3,774,188	EUR	(4,535,755)	HSBC Bank	3/1/2025	28,987	0.00%
GBP	894,030	EUR	(1,078,155)	State Street Bank & Trust Co.	3/1/2025	3,141	0.00%
GBP	167,810	EUR	(201,368)	State Street Bank & Trust Co.	3/1/2025	1,592	0.00%
GBP	190,182	EUR	(228,553)	Toronto-Dominion Bank	3/1/2025	1,465	0.00%
GBP	316,414	EUR	(381,281)	Barclays Bank plc	3/1/2025	1,410	0.00%
EUR	67,610,063	GBP	(55,900,000)	State Street Bank & Trust Co.	3/1/2025	1,063	0.00%
GBP	398,045	EUR	(480,411)	Toronto-Dominion Bank	3/1/2025	1,010	0.00%
GBP	122,597	EUR	(147,297)	HSBC Bank	3/1/2025	980	0.00%
GBP	40,963	EUR	(49,052)	Toronto-Dominion Bank	3/1/2025	492	0.00%
GBP	92,065	EUR	(110,978)	BNP Paribas	3/1/2025	372	0.00%
GBP	120,584	EUR	(145,509)	JPMorgan Chase Bank	3/1/2025	332	0.00%
GBP	44,063	EUR	(52,972)	JPMorgan Chase Bank	3/1/2025	321	0.00%
GBP	46,484	EUR	(56,099)	Toronto-Dominion Bank	3/1/2025	122	0.00%
EUR	1,782,356	GBP	(1,475,941)	JPMorgan Chase Bank	4/2/2025	94	0.00%
GBP	16,145	EUR	(19,457)	State Street Bank & Trust Co.	3/1/2025	70	0.00%
EUR	43,542	GBP	(35,955)	Toronto-Dominion Bank	3/1/2025	56	0.00%
EUR	19,527	GBP	(16,145)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
GBP	16,145	EUR	(19,497)	State Street Bank & Trust Co.	4/2/2025	(1)	(0.00%)
GBP	27,386	EUR	(33,127)	BNP Paribas	3/1/2025	(5)	(0.00%)
EUR	46,375	GBP	(38,381)	State Street Bank & Trust Co.	3/1/2025	(46)	(0.00%)
EUR	19,391	GBP	(16,091)	State Street Bank & Trust Co.	3/1/2025	(70)	(0.00%)
GBP	41,545	EUR	(50,421)	BNP Paribas	3/1/2025	(174)	(0.00%)
EUR	248,335	GBP	(206,043)	BNP Paribas	3/1/2025	(866)	(0.00%)
EUR	260,597	GBP	(216,341)	BNP Paribas	3/1/2025	(1,059)	(0.00%)
EUR	280,003	GBP	(232,548)	State Street Bank & Trust Co.	3/1/2025	(1,255)	(0.00%)
GBP	1,425,962	EUR	(1,726,153)	BNP Paribas	3/1/2025	(1,505)	(0.00%)
GBP	55,900,000	EUR	(67,505,800)	State Street Bank & Trust Co.	4/2/2025	(4,157)	(0.00%)
GBP	3,152,639	EUR	(3,819,617)	HSBC Bank	3/1/2025	(6,615)	(0.00%)
EUR	146,380,386	GBP	(121,100,493)	Royal Bank of Canada	3/1/2025	(86,219)	(0.00%)
EUR	146,025,604	GBP	(121,100,494)	Toronto-Dominion Bank	3/1/2025	(441,002)	(0.02%)
						2,584,888	**0.12%**
Total OTC Financial Derivative Instruments						**2,584,888**	**0.12%**
Total Investments						**2,099,813,733**	**98.37%**

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	**34,898,889**	**1.63%**
Net Assets	**2,134,712,622**	**100.00%**

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	1,978,103,348	92.28%
(b)	Transferable securities dealt in on another regulated market	113,307,910	5.29%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	5,873,477	0.27%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	3,252	0.00%
(e)	Total OTC Financial Derivative Instruments	3,127,862	0.15%
(f)	Other assets	43,143,385	2.01%
Total Assets		2,143,559,234	100.00%

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

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2024	EUR (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	2,097,284,735	2,262,010,821
Financial Derivative Instruments	3,17	3,131,114	642,742
Cash	3	15,495,214	7,225,158
Receivables:			
Interest and Dividends		25,025,034	23,790,199
Capital Shares Issued		2,543,896	5,037,119
Investments Sold		15,974	87,059
Margin Cash Due from Broker	3	63,267	—
Total Current Assets		**2,143,559,234**	**2,298,793,098**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	602,116	1,451,537
Unrealised Depreciation on Spot Currency Contracts		383	355
Payables and Other Liabilities:			
Investments Purchased		7,240,970	8,112,601
Capital Shares Redeemed		797,580	1,036,287
Margin Cash Due to Broker	3	—	119,515
Management Fees Payable	12	205,563	218,344
Total Current Liabilities		**8,846,612**	**10,938,639**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**2,134,712,622**	**2,287,854,459**

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€1,180,576,791	€1,455,339,597	€1,330,628,119
Number of Shares Outstanding	5,496,568	7,034,374	6,903,184
Net Asset Value Per Share[1]	**€214.78**	**€206.89**	**€192.76**
Investor EUR			
Net Assets	€64,023,497	€57,990,632	€48,557,453
Number of Shares Outstanding	318,952	299,921	269,549
Net Asset Value Per Share[1]	**€200.73**	**€193.35**	**€180.14**
Institutional Plus EUR Acc			
Net Assets	€532,711,429	€457,477,838	€245,130,793
Number of Shares Outstanding	4,680,559	4,174,584	2,401,853
Net Asset Value Per Share[1]	**€113.81**	**€109.59**	**€102.06**
GBP Hedged Acc			
EUR (€) Equivalent	€357,400,905	€317,046,392	€299,604,421
Net Assets	£295,499,068	£274,729,614	£265,818,300
Number of Shares Outstanding	2,407,942	2,355,756	2,480,796
Net Asset Value Per Share[1]	**£122.72**	**£116.62**	**£107.15**

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

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		53,226,301	42,313,420
Other Income		171,263	18,192
Net Gain on Financial Instruments		45,252,998	126,651,786
Total Investment Income		**98,650,562**	**168,983,398**
Expenses			
Management Fees	12	2,366,566	2,394,791
Transaction Fees and Commissions		4,326	6,243
Total Expenses		**2,370,892**	**2,401,034**
Finance Costs			
Interest Expense		852	7,171
Total Finance Costs		**852**	**7,171**
Net Investment Income		**96,278,818**	**166,575,193**
Taxation	5	(58,666)	(60,338)
Net Increase in Net Assets		**96,220,152**	**166,514,855**

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	96,220,152	166,514,855
Capital Transactions		
Subscriptions	380,958,283	738,836,827
Redemptions	(630,320,272)	(541,418,009)
Total Capital Transactions	(249,361,989)	197,418,818
Total (Decrease)/Increase for the Year	(153,141,837)	363,933,673
Net Assets		
Beginning of Year	2,287,854,459	1,923,920,786
End of Year	**2,134,712,622**	**2,287,854,459**

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

Vanguard Eurozone Inflation-Linked Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, followed by the Bank of England in August and the US Federal Reserve in September.
- Year-on-year euro area inflation ended the period at 2.4%, representing a modest decline from the prior-year figure of 2.9%. The fund's benchmark index returned 0.28% for the 12 months.
- By country, bonds in France and Germany lost value, but these results were offset by gains in Italy and Spain.
- Shorter-term bonds posted positive returns, but those with maturities of more than 10 years declined in value.
- By quality, lower-rated bonds performed better than their higher-rated counterparts.

Benchmark returns in the commentary above are in euros.

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

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
EUR Acc	0.13%	1.06%	1.78%
Benchmark	0.28	1.16	1.93
Tracking Difference*	-0.15		
Investor EUR	0.13%	1.06%	1.75%
Benchmark	0.28	1.16	1.93
Tracking Difference*	-0.15		
Institutional Plus EUR Acc	0.19%	1.12%	1.86%
Benchmark	0.28	1.16	1.93
Tracking Difference*	-0.09		
Institutional Plus EUR Dist	0.19%	—	-1.98%
Benchmark	0.28	—	-1.92
Tracking Difference*	-0.09		

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

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal EUR (€)	Cost EUR (€)
Italy Buoni Poliennali Del Tesoro 1.80% 15/5/2036	22,175,187	22,091,018
French Republic Government Bond OAT 0.10% 1/3/2029	19,800,794	19,326,986
Italy Buoni Poliennali Del Tesoro 1.50% 15/5/2029	17,493,054	17,591,283
Italy Buoni Poliennali Del Tesoro 0.10% 15/5/2033	20,076,927	17,471,013
Italy Buoni Poliennali Del Tesoro 2.40% 15/5/2039	12,960,853	13,370,853
French Republic Government Bond OAT 0.60% 25/7/2034	12,955,762	12,766,519
French Republic Government Bond OAT 0.95% 25/7/2043	11,769,548	11,639,492
French Republic Government Bond OAT 1.80% 25/7/2040	9,186,492	10,357,996
Deutsche Bundesrepublik Inflation Linked Bond 0.50% 15/4/2030	10,206,307	10,313,197
Spain Government Inflation Linked Bond 1.15% 30/11/2036	10,109,054	10,084,710
Italy Buoni Poliennali Del Tesoro 0.40% 15/5/2030	10,483,637	9,935,893
Spain Government Inflation Linked Bond 2.05% 30/11/2039	8,529,377	9,290,474
French Republic Government Bond OAT 0.10% 25/7/2031	9,296,580	9,052,338
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2026	8,695,430	8,542,103
French Republic Government Bond OAT 3.15% 25/7/2032	6,998,611	8,195,218
Spain Government Inflation Linked Bond 0.70% 30/11/2033	7,571,304	7,292,037
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2046	6,415,794	6,113,297
Spain Government Inflation Linked Bond 0.65% 30/11/2027	6,047,733	6,024,143
Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	5,476,220	5,870,467
French Republic Government Bond OAT 0.10% 25/7/2047	7,050,044	5,832,910
French Republic Government Bond OAT 0.10% 25/7/2053	7,243,145	5,701,450
Italy Buoni Poliennali Del Tesoro 3.10% 15/9/2026	5,398,908	5,663,610
French Republic Government Bond OAT 1.85% 25/7/2027	5,278,159	5,541,457
French Republic Government Bond OAT 0.10% 1/3/2026	5,574,666	5,515,004
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2033	5,575,571	5,446,658
Spain Government Inflation Linked Bond 1.00% 30/11/2030	5,323,825	5,351,052
French Republic Government Bond OAT 0.10% 25/7/2038	5,207,345	4,732,773
French Republic Government Bond OAT 0.70% 25/7/2030	4,325,080	4,399,615
Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	3,575,566	3,459,178
Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	2,962,053	2,930,676

Sales	Principal EUR(€)	Proceeds EUR (€)
Italy Buoni Poliennali Del Tesoro 0.10% 15/5/2033	20,886,593	18,226,883
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2026	15,285,707	15,012,392
Deutsche Bundesrepublik Inflation Linked Bond 0.50% 15/4/2030	14,482,976	14,597,948
French Republic Government Bond OAT 0.10% 25/7/2031	12,167,075	11,716,630
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2046	10,800,996	10,130,471
French Republic Government Bond OAT 0.10% 1/3/2029	9,083,369	8,855,383
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2033	8,921,443	8,737,528
French Republic Government Bond OAT 0.10% 25/7/2047	10,488,365	8,626,562
Italy Buoni Poliennali Del Tesoro 3.10% 15/9/2026	8,069,302	8,421,641
French Republic Government Bond OAT 1.80% 25/7/2040	7,296,081	8,285,031
French Republic Government Bond OAT 1.85% 25/7/2027	7,824,646	8,159,919
Spain Government Inflation Linked Bond 1.00% 30/11/2030	7,609,648	7,650,319
Spain Government Inflation Linked Bond 0.70% 30/11/2033	7,780,228	7,488,558
French Republic Government Bond OAT 0.70% 25/7/2030	7,394,830	7,485,777
French Republic Government Bond OAT 0.10% 1/3/2026	7,478,023	7,397,661
Spain Government Inflation Linked Bond 0.65% 30/11/2027	7,145,633	7,115,485
Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	6,353,682	6,275,985
French Republic Government Bond OAT 0.60% 25/7/2034	6,378,401	6,230,575
Italy Buoni Poliennali Del Tesoro 2.40% 15/5/2039	5,319,501	5,473,141
Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	5,263,883	5,119,353
Italy Buoni Poliennali Del Tesoro 1.30% 15/5/2028	4,468,313	4,463,096
Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	4,011,256	4,211,637
French Republic Government Bond OAT 0.10% 25/7/2038	4,355,728	3,929,147
Italy Buoni Poliennali Del Tesoro 0.40% 15/5/2030	4,024,796	3,747,528
French Republic Government Bond OAT 3.15% 25/7/2032	3,079,692	3,658,098
French Republic Government Bond OAT 0.10% 25/7/2036	3,706,002	3,372,949
Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	3,014,440	3,215,595
Italy Buoni Poliennali Del Tesoro 1.80% 15/5/2036	3,040,464	3,035,529
Italy Buoni Poliennali Del Tesoro 0.15% 15/5/2051	4,410,625	2,798,675
Italy Buoni Poliennali Del Tesoro 1.50% 15/5/2029	2,479,425	2,485,388

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

Financial Statements
Statement of Investments
31 December 2024

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.64% (31 December 2023: 99.57%)					
Fixed Income 99.64% (31 December 2023: 99.57%)					
France 37.27% (31 December 2023: 38.39%)					
French Republic Government Bond OAT	37,899,928	0.10%	1/3/2026	37,666,684	2.69%
French Republic Government Bond OAT	83,192,092	1.85%	25/7/2027	86,140,149	6.14%
French Republic Government Bond OAT	66,909,052	0.10%	1/3/2029	64,894,728	4.63%
French Republic Government Bond OAT	56,196,835	0.70%	25/7/2030	55,819,602	3.98%
French Republic Government Bond OAT	35,571,991	0.10%	25/7/2031	33,693,370	2.40%
French Republic Government Bond OAT	52,555,439	3.15%	25/7/2032	60,710,762	4.33%
French Republic Government Bond OAT	16,826,461	0.60%	25/7/2034	15,936,671	1.14%
French Republic Government Bond OAT	41,965,859	0.10%	25/7/2036	36,749,536	2.62%
French Republic Government Bond OAT	20,908,165	0.10%	25/7/2038	17,688,281	1.26%
French Republic Government Bond OAT	52,622,378	1.80%	25/7/2040	55,702,544	3.97%
French Republic Government Bond OAT	10,020,343	0.95%	25/7/2043	9,258,364	0.66%
French Republic Government Bond OAT	41,133,730	0.10%	25/7/2047	30,912,140	2.21%
French Republic Government Bond OAT	24,562,749	0.10%	25/7/2053	17,427,943	1.24%
				522,600,774	**37.27%**
Germany 14.42% (31 December 2023: 16.48%)					
Deutsche Bundesrepublik Inflation Linked Bond	58,996,990	0.10%	15/4/2026	58,373,155	4.16%
Deutsche Bundesrepublik Inflation Linked Bond	72,372,586	0.50%	15/4/2030	72,597,356	5.18%
Deutsche Bundesrepublik Inflation Linked Bond	31,726,781	0.10%	15/4/2033	30,862,592	2.20%
Deutsche Bundesrepublik Inflation Linked Bond	45,162,783	0.10%	15/4/2046	40,333,698	2.88%
				202,166,801	**14.42%**
Italy 33.68% (31 December 2023: 31.21%)					
Italy Buoni Poliennali Del Tesoro	28,289,419	0.65%	15/5/2026	28,105,994	2.01%
Italy Buoni Poliennali Del Tesoro	41,968,728	3.10%	15/9/2026	43,730,605	3.12%
Italy Buoni Poliennali Del Tesoro	52,219,527	1.30%	15/5/2028	52,757,552	3.76%
Italy Buoni Poliennali Del Tesoro	35,743,077	1.50%	15/5/2029	36,114,976	2.58%
Italy Buoni Poliennali Del Tesoro	50,971,707	0.40%	15/5/2030	48,630,673	3.47%
Italy Buoni Poliennali Del Tesoro	47,752,426	1.25%	15/9/2032	47,300,544	3.38%
Italy Buoni Poliennali Del Tesoro	56,093,431	0.10%	15/5/2033	49,394,945	3.52%
Italy Buoni Poliennali Del Tesoro	50,257,422	2.35%	15/9/2035	53,688,788	3.83%
Italy Buoni Poliennali Del Tesoro	19,555,597	1.80%	15/5/2036	19,387,139	1.38%
Italy Buoni Poliennali Del Tesoro	20,604,931	2.40%	15/5/2039	21,476,399	1.53%
Italy Buoni Poliennali Del Tesoro	54,374,457	2.55%	15/9/2041	58,363,085	4.16%
Italy Buoni Poliennali Del Tesoro	20,479,994	0.15%	15/5/2051	13,206,369	0.94%
				472,157,069	**33.68%**
Spain 14.27% (31 December 2023: 13.49%)					
Spain Government Inflation Linked Bond	54,099,526	0.65%	30/11/2027	54,113,874	3.86%
Spain Government Inflation Linked Bond	56,690,988	1.00%	30/11/2030	57,130,282	4.07%
Spain Government Inflation Linked Bond	64,173,574	0.70%	30/11/2033	61,937,643	4.42%
Spain Government Inflation Linked Bond	10,144,423	1.15%	30/11/2036	9,927,225	0.71%
Spain Government Inflation Linked Bond	15,843,021	2.05%	30/11/2039	17,027,049	1.21%
				200,136,073	**14.27%**
Total Fixed Income				**1,397,060,717**	**99.64%**
Total Transferable Securities				**1,397,060,717**	**99.64%**
Total Investments				**1,397,060,717**	**99.64%**

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	**5,096,211**	**0.36%**
Net Assets	**1,402,156,928**	**100.00%**

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	752,328,505	53.57%
(b)	Transferable securities dealt in on another regulated market	644,732,212	45.91%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other assets	7,220,679	0.52%
Total Assets		1,404,281,396	100.00%

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2024	EUR (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,397,060,717	1,352,189,430
Cash	3	1,094,900	205,927
Receivables:			
Interest and Dividends		4,409,880	4,155,820
Capital Shares Issued		1,715,899	23,857,920
Investments Sold		—	1,893,860
Total Current Assets		**1,404,281,396**	**1,382,302,957**
Current Liabilities			
Payables and Other Liabilities:			
Investments Purchased		—	20,971,832
Income Distribution Payable		558,546	1,735,350
Capital Shares Redeemed		1,460,377	1,422,828
Management Fees Payable	12	105,545	104,359
Total Current Liabilities		**2,124,468**	**24,234,369**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**1,402,156,928**	**1,358,068,588**

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€595,806,778	€650,180,303	€597,006,247
Number of Shares Outstanding	4,389,384	4,796,343	4,684,145
Net Asset Value Per Share[1]	**€135.74**	**€135.56**	**€127.45**
Investor EUR			
Net Assets	€23,897,548	€39,848,973	€40,594,959
Number of Shares Outstanding	152,957	255,394	276,720
Net Asset Value Per Share[1]	**€156.24**	**€156.03**	**€146.70**
Institutional Plus EUR Acc			
Net Assets	€599,537,879	€482,060,068	€479,545,121
Number of Shares Outstanding	4,678,253	3,768,835	3,989,982
Net Asset Value Per Share[1]	**€128.15**	**€127.91**	**€120.19**
Institutional Plus EUR Dist[2]			
Net Assets	€182,914,723	€185,979,244	€179,207,037
Number of Shares Outstanding	2,183,407	2,183,407	2,183,460
Net Asset Value Per Share[1]	**€83.77**	**€85.18**	**€82.07**

[1] The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for swing pricing and trade date accounting.
[2] The share class launched on 12 April 2022.

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		27,311,059	31,567,790
Net (Loss)/Gain on Financial Instruments		(23,998,705)	52,429,086
Total Investment Income		**3,312,354**	**83,996,876**
Expenses			
Management Fees	12	1,231,119	1,156,165
Transaction Fees and Commissions		326	124
Total Expenses		**1,231,445**	**1,156,289**
Finance Costs			
Interest Expense		—	5,320
Distribution	6	3,379,709	4,662,439
Total Finance Costs		**3,379,709**	**4,667,759**
Net Investment (Loss)/Income		**(1,298,800)**	**78,172,828**
Net (Decrease)/Increase in Net Assets		**(1,298,800)**	**78,172,828**

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(1,298,800)	78,172,828
Capital Transactions		
Subscriptions	410,564,109	301,430,409
Redemptions	(365,176,969)	(317,888,013)
Total Capital Transactions	45,387,140	(16,457,604)
Total Increase for the Year	44,088,340	61,715,224
Net Assets		
Beginning of Year	1,358,068,588	1,296,353,364
End of Year	**1,402,156,928**	**1,358,068,588**

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

Vanguard Global Bond Index Fund

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

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- The fund's benchmark index returned 2.65% for the 12 months.
- The United States, which has the largest weighting in the index, underperformed the index as a whole, as did the United Kingdom and Japan. Among other large markets in the index, Italy, Spain, Canada and Germany outperformed.
- By sector, bonds issued by financial institutions fared better than those issued by industrial companies and utilities.
- Short-term bonds posted healthy gains, while the longest-duration bonds declined. It was a mixed picture by credit quality, with the lowest-rated bonds in the index posting the highest returns, followed by the highest-rated bonds.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Float Adjusted and Scaled Index Hedged

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
CHF Hedged Acc	-1.82%	-2.95%	-1.04%
Benchmark	-1.75	-2.84	-0.93
Tracking Difference*	-0.07		
CHF Hedged Dist	-1.83%	—	-4.67%
Benchmark	-1.75	—	-4.50
Tracking Difference*	-0.08		
Institutional Plus CHF Hedged Acc	-1.78%	-2.91%	-1.00%
Benchmark	-1.75	-2.84	-0.93
Tracking Difference*	-0.03		
EUR Hedged Acc	0.83%	-1.80%	-0.11%
Benchmark	0.92	-1.68	-0.01
Tracking Difference*	-0.09		
EUR Hedged Dist	0.83%	—	-3.32%
Benchmark	0.92	—	-3.14
Tracking Difference*	-0.09		
Institutional Plus EUR Hedged Acc	0.88%	-1.76%	-0.06%
Benchmark	0.92	-1.68	-0.01
Tracking Difference*	-0.04		
GBP Hedged Acc	2.19%	-0.76%	0.92%
Benchmark	2.28	-0.61	1.05
Tracking Difference*	-0.09		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
GBP Hedged Dist	2.19%	-0.76%	0.92%
Benchmark	2.28	-0.61	1.05
Tracking Difference*	-0.09		
Institutional Plus GBP Hedged Acc	2.23%	-0.70%	0.98%
Benchmark[2]	2.28	-0.61	1.05
Tracking Difference*	-0.05		
Institutional Plus GBP Hedged Dist	2.24%	-0.71%	0.97%
Benchmark[2]	2.28	-0.61	1.05
Tracking Difference*	-0.04		
Institutional Plus JPY Hedged Acc	-3.27%	-3.29%	-1.70%
Benchmark[2]	-3.26	-3.25	-1.64
Tracking Difference*	-0.01		
USD Hedged Acc	2.55%	-0.12%	1.66%
Benchmark[2]	2.65	0.02	1.81
Tracking Difference*	-0.10		
USD Hedged Dist	2.55%	—	-1.55%
Benchmark	2.65	—	-1.35
Tracking Difference*	-0.10		
Investor USD Hedged	2.55%	-0.12%	1.57%
Benchmark[2]	2.65	0.02	1.73
Tracking Difference*	-0.10		
Institutional Plus USD Hedged Acc	2.60%	-0.07%	1.64%
Benchmark[2]	2.65	0.02	1.73
Tracking Difference*	-0.05		
Institutional Plus USD Hedged Dist	2.60%	-0.07%	1.44%
Benchmark[2]	2.65	0.02	1.56
Tracking Difference*	-0.05		

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

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

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal	Cost US Dollars ($)
US Treasury Note 4.00% 15/2/2034	$122,657,000	118,972,002
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	€105,400,000	115,917,305
US Treasury Note 3.88% 15/8/2034	$109,190,000	108,608,767
US Treasury Note 4.38% 15/5/2034	$95,509,000	96,637,684
US Treasury Note 4.50% 15/11/2033	$67,690,000	69,691,088
US Treasury Note 0.88% 15/11/2030	$72,815,000	59,663,324
US Treasury Note 4.50% 31/5/2029	$58,050,000	58,661,142
US Treasury Bond 4.63% 15/5/2054	$55,650,000	58,030,628
Italy Buoni Poliennali Del Tesoro 3.20% 28/1/2026	€49,807,000	54,853,292
United Kingdom Gilt 4.13% 22/7/2029	£43,026,000	54,490,346
US Treasury Note 4.63% 30/4/2029	$52,313,000	52,680,174
US Treasury Note 3.63% 31/8/2029	$51,288,000	51,425,212
European Union 2.75% 5/10/2026	€46,342,993	50,009,205
French Republic Government Bond OAT 3.50% 25/11/2033	€43,647,839	49,328,109
US Treasury Note 3.75% 31/12/2028	$47,870,000	47,245,268
US Treasury Bond 4.75% 15/11/2053	$43,995,000	46,295,777
US Treasury Note 1.25% 30/6/2028	$51,163,000	46,070,373
US Treasury Note 0.25% 31/8/2025	$46,575,000	44,622,853
US Treasury Note 4.13% 31/3/2029	$44,345,000	43,680,332
US Treasury Bond 4.25% 15/2/2054	$45,250,000	43,555,587

Sales	Principal	Proceeds US Dollars ($)
US Treasury Note 0.25% 31/8/2025	$80,962,000	77,190,596
US Treasury Note 4.00% 15/2/2034	$77,125,000	74,942,659
US Treasury Note 3.88% 15/8/2034	$68,835,000	68,538,605
Bundesobligation 0.00% 11/4/2025	€65,465,000	68,436,690
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	€53,000,000	58,963,749
US Treasury Note 4.38% 15/5/2034	$49,982,000	50,716,058
US Treasury Note 3.38% 15/5/2033	$53,175,000	49,939,651
US Treasury Note 2.25% 15/11/2025	$49,065,000	48,064,245
US Treasury Note 5.00% 31/8/2025	$46,714,000	46,923,520
US Treasury Note 4.50% 15/11/2033	$44,849,300	46,353,179
US Treasury Note 1.13% 15/1/2025	$42,524,000	41,093,798
US Treasury Note 0.25% 30/9/2025	$42,710,000	40,822,034
US Treasury Note 0.63% 31/12/2027	$46,360,000	40,416,300
US Treasury Note 1.38% 15/11/2031	$43,560,000	35,608,342
US Treasury Note 4.50% 31/5/2029	$34,695,000	34,958,369
French Republic Government Bond OAT 0.00% 25/2/2025	€32,919,000	34,472,432
US Treasury Note 3.00% 30/9/2025	$34,695,000	33,814,696
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/2/2032	€36,258,700	33,289,852
European Union 0.80% 4/7/2025	€30,438,063	32,022,217
US Treasury Bond 4.63% 15/5/2054	$29,681,000	31,877,174

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

Financial Statements
Statement of Investments
31 December 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 98.65% (31 December 2023: 98.62%)					
Fixed Income 98.65% (31 December 2023: 98.62%)					
Australia 1.86% (31 December 2023: 2.03%)					
AGI Finance Pty Ltd.	AUD3,000,000	2.12%	24/6/2027	1,741,132	0.01%
AGI Finance Pty Ltd.	AUD500,000	1.82%	23/11/2028	274,911	0.00%
Amcor UK Finance plc	€300,000	1.13%	23/6/2027	296,475	0.00%
APA Infrastructure Ltd.	€100,000	2.00%	22/3/2027	101,333	0.00%
APA Infrastructure Ltd.	$920,000	4.25%	15/7/2027	904,784	0.01%
APA Infrastructure Ltd.	€450,000	2.00%	15/7/2030	433,653	0.00%
APA Infrastructure Ltd.	£400,000	3.13%	18/7/2031	436,915	0.00%
APA Infrastructure Ltd.	€1,000,000	1.25%	15/3/2033	863,405	0.01%
APA Infrastructure Ltd.	$375,000	5.13%	16/9/2034	357,512	0.00%
APA Infrastructure Ltd.	£400,000	2.50%	15/3/2036	366,066	0.00%
APA Infrastructure Ltd.	$275,000	5.75%	16/9/2044	266,004	0.00%
Argentum Netherlands BV for Swiss Re Ltd.	$600,000	5.63%	15/8/2052	598,317	0.00%
Asian Development Bank	AUD3,100,000	4.50%	20/6/2030	1,919,384	0.01%
Aurizon Finance Pty Ltd.	AUD500,000	3.00%	9/3/2028	290,325	0.00%
Aurizon Network Pty Ltd.	AUD1,000,000	2.90%	2/9/2030	537,438	0.00%
Aurizon Network Pty Ltd.	AUD300,000	6.20%	5/12/2033	187,916	0.00%
Ausgrid Finance Pty Ltd.	AUD600,000	1.81%	5/2/2027	350,167	0.00%
Ausgrid Finance Pty Ltd.	$150,000	4.35%	1/8/2028	145,366	0.00%
Ausgrid Finance Pty Ltd.	€949,000	0.88%	7/10/2031	828,350	0.01%
AusNet Services Holdings Pty Ltd.	€200,000	1.50%	26/2/2027	201,476	0.00%
AusNet Services Holdings Pty Ltd.	AUD550,000	4.40%	16/8/2027	336,647	0.00%
AusNet Services Holdings Pty Ltd.	AUD600,000	4.30%	30/3/2028	364,854	0.00%
AusNet Services Holdings Pty Ltd.	AUD400,000	6.13%	31/5/2033	257,473	0.00%
AusNet Services Holdings Pty Ltd.	AUD200,000	5.98%	16/5/2034	126,841	0.00%
Australia & New Zealand Banking Group Ltd.	$500,000	5.00%	18/3/2026	502,755	0.00%
Australia & New Zealand Banking Group Ltd.	$550,000	4.40%	19/5/2026	545,461	0.00%
Australia & New Zealand Banking Group Ltd.	$500,000	4.68%	15/6/2026	500,026	0.00%
Australia & New Zealand Banking Group Ltd.	$1,000,000	4.42%	16/12/2026	998,752	0.01%
Australia & New Zealand Banking Group Ltd.	$450,000	4.75%	18/1/2027	451,491	0.00%
Australia & New Zealand Banking Group Ltd.	$500,000	4.90%	16/7/2027	503,658	0.00%
Australia & New Zealand Banking Group Ltd.	$1,200,000	4.62%	16/12/2029	1,190,045	0.01%
Australia & New Zealand Banking Group Ltd.	€725,000	0.67%	5/5/2031	725,077	0.00%
Australia & New Zealand Banking Group Ltd.	£204,000	1.81%	16/9/2031	240,213	0.00%
Australia & New Zealand Banking Group Ltd.	¥500,000,000	1.50%	1/9/2032	3,199,428	0.02%
Australia & New Zealand Banking Group Ltd.	$500,000	6.74%	8/12/2032	533,205	0.00%
Australia & New Zealand Banking Group Ltd.	$700,000	2.57%	25/11/2035	593,380	0.00%
Australia & New Zealand Banking Group Ltd.	AUD500,000	6.74%	10/2/2038	332,616	0.00%
Australia Government Bond	AUD10,500,000	4.25%	21/4/2026	6,528,232	0.03%
Australia Government Bond	AUD13,200,000	0.50%	21/9/2026	7,723,071	0.04%
Australia Government Bond	AUD10,000,000	4.75%	21/4/2027	6,315,761	0.03%
Australia Government Bond	AUD13,000,000	2.75%	21/11/2027	7,814,900	0.04%
Australia Government Bond	AUD10,400,000	2.25%	21/5/2028	6,117,658	0.03%
Australia Government Bond	AUD11,100,000	2.75%	21/11/2028	6,601,626	0.03%
Australia Government Bond	AUD14,000,000	3.25%	21/4/2029	8,452,361	0.04%
Australia Government Bond	AUD12,605,000	2.75%	21/11/2029	7,399,717	0.04%
Australia Government Bond	AUD11,200,000	2.50%	21/5/2030	6,441,858	0.03%
Australia Government Bond	AUD15,800,000	1.00%	21/12/2030	8,216,705	0.04%
Australia Government Bond	AUD14,030,000	1.50%	21/6/2031	7,413,143	0.04%
Australia Government Bond	AUD14,000,000	1.00%	21/11/2031	7,045,603	0.03%
Australia Government Bond	AUD14,800,000	1.25%	21/5/2032	7,457,563	0.04%
Australia Government Bond	AUD11,000,000	1.75%	21/11/2032	5,676,342	0.03%
Australia Government Bond	AUD9,650,000	4.50%	21/4/2033	6,069,651	0.03%
Australia Government Bond	AUD10,000,000	3.00%	21/11/2033	5,593,217	0.03%
Australia Government Bond	AUD9,000,000	3.75%	21/5/2034	5,320,357	0.03%
Australia Government Bond	AUD4,000,000	4.25%	21/6/2034	2,458,912	0.01%
Australia Government Bond	AUD8,000,000	3.50%	21/12/2034	4,609,523	0.02%
Australia Government Bond	AUD6,648,000	2.75%	21/6/2035	3,552,465	0.02%
Australia Government Bond	AUD7,000,000	4.25%	21/12/2035	4,274,830	0.02%
Australia Government Bond	AUD5,700,000	3.75%	21/4/2037	3,290,838	0.02%
Australia Government Bond	AUD4,000,000	3.25%	21/6/2039	2,134,740	0.01%
Australia Government Bond	AUD6,800,000	2.75%	21/5/2041	3,291,832	0.02%
Australia Government Bond	AUD5,960,000	3.00%	21/3/2047	2,780,059	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Australia Government Bond	AUD8,725,000	1.75%	21/6/2051	2,914,795	0.02%
Australia Government Bond	AUD4,500,000	4.75%	21/6/2054	2,746,815	0.01%
Australia Pacific Airports Melbourne Pty Ltd.	AUD500,000	3.76%	25/11/2031	280,788	0.00%
Australia Pacific Airports Melbourne Pty Ltd.	AUD200,000	5.60%	1/11/2032	124,783	0.00%
Australian Capital Territory	AUD300,000	4.50%	23/10/2034	176,551	0.00%
Australian Energy Market Operator Ltd.	AUD400,000	5.35%	6/12/2028	252,172	0.00%
Bank of Queensland Ltd.	€3,950,000	3.30%	30/7/2029	4,181,952	0.02%
BHP Billiton Finance Ltd.	£300,000	4.30%	25/9/2042	313,056	0.00%
BHP Billiton Finance USA Ltd.	$600,000	4.75%	28/2/2028	599,086	0.00%
BHP Billiton Finance USA Ltd.	$500,000	5.25%	8/9/2033	501,981	0.00%
BHP Billiton Finance USA Ltd.	$370,000	5.00%	30/9/2043	346,120	0.00%
BHP Billiton Finance USA Ltd.	$500,000	5.50%	8/9/2053	488,718	0.00%
CIMIC Finance Ltd.	€100,000	1.50%	28/5/2029	93,544	0.00%
Coles Group Treasury Pty Ltd.	AUD400,000	5.80%	15/7/2031	254,630	0.00%
Commonwealth Bank of Australia	$750,000	3.21%	27/5/2025	745,219	0.00%
Commonwealth Bank of Australia	$250,000	4.93%	9/12/2025	250,386	0.00%
Commonwealth Bank of Australia	$400,000	4.58%	27/11/2026	400,350	0.00%
Commonwealth Bank of Australia	AUD1,500,000	2.40%	14/1/2027	892,068	0.01%
Commonwealth Bank of Australia	AUD500,000	4.40%	18/8/2027	309,064	0.00%
Commonwealth Bank of Australia	$100,000	3.15%	19/9/2027	96,418	0.00%
Commonwealth Bank of Australia	$500,000	5.07%	14/9/2028	505,358	0.00%
Commonwealth Bank of Australia	$1,200,000	2.69%	11/3/2031	1,021,333	0.01%
Commonwealth Bank of Australia	$800,000	1.88%	15/9/2031	661,758	0.00%
Commonwealth Bank of Australia	$600,000	3.78%	14/3/2032	535,868	0.00%
Commonwealth Bank of Australia	AUD1,300,000	6.45%	25/10/2033	840,822	0.01%
Commonwealth Bank of Australia	$400,000	5.84%	13/3/2034	404,149	0.00%
Commonwealth Bank of Australia	$400,000	3.61%	12/9/2034	368,228	0.00%
Commonwealth Bank of Australia	AUD400,000	6.70%	15/3/2038	265,244	0.00%
Commonwealth Bank of Australia	$400,000	3.74%	12/9/2039	318,416	0.00%
Commonwealth Bank of Australia	$600,000	3.90%	12/7/2047	471,163	0.00%
Commonwealth Bank of Australia	$650,000	4.32%	10/1/2048	522,655	0.00%
Computershare US, Inc.	€300,000	1.13%	7/10/2031	261,907	0.00%
ConnectEast Finance Pty Ltd.	AUD300,000	5.60%	27/6/2031	188,022	0.00%
CSL Finance plc	$400,000	3.85%	27/4/2027	390,622	0.00%
CSL Finance plc	$450,000	4.05%	27/4/2029	433,335	0.00%
CSL Finance plc	$500,000	4.75%	27/4/2052	428,478	0.00%
CSL Finance plc	$500,000	5.42%	3/4/2054	470,935	0.00%
CSL Finance plc	$400,000	4.95%	27/4/2062	344,340	0.00%
Downer Group Finance Pty Ltd.	AUD1,000,000	3.70%	29/4/2026	607,357	0.00%
ElectraNet Pty Ltd.	AUD500,000	2.47%	15/12/2028	280,091	0.00%
GAIF Bond Issuer Pty Ltd.	$375,000	3.40%	30/9/2026	364,994	0.00%
Glencore Capital Finance DAC	€800,000	1.13%	10/3/2028	781,153	0.01%
Glencore Capital Finance DAC	€700,000	0.75%	1/3/2029	658,074	0.00%
Glencore Finance Europe Ltd.	€1,000,000	1.50%	15/10/2026	1,009,109	0.01%
Glencore Funding LLC	$400,000	4.00%	27/3/2027	392,113	0.00%
Glencore Funding LLC	$2,075,000	3.88%	27/10/2027	2,017,842	0.01%
Glencore Funding LLC	$575,000	2.85%	27/4/2031	496,355	0.00%
Goodman US Finance Four LLC	$100,000	4.50%	15/10/2037	87,696	0.00%
Goodman US Finance Six LLC	$335,000	5.13%	7/10/2034	322,223	0.00%
Housing Australia	AUD700,000	2.38%	28/3/2029	403,292	0.00%
Housing Australia	AUD3,360,000	1.52%	27/5/2030	1,797,417	0.01%
Housing Australia	AUD1,200,000	1.41%	29/6/2032	592,422	0.00%
John Deere Financial Ltd.	AUD200,000	5.05%	28/6/2029	125,519	0.00%
Lonsdale Finance Pty Ltd.	AUD500,000	2.45%	20/11/2026	296,484	0.00%
Macquarie Bank Ltd.	$525,000	3.90%	15/1/2026	520,883	0.00%
Macquarie Bank Ltd.	$595,000	5.21%	15/6/2026	599,432	0.00%
Macquarie Bank Ltd.	$650,000	5.39%	7/12/2026	659,143	0.00%
Macquarie Bank Ltd.	$200,000	3.62%	3/6/2030	182,095	0.00%
Macquarie Bank Ltd.	AUD800,000	5.95%	1/3/2034	505,142	0.00%
Macquarie Bank Ltd.	$600,000	3.05%	3/3/2036	513,424	0.00%
Macquarie Group Ltd.	€400,000	0.63%	3/2/2027	395,693	0.00%
Macquarie Group Ltd.	€900,000	0.35%	3/3/2028	859,925	0.01%
Macquarie Group Ltd.	$500,000	1.94%	14/4/2028	465,716	0.00%
Macquarie Group Ltd.	$1,000,000	4.10%	21/6/2028	977,252	0.01%
Macquarie Group Ltd.	$265,000	3.76%	28/11/2028	255,563	0.00%
Macquarie Group Ltd.	$275,000	4.65%	27/3/2029	270,838	0.00%
Macquarie Group Ltd.	CAD1,035,000	2.72%	21/8/2029	687,014	0.00%
Macquarie Group Ltd.	$300,000	5.03%	15/1/2030	297,463	0.00%
Macquarie Group Ltd.	$500,000	2.87%	14/1/2033	422,647	0.00%
Macquarie Group Ltd.	$695,000	5.89%	15/6/2034	709,788	0.00%
Macquarie Group Ltd.	$500,000	6.26%	7/12/2034	523,383	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
National Australia Bank Ltd.	$525,000	4.97%	12/1/2026	527,184	0.00%
National Australia Bank Ltd.	$300,000	3.38%	14/1/2026	296,375	0.00%
National Australia Bank Ltd.	€1,200,000	0.75%	30/1/2026	1,219,203	0.01%
National Australia Bank Ltd.	£770,000	3.00%	4/9/2026	935,555	0.01%
National Australia Bank Ltd.	AUD300,000	2.90%	25/2/2027	179,820	0.00%
National Australia Bank Ltd.	$420,000	5.09%	11/6/2027	424,469	0.00%
National Australia Bank Ltd.	$500,000	4.63%	22/11/2027	499,788	0.00%
National Australia Bank Ltd.	$500,000	4.94%	12/1/2028	502,818	0.00%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	123,300	0.00%
National Australia Bank Ltd.	€1,000,000	2.13%	24/5/2028	1,013,041	0.01%
National Australia Bank Ltd.	$500,000	4.90%	13/6/2028	502,273	0.00%
National Australia Bank Ltd.	€1,300,000	1.38%	30/8/2028	1,280,511	0.01%
National Australia Bank Ltd.	$500,000	5.13%	28/11/2028	506,439	0.00%
National Australia Bank Ltd.	€2,000,000	0.01%	6/1/2029	1,857,758	0.01%
National Australia Bank Ltd.	$500,000	4.79%	10/1/2029	500,785	0.00%
National Australia Bank Ltd.	€2,000,000	3.13%	28/2/2030	2,085,565	0.01%
National Australia Bank Ltd.	$1,150,000	2.33%	21/8/2030	977,717	0.01%
National Australia Bank Ltd.	£600,000	1.70%	15/9/2031	706,065	0.00%
National Australia Bank Ltd.	AUD1,200,000	6.32%	3/8/2032	768,210	0.00%
National Australia Bank Ltd.	$750,000	6.43%	12/1/2033	785,003	0.01%
National Australia Bank Ltd.	$300,000	4.95%	10/1/2034	294,460	0.00%
National Australia Bank Ltd.	$400,000	3.35%	12/1/2037	344,298	0.00%
National Australia Bank Ltd.	$1,250,000	2.65%	14/1/2041	836,836	0.01%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	187,387	0.00%
NBN Co., Ltd.	€975,000	4.13%	15/3/2029	1,057,687	0.01%
NBN Co., Ltd.	AUD200,000	5.00%	28/8/2031	123,960	0.00%
Network Finance Co. Pty Ltd.	AUD1,100,000	2.58%	3/10/2028	623,708	0.00%
Network Finance Co. Pty Ltd.	AUD300,000	6.06%	19/6/2030	193,098	0.00%
New South Wales Treasury Corp.	AUD1,000,000	4.00%	20/5/2026	619,064	0.00%
New South Wales Treasury Corp.	AUD9,000,000	3.00%	20/5/2027	5,446,728	0.03%
New South Wales Treasury Corp.	AUD3,200,000	3.00%	20/3/2028	1,917,800	0.01%
New South Wales Treasury Corp.	AUD2,700,000	3.00%	20/4/2029	1,594,727	0.01%
New South Wales Treasury Corp.	AUD3,300,000	3.00%	20/2/2030	1,920,745	0.01%
New South Wales Treasury Corp.	AUD10,000,000	2.00%	20/3/2031	5,359,434	0.03%
New South Wales Treasury Corp.	AUD8,700,000	1.50%	20/2/2032	4,357,765	0.02%
New South Wales Treasury Corp.	AUD3,500,000	2.50%	22/11/2032	1,851,530	0.01%
New South Wales Treasury Corp.	AUD7,700,000	1.75%	20/3/2034	3,632,404	0.02%
New South Wales Treasury Corp.	AUD4,000,000	4.75%	20/2/2035	2,413,203	0.01%
New South Wales Treasury Corp.	AUD6,700,000	4.25%	20/2/2036	3,818,287	0.02%
New South Wales Treasury Corp.	AUD1,800,000	3.50%	20/11/2037	928,248	0.01%
Northern Star Resources Ltd.	$400,000	6.13%	11/4/2033	409,627	0.00%
Northern Territory Treasury Corp.	AUD2,200,000	2.75%	21/4/2027	1,322,632	0.01%
Northern Territory Treasury Corp.	AUD500,000	3.50%	21/4/2028	302,744	0.00%
Northern Territory Treasury Corp.	AUD2,700,000	5.50%	21/3/2036	1,657,381	0.01%
NSW Electricity Networks Finance Pty Ltd.	AUD2,000,000	2.73%	23/4/2029	1,125,673	0.01%
NSW Ports Finance Co. Pty Ltd.	AUD400,000	5.43%	19/9/2034	244,062	0.00%
Optus Finance Pty Ltd.	AUD2,500,000	2.60%	24/11/2028	1,417,620	0.01%
Optus Finance Pty Ltd.	AUD1,000,000	2.50%	1/7/2030	538,382	0.00%
Origin Energy Finance Ltd.	€200,000	1.00%	17/9/2029	185,587	0.00%
Origin Energy Finance Ltd.	AUD400,000	5.35%	26/9/2031	245,042	0.00%
Pacific National Finance Pty Ltd.	AUD800,000	3.80%	8/9/2031	425,393	0.00%
Perth Airport Pty Ltd.	AUD200,000	5.60%	5/3/2031	125,549	0.00%
Qantas Airways Ltd.	AUD1,800,000	3.15%	27/9/2028	1,035,714	0.01%
Qantas Airways Ltd.	AUD200,000	5.90%	19/9/2034	123,059	0.00%
QBE Insurance Group Ltd.	$300,000	5.88%	17/6/2046	300,345	0.00%
QIC Finance Town Centre Fund Pty Ltd.	AUD600,000	5.80%	21/5/2031	379,207	0.00%
Queensland Treasury Corp.	AUD500,000	3.25%	21/7/2026	306,075	0.00%
Queensland Treasury Corp.	AUD2,750,000	2.75%	20/8/2027	1,649,116	0.01%
Queensland Treasury Corp.	AUD3,500,000	3.25%	21/7/2028	2,106,377	0.01%
Queensland Treasury Corp.	AUD750,000	3.25%	21/8/2029	445,138	0.00%
Queensland Treasury Corp.	AUD10,900,000	3.50%	21/8/2030	6,449,132	0.03%
Queensland Treasury Corp.	AUD2,300,000	1.75%	21/8/2031	1,194,980	0.01%
Queensland Treasury Corp.	AUD5,700,000	1.50%	2/3/2032	2,844,030	0.01%
Queensland Treasury Corp.	AUD1,200,000	1.50%	20/8/2032	588,739	0.00%
Queensland Treasury Corp.	AUD400,000	4.50%	9/3/2033	242,772	0.00%
Queensland Treasury Corp.	AUD8,000,000	1.75%	20/7/2034	3,718,312	0.02%
Queensland Treasury Corp.	AUD5,000,000	4.50%	22/8/2035	2,930,060	0.02%
Queensland Treasury Corp.	AUD3,200,000	2.25%	16/4/2040	1,328,992	0.01%
Region Retail Trust	AUD700,000	5.55%	5/3/2031	438,297	0.00%
Registry Finance Pty Ltd.	AUD1,500,000	5.47%	19/12/2031	940,864	0.01%
Registry Finance Pty Ltd.	AUD2,300,000	5.74%	19/6/2034	1,437,116	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Rio Tinto Finance USA Ltd.	$525,000	7.13%	15/7/2028	563,538	0.00%
Rio Tinto Finance USA Ltd.	$1,450,000	2.75%	2/11/2051	885,057	0.01%
Rio Tinto Finance USA plc	$500,000	5.00%	9/3/2033	499,611	0.00%
Rio Tinto Finance USA plc	$250,000	4.75%	22/3/2042	226,920	0.00%
Rio Tinto Finance USA plc	$800,000	4.13%	21/8/2042	667,427	0.00%
Rio Tinto Finance USA plc	$800,000	5.13%	9/3/2053	738,713	0.00%
Santos Finance Ltd.	$500,000	3.65%	29/4/2031	441,812	0.00%
Santos Finance Ltd.	$500,000	6.88%	19/9/2033	527,800	0.00%
Scentre Group Trust 1	£300,000	3.88%	16/7/2026	368,683	0.00%
Scentre Group Trust 1	AUD700,000	5.20%	27/11/2029	437,866	0.00%
Scentre Group Trust 1	AUD1,500,000	5.90%	27/11/2034	941,029	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	$1,175,000	3.75%	23/3/2027	1,141,833	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	€900,000	1.75%	11/4/2028	898,236	0.01%
Scentre Group Trust 2	$550,000	5.13%	24/9/2080	536,385	0.00%
South Australian Government Financing Authority	AUD600,000	3.00%	20/7/2026	365,729	0.00%
South Australian Government Financing Authority	AUD5,000,000	3.00%	20/9/2027	3,016,315	0.02%
South Australian Government Financing Authority	AUD1,200,000	3.00%	24/5/2028	717,682	0.00%
South Australian Government Financing Authority	AUD3,500,000	2.75%	24/5/2030	2,001,315	0.01%
South Australian Government Financing Authority	AUD6,500,000	2.00%	23/5/2036	2,904,538	0.02%
South32 Treasury Ltd.	$425,000	4.35%	14/4/2032	388,455	0.00%
Stockland Trust	€1,000,000	1.63%	27/4/2026	1,010,918	0.01%
Sydney Airport Finance Co. Pty Ltd.	€1,300,000	4.13%	30/4/2036	1,402,084	0.01%
Tasmanian Public Finance Corp.	AUD300,000	3.25%	19/2/2026	183,897	0.00%
Tasmanian Public Finance Corp.	AUD800,000	4.75%	21/1/2031	499,445	0.00%
Telstra Corp., Ltd.	€400,000	1.38%	26/3/2029	390,296	0.00%
Telstra Corp., Ltd.	€500,000	1.00%	23/4/2030	469,819	0.00%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	124,803	0.00%
Telstra Group Ltd.	€1,340,000	3.75%	4/5/2031	1,447,772	0.01%
Telstra Group Ltd.	AUD1,000,000	5.25%	6/9/2031	626,815	0.00%
Telstra Group Ltd.	AUD600,000	5.65%	6/3/2034	381,557	0.00%
Toronto-Dominion Bank	AUD200,000	4.50%	16/3/2026	123,894	0.00%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	123,653	0.00%
Toyota Finance Australia Ltd.	£1,000,000	3.92%	28/6/2027	1,225,814	0.01%
Toyota Finance Australia Ltd.	€408,000	0.44%	13/1/2028	393,616	0.00%
Toyota Finance Australia Ltd.	AUD330,000	4.65%	17/9/2029	202,934	0.00%
Transurban Finance Co. Pty Ltd.	$775,000	4.13%	2/2/2026	767,789	0.00%
Transurban Finance Co. Pty Ltd.	$100,000	3.38%	22/3/2027	96,632	0.00%
Transurban Finance Co. Pty Ltd.	€400,000	1.75%	29/3/2028	398,860	0.00%
Transurban Finance Co. Pty Ltd.	$500,000	2.45%	16/3/2031	422,121	0.00%
Transurban Queensland Finance Pty Ltd.	AUD400,000	3.25%	5/8/2031	216,388	0.00%
Treasury Corp. of Victoria	AUD2,700,000	5.50%	17/11/2026	1,715,155	0.01%
Treasury Corp. of Victoria	AUD5,000,000	1.25%	19/11/2027	2,860,690	0.01%
Treasury Corp. of Victoria	AUD1,900,000	3.00%	20/10/2028	1,127,509	0.01%
Treasury Corp. of Victoria	AUD7,500,000	1.50%	20/11/2030	3,924,852	0.02%
Treasury Corp. of Victoria	AUD11,700,000	1.50%	10/9/2031	5,931,075	0.03%
Treasury Corp. of Victoria	AUD2,000,000	4.25%	20/12/2032	1,189,736	0.01%
Treasury Corp. of Victoria	AUD4,500,000	2.25%	15/9/2033	2,248,602	0.01%
Treasury Corp. of Victoria	AUD6,500,000	2.25%	20/11/2034	3,120,915	0.02%
Treasury Corp. of Victoria	AUD7,000,000	2.00%	17/9/2035	3,180,219	0.02%
Treasury Corp. of Victoria	AUD4,000,000	2.00%	20/11/2037	1,686,159	0.01%
Treasury Corp. of Victoria	AUD3,500,000	5.00%	20/11/2040	2,023,283	0.01%
Vicinity Centres Trust	€300,000	1.13%	7/11/2029	278,802	0.00%
Victoria Power Networks Finance Pty Ltd.	AUD2,000,000	1.60%	21/4/2026	1,190,456	0.01%
Volkswagen Financial Services Australia Pty Ltd.	AUD400,000	5.55%	14/6/2028	249,131	0.00%
Wesfarmers Ltd.	AUD750,000	1.94%	23/6/2028	424,539	0.00%
Wesfarmers Ltd.	AUD450,000	2.55%	23/6/2031	237,837	0.00%
Wesfarmers Ltd.	€1,044,000	0.95%	21/10/2033	886,201	0.01%
WestConnex Finance Co. Pty Ltd.	AUD200,000	6.15%	9/10/2030	128,786	0.00%
Western Australian Treasury Corp.	AUD2,400,000	3.00%	21/10/2026	1,461,221	0.01%
Western Australian Treasury Corp.	AUD5,350,000	3.25%	20/7/2028	3,222,665	0.02%
Western Australian Treasury Corp.	AUD2,500,000	1.75%	22/10/2031	1,298,484	0.01%
Westpac Banking Corp.	$2,950,000	2.00%	16/1/2025	2,946,613	0.02%
Westpac Banking Corp.	AUD200,000	4.60%	16/2/2026	124,052	0.00%
Westpac Banking Corp.	$500,000	5.20%	16/4/2026	504,152	0.00%
Westpac Banking Corp.	$769,000	2.70%	19/8/2026	747,384	0.00%
Westpac Banking Corp.	$250,000	1.55%	30/9/2026	237,432	0.00%
Westpac Banking Corp.	$265,000	4.60%	20/10/2026	265,537	0.00%
Westpac Banking Corp.	AUD200,000	2.40%	25/1/2027	118,854	0.00%
Westpac Banking Corp.	€5,000,000	1.08%	5/4/2027	5,008,438	0.03%
Westpac Banking Corp.	$1,000,000	5.46%	18/11/2027	1,023,408	0.01%
Westpac Banking Corp.	AUD200,000	4.80%	16/2/2028	124,847	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Westpac Banking Corp.	$600,000	4.18%	22/5/2028	591,114	0.00%
Westpac Banking Corp.	$500,000	5.54%	17/11/2028	514,077	0.00%
Westpac Banking Corp.	$495,000	1.95%	20/11/2028	446,015	0.00%
Westpac Banking Corp.	AUD3,300,000	5.00%	15/1/2029	2,073,659	0.01%
Westpac Banking Corp.	$500,000	5.05%	16/4/2029	505,090	0.00%
Westpac Banking Corp.	$430,000	2.65%	16/1/2030	387,889	0.00%
Westpac Banking Corp.	€600,000	0.77%	13/5/2031	600,095	0.00%
Westpac Banking Corp.	$781,000	4.32%	23/11/2031	769,024	0.00%
Westpac Banking Corp.	$225,000	5.41%	10/8/2033	221,596	0.00%
Westpac Banking Corp.	$500,000	6.82%	17/11/2033	540,313	0.00%
Westpac Banking Corp.	$90,000	4.11%	24/7/2034	84,773	0.00%
Westpac Banking Corp.	$245,000	5.62%	20/11/2035	241,109	0.00%
Westpac Banking Corp.	$480,000	3.02%	18/11/2036	406,087	0.00%
Westpac Banking Corp.	AUD1,600,000	7.20%	15/11/2038	1,098,305	0.01%
Westpac Banking Corp.	$515,000	4.42%	24/7/2039	455,979	0.00%
Westpac Banking Corp.	$500,000	2.96%	16/11/2040	355,630	0.00%
Westpac Banking Corp.	$1,200,000	3.13%	18/11/2041	859,896	0.01%
Woodside Finance Ltd.	$605,000	3.70%	15/9/2026	591,700	0.00%
Woodside Finance Ltd.	$450,000	3.70%	15/3/2028	428,876	0.00%
Woodside Finance Ltd.	$345,000	4.50%	4/3/2029	334,086	0.00%
Woodside Finance Ltd.	$475,000	5.10%	12/9/2034	452,472	0.00%
Woodside Finance Ltd.	$285,000	5.70%	12/9/2054	265,772	0.00%
Woolworths Group Ltd.	AUD1,650,000	1.85%	15/11/2027	946,059	0.01%
Woolworths Group Ltd.	€298,000	0.38%	15/11/2028	275,328	0.00%
Woolworths Group Ltd.	AUD500,000	5.76%	18/4/2031	316,950	0.00%
Woolworths Group Ltd.	AUD200,000	5.91%	29/11/2034	125,158	0.00%
				390,385,888	**1.86%**
Austria 0.75% (31 December 2023: 0.74%)					
Autobahnen- und Schnell- strassen-Finanzierungs AG	€700,000	0.00%	16/7/2027	683,835	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€1,300,000	2.13%	13/9/2028	1,334,884	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€300,000	0.10%	9/7/2029	278,909	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€260,000	2.75%	11/6/2032	269,751	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€100,000	2.75%	20/6/2033	102,671	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€2,600,000	2.75%	2/10/2034	2,669,370	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€950,000	0.10%	16/7/2035	738,176	0.00%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€900,000	0.38%	3/9/2027	867,577	0.01%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€1,000,000	0.01%	21/1/2028	957,171	0.01%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€3,400,000	3.13%	12/1/2029	3,576,138	0.02%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€700,000	0.01%	2/10/2029	638,021	0.00%
CA Immobilien Anlagen AG	€400,000	0.88%	5/2/2027	390,171	0.00%
Erste Group Bank AG	€1,000,000	0.10%	15/1/2030	907,133	0.01%
Erste Group Bank AG	€3,700,000	2.50%	19/9/2030	3,776,194	0.02%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	€1,100,000	0.01%	18/6/2027	1,070,418	0.01%
OeBB-Infrastruktur AG	€500,000	2.25%	28/5/2029	512,103	0.00%
OeBB-Infrastruktur AG	€100,000	3.00%	24/10/2033	105,832	0.00%
Oesterreichische Kontrollbank AG	$190,000	4.13%	20/1/2026	189,120	0.00%
Oesterreichische Kontrollbank AG	$700,000	0.50%	2/2/2026	670,962	0.00%
Oesterreichische Kontrollbank AG	£619,000	4.25%	17/3/2026	771,842	0.00%
Oesterreichische Kontrollbank AG	€800,000	0.00%	8/10/2026	797,169	0.00%
Oesterreichische Kontrollbank AG	$360,000	5.00%	23/10/2026	363,712	0.00%
Oesterreichische Kontrollbank AG	$747,000	4.75%	21/5/2027	752,617	0.00%
Oesterreichische Kontrollbank AG	$2,000,000	3.63%	9/9/2027	1,960,488	0.01%
Oesterreichische Kontrollbank AG	$150,000	4.25%	1/3/2028	149,306	0.00%
Oesterreichische Kontrollbank AG	$200,000	4.13%	18/1/2029	197,162	0.00%
Oesterreichische Kontrollbank AG	$450,000	3.75%	5/9/2029	436,087	0.00%
Oesterreichische Kontrollbank AG	CHF600,000	2.88%	25/2/2030	746,033	0.00%
OMV AG	€400,000	2.50%	Perpetual	405,451	0.00%
OMV AG	€200,000	2.88%	Perpetual	195,722	0.00%
OMV AG	€300,000	0.75%	16/6/2030	278,442	0.00%
OMV AG	€2,600,000	3.25%	4/9/2031	2,705,130	0.01%
OMV AG	€910,000	1.00%	3/7/2034	763,724	0.00%
Raiffeisen Bank International AG	€1,200,000	4.75%	26/1/2027	1,266,647	0.01%
Raiffeisen Bank International AG	€900,000	5.75%	27/1/2028	1,003,473	0.01%
Raiffeisen Bank International AG	€300,000	6.00%	15/9/2028	332,095	0.00%
Raiffeisen Bank International AG	€2,700,000	4.63%	21/8/2029	2,892,449	0.01%
Raiffeisen Bank International AG	€1,000,000	4.50%	31/5/2030	1,080,085	0.01%
Raiffeisen Bank International AG	€300,000	7.38%	20/12/2032	335,520	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Raiffeisen Bank International AG	€500,000	5.25%	2/1/2035	531,228	0.00%
Raiffeisenlandesbank Niederoesterreich-Wien AG	€700,000	0.38%	15/1/2035	556,984	0.00%
Republic of Austria Government Bond	€7,600,000	0.75%	20/10/2026	7,674,845	0.04%
Republic of Austria Government Bond	€27,898,000	0.50%	20/4/2027	27,797,657	0.13%
Republic of Austria Government Bond	€47,000	0.50%	20/2/2029	45,114	0.00%
Republic of Austria Government Bond	€7,018,000	2.90%	23/5/2029	7,422,521	0.04%
Republic of Austria Government Bond	€8,570,000	2.50%	20/10/2029	8,904,540	0.04%
Republic of Austria Government Bond	€8,909,000	0.00%	20/2/2030	8,139,289	0.04%
Republic of Austria Government Bond	€4,520,000	0.00%	20/2/2031	4,008,774	0.02%
Republic of Austria Government Bond	€5,846,000	0.90%	20/2/2032	5,377,373	0.03%
Republic of Austria Government Bond	€7,329,000	2.90%	20/2/2033	7,692,569	0.04%
Republic of Austria Government Bond	€13,700,000	2.90%	20/2/2034	14,327,643	0.07%
Republic of Austria Government Bond	€2,058,000	0.25%	20/10/2036	1,571,132	0.01%
Republic of Austria Government Bond	€2,653,000	3.20%	15/7/2039	2,816,968	0.01%
Republic of Austria Government Bond	€2,006,000	0.00%	20/10/2040	1,309,645	0.01%
Republic of Austria Government Bond	€8,600,000	1.50%	20/2/2047	6,754,127	0.03%
Republic of Austria Government Bond	€2,421,000	1.85%	23/5/2049	2,024,846	0.01%
Republic of Austria Government Bond	€5,270,000	0.75%	20/3/2051	3,258,013	0.02%
Republic of Austria Government Bond	€2,000,000	3.15%	20/10/2053	2,099,061	0.01%
Republic of Austria Government Bond	€1,400,000	3.80%	26/1/2062	1,691,546	0.01%
Republic of Austria Government Bond	€1,641,000	0.70%	20/4/2071	781,348	0.00%
Republic of Austria Government Bond	€4,483,000	2.10%	20/9/2117	3,532,680	0.02%
Republic of Austria Government Bond	€1,222,000	0.85%	30/6/2120	537,658	0.00%
Republic of Austria Government International Bond	CAD100,000	5.38%	1/12/2034	77,022	0.00%
UniCredit Bank Austria AG	€900,000	0.63%	20/3/2029	855,895	0.01%
Verbund AG	€1,100,000	0.90%	1/4/2041	779,184	0.00%
				157,739,252	**0.75%**
Bahrain 0.00% (31 December 2023: 0.00%)					
Gulf International Bank BSC	$500,000	5.75%	5/6/2029	507,728	0.00%
				507,728	**0.00%**
Belgium 1.08% (31 December 2023: 1.12%)					
AG Insurance SA	€1,000,000	3.50%	30/6/2047	1,037,710	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	$500,000	3.65%	1/2/2026	495,554	0.00%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	$2,025,000	4.70%	1/2/2036	1,920,232	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	$5,786,000	4.90%	1/2/2046	5,268,919	0.03%
Anheuser-Busch InBev Finance, Inc.	$500,000	4.90%	1/2/2046	452,760	0.00%
Anheuser-Busch InBev Finance, Inc.	CAD731,000	4.32%	15/5/2047	479,891	0.00%
Anheuser-Busch InBev SA	€1,000,000	1.15%	22/1/2027	1,006,456	0.01%
Anheuser-Busch InBev SA	€1,700,000	1.13%	1/7/2027	1,697,969	0.01%
Anheuser-Busch InBev SA	€1,700,000	1.65%	28/3/2031	1,631,268	0.01%
Anheuser-Busch InBev SA	€2,061,000	3.45%	22/9/2031	2,186,211	0.01%
Anheuser-Busch InBev SA	€600,000	2.88%	2/4/2032	612,473	0.00%
Anheuser-Busch InBev SA	€800,000	2.75%	17/3/2036	783,112	0.00%
Anheuser-Busch InBev SA	€400,000	3.70%	2/4/2040	416,482	0.00%
Anheuser-Busch InBev SA	€1,493,000	3.95%	22/3/2044	1,572,868	0.01%
Anheuser-Busch InBev Worldwide, Inc.	AUD1,200,000	4.10%	6/9/2027	735,297	0.00%
Anheuser-Busch InBev Worldwide, Inc.	$1,700,000	4.75%	23/1/2029	1,700,582	0.01%
Anheuser-Busch InBev Worldwide, Inc.	$700,000	3.50%	1/6/2030	655,952	0.00%
Anheuser-Busch InBev Worldwide, Inc.	$500,000	5.00%	15/6/2034	494,064	0.00%
Anheuser-Busch InBev Worldwide, Inc.	$135,000	8.20%	15/1/2039	169,468	0.00%
Anheuser-Busch InBev Worldwide, Inc.	$1,670,000	5.45%	23/1/2039	1,673,584	0.01%
Anheuser-Busch InBev Worldwide, Inc.	$500,000	8.00%	15/11/2039	621,279	0.00%
Anheuser-Busch InBev Worldwide, Inc.	$650,000	4.95%	15/1/2042	602,854	0.00%
Anheuser-Busch InBev Worldwide, Inc.	$485,000	4.44%	6/10/2048	410,157	0.00%
Anheuser-Busch InBev Worldwide, Inc.	$2,500,000	5.55%	23/1/2049	2,469,052	0.01%
Anheuser-Busch InBev Worldwide, Inc.	$850,000	5.80%	23/1/2059	869,129	0.01%
Argenta Spaarbank NV	€600,000	1.00%	29/1/2027	596,077	0.00%
Argenta Spaarbank NV	€1,600,000	2.50%	25/10/2027	1,655,375	0.01%
Argenta Spaarbank NV	€900,000	5.38%	29/11/2027	969,539	0.01%
Argenta Spaarbank NV	€2,000,000	1.38%	8/2/2029	1,956,605	0.01%
Belfius Bank SA	€500,000	0.00%	28/8/2026	494,456	0.00%
Belfius Bank SA	€600,000	0.13%	8/2/2028	572,263	0.00%
Belfius Bank SA	€500,000	3.88%	12/6/2028	534,448	0.00%
Cofinimmo SA	€600,000	1.00%	24/1/2028	579,868	0.00%
Communaute Francaise de Belgique	€700,000	3.75%	22/6/2033	750,220	0.00%
Crelan SA	€3,900,000	6.00%	28/2/2030	4,441,116	0.02%
Elia Transmission Belgium SA	€1,300,000	1.38%	14/1/2026	1,329,206	0.01%
Elia Transmission Belgium SA	€600,000	0.88%	28/4/2030	556,181	0.00%
Euroclear Holding NV	€1,000,000	1.13%	7/12/2026	1,005,175	0.01%
Euroclear Holding NV	€300,000	2.63%	11/4/2048	302,137	0.00%
FLUVIUS System Operator CV	€1,400,000	0.25%	14/6/2028	1,329,392	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
FLUVIUS System Operator CV	€500,000	2.88%	7/5/2029	521,213	0.00%
FLUVIUS System Operator CV	€500,000	0.63%	24/11/2031	432,981	0.00%
FLUVIUS System Operator CV	€700,000	3.88%	2/5/2034	743,843	0.00%
Groupe Bruxelles Lambert NV	€200,000	3.13%	6/9/2029	210,341	0.00%
KBC Group NV	€600,000	0.13%	14/1/2029	571,454	0.00%
KBC Group NV	$800,000	5.80%	19/1/2029	812,185	0.00%
KBC Group NV	€1,000,000	4.38%	6/12/2031	1,104,155	0.01%
KBC Group NV	€600,000	4.75%	17/4/2035	645,597	0.00%
Kingdom of Belgium Government Bond	€17,753,000	1.00%	22/6/2026	18,060,010	0.09%
Kingdom of Belgium Government Bond	€10,550,000	0.80%	22/6/2027	10,551,192	0.05%
Kingdom of Belgium Government Bond	€19,763,000	0.00%	22/10/2027	19,217,644	0.09%
Kingdom of Belgium Government Bond	€7,948,000	5.50%	28/3/2028	9,027,575	0.04%
Kingdom of Belgium Government Bond	€5,327,000	2.70%	22/10/2029	5,566,337	0.03%
Kingdom of Belgium Government Bond	€13,937,000	0.10%	22/6/2030	12,651,433	0.06%
Kingdom of Belgium Government Bond	€6,862,000	1.00%	22/6/2031	6,416,226	0.03%
Kingdom of Belgium Government Bond	€7,771,520	0.00%	22/10/2031	6,714,250	0.03%
Kingdom of Belgium Government Bond	€9,000,000	4.00%	28/3/2032	10,076,827	0.05%
Kingdom of Belgium Government Bond	€4,319,059	0.35%	22/6/2032	3,744,420	0.02%
Kingdom of Belgium Government Bond	€3,125,000	5.00%	28/3/2035	3,797,710	0.02%
Kingdom of Belgium Government Bond	€2,047,570	1.90%	22/6/2038	1,824,826	0.01%
Kingdom of Belgium Government Bond	€2,401,700	2.75%	22/4/2039	2,356,249	0.01%
Kingdom of Belgium Government Bond	€3,978,284	0.40%	22/6/2040	2,690,822	0.01%
Kingdom of Belgium Government Bond	€1,133,000	4.25%	28/3/2041	1,310,575	0.01%
Kingdom of Belgium Government Bond	€9,657,000	3.45%	22/6/2043	10,106,257	0.05%
Kingdom of Belgium Government Bond	€3,440,000	3.75%	22/6/2045	3,744,975	0.02%
Kingdom of Belgium Government Bond	€6,806,000	1.60%	22/6/2047	5,058,661	0.02%
Kingdom of Belgium Government Bond	€6,763,000	1.70%	22/6/2050	4,922,336	0.02%
Kingdom of Belgium Government Bond	€4,671,000	3.30%	22/6/2054	4,624,622	0.02%
Kingdom of Belgium Government Bond	€6,257,441	3.50%	22/6/2055	6,396,567	0.03%
Kingdom of Belgium Government Bond	€5,989,025	2.25%	22/6/2057	4,656,311	0.02%
Kingdom of Belgium Government Bond	€1,493,000	2.15%	22/6/2066	1,114,415	0.01%
Kingdom of Belgium Government Bond	€2,259,000	0.65%	22/6/2071	943,202	0.01%
Kingdom of Belgium Government International Bond	$500,000	1.00%	28/5/2030	413,227	0.00%
Kingdom of Belgium Government International Bond	$450,000	4.35%	6/11/2034	434,254	0.00%
Kingdom of Belgium Government International Bond	$500,000	4.88%	10/6/2055	465,162	0.00%
Lonza Finance International NV	€300,000	1.63%	21/4/2027	303,545	0.00%
Lonza Finance International NV	€500,000	3.50%	4/9/2034	518,322	0.00%
Ministeries Van de Vlaamse Gemeenschap	€1,000,000	0.38%	15/4/2030	913,527	0.01%
Ministeries Van de Vlaamse Gemeenschap	€1,100,000	0.30%	20/10/2031	954,037	0.01%
Ministeries Van de Vlaamse Gemeenschap	€3,000,000	3.13%	22/6/2034	3,106,511	0.02%
Ministeries Van de Vlaamse Gemeenschap	€600,000	0.13%	15/10/2035	446,902	0.00%
Ministeries Van de Vlaamse Gemeenschap	€4,000,000	4.00%	26/9/2042	4,389,846	0.02%
Ministeries Van de Vlaamse Gemeenschap	€400,000	1.50%	11/4/2044	296,315	0.00%
Ministeries Van de Vlaamse Gemeenschap	€600,000	1.00%	23/1/2051	350,068	0.00%
Proximus SADP	€1,500,000	3.75%	27/3/2034	1,580,335	0.01%
Region Wallonne Belgium	€1,700,000	0.50%	8/4/2030	1,553,356	0.01%
Region Wallonne Belgium	€1,500,000	1.38%	6/4/2032	1,376,476	0.01%
Region Wallonne Belgium	€1,100,000	2.88%	14/1/2038	1,060,555	0.01%
Region Wallonne Belgium	€800,000	1.05%	22/6/2040	573,197	0.00%
Shurgard Luxembourg Sarl	€200,000	3.63%	22/10/2034	205,623	0.00%
VGP NV	€400,000	1.63%	17/1/2027	400,496	0.00%
				226,992,346	**1.08%**
Bermuda 0.02% (31 December 2023: 0.02%)					
Athora Holding Ltd.	€800,000	6.63%	16/6/2028	899,080	0.01%
Athora Holding Ltd.	€300,000	5.88%	10/9/2034	321,619	0.00%
Bacardi Ltd.	$100,000	2.75%	15/7/2026	96,516	0.00%
Bermuda Government International Bond	$1,950,000	3.72%	25/1/2027	1,886,589	0.01%
PartnerRe Ireland Finance DAC	€542,000	1.25%	15/9/2026	545,374	0.00%
Triton Container International Ltd.	$200,000	3.15%	15/6/2031	169,298	0.00%
Triton Container International Ltd./TAL International Container Corp.	$250,000	3.25%	15/3/2032	212,170	0.00%
				4,130,646	**0.02%**
Brazil 0.03% (31 December 2023: 0.03%)					
GUSAP III LP	$600,000	4.25%	21/1/2030	556,643	0.00%
Raizen Fuels Finance SA	$500,000	5.70%	17/1/2035	463,243	0.00%
Raizen Fuels Finance SA	$500,000	6.95%	5/3/2054	490,048	0.00%
Suzano Austria GmbH	$500,000	5.75%	14/7/2026	501,995	0.00%
Suzano Austria GmbH	$500,000	6.00%	15/1/2029	501,523	0.00%
Suzano Austria GmbH	$200,000	5.00%	15/1/2030	191,321	0.00%
Suzano Austria GmbH	$420,000	3.13%	15/1/2032	347,727	0.00%
Suzano Austria GmbH	$700,000	7.00%	16/3/2047	731,919	0.01%
Vale Overseas Ltd.	$400,000	6.13%	12/6/2033	403,332	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Vale Overseas Ltd.	$425,000	8.25%	17/1/2034	497,625	0.00%
Vale Overseas Ltd.	$873,000	6.88%	21/11/2036	928,922	0.01%
Vale Overseas Ltd.	$755,000	6.88%	10/11/2039	798,416	0.01%
Vale SA	$400,000	5.63%	11/9/2042	381,958	0.00%
Votorantim Cimentos International SA	$200,000	7.25%	5/4/2041	213,388	0.00%
				7,008,060	**0.03%**
Bulgaria 0.05% (31 December 2023: 0.03%)					
Bulgaria Government International Bond	€3,375,000	4.38%	13/5/2031	3,731,843	0.02%
Bulgaria Government International Bond	€1,530,000	4.50%	27/1/2033	1,719,634	0.01%
Bulgaria Government International Bond	€304,000	4.63%	23/9/2034	344,641	0.00%
Bulgaria Government International Bond	€1,532,000	4.88%	13/5/2036	1,740,544	0.01%
Bulgaria Government International Bond	$526,000	5.00%	5/3/2037	492,176	0.00%
Bulgaria Government International Bond	€2,279,000	4.25%	5/9/2044	2,377,707	0.01%
				10,406,545	**0.05%**
Canada 3.89% (31 December 2023: 4.10%)					
407 International, Inc.	CAD540,000	2.43%	4/5/2027	369,752	0.00%
407 International, Inc.	CAD905,000	3.14%	6/3/2030	619,048	0.00%
407 International, Inc.	CAD750,000	5.75%	14/2/2036	579,537	0.00%
407 International, Inc.	CAD80,000	3.83%	11/5/2046	50,240	0.00%
407 International, Inc.	CAD250,000	3.60%	21/5/2047	150,828	0.00%
407 International, Inc.	CAD160,000	3.72%	11/5/2048	98,080	0.00%
407 International, Inc.	CAD365,000	3.67%	8/3/2049	221,305	0.00%
407 International, Inc.	CAD35,000	2.84%	7/3/2050	18,149	0.00%
407 International, Inc.	CAD100,000	3.98%	11/9/2052	63,346	0.00%
407 International, Inc.	CAD1,100,000	4.68%	7/10/2053	780,273	0.01%
55 Ontario School Board Trust	CAD235,000	5.90%	2/6/2033	185,818	0.00%
Aeroports de Montreal	CAD500,000	5.67%	16/10/2037	387,975	0.00%
Aeroports de Montreal	CAD100,000	3.03%	21/4/2050	54,303	0.00%
Aeroports de Montreal	CAD165,000	3.44%	26/4/2051	96,479	0.00%
AIMCo Realty Investors LP	CAD295,000	3.37%	1/6/2027	204,887	0.00%
AIMCo Realty Investors LP	CAD205,000	2.71%	1/6/2029	136,882	0.00%
AIMCo Realty Investors LP	CAD700,000	4.97%	23/5/2034	510,944	0.00%
Air Canada 2015-1 Class A Pass Through Trust	$218,215	3.60%	15/3/2027	211,802	0.00%
Alberta Powerline LP	CAD434,342	4.07%	1/3/2054	271,718	0.00%
Alectra, Inc.	CAD150,000	2.49%	17/5/2027	102,229	0.00%
Alectra, Inc.	CAD200,000	5.30%	29/4/2041	150,942	0.00%
Alectra, Inc.	CAD150,000	3.96%	30/7/2042	97,165	0.00%
Alectra, Inc.	CAD500,000	5.23%	14/11/2052	384,642	0.00%
Algonquin Power & Utilities Corp.	$500,000	5.37%	15/6/2026	502,650	0.00%
Algonquin Power Co.	CAD171,000	4.60%	29/1/2029	123,033	0.00%
Algonquin Power Co.	CAD210,000	2.85%	15/7/2031	143,590	0.00%
Alimentation Couche-Tard, Inc.	$200,000	3.55%	26/7/2027	193,311	0.00%
Alimentation Couche-Tard, Inc.	$205,000	2.95%	25/1/2030	184,739	0.00%
Alimentation Couche-Tard, Inc.	$850,000	4.50%	26/7/2047	693,251	0.01%
Alimentation Couche-Tard, Inc.	$195,000	3.80%	25/1/2050	140,067	0.00%
AltaGas Ltd.	CAD1,330,000	3.98%	4/10/2027	932,597	0.01%
AltaGas Ltd.	CAD380,000	2.08%	30/5/2028	250,858	0.00%
AltaGas Ltd.	CAD350,000	5.14%	14/3/2034	255,283	0.00%
AltaLink LP	CAD600,000	4.87%	15/11/2040	432,509	0.00%
AltaLink LP	CAD300,000	3.99%	30/6/2042	194,655	0.00%
AltaLink LP	CAD340,000	4.92%	17/9/2043	247,576	0.00%
AltaLink LP	CAD350,000	4.74%	22/5/2054	251,771	0.00%
Antares Holdings LP	$500,000	3.95%	15/7/2026	485,292	0.00%
ARC Resources Ltd.	CAD335,000	3.47%	10/3/2031	223,083	0.00%
Bank of Montreal	$1,755,000	3.75%	25/7/2025	1,745,266	0.01%
Bank of Montreal	CAD1,060,000	1.55%	28/5/2026	719,689	0.01%
Bank of Montreal	$500,000	5.30%	5/6/2026	504,572	0.00%
Bank of Montreal	$500,000	1.25%	15/9/2026	472,587	0.00%
Bank of Montreal	CAD500,000	2.70%	9/12/2026	344,727	0.00%
Bank of Montreal	$500,000	0.95%	22/1/2027	480,063	0.00%
Bank of Montreal	$300,000	2.65%	8/3/2027	288,029	0.00%
Bank of Montreal	CAD775,000	3.65%	1/4/2027	540,672	0.00%
Bank of Montreal	CAD1,635,000	4.31%	1/6/2027	1,156,984	0.01%
Bank of Montreal	$400,000	4.57%	10/9/2027	398,748	0.00%
Bank of Montreal	$200,000	4.70%	14/9/2027	199,858	0.00%
Bank of Montreal	CAD1,000,000	4.71%	7/12/2027	716,713	0.01%
Bank of Montreal	$200,000	5.20%	1/2/2028	201,553	0.00%
Bank of Montreal	CAD870,000	3.19%	1/3/2028	600,789	0.00%
Bank of Montreal	$500,000	4.69%	28/6/2028	500,337	0.00%
Bank of Montreal	$500,000	5.72%	25/9/2028	512,786	0.00%
Bank of Montreal	CAD1,800,000	4.54%	18/12/2028	1,290,065	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bank of Montreal	$500,000	5.51%	4/6/2031	508,049	0.00%
Bank of Montreal	CAD525,000	1.93%	22/7/2031	356,272	0.00%
Bank of Montreal	CAD465,000	6.53%	27/10/2032	346,021	0.00%
Bank of Montreal	$660,000	3.80%	15/12/2032	631,335	0.00%
Bank of Montreal	$500,000	3.09%	10/1/2037	416,723	0.00%
Bank of Nova Scotia	$500,000	3.19%	3/6/2025	496,859	0.00%
Bank of Nova Scotia	$1,225,000	4.75%	2/2/2026	1,225,903	0.01%
Bank of Nova Scotia	$1,125,000	2.70%	3/8/2026	1,091,723	0.01%
Bank of Nova Scotia	$470,000	1.30%	15/9/2026	444,511	0.00%
Bank of Nova Scotia	$1,975,000	1.19%	13/10/2026	1,861,685	0.01%
Bank of Nova Scotia	CAD500,000	2.62%	2/12/2026	344,134	0.00%
Bank of Nova Scotia	€1,550,000	0.01%	14/1/2027	1,526,250	0.01%
Bank of Nova Scotia	$200,000	1.95%	2/2/2027	189,153	0.00%
Bank of Nova Scotia	$1,000,000	2.17%	9/3/2027	949,796	0.01%
Bank of Nova Scotia	$300,000	5.40%	4/6/2027	304,746	0.00%
Bank of Nova Scotia	CAD1,100,000	1.40%	1/11/2027	726,017	0.01%
Bank of Nova Scotia	€10,000,000	3.25%	18/1/2028	10,537,760	0.05%
Bank of Nova Scotia	CAD765,000	3.10%	2/2/2028	527,274	0.00%
Bank of Nova Scotia	€1,200,000	0.25%	1/11/2028	1,121,557	0.01%
Bank of Nova Scotia	$310,000	5.45%	1/8/2029	315,551	0.00%
Bank of Nova Scotia	$200,000	2.45%	2/2/2032	167,213	0.00%
Bank of Nova Scotia	CAD2,425,000	3.93%	3/5/2032	1,691,822	0.01%
Bank of Nova Scotia	$1,000,000	4.74%	10/11/2032	968,545	0.01%
Bank of Nova Scotia	$325,000	5.65%	1/2/2034	330,464	0.00%
Bank of Nova Scotia	$465,000	4.59%	4/5/2037	427,826	0.00%
Barrick North America Finance LLC	$405,000	5.70%	30/5/2041	397,538	0.00%
Barrick North America Finance LLC	$25,000	5.75%	1/5/2043	24,692	0.00%
Barrick PD Australia Finance Pty Ltd.	$690,000	5.95%	15/10/2039	695,752	0.01%
BCI QuadReal Realty	CAD535,000	1.07%	4/2/2026	363,155	0.00%
BCI QuadReal Realty	CAD175,000	1.75%	24/7/2030	109,604	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD460,000	2.90%	12/8/2026	317,263	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD1,090,000	2.20%	29/5/2028	725,409	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD45,000	3.80%	21/8/2028	31,312	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD30,000	5.25%	15/3/2029	21,937	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD501,000	2.90%	10/9/2029	334,144	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD400,000	4.55%	9/2/2030	284,924	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD500,000	2.50%	14/5/2030	323,069	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD1,125,000	3.00%	17/3/2031	735,145	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD450,000	7.85%	2/4/2031	367,124	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD500,000	5.85%	10/11/2032	380,029	0.00%
Bell Telephone Co. of Canada or Bell Canada	$1,600,000	5.10%	11/5/2033	1,554,699	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD1,050,000	5.15%	24/8/2034	760,983	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD500,000	4.75%	29/9/2044	328,705	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD75,000	4.35%	18/12/2045	46,520	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	4.45%	27/2/2047	125,364	0.00%
Bell Telephone Co. of Canada or Bell Canada	$300,000	4.46%	1/4/2048	242,763	0.00%
Bell Telephone Co. of Canada or Bell Canada	$160,000	4.30%	29/7/2049	125,381	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD485,000	3.50%	30/9/2050	256,546	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD175,000	4.05%	17/3/2051	101,674	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	5.15%	9/2/2053	137,983	0.00%
Bell Telephone Co. of Canada or Bell Canada	$650,000	5.55%	15/2/2054	610,297	0.00%
Bridging North America GP	CAD150,000	4.34%	31/8/2053	91,541	0.00%
British Columbia Ferry Services, Inc.	CAD70,000	5.02%	20/3/2037	51,203	0.00%
British Columbia Ferry Services, Inc.	CAD253,000	4.70%	23/10/2043	179,916	0.00%
British Columbia Ferry Services, Inc.	CAD300,000	2.79%	15/10/2049	155,349	0.00%
British Columbia Investment Management Corp.	CAD1,450,000	4.90%	2/6/2033	1,093,006	0.01%
Brookfield Corp.	CAD200,000	5.95%	14/6/2035	154,063	0.00%
Brookfield Finance II, Inc.	CAD385,000	5.43%	14/12/2032	286,645	0.00%
Brookfield Finance LLC/Brookfield Finance, Inc.	$225,000	3.45%	15/4/2050	154,053	0.00%
Brookfield Finance, Inc.	$700,000	3.90%	25/1/2028	680,998	0.01%
Brookfield Finance, Inc.	$250,000	4.85%	29/3/2029	248,181	0.00%
Brookfield Finance, Inc.	$600,000	4.35%	15/4/2030	578,042	0.00%
Brookfield Finance, Inc.	$200,000	2.72%	15/4/2031	173,904	0.00%
Brookfield Finance, Inc.	$500,000	6.35%	5/1/2034	526,369	0.00%
Brookfield Finance, Inc.	$500,000	5.68%	15/1/2035	502,663	0.00%
Brookfield Finance, Inc.	$400,000	3.63%	15/2/2052	278,863	0.00%
Brookfield Finance, Inc.	$500,000	5.97%	4/3/2054	505,746	0.00%
Brookfield Infrastructure Finance ULC	CAD655,000	4.19%	11/9/2028	461,873	0.00%
Brookfield Infrastructure Finance ULC	CAD735,000	3.41%	9/10/2029	500,781	0.00%
Brookfield Infrastructure Finance ULC	CAD260,000	2.86%	1/9/2032	163,767	0.00%
Brookfield Infrastructure Finance ULC	CAD400,000	5.44%	25/4/2034	296,166	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Brookfield Infrastructure Finance ULC	CAD140,000	5.79%	25/4/2052	106,563	0.00%
Brookfield Renewable Partners ULC	CAD500,000	3.63%	15/1/2027	348,616	0.00%
Brookfield Renewable Partners ULC	CAD140,000	4.25%	15/1/2029	99,283	0.00%
Brookfield Renewable Partners ULC	CAD755,000	3.38%	15/1/2030	513,570	0.00%
Brookfield Renewable Partners ULC	CAD350,000	5.29%	28/10/2033	259,401	0.00%
Brookfield Renewable Partners ULC	CAD140,000	4.29%	5/11/2049	86,593	0.00%
Bruce Power LP	CAD1,850,000	3.97%	23/6/2026	1,294,710	0.01%
Bruce Power LP	CAD300,000	4.01%	21/6/2029	211,238	0.00%
Bruce Power LP	CAD630,000	4.00%	21/6/2030	440,757	0.00%
Bruce Power LP	CAD300,000	4.13%	21/6/2033	206,815	0.00%
Bruce Power LP	CAD80,000	4.75%	21/6/2049	55,331	0.00%
CAE, Inc.	CAD750,000	5.54%	12/6/2028	542,752	0.00%
Calgary Airport Authority	CAD975,000	3.45%	7/10/2041	595,877	0.00%
Cameco Corp.	CAD1,030,000	2.95%	21/10/2027	704,200	0.01%
Canada Government International Bond	$2,400,000	0.75%	19/5/2026	2,285,509	0.01%
Canada Government International Bond	$2,300,000	3.75%	26/4/2028	2,259,684	0.01%
Canada Government International Bond	$675,000	4.63%	30/4/2029	680,268	0.01%
Canada Housing Trust No 1	CAD3,400,000	1.25%	15/6/2026	2,307,103	0.01%
Canada Housing Trust No 1	CAD2,000,000	1.90%	15/9/2026	1,366,579	0.01%
Canada Housing Trust No 1	CAD2,800,000	1.10%	15/12/2026	1,879,808	0.01%
Canada Housing Trust No 1	CAD1,800,000	1.55%	15/12/2026	1,219,050	0.01%
Canada Housing Trust No 1	CAD1,910,000	2.35%	15/6/2027	1,309,285	0.01%
Canada Housing Trust No 1	CAD5,250,000	3.60%	15/12/2027	3,715,698	0.02%
Canada Housing Trust No 1	CAD3,665,000	2.65%	15/3/2028	2,522,275	0.01%
Canada Housing Trust No 1	CAD940,000	2.35%	15/3/2028	640,978	0.00%
Canada Housing Trust No 1	CAD1,950,000	3.10%	15/6/2028	1,360,226	0.01%
Canada Housing Trust No 1	CAD1,300,000	3.95%	15/6/2028	931,820	0.01%
Canada Housing Trust No 1	CAD2,700,000	4.25%	15/12/2028	1,962,040	0.01%
Canada Housing Trust No 1	CAD2,605,000	2.65%	15/12/2028	1,785,865	0.01%
Canada Housing Trust No 1	CAD1,495,000	3.70%	15/6/2029	1,066,865	0.01%
Canada Housing Trust No 1	CAD2,090,000	2.10%	15/9/2029	1,391,171	0.01%
Canada Housing Trust No 1	CAD5,000,000	2.90%	15/12/2029	3,445,373	0.02%
Canada Housing Trust No 1	CAD4,750,000	1.75%	15/6/2030	3,070,348	0.02%
Canada Housing Trust No 1	CAD1,785,000	1.90%	15/3/2031	1,148,511	0.01%
Canada Housing Trust No 1	CAD1,310,000	1.10%	15/3/2031	802,285	0.01%
Canada Housing Trust No 1	CAD725,000	1.40%	15/3/2031	452,457	0.00%
Canada Housing Trust No 1	CAD2,100,000	2.15%	15/12/2031	1,355,948	0.01%
Canada Housing Trust No 1	CAD1,775,000	1.60%	15/12/2031	1,104,308	0.01%
Canada Housing Trust No 1	CAD1,355,000	2.45%	15/12/2031	892,317	0.01%
Canada Housing Trust No 1	CAD3,400,000	3.55%	15/9/2032	2,390,827	0.01%
Canada Housing Trust No 1	CAD4,350,000	3.65%	15/6/2033	3,065,772	0.02%
Canada Housing Trust No 1	CAD875,000	4.15%	15/6/2033	638,765	0.00%
Canada Housing Trust No 1	CAD5,570,000	4.25%	15/3/2034	4,091,135	0.02%
Canada Life Capital Trust	CAD250,000	7.53%	30/6/2032	206,635	0.00%
Canada Post Corp.	CAD200,000	4.36%	16/7/2040	143,319	0.00%
Canadian Government Bond	CAD12,280,000	4.50%	1/2/2026	8,675,695	0.04%
Canadian Government Bond	CAD4,450,000	0.25%	1/3/2026	3,000,176	0.02%
Canadian Government Bond	CAD2,800,000	3.00%	1/4/2026	1,947,929	0.01%
Canadian Government Bond	CAD10,180,000	4.00%	1/5/2026	7,173,556	0.04%
Canadian Government Bond	CAD2,135,000	1.50%	1/6/2026	1,456,951	0.01%
Canadian Government Bond	CAD4,990,000	4.00%	1/8/2026	3,525,551	0.02%
Canadian Government Bond	CAD8,195,000	1.00%	1/9/2026	5,526,340	0.03%
Canadian Government Bond	CAD4,770,000	1.25%	1/3/2027	3,204,092	0.02%
Canadian Government Bond	CAD3,000,000	3.25%	24/8/2027	2,105,616	0.01%
Canadian Government Bond	CAD4,985,000	2.75%	1/9/2027	3,453,553	0.02%
Canadian Government Bond	CAD5,210,000	3.50%	1/3/2028	3,688,646	0.02%
Canadian Government Bond	CAD1,875,000	2.00%	1/6/2028	1,267,115	0.01%
Canadian Government Bond	CAD8,700,000	3.25%	1/9/2028	6,119,546	0.03%
Canadian Government Bond	CAD9,830,000	4.00%	1/3/2029	7,119,109	0.04%
Canadian Government Bond	CAD2,000,000	5.75%	1/6/2029	1,554,252	0.01%
Canadian Government Bond	CAD1,675,000	2.25%	1/6/2029	1,135,798	0.01%
Canadian Government Bond	CAD2,250,000	3.50%	1/9/2029	1,601,480	0.01%
Canadian Government Bond	CAD17,647,000	1.25%	1/6/2030	11,200,674	0.06%
Canadian Government Bond	CAD7,815,000	0.50%	1/12/2030	4,695,999	0.02%
Canadian Government Bond	CAD13,880,000	1.50%	1/6/2031	8,781,535	0.04%
Canadian Government Bond	CAD10,325,000	1.50%	1/12/2031	6,474,365	0.03%
Canadian Government Bond	CAD8,865,000	2.00%	1/6/2032	5,709,831	0.03%
Canadian Government Bond	CAD8,335,000	2.50%	1/12/2032	5,537,253	0.03%
Canadian Government Bond	CAD6,711,000	5.75%	1/6/2033	5,543,700	0.03%
Canadian Government Bond	CAD6,765,000	2.75%	1/6/2033	4,564,514	0.02%
Canadian Government Bond	CAD5,877,000	3.25%	1/12/2033	4,109,521	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Canadian Government Bond	CAD10,151,000	3.00%	1/6/2034	6,945,674	0.03%
Canadian Government Bond	CAD22,755,000	3.25%	1/12/2034	15,874,628	0.08%
Canadian Government Bond	CAD1,320,000	5.00%	1/6/2037	1,081,766	0.01%
Canadian Government Bond	CAD2,739,000	4.00%	1/6/2041	2,079,251	0.01%
Canadian Government Bond	CAD6,461,000	3.50%	1/12/2045	4,627,784	0.02%
Canadian Government Bond	CAD2,035,000	2.75%	1/12/2048	1,285,468	0.01%
Canadian Government Bond	CAD15,081,000	2.00%	1/12/2051	8,043,006	0.04%
Canadian Government Bond	CAD12,679,000	1.75%	1/12/2053	6,277,269	0.03%
Canadian Government Bond	CAD7,754,000	2.75%	1/12/2055	4,809,960	0.02%
Canadian Government Bond	CAD4,240,000	2.75%	1/12/2064	2,656,951	0.01%
Canadian Imperial Bank of Commerce	$325,000	1.25%	22/6/2026	309,391	0.00%
Canadian Imperial Bank of Commerce	$600,000	1.15%	8/7/2026	570,023	0.00%
Canadian Imperial Bank of Commerce	CAD700,000	1.70%	15/7/2026	475,289	0.00%
Canadian Imperial Bank of Commerce	$500,000	5.62%	17/7/2026	506,631	0.00%
Canadian Imperial Bank of Commerce	CAD1,250,000	2.25%	7/1/2027	849,002	0.01%
Canadian Imperial Bank of Commerce	$800,000	1.85%	19/1/2027	757,508	0.01%
Canadian Imperial Bank of Commerce	$500,000	3.45%	7/4/2027	486,354	0.00%
Canadian Imperial Bank of Commerce	$250,000	5.24%	28/6/2027	252,800	0.00%
Canadian Imperial Bank of Commerce	CAD1,530,000	4.95%	29/6/2027	1,098,955	0.01%
Canadian Imperial Bank of Commerce	$500,000	5.00%	28/4/2028	501,305	0.00%
Canadian Imperial Bank of Commerce	$575,000	4.41%	8/6/2028	570,511	0.00%
Canadian Imperial Bank of Commerce	$500,000	5.99%	3/10/2028	516,179	0.00%
Canadian Imperial Bank of Commerce	$500,000	5.26%	8/4/2029	504,187	0.00%
Canadian Imperial Bank of Commerce	CAD1,155,000	1.96%	21/4/2031	787,220	0.01%
Canadian Imperial Bank of Commerce	CAD410,000	4.20%	7/4/2032	287,608	0.00%
Canadian Imperial Bank of Commerce	CAD410,000	5.33%	20/1/2033	296,648	0.00%
Canadian Imperial Bank of Commerce	CAD600,000	5.35%	20/4/2033	434,940	0.00%
Canadian Imperial Bank of Commerce	$500,000	6.09%	3/10/2033	522,668	0.00%
Canadian Imperial Bank of Commerce	CAD600,000	5.30%	16/1/2034	435,822	0.00%
Canadian National Railway Co.	$200,000	2.75%	1/3/2026	196,061	0.00%
Canadian National Railway Co.	$500,000	3.85%	5/8/2032	461,397	0.00%
Canadian National Railway Co.	$75,000	6.38%	15/11/2037	81,696	0.00%
Canadian National Railway Co.	CAD820,000	3.95%	22/9/2045	524,061	0.00%
Canadian National Railway Co.	$105,000	3.20%	2/8/2046	73,770	0.00%
Canadian National Railway Co.	CAD85,000	3.60%	8/2/2049	50,906	0.00%
Canadian National Railway Co.	CAD100,000	3.05%	8/2/2050	53,942	0.00%
Canadian National Railway Co.	$1,100,000	2.45%	1/5/2050	639,285	0.00%
Canadian National Railway Co.	$250,000	4.40%	5/8/2052	208,863	0.00%
Canadian National Railway Co.	CAD500,000	4.70%	10/5/2053	354,951	0.00%
Canadian Natural Resources Ltd.	CAD225,000	3.42%	1/12/2026	156,565	0.00%
Canadian Natural Resources Ltd.	$200,000	3.85%	1/6/2027	195,683	0.00%
Canadian Natural Resources Ltd.	CAD200,000	2.50%	17/1/2028	134,610	0.00%
Canadian Natural Resources Ltd.	$250,000	5.00%	15/12/2029	247,316	0.00%
Canadian Natural Resources Ltd.	$200,000	2.95%	15/7/2030	177,693	0.00%
Canadian Natural Resources Ltd.	$100,000	7.20%	15/1/2032	109,211	0.00%
Canadian Natural Resources Ltd.	$250,000	5.40%	15/12/2034	243,437	0.00%
Canadian Natural Resources Ltd.	$600,000	6.50%	15/2/2037	622,881	0.00%
Canadian Natural Resources Ltd.	$500,000	6.75%	1/2/2039	529,289	0.00%
Canadian Natural Resources Ltd.	$160,000	4.95%	1/6/2047	137,333	0.00%
Canadian Pacific Railway Co.	$300,000	1.75%	2/12/2026	284,077	0.00%
Canadian Pacific Railway Co.	$800,000	2.45%	2/12/2031	682,555	0.01%
Canadian Pacific Railway Co.	$265,000	5.95%	15/5/2037	274,906	0.00%
Canadian Pacific Railway Co.	CAD200,000	6.45%	17/11/2039	166,551	0.00%
Canadian Pacific Railway Co.	$725,000	3.00%	2/12/2041	526,184	0.00%
Canadian Pacific Railway Co.	$100,000	4.30%	15/5/2043	84,211	0.00%
Canadian Pacific Railway Co.	$175,000	4.80%	1/8/2045	154,930	0.00%
Canadian Pacific Railway Co.	$275,000	4.95%	15/8/2045	248,628	0.00%
Canadian Pacific Railway Co.	CAD175,000	3.05%	9/3/2050	94,092	0.00%
Canadian Pacific Railway Co.	$200,000	3.50%	1/5/2050	141,928	0.00%
Canadian Pacific Railway Co.	$975,000	3.10%	2/12/2051	634,328	0.00%
Canadian Pacific Railway Co.	$600,000	6.13%	15/9/2115	599,085	0.00%
Canadian Tire Corp., Ltd.	CAD900,000	6.57%	24/2/2034	692,232	0.01%
Canadian Western Bank	CAD1,000,000	1.93%	16/4/2026	683,919	0.01%
Canadian Western Bank	CAD270,000	1.82%	16/12/2027	179,520	0.00%
Capital City Link General Partnership	CAD169,009	4.39%	31/3/2046	111,595	0.00%
Capital Power Corp.	CAD93,000	4.42%	8/2/2030	65,485	0.00%
Capital Power Corp.	CAD450,000	4.83%	16/9/2031	319,535	0.00%
Capital Power Corp.	CAD130,000	3.15%	1/10/2032	81,914	0.00%
Capital Power Corp.	CAD550,000	5.97%	25/1/2034	415,586	0.00%
CCL Industries, Inc.	$250,000	3.25%	1/10/2026	243,038	0.00%
CCL Industries, Inc.	$250,000	3.05%	1/6/2030	224,512	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
CDP Financial, Inc.	$975,000	4.50%	13/2/2026	974,888	0.01%
CDP Financial, Inc.	$800,000	1.75%	1/2/2027	756,325	0.01%
CDP Financial, Inc.	€789,000	1.13%	6/4/2027	793,476	0.01%
CDP Financial, Inc.	$500,000	4.25%	25/7/2028	495,359	0.00%
CDP Financial, Inc.	€1,000,000	3.00%	11/4/2029	1,052,981	0.01%
CDP Financial, Inc.	$500,000	4.88%	5/6/2029	504,345	0.00%
CDP Financial, Inc.	CAD950,000	4.20%	2/12/2030	688,636	0.01%
CDP Financial, Inc.	CAD1,400,000	3.65%	2/6/2034	956,937	0.01%
Cenovus Energy, Inc.	CAD500,000	3.60%	10/3/2027	347,981	0.00%
Cenovus Energy, Inc.	$1,000,000	4.25%	15/4/2027	986,669	0.01%
Cenovus Energy, Inc.	CAD422,000	3.50%	7/2/2028	291,849	0.00%
Cenovus Energy, Inc.	$500,000	2.65%	15/1/2032	415,909	0.00%
Cenovus Energy, Inc.	$85,000	5.25%	15/6/2037	79,533	0.00%
Cenovus Energy, Inc.	$87,000	6.75%	15/11/2039	93,379	0.00%
Cenovus Energy, Inc.	$122,000	5.40%	15/6/2047	108,508	0.00%
Cenovus Energy, Inc.	$300,000	3.75%	15/2/2052	207,240	0.00%
Central 1 Credit Union	CAD750,000	5.98%	10/11/2028	556,303	0.00%
CGI, Inc.	$500,000	1.45%	14/9/2026	473,094	0.00%
Chip Mortgage Trust	CAD700,000	6.07%	14/11/2028	518,348	0.00%
Choice Properties	CAD585,000	4.18%	8/3/2028	412,277	0.00%
Choice Properties	CAD585,000	3.53%	11/6/2029	400,997	0.00%
Choice Properties	CAD260,000	2.98%	4/3/2030	172,390	0.00%
Choice Properties	CAD380,000	5.40%	1/3/2033	279,665	0.00%
CI Financial Corp.	$202,000	3.20%	17/12/2030	171,603	0.00%
City of Montreal Canada	CAD450,000	2.75%	1/9/2026	310,970	0.00%
City of Montreal Canada	CAD400,000	3.15%	1/9/2028	277,202	0.00%
City of Montreal Canada	CAD340,000	2.30%	1/9/2029	226,287	0.00%
City of Montreal Canada	CAD500,000	1.75%	1/9/2030	317,352	0.00%
City of Montreal Canada	CAD735,000	2.00%	1/9/2031	463,430	0.00%
City of Montreal Canada	CAD200,000	4.25%	1/12/2032	143,698	0.00%
City of Montreal Canada	CAD800,000	4.25%	1/9/2033	572,024	0.00%
City of Montreal Canada	CAD300,000	4.10%	1/12/2034	210,047	0.00%
City of Montreal Canada	CAD165,000	3.15%	1/12/2036	103,748	0.00%
City of Montreal Canada	CAD400,000	3.50%	1/12/2038	255,038	0.00%
City of Montreal Canada	CAD255,000	4.70%	1/12/2041	183,331	0.00%
City of Montreal Canada	CAD220,000	2.40%	1/12/2041	116,539	0.00%
City of Montreal Canada	CAD150,000	6.00%	1/6/2043	124,289	0.00%
City of Ottawa Ontario	CAD700,000	4.45%	4/6/2033	510,366	0.00%
City of Ottawa Ontario	CAD135,000	3.25%	10/11/2047	77,867	0.00%
City of Ottawa Ontario	CAD90,000	3.10%	27/7/2048	50,372	0.00%
City of Ottawa Ontario	CAD160,000	2.50%	11/5/2051	78,566	0.00%
City of Ottawa Ontario	CAD250,000	4.20%	30/7/2053	168,096	0.00%
City of Toronto Canada	CAD540,000	2.40%	7/6/2027	369,528	0.00%
City of Toronto Canada	CAD585,000	2.65%	9/11/2029	396,475	0.00%
City of Toronto Canada	CAD150,000	2.95%	28/4/2035	95,164	0.00%
City of Toronto Canada	CAD250,000	3.50%	2/6/2036	164,896	0.00%
City of Toronto Canada	CAD100,000	5.20%	1/6/2040	76,217	0.00%
City of Toronto Canada	CAD350,000	2.15%	25/8/2040	183,258	0.00%
City of Toronto Canada	CAD100,000	4.70%	10/6/2041	72,074	0.00%
City of Toronto Canada	CAD105,000	3.80%	13/12/2042	67,520	0.00%
City of Toronto Canada	CAD355,000	4.40%	14/12/2042	246,921	0.00%
City of Toronto Canada	CAD165,000	4.15%	10/3/2044	110,442	0.00%
City of Toronto Canada	CAD170,000	3.25%	24/6/2046	98,750	0.00%
City of Toronto Canada	CAD100,000	3.20%	1/8/2048	57,053	0.00%
City of Toronto Canada	CAD335,000	2.80%	22/11/2049	175,776	0.00%
City of Toronto Canada	CAD230,000	4.30%	1/6/2052	157,271	0.00%
City of Toronto Canada	CAD200,000	4.90%	15/5/2054	150,080	0.00%
City of Vancouver	CAD275,000	3.70%	18/10/2052	169,370	0.00%
City of Winnipeg Canada	CAD105,000	4.10%	1/6/2045	69,224	0.00%
City of Winnipeg Canada	CAD482,000	4.30%	15/11/2051	326,392	0.00%
Clover LP	CAD42,727	4.22%	31/3/2034	29,332	0.00%
Clover LP	CAD86,058	4.22%	30/6/2034	59,080	0.00%
Co-operators Financial Services Ltd.	CAD150,000	3.33%	13/5/2030	98,763	0.00%
Coastal Gaslink Pipeline LP	CAD1,200,000	5.61%	30/6/2044	929,542	0.01%
Coastal Gaslink Pipeline LP	CAD400,000	5.86%	30/3/2049	322,088	0.00%
Cogeco Communications, Inc.	CAD220,000	2.99%	22/9/2031	141,487	0.00%
Connect 6ix GP	CAD220,000	6.11%	30/11/2046	172,016	0.00%
Connect 6ix GP	CAD200,000	6.21%	30/11/2060	161,016	0.00%
Cordelio Amalco GP I	CAD100,209	4.09%	30/6/2034	67,837	0.00%
CPPIB Capital, Inc.	AUD4,000,000	4.40%	16/1/2026	2,478,755	0.01%
CPPIB Capital, Inc.	$500,000	4.38%	30/1/2027	498,908	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
CPPIB Capital, Inc.	€500,000	0.25%	6/4/2027	492,936	0.00%
CPPIB Capital, Inc.	$1,025,000	3.25%	15/6/2027	996,146	0.01%
CPPIB Capital, Inc.	AUD370,000	4.45%	1/9/2027	230,148	0.00%
CPPIB Capital, Inc.	$250,000	3.75%	8/10/2027	245,276	0.00%
CPPIB Capital, Inc.	$875,000	2.75%	2/11/2027	835,040	0.01%
CPPIB Capital, Inc.	£700,000	1.25%	7/12/2027	797,786	0.01%
CPPIB Capital, Inc.	CAD2,750,000	3.25%	8/3/2028	1,922,343	0.01%
CPPIB Capital, Inc.	AUD1,019,000	4.20%	2/5/2028	629,185	0.00%
CPPIB Capital, Inc.	CAD1,410,000	3.00%	15/6/2028	977,803	0.01%
CPPIB Capital, Inc.	$500,000	4.25%	20/7/2028	496,312	0.00%
CPPIB Capital, Inc.	CAD1,200,000	3.60%	2/6/2029	849,216	0.01%
CPPIB Capital, Inc.	€1,000,000	3.13%	11/6/2029	1,055,516	0.01%
CPPIB Capital, Inc.	CAD435,000	1.95%	30/9/2029	286,160	0.00%
CPPIB Capital, Inc.	$1,485,000	1.25%	28/1/2031	1,216,120	0.01%
CPPIB Capital, Inc.	CAD1,070,000	3.95%	2/6/2032	763,961	0.01%
CPPIB Capital, Inc.	CAD1,300,000	4.75%	2/6/2033	974,707	0.01%
CPPIB Capital, Inc.	CAD1,000,000	4.30%	2/6/2034	723,927	0.01%
CPPIB Capital, Inc.	€350,000	0.75%	2/2/2037	276,421	0.00%
CPPIB Capital, Inc.	£400,000	1.63%	22/10/2071	183,771	0.00%
Crombie	CAD750,000	2.69%	31/3/2028	502,700	0.00%
Crombie	CAD125,000	3.21%	9/10/2030	82,109	0.00%
Crosslinx Transit Solutions GP	CAD161,482	4.65%	30/9/2046	105,529	0.00%
CU, Inc.	CAD300,000	5.90%	20/11/2034	234,472	0.00%
CU, Inc.	CAD300,000	4.54%	24/10/2041	208,608	0.00%
CU, Inc.	CAD375,000	3.81%	10/9/2042	237,884	0.00%
CU, Inc.	CAD110,000	4.72%	9/9/2043	78,168	0.00%
CU, Inc.	CAD390,000	4.09%	2/9/2044	255,062	0.00%
CU, Inc.	CAD210,000	3.76%	19/11/2046	130,122	0.00%
CU, Inc.	CAD100,000	3.55%	22/11/2047	59,687	0.00%
CU, Inc.	CAD255,000	3.95%	23/11/2048	161,478	0.00%
CU, Inc.	CAD220,000	2.96%	7/9/2049	117,091	0.00%
CU, Inc.	CAD175,000	3.17%	5/9/2051	95,947	0.00%
CU, Inc.	CAD100,000	4.56%	7/11/2053	69,484	0.00%
CU, Inc.	CAD200,000	4.09%	19/10/2054	128,510	0.00%
CU, Inc.	CAD600,000	4.59%	24/10/2061	417,312	0.00%
Dollarama, Inc.	CAD720,000	1.87%	8/7/2026	490,436	0.00%
Dollarama, Inc.	CAD750,000	5.53%	26/9/2028	555,647	0.00%
Dollarama, Inc.	CAD65,000	2.44%	9/7/2029	42,955	0.00%
Dream Industrial	CAD305,000	2.06%	17/6/2027	203,692	0.00%
Dream Summit Industrial LP	CAD240,000	2.44%	14/7/2028	158,748	0.00%
Dream Summit Industrial LP	CAD100,000	4.51%	12/2/2031	69,931	0.00%
Element Fleet Management Corp.	$550,000	6.32%	4/12/2028	573,225	0.00%
Emera US Finance LP	$175,000	2.64%	15/6/2031	147,887	0.00%
Emera US Finance LP	$540,000	4.75%	15/6/2046	447,909	0.00%
Empower Finance 2020 LP	$500,000	3.08%	17/9/2051	314,529	0.00%
Enbridge Gas, Inc.	CAD650,000	2.81%	1/6/2026	448,311	0.00%
Enbridge Gas, Inc.	CAD374,000	5.46%	6/10/2028	277,464	0.00%
Enbridge Gas, Inc.	CAD580,000	2.37%	9/8/2029	384,195	0.00%
Enbridge Gas, Inc.	CAD415,000	2.90%	1/4/2030	278,509	0.00%
Enbridge Gas, Inc.	CAD600,000	6.16%	16/12/2033	472,876	0.00%
Enbridge Gas, Inc.	CAD200,000	4.20%	2/6/2044	131,078	0.00%
Enbridge Gas, Inc.	CAD80,000	3.80%	1/6/2046	49,278	0.00%
Enbridge Gas, Inc.	CAD400,000	3.59%	22/11/2047	236,790	0.00%
Enbridge Gas, Inc.	CAD500,000	3.51%	29/11/2047	292,150	0.00%
Enbridge Gas, Inc.	CAD70,000	3.01%	9/8/2049	37,075	0.00%
Enbridge Gas, Inc.	CAD440,000	3.65%	1/4/2050	260,928	0.00%
Enbridge Gas, Inc.	CAD195,000	3.20%	15/9/2051	105,928	0.00%
Enbridge Pipelines, Inc.	CAD40,000	3.52%	22/2/2029	27,602	0.00%
Enbridge Pipelines, Inc.	CAD500,000	2.82%	12/5/2031	325,681	0.00%
Enbridge Pipelines, Inc.	CAD400,000	4.55%	29/9/2045	260,168	0.00%
Enbridge Pipelines, Inc.	CAD135,000	4.13%	9/8/2046	82,592	0.00%
Enbridge Pipelines, Inc.	CAD275,000	4.33%	22/2/2049	172,003	0.00%
Enbridge Pipelines, Inc.	CAD260,000	4.20%	12/5/2051	158,451	0.00%
Enbridge, Inc.	$200,000	1.60%	4/10/2026	189,395	0.00%
Enbridge, Inc.	$500,000	5.90%	15/11/2026	509,755	0.00%
Enbridge, Inc.	$500,000	4.25%	1/12/2026	495,584	0.00%
Enbridge, Inc.	$500,000	5.25%	5/4/2027	505,881	0.00%
Enbridge, Inc.	CAD755,000	3.20%	8/6/2027	520,483	0.00%
Enbridge, Inc.	$180,000	3.70%	15/7/2027	175,615	0.00%
Enbridge, Inc.	$500,000	6.00%	15/11/2028	517,406	0.00%
Enbridge, Inc.	$500,000	5.30%	5/4/2029	505,195	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Enbridge, Inc.	CAD635,000	2.99%	3/10/2029	427,386	0.00%
Enbridge, Inc.	$1,140,000	3.13%	15/11/2029	1,043,956	0.01%
Enbridge, Inc.	$500,000	6.20%	15/11/2030	526,121	0.00%
Enbridge, Inc.	CAD475,000	6.10%	9/11/2032	370,187	0.00%
Enbridge, Inc.	$910,000	5.70%	8/3/2033	920,180	0.01%
Enbridge, Inc.	CAD350,000	5.36%	26/5/2033	261,846	0.00%
Enbridge, Inc.	$400,000	2.50%	1/8/2033	321,074	0.00%
Enbridge, Inc.	CAD290,000	3.10%	21/9/2033	185,208	0.00%
Enbridge, Inc.	$500,000	5.63%	5/4/2034	503,328	0.00%
Enbridge, Inc.	CAD200,000	4.24%	27/8/2042	125,760	0.00%
Enbridge, Inc.	CAD75,000	4.57%	11/3/2044	49,067	0.00%
Enbridge, Inc.	$200,000	4.50%	10/6/2044	164,505	0.00%
Enbridge, Inc.	CAD55,000	4.87%	21/11/2044	37,215	0.00%
Enbridge, Inc.	$250,000	5.50%	1/12/2046	237,301	0.00%
Enbridge, Inc.	$280,000	4.00%	15/11/2049	209,480	0.00%
Enbridge, Inc.	$2,200,000	3.40%	1/8/2051	1,473,601	0.01%
Enbridge, Inc.	CAD395,000	4.10%	21/9/2051	235,766	0.00%
Enbridge, Inc.	CAD375,000	6.51%	9/11/2052	316,012	0.00%
Enbridge, Inc.	CAD300,000	5.76%	26/5/2053	229,930	0.00%
Enbridge, Inc.	$1,000,000	6.70%	15/11/2053	1,085,816	0.01%
Enbridge, Inc.	$500,000	5.95%	5/4/2054	495,301	0.00%
Enbridge, Inc.	$250,000	7.20%	27/6/2054	257,275	0.00%
Enbridge, Inc.	$350,000	7.38%	15/3/2055	363,361	0.00%
Energir LP	CAD240,000	4.83%	2/6/2053	173,465	0.00%
Energir, Inc.	CAD980,000	2.10%	16/4/2027	662,393	0.00%
ENMAX Corp.	CAD420,000	3.88%	18/10/2029	290,909	0.00%
EPCOR Utilities, Inc.	CAD9,000	6.80%	28/6/2029	7,050	0.00%
EPCOR Utilities, Inc.	CAD335,000	6.65%	15/4/2038	281,741	0.00%
EPCOR Utilities, Inc.	CAD250,000	5.75%	24/11/2039	196,437	0.00%
EPCOR Utilities, Inc.	CAD275,000	4.55%	28/2/2042	191,078	0.00%
EPCOR Utilities, Inc.	CAD160,000	3.55%	27/11/2047	95,425	0.00%
EPCOR Utilities, Inc.	CAD65,000	3.95%	26/11/2048	41,201	0.00%
EPCOR Utilities, Inc.	CAD180,000	3.11%	8/7/2049	98,616	0.00%
EPCOR Utilities, Inc.	CAD165,000	2.90%	19/5/2050	86,357	0.00%
EPCOR Utilities, Inc.	CAD110,000	4.73%	2/9/2052	78,519	0.00%
Equitable Bank	CAD1,550,000	3.36%	2/3/2026	1,073,254	0.01%
Export Development Canada	€430,000	0.25%	7/3/2026	434,581	0.00%
Export Development Canada	$1,025,000	4.38%	29/6/2026	1,024,397	0.01%
Export Development Canada	$1,000,000	3.00%	25/5/2027	968,989	0.01%
Export Development Canada	$925,000	3.75%	7/9/2027	910,639	0.01%
Export Development Canada	$625,000	3.88%	14/2/2028	615,952	0.00%
Export Development Canada	€3,784,000	2.63%	18/1/2029	3,935,417	0.02%
Export Development Canada	$1,125,000	4.13%	13/2/2029	1,110,540	0.01%
Export Development Canada	$435,000	4.75%	5/6/2034	437,181	0.00%
Fair Hydro Trust	CAD625,000	3.36%	15/5/2033	420,693	0.00%
Fair Hydro Trust	CAD150,000	3.52%	15/5/2038	97,621	0.00%
Fairfax Financial Holdings Ltd.	CAD530,000	4.70%	16/12/2026	375,731	0.00%
Fairfax Financial Holdings Ltd.	$210,000	4.85%	17/4/2028	208,553	0.00%
Fairfax Financial Holdings Ltd.	CAD600,000	4.23%	14/6/2029	423,502	0.00%
Fairfax Financial Holdings Ltd.	$400,000	4.63%	29/4/2030	390,314	0.00%
Fairfax Financial Holdings Ltd.	CAD425,000	3.95%	3/3/2031	292,927	0.00%
Fairfax Financial Holdings Ltd.	$175,000	3.38%	3/3/2031	156,134	0.00%
Fairfax Financial Holdings Ltd.	$500,000	5.63%	16/8/2032	505,863	0.00%
Fairfax Financial Holdings Ltd.	$500,000	6.00%	7/12/2033	515,521	0.00%
Fairfax Financial Holdings Ltd.	$275,000	6.35%	22/3/2054	283,003	0.00%
Fairfax Financial Holdings Ltd.	$200,000	6.10%	15/3/2055	197,489	0.00%
Federation des Caisses Desjardins du Quebec	$250,000	1.20%	14/10/2026	235,604	0.00%
Federation des Caisses Desjardins du Quebec	CAD1,030,000	4.41%	19/5/2027	730,619	0.01%
Federation des Caisses Desjardins du Quebec	$700,000	4.55%	23/8/2027	691,795	0.01%
Federation des Caisses Desjardins du Quebec	$1,000,000	5.70%	14/3/2028	1,019,180	0.01%
Federation des Caisses Desjardins du Quebec	$400,000	5.25%	26/4/2029	401,805	0.00%
Federation des Caisses Desjardins du Quebec	CAD1,315,000	1.99%	28/5/2031	895,700	0.01%
Financement-Quebec	CAD455,000	5.25%	1/6/2034	350,545	0.00%
Finning International, Inc.	CAD650,000	4.78%	13/2/2029	468,727	0.00%
First Capital	CAD125,000	3.60%	6/5/2026	86,878	0.00%
First Capital	CAD190,000	3.75%	12/7/2027	131,973	0.00%
First Nations Finance Authority	CAD220,000	3.05%	1/6/2028	152,459	0.00%
First Nations Finance Authority	CAD100,000	1.71%	16/6/2030	63,768	0.00%
First Nations Finance Authority	CAD500,000	4.10%	1/6/2034	352,529	0.00%
Ford Credit Canada Co.	CAD190,000	7.00%	10/2/2026	136,486	0.00%
Fortis, Inc.	$432,000	3.06%	4/10/2026	418,480	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
FortisAlberta, Inc.	CAD300,000	6.22%	31/10/2034	237,701	0.00%
FortisAlberta, Inc.	CAD140,000	4.27%	22/9/2045	93,376	0.00%
FortisAlberta, Inc.	CAD500,000	4.86%	26/5/2053	363,183	0.00%
FortisBC Energy, Inc.	CAD500,000	5.90%	26/2/2035	390,294	0.00%
FortisBC Energy, Inc.	CAD395,000	6.00%	2/10/2037	312,904	0.00%
FortisBC Energy, Inc.	CAD200,000	6.05%	15/2/2038	159,001	0.00%
Gibson Energy, Inc.	CAD121,000	2.85%	14/7/2027	82,474	0.00%
Gibson Energy, Inc.	CAD155,000	3.60%	17/9/2029	106,341	0.00%
Gibson Energy, Inc.	CAD400,000	5.75%	12/7/2033	302,063	0.00%
Gibson Energy, Inc.	CAD500,000	6.20%	12/7/2053	397,908	0.00%
Government of Newfoundland & Labrador	CAD1,075,000	3.00%	2/6/2026	747,209	0.01%
Government of Newfoundland & Labrador	CAD150,000	6.15%	17/4/2028	113,963	0.00%
Government of Newfoundland & Labrador	CAD755,000	2.85%	2/6/2028	520,004	0.00%
Government of Newfoundland & Labrador	CAD535,000	2.85%	2/6/2029	366,057	0.00%
Government of Newfoundland & Labrador	CAD565,000	1.75%	2/6/2030	361,516	0.00%
Government of Newfoundland & Labrador	CAD675,000	2.05%	2/6/2031	430,598	0.00%
Government of Newfoundland & Labrador	CAD1,950,000	4.15%	2/6/2033	1,391,302	0.01%
Government of Newfoundland & Labrador	CAD115,000	5.60%	17/10/2033	90,600	0.00%
Government of Newfoundland & Labrador	CAD300,000	5.70%	17/10/2035	237,545	0.00%
Government of Newfoundland & Labrador	CAD230,000	4.65%	17/10/2040	164,820	0.00%
Government of Newfoundland & Labrador	CAD820,000	3.30%	17/10/2046	478,221	0.00%
Government of Newfoundland & Labrador	CAD560,000	3.70%	17/10/2048	346,336	0.00%
Government of Newfoundland & Labrador	CAD725,000	2.65%	17/10/2050	366,692	0.00%
Government of Newfoundland & Labrador	CAD300,000	3.15%	2/12/2052	166,707	0.00%
Government of Newfoundland & Labrador	CAD470,000	4.10%	17/10/2054	308,839	0.00%
Granite Holdings LP	CAD990,000	2.38%	18/12/2030	624,228	0.00%
Greater Toronto Airports Authority	CAD170,000	2.73%	3/4/2029	115,058	0.00%
Greater Toronto Airports Authority	CAD200,000	6.98%	15/10/2032	165,527	0.00%
Greater Toronto Airports Authority	CAD150,000	3.26%	1/6/2037	93,736	0.00%
Greater Toronto Airports Authority	CAD875,000	2.75%	17/10/2039	500,471	0.00%
Greater Toronto Airports Authority	CAD87,000	5.30%	25/2/2041	66,297	0.00%
Great-West Lifeco Finance 2018 LP	$200,000	4.58%	17/5/2048	167,378	0.00%
Great-West Lifeco, Inc.	CAD220,000	3.34%	28/2/2028	152,433	0.00%
Great-West Lifeco, Inc.	CAD300,000	6.00%	16/11/2039	239,816	0.00%
Great-West Lifeco, Inc.	CAD393,000	2.98%	8/7/2050	206,626	0.00%
H&R	CAD785,000	2.91%	2/6/2026	539,153	0.00%
Honda Canada Finance, Inc.	CAD350,000	1.65%	25/2/2028	229,732	0.00%
Hospital for Sick Children	CAD150,000	3.42%	7/12/2057	83,544	0.00%
Hospital Infrastructure Partners NOH Partnership	CAD130,632	5.44%	31/1/2045	95,002	0.00%
Hydro One, Inc.	CAD700,000	2.77%	24/2/2026	484,238	0.00%
Hydro One, Inc.	CAD480,000	2.16%	28/2/2030	311,653	0.00%
Hydro One, Inc.	CAD550,000	7.35%	3/6/2030	445,339	0.00%
Hydro One, Inc.	CAD300,000	6.93%	1/6/2032	246,198	0.00%
Hydro One, Inc.	CAD520,000	4.16%	27/1/2033	368,162	0.00%
Hydro One, Inc.	CAD200,000	5.36%	20/5/2036	152,233	0.00%
Hydro One, Inc.	CAD100,000	5.49%	16/7/2040	76,919	0.00%
Hydro One, Inc.	CAD145,000	4.39%	26/9/2041	99,146	0.00%
Hydro One, Inc.	CAD250,000	4.59%	9/10/2043	174,811	0.00%
Hydro One, Inc.	CAD200,000	4.17%	6/6/2044	132,581	0.00%
Hydro One, Inc.	CAD120,000	3.91%	23/2/2046	76,416	0.00%
Hydro One, Inc.	CAD200,000	3.72%	18/11/2047	123,070	0.00%
Hydro One, Inc.	CAD140,000	3.64%	5/4/2050	84,193	0.00%
Hydro One, Inc.	CAD80,000	3.10%	15/9/2051	43,439	0.00%
Hydro One, Inc.	CAD90,000	4.00%	22/12/2051	57,348	0.00%
Hydro One, Inc.	CAD360,000	4.46%	27/1/2053	247,639	0.00%
Hydro One, Inc.	CAD650,000	4.85%	30/11/2054	475,801	0.00%
Hydro One, Inc.	CAD175,000	3.79%	31/7/2062	104,494	0.00%
Hydro-Quebec	CAD520,000	2.00%	1/9/2028	347,468	0.00%
Hydro-Quebec	CAD300,000	3.40%	1/9/2029	210,433	0.00%
Hydro-Quebec	$100,000	8.50%	1/12/2029	114,318	0.00%
Hydro-Quebec	CAD600,000	6.00%	15/8/2031	479,571	0.00%
Hydro-Quebec	CAD150,000	6.50%	16/1/2035	126,289	0.00%
Hydro-Quebec	CAD1,510,000	6.50%	15/2/2035	1,277,179	0.01%
Hydro-Quebec	CAD1,075,000	6.00%	15/2/2040	902,722	0.01%
Hydro-Quebec	CAD1,760,000	5.00%	15/2/2045	1,345,618	0.01%
Hydro-Quebec	CAD1,980,000	5.00%	15/2/2050	1,541,116	0.01%
Hydro-Quebec	CAD2,705,000	4.00%	15/2/2055	1,808,407	0.01%
Hydro-Quebec	CAD2,960,000	2.10%	15/2/2060	1,276,919	0.01%
Hydro-Quebec	CAD3,060,000	4.00%	15/2/2063	2,054,563	0.01%
Hydro-Quebec	CAD500,000	4.00%	15/2/2065	335,723	0.00%
Hyundai Capital Canada, Inc.	CAD675,000	2.01%	12/5/2026	460,048	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Hyundai Capital Canada, Inc.	CAD600,000	4.90%	31/1/2029	432,569	0.00%
IGM Financial, Inc.	CAD775,000	3.44%	26/1/2027	538,156	0.00%
IGM Financial, Inc.	CAD40,000	4.56%	25/1/2047	27,095	0.00%
IGM Financial, Inc.	CAD400,000	4.12%	9/12/2047	253,411	0.00%
IGM Financial, Inc.	CAD100,000	4.21%	21/3/2050	64,019	0.00%
InPower BC General Partnership	CAD69,376	4.47%	31/3/2033	48,092	0.00%
Intact Financial Corp.	CAD580,000	1.93%	16/12/2030	366,559	0.00%
Intact Financial Corp.	$150,000	5.46%	22/9/2032	149,945	0.00%
Intact Financial Corp.	CAD120,000	2.95%	16/12/2050	62,823	0.00%
Intact Financial Corp.	CAD350,000	5.28%	14/9/2054	269,218	0.00%
Inter Pipeline Ltd.	CAD152,000	3.48%	16/12/2026	105,335	0.00%
Inter Pipeline Ltd.	CAD1,020,000	4.23%	1/6/2027	714,988	0.01%
Inter Pipeline Ltd.	CAD675,000	3.98%	25/11/2031	451,210	0.00%
Inter Pipeline Ltd.	CAD470,000	6.38%	17/2/2033	358,161	0.00%
Inter Pipeline Ltd.	CAD700,000	6.59%	9/2/2034	538,833	0.00%
Keyera Corp.	CAD135,000	3.93%	21/6/2028	94,476	0.00%
Keyera Corp.	CAD710,000	3.96%	29/5/2030	492,590	0.00%
Kingston Solar LP	CAD28,656	3.57%	31/7/2035	18,848	0.00%
Kinross Gold Corp.	$105,000	4.50%	15/7/2027	103,973	0.00%
Kinross Gold Corp.	$500,000	6.25%	15/7/2033	518,806	0.00%
Labrador-Island Link Funding Trust	CAD300,000	3.76%	1/6/2033	210,361	0.00%
Labrador-Island Link Funding Trust	CAD200,000	3.86%	1/12/2045	133,116	0.00%
Labrador-Island Link Funding Trust	CAD400,000	3.85%	1/12/2053	265,507	0.00%
Loblaw Cos Ltd.	CAD605,000	4.49%	11/12/2028	434,638	0.00%
Loblaw Cos Ltd.	CAD80,000	5.90%	18/1/2036	61,505	0.00%
Loblaw Cos Ltd.	CAD665,000	5.34%	13/9/2052	492,291	0.00%
Lower Mattagami Energy LP	CAD500,000	2.31%	21/10/2026	341,599	0.00%
Lower Mattagami Energy LP	CAD320,000	2.43%	14/5/2031	205,914	0.00%
Lower Mattagami Energy LP	CAD1,050,000	4.85%	31/10/2033	773,854	0.01%
Lower Mattagami Energy LP	CAD360,000	4.94%	21/9/2043	264,330	0.00%
Magna International, Inc.	CAD175,000	4.80%	30/5/2029	125,814	0.00%
Magna International, Inc.	CAD1,500,000	4.95%	31/1/2031	1,086,855	0.01%
Magna International, Inc.	$450,000	5.50%	21/3/2033	455,681	0.00%
Manulife Bank of Canada	CAD1,215,000	1.34%	26/2/2026	826,479	0.01%
Manulife Finance Delaware LP	CAD300,000	5.06%	15/12/2041	215,622	0.00%
Manulife Financial Corp.	$1,555,000	4.06%	24/2/2032	1,517,454	0.01%
Manulife Financial Corp.	$500,000	3.70%	16/3/2032	457,051	0.00%
Manulife Financial Corp.	CAD455,000	2.82%	13/5/2035	299,185	0.00%
Manulife Financial Corp.	$150,000	5.38%	4/3/2046	146,264	0.00%
Maritime Link Financing Trust	CAD172,308	3.50%	1/12/2052	112,726	0.00%
Metro, Inc.	CAD520,000	3.39%	6/12/2027	360,925	0.00%
Metro, Inc.	CAD200,000	5.97%	15/10/2035	157,232	0.00%
Metro, Inc.	CAD390,000	4.27%	4/12/2047	247,941	0.00%
Municipal Finance Authority of British Columbia	CAD1,000,000	2.50%	19/4/2026	690,572	0.01%
Municipal Finance Authority of British Columbia	CAD345,000	3.05%	23/10/2028	238,893	0.00%
Municipal Finance Authority of British Columbia	CAD1,400,000	4.50%	3/12/2028	1,020,944	0.01%
Municipal Finance Authority of British Columbia	CAD425,000	2.30%	15/4/2031	276,933	0.00%
Municipal Finance Authority of British Columbia	CAD275,000	3.30%	8/4/2032	187,850	0.00%
Municipal Finance Authority of British Columbia	CAD350,000	4.05%	3/12/2033	248,719	0.00%
Municipal Finance Authority of British Columbia	CAD190,000	2.50%	27/9/2041	104,245	0.00%
Muskrat Falls/Labrador Transmission Assets Funding Trust	CAD300,000	3.63%	1/6/2029	212,996	0.00%
Muskrat Falls/Labrador Transmission Assets Funding Trust	CAD385,000	3.83%	1/6/2037	265,232	0.00%
Muskrat Falls/Labrador Transmission Assets Funding Trust	CAD450,000	3.86%	1/12/2048	299,221	0.00%
National Bank of Canada	CAD520,000	1.53%	15/6/2026	352,727	0.00%
National Bank of Canada	CAD950,000	2.24%	4/11/2026	646,947	0.00%
National Bank of Canada	$500,000	2.90%	6/4/2027	481,671	0.00%
National Bank of Canada	CAD1,035,000	5.22%	14/6/2028	756,677	0.01%
National Bank of Canada	$500,000	5.60%	18/12/2028	509,629	0.00%
National Bank of Canada	CAD2,000,000	5.02%	1/2/2029	1,459,949	0.01%
NAV Canada	CAD490,000	3.53%	23/2/2046	298,711	0.00%
NAV Canada	CAD150,000	2.92%	29/9/2051	79,972	0.00%
New Brunswick F-M Project Co., Inc.	CAD33,022	6.47%	30/11/2027	23,863	0.00%
Newfoundland & Labrador Hydro	CAD100,000	6.65%	27/8/2031	82,011	0.00%
Newfoundland & Labrador Hydro	CAD175,000	3.60%	1/12/2045	107,081	0.00%
North Battleford Power LP	CAD174,802	4.96%	31/12/2032	123,822	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD1,055,000	3.20%	24/4/2026	731,768	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD210,000	2.80%	1/6/2027	143,914	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD270,000	4.25%	1/6/2029	192,208	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD200,000	4.15%	1/6/2033	139,340	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD400,000	4.85%	1/6/2034	291,149	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD380,000	3.65%	1/6/2035	249,496	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD210,000	4.35%	10/1/2039	143,432	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD150,000	3.70%	23/2/2043	91,952	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD425,000	4.05%	22/7/2044	272,066	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD335,000	3.75%	1/6/2051	200,666	0.00%
Northern Courier Pipeline LP	CAD730,734	3.37%	30/6/2042	467,444	0.00%
Northwestern Hydro Acquisition Co. II LP	CAD173,000	3.88%	31/12/2036	106,518	0.00%
Northwestern Hydro Acquisition Co. III LP	CAD313,000	3.94%	31/12/2038	189,702	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD298,069	4.11%	31/3/2042	188,827	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD148,546	4.12%	30/6/2042	94,024	0.00%
Nova Scotia Power, Inc.	CAD230,000	5.67%	14/11/2035	171,680	0.00%
Nova Scotia Power, Inc.	CAD150,000	5.61%	15/6/2040	111,813	0.00%
Nova Scotia Power, Inc.	CAD165,000	3.57%	5/4/2049	92,538	0.00%
Nova Scotia Power, Inc.	CAD345,000	3.31%	25/4/2050	183,330	0.00%
Nutrien Ltd.	$100,000	4.00%	15/12/2026	98,637	0.00%
Nutrien Ltd.	$1,175,000	5.20%	21/6/2027	1,187,514	0.01%
Nutrien Ltd.	$450,000	4.90%	27/3/2028	449,923	0.00%
Nutrien Ltd.	$2,000,000	4.20%	1/4/2029	1,940,135	0.01%
Nutrien Ltd.	$375,000	2.95%	13/5/2030	337,382	0.00%
Nutrien Ltd.	$500,000	5.40%	21/6/2034	497,088	0.00%
Nutrien Ltd.	$1,800,000	4.13%	15/3/2035	1,595,464	0.01%
Nutrien Ltd.	$140,000	5.88%	1/12/2036	142,376	0.00%
Nutrien Ltd.	$600,000	4.90%	1/6/2043	531,171	0.00%
Nutrien Ltd.	$143,000	5.25%	15/1/2045	131,181	0.00%
Nutrien Ltd.	$550,000	5.00%	1/4/2049	486,418	0.00%
Nutrien Ltd.	$590,000	5.80%	27/3/2053	580,289	0.00%
OMERS Finance Trust	$700,000	1.10%	26/3/2026	671,460	0.01%
OMERS Finance Trust	CAD1,285,000	1.55%	21/4/2027	861,678	0.01%
OMERS Finance Trust	$500,000	4.00%	20/4/2028	490,904	0.00%
OMERS Finance Trust	€1,000,000	3.13%	25/1/2029	1,052,178	0.01%
OMERS Finance Trust	CAD345,000	2.60%	14/5/2029	232,998	0.00%
OMERS Finance Trust	$500,000	4.75%	26/3/2031	495,991	0.00%
OMERS Finance Trust	$750,000	3.50%	19/4/2032	683,040	0.01%
OMERS Finance Trust	$500,000	5.50%	15/11/2033	513,997	0.00%
OMERS Realty Corp.	CAD700,000	3.24%	4/10/2027	484,682	0.00%
OMERS Realty Corp.	CAD310,000	5.38%	14/11/2028	228,657	0.00%
OMERS Realty Corp.	CAD550,000	3.63%	5/6/2030	378,435	0.00%
OMERS Realty Corp.	CAD450,000	4.96%	10/2/2031	329,694	0.00%
Ontario Electricity Financial Corp.	CAD703,000	8.25%	22/6/2026	524,874	0.00%
Ontario Infrastructure & Lands Corp.	CAD107,000	4.70%	1/6/2037	77,396	0.00%
Ontario Power Generation, Inc.	CAD435,000	3.32%	4/10/2027	301,937	0.00%
Ontario Power Generation, Inc.	CAD295,000	3.22%	8/4/2030	200,180	0.00%
Ontario Power Generation, Inc.	CAD400,000	4.92%	19/7/2032	294,259	0.00%
Ontario Power Generation, Inc.	CAD260,000	3.84%	22/6/2048	160,226	0.00%
Ontario Power Generation, Inc.	CAD130,000	4.25%	18/1/2049	85,258	0.00%
Ontario Power Generation, Inc.	CAD165,000	3.65%	13/9/2050	97,799	0.00%
Ontario Power Generation, Inc.	CAD220,000	2.95%	21/2/2051	114,044	0.00%
Ontario Power Generation, Inc.	CAD200,000	4.99%	28/6/2054	146,690	0.00%
Ontario School Boards Financing Corp.	CAD2,557	5.48%	26/11/2029	1,868	0.00%
Ontario Teachers' Cadillac Fairview Properties Trust	$745,000	3.88%	20/3/2027	726,655	0.01%
Ontario Teachers' Cadillac Fairview Properties Trust	$2,255,000	4.13%	1/2/2029	2,165,999	0.01%
Ontario Teachers' Finance Trust	£1,960,000	1.13%	15/5/2026	2,343,080	0.01%
Ontario Teachers' Finance Trust	$700,000	0.88%	21/9/2026	658,759	0.00%
Ontario Teachers' Finance Trust	$1,600,000	3.00%	13/4/2027	1,545,827	0.01%
Ontario Teachers' Finance Trust	$725,000	4.25%	25/4/2028	717,982	0.01%
Ontario Teachers' Finance Trust	€2,590,000	0.10%	19/5/2028	2,462,657	0.01%
Ontario Teachers' Finance Trust	$410,000	4.63%	10/4/2029	408,682	0.00%
Ontario Teachers' Finance Trust	$500,000	1.25%	27/9/2030	411,675	0.00%
Ontario Teachers' Finance Trust	CAD300,000	4.30%	2/6/2034	215,133	0.00%
Ontario Teachers' Finance Trust	€800,000	0.95%	24/11/2051	472,190	0.00%
OPB Finance Trust	CAD100,000	2.95%	2/2/2026	69,416	0.00%
OPB Finance Trust	CAD1,230,000	2.98%	25/1/2027	850,092	0.01%
OPB Finance Trust	CAD215,000	3.89%	4/7/2042	139,427	0.00%
Pembina Pipeline Corp.	CAD505,000	4.02%	27/3/2028	354,813	0.00%
Pembina Pipeline Corp.	CAD150,000	3.62%	3/4/2029	103,701	0.00%
Pembina Pipeline Corp.	CAD405,000	3.31%	1/2/2030	274,208	0.00%
Pembina Pipeline Corp.	CAD400,000	5.21%	12/1/2034	293,665	0.00%
Pembina Pipeline Corp.	CAD140,000	4.75%	30/4/2043	92,615	0.00%
Pembina Pipeline Corp.	CAD300,000	4.81%	25/3/2044	199,201	0.00%
Pembina Pipeline Corp.	CAD450,000	4.74%	21/1/2047	294,812	0.00%
Pembina Pipeline Corp.	CAD350,000	4.75%	26/3/2048	229,206	0.00%
Pembina Pipeline Corp.	CAD270,000	4.67%	28/5/2050	174,251	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Pembina Pipeline Corp.	CAD320,000	4.49%	10/12/2051	200,294	0.00%
Pembina Pipeline Corp.	CAD200,000	5.67%	12/1/2054	149,224	0.00%
Plenary Properties LTAP LP	CAD204,492	6.29%	31/1/2044	159,564	0.00%
Power Corp. of Canada	CAD200,000	4.46%	27/7/2048	133,904	0.00%
Power Financial Corp.	CAD72,000	6.90%	11/3/2033	57,643	0.00%
Primaris	CAD600,000	6.37%	30/6/2029	452,792	0.00%
Province of Alberta Canada	CAD825,000	2.20%	1/6/2026	567,500	0.00%
Province of Alberta Canada	$1,700,000	2.05%	17/8/2026	1,636,700	0.01%
Province of Alberta Canada	CAD1,550,000	2.90%	1/12/2028	1,070,178	0.01%
Province of Alberta Canada	$458,000	4.50%	26/6/2029	455,806	0.00%
Province of Alberta Canada	CAD1,010,000	2.90%	20/9/2029	694,222	0.01%
Province of Alberta Canada	CAD3,345,000	2.05%	1/6/2030	2,186,930	0.01%
Province of Alberta Canada	$1,156,000	1.30%	22/7/2030	965,648	0.01%
Province of Alberta Canada	CAD1,160,000	1.65%	1/6/2031	726,692	0.01%
Province of Alberta Canada	CAD785,000	3.50%	1/6/2031	549,561	0.00%
Province of Alberta Canada	CAD1,700,000	4.15%	1/6/2033	1,224,347	0.01%
Province of Alberta Canada	CAD900,000	3.90%	1/12/2033	634,711	0.00%
Province of Alberta Canada	$500,000	4.50%	24/1/2034	483,633	0.00%
Province of Alberta Canada	€3,487,000	3.13%	16/10/2034	3,658,842	0.02%
Province of Alberta Canada	CAD120,000	4.50%	1/12/2040	87,047	0.00%
Province of Alberta Canada	CAD920,000	3.45%	1/12/2043	576,510	0.00%
Province of Alberta Canada	CAD1,900,000	3.30%	1/12/2046	1,146,613	0.01%
Province of Alberta Canada	CAD2,268,000	3.05%	1/12/2048	1,297,592	0.01%
Province of Alberta Canada	CAD3,100,000	3.10%	1/6/2050	1,785,871	0.01%
Province of Alberta Canada	CAD1,620,000	2.95%	1/6/2052	902,244	0.01%
Province of Alberta Canada	CAD700,000	4.45%	1/12/2054	509,243	0.00%
Province of British Columbia Canada	$1,795,000	2.25%	2/6/2026	1,741,255	0.01%
Province of British Columbia Canada	CAD790,000	2.30%	18/6/2026	544,072	0.00%
Province of British Columbia Canada	$325,000	0.90%	20/7/2026	307,967	0.00%
Province of British Columbia Canada	CAD1,700,000	2.55%	18/6/2027	1,169,218	0.01%
Province of British Columbia Canada	$400,000	4.80%	15/11/2028	404,276	0.00%
Province of British Columbia Canada	CAD600,000	2.95%	18/12/2028	414,714	0.00%
Province of British Columbia Canada	$1,800,000	4.90%	24/4/2029	1,819,134	0.01%
Province of British Columbia Canada	CAD1,000,000	5.70%	18/6/2029	768,194	0.01%
Province of British Columbia Canada	CAD1,835,000	2.20%	18/6/2030	1,207,925	0.01%
Province of British Columbia Canada	CAD2,760,000	1.55%	18/6/2031	1,714,511	0.01%
Province of British Columbia Canada	CAD300,000	6.35%	18/6/2031	243,968	0.00%
Province of British Columbia Canada	$450,000	4.20%	6/7/2033	427,976	0.00%
Province of British Columbia Canada	$1,280,000	4.75%	12/6/2034	1,260,431	0.01%
Province of British Columbia Canada	CAD600,000	4.15%	18/6/2034	428,318	0.00%
Province of British Columbia Canada	€500,000	3.00%	24/7/2034	517,644	0.00%
Province of British Columbia Canada	CAD180,000	5.40%	18/6/2035	141,079	0.00%
Province of British Columbia Canada	CAD150,000	4.70%	18/6/2037	111,104	0.00%
Province of British Columbia Canada	CAD830,000	4.95%	18/6/2040	630,465	0.00%
Province of British Columbia Canada	CAD1,590,000	4.30%	18/6/2042	1,117,294	0.01%
Province of British Columbia Canada	CAD1,605,000	3.20%	18/6/2044	962,226	0.01%
Province of British Columbia Canada	CAD1,895,000	2.80%	18/6/2048	1,034,759	0.01%
Province of British Columbia Canada	CAD510,000	4.90%	18/6/2048	387,921	0.00%
Province of British Columbia Canada	CAD2,580,000	2.95%	18/6/2050	1,435,876	0.01%
Province of British Columbia Canada	CAD3,210,000	2.75%	18/6/2052	1,706,274	0.01%
Province of British Columbia Canada	CAD1,170,000	4.25%	18/12/2053	818,910	0.01%
Province of British Columbia Canada	CAD1,120,000	4.45%	18/12/2055	810,949	0.01%
Province of Manitoba Canada	CAD420,000	2.55%	2/6/2026	290,239	0.00%
Province of Manitoba Canada	CAD1,380,000	2.60%	2/6/2027	950,030	0.01%
Province of Manitoba Canada	CAD955,000	3.00%	2/6/2028	662,185	0.00%
Province of Manitoba Canada	$800,000	1.50%	25/10/2028	716,965	0.01%
Province of Manitoba Canada	CAD845,000	2.75%	2/6/2029	577,466	0.00%
Province of Manitoba Canada	CAD525,000	2.05%	2/6/2030	342,689	0.00%
Province of Manitoba Canada	CAD395,000	2.05%	2/6/2031	253,107	0.00%
Province of Manitoba Canada	CAD435,000	3.90%	2/12/2032	308,251	0.00%
Province of Manitoba Canada	CAD1,600,000	3.80%	2/6/2033	1,119,666	0.01%
Province of Manitoba Canada	$600,000	4.30%	27/7/2033	573,838	0.00%
Province of Manitoba Canada	$391,000	4.90%	31/5/2034	389,366	0.00%
Province of Manitoba Canada	CAD150,000	4.60%	5/3/2038	109,592	0.00%
Province of Manitoba Canada	CAD750,000	4.65%	5/3/2040	545,783	0.00%
Province of Manitoba Canada	CAD725,000	4.10%	5/3/2041	493,932	0.00%
Province of Manitoba Canada	CAD300,000	3.35%	5/3/2043	183,391	0.00%
Province of Manitoba Canada	CAD510,000	4.05%	5/9/2045	341,320	0.00%
Province of Manitoba Canada	CAD800,000	2.85%	5/9/2046	441,596	0.00%
Province of Manitoba Canada	CAD855,000	3.40%	5/9/2048	513,324	0.00%
Province of Manitoba Canada	CAD1,045,000	3.20%	5/3/2050	603,968	0.00%

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Province of Manitoba Canada	CAD600,000	2.05%	5/9/2052	267,447	0.00%
Province of Manitoba Canada	CAD450,000	3.15%	5/9/2052	256,007	0.00%
Province of Manitoba Canada	CAD740,000	3.80%	5/9/2053	473,778	0.00%
Province of Manitoba Canada	CAD1,700,000	4.40%	5/9/2055	1,205,557	0.01%
Province of New Brunswick Canada	$180,000	3.63%	24/2/2028	174,538	0.00%
Province of New Brunswick Canada	CAD1,060,000	3.10%	14/8/2028	736,899	0.01%
Province of New Brunswick Canada	CAD335,000	5.65%	27/12/2028	254,545	0.00%
Province of New Brunswick Canada	CAD675,000	3.95%	14/8/2032	480,420	0.00%
Province of New Brunswick Canada	CAD100,000	5.50%	27/1/2034	78,456	0.00%
Province of New Brunswick Canada	CAD470,000	4.65%	26/9/2035	346,521	0.00%
Province of New Brunswick Canada	CAD200,000	4.55%	26/3/2037	145,534	0.00%
Province of New Brunswick Canada	CAD350,000	4.80%	26/9/2039	259,901	0.00%
Province of New Brunswick Canada	CAD310,000	4.80%	3/6/2041	229,269	0.00%
Province of New Brunswick Canada	CAD1,000,000	3.55%	3/6/2043	629,584	0.00%
Province of New Brunswick Canada	CAD490,000	3.80%	14/8/2045	316,964	0.00%
Province of New Brunswick Canada	CAD490,000	3.10%	14/8/2048	279,818	0.00%
Province of New Brunswick Canada	CAD625,000	3.05%	14/8/2050	351,641	0.00%
Province of New Brunswick Canada	CAD245,000	2.90%	14/8/2052	133,010	0.00%
Province of New Brunswick Canada	CAD100,000	3.55%	3/6/2055	60,555	0.00%
Province of Nova Scotia Canada	CAD910,000	2.00%	1/9/2030	590,596	0.00%
Province of Nova Scotia Canada	CAD500,000	6.60%	1/12/2031	413,189	0.00%
Province of Nova Scotia Canada	CAD200,000	5.80%	1/6/2033	159,787	0.00%
Province of Nova Scotia Canada	CAD600,000	4.90%	1/6/2035	451,400	0.00%
Province of Nova Scotia Canada	CAD215,000	4.70%	1/6/2041	157,236	0.00%
Province of Nova Scotia Canada	CAD515,000	4.40%	1/6/2042	363,735	0.00%
Province of Nova Scotia Canada	CAD300,000	3.45%	1/6/2045	184,157	0.00%
Province of Nova Scotia Canada	CAD685,000	3.15%	1/12/2051	391,578	0.00%
Province of Nova Scotia Canada	CAD500,000	4.75%	1/12/2054	375,214	0.00%
Province of Nova Scotia Canada	CAD450,000	3.50%	2/6/2062	268,261	0.00%
Province of Ontario Canada	$200,000	2.50%	27/4/2026	194,954	0.00%
Province of Ontario Canada	CAD3,635,000	2.40%	2/6/2026	2,507,390	0.01%
Province of Ontario Canada	$350,000	2.30%	15/6/2026	339,433	0.00%
Province of Ontario Canada	£1,490,000	0.25%	15/12/2026	1,716,182	0.01%
Province of Ontario Canada	CAD2,080,000	1.85%	1/2/2027	1,412,890	0.01%
Province of Ontario Canada	$4,100,000	3.10%	19/5/2027	3,974,368	0.02%
Province of Ontario Canada	CAD3,700,000	2.60%	2/6/2027	2,548,127	0.01%
Province of Ontario Canada	CAD950,000	7.60%	2/6/2027	730,464	0.01%
Province of Ontario Canada	CAD2,255,000	1.05%	8/9/2027	1,488,931	0.01%
Province of Ontario Canada	CAD1,650,000	3.60%	8/3/2028	1,165,980	0.01%
Province of Ontario Canada	CAD4,190,000	2.90%	2/6/2028	2,897,770	0.02%
Province of Ontario Canada	CAD1,000,000	3.40%	8/9/2028	702,501	0.01%
Province of Ontario Canada	$1,000,000	4.20%	18/1/2029	985,031	0.01%
Province of Ontario Canada	CAD700,000	6.50%	8/3/2029	550,062	0.00%
Province of Ontario Canada	CAD3,815,000	2.70%	2/6/2029	2,603,792	0.01%
Province of Ontario Canada	$1,525,000	3.70%	17/9/2029	1,466,503	0.01%
Province of Ontario Canada	CAD2,830,000	1.55%	1/11/2029	1,825,443	0.01%
Province of Ontario Canada	CAD4,745,000	2.05%	2/6/2030	3,101,975	0.02%
Province of Ontario Canada	€2,500,000	0.01%	25/11/2030	2,200,791	0.01%
Province of Ontario Canada	CAD3,190,000	1.35%	2/12/2030	1,984,648	0.01%
Province of Ontario Canada	CAD3,480,000	2.15%	2/6/2031	2,248,810	0.01%
Province of Ontario Canada	CAD1,200,000	6.20%	2/6/2031	968,477	0.01%
Province of Ontario Canada	€2,000,000	0.25%	9/6/2031	1,758,294	0.01%
Province of Ontario Canada	$600,000	1.80%	14/10/2031	497,263	0.00%
Province of Ontario Canada	CAD2,550,000	2.25%	2/12/2031	1,641,902	0.01%
Province of Ontario Canada	CAD400,000	4.05%	2/2/2032	288,050	0.00%
Province of Ontario Canada	CAD3,510,000	3.75%	2/6/2032	2,473,726	0.01%
Province of Ontario Canada	CAD1,990,000	5.85%	8/3/2033	1,594,072	0.01%
Province of Ontario Canada	CAD4,900,000	3.65%	2/6/2033	3,403,442	0.02%
Province of Ontario Canada	$583,000	5.05%	24/4/2034	587,228	0.00%
Province of Ontario Canada	CAD4,550,000	4.15%	2/6/2034	3,254,253	0.02%
Province of Ontario Canada	CAD2,200,000	3.80%	2/12/2034	1,525,878	0.01%
Province of Ontario Canada	CAD4,050,000	5.60%	2/6/2035	3,230,155	0.02%
Province of Ontario Canada	CAD3,145,000	4.70%	2/6/2037	2,338,209	0.01%
Province of Ontario Canada	CAD3,350,000	4.60%	2/6/2039	2,456,423	0.01%
Province of Ontario Canada	CAD1,880,000	5.70%	2/12/2039	1,522,426	0.01%
Province of Ontario Canada	CAD4,070,000	4.65%	2/6/2041	2,994,966	0.02%
Province of Ontario Canada	CAD3,875,000	3.50%	2/6/2043	2,456,327	0.01%
Province of Ontario Canada	CAD5,585,000	3.45%	2/6/2045	3,484,466	0.02%
Province of Ontario Canada	CAD6,110,000	2.90%	2/12/2046	3,457,583	0.02%
Province of Ontario Canada	CAD4,740,000	2.80%	2/6/2048	2,610,454	0.01%
Province of Ontario Canada	CAD4,945,000	2.90%	2/6/2049	2,757,322	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Province of Ontario Canada	CAD4,965,000	2.65%	2/12/2050	2,624,308	0.01%
Province of Ontario Canada	CAD4,975,000	1.90%	2/12/2051	2,207,293	0.01%
Province of Ontario Canada	CAD2,955,000	2.55%	2/12/2052	1,514,015	0.01%
Province of Ontario Canada	CAD4,935,000	3.75%	2/12/2053	3,200,591	0.02%
Province of Ontario Canada	CAD4,550,000	4.15%	2/12/2054	3,157,432	0.02%
Province of Ontario Canada	CAD3,050,000	4.60%	2/12/2055	2,281,279	0.01%
Province of Prince Edward Island Canada	CAD405,000	2.65%	1/12/2051	205,900	0.00%
Province of Prince Edward Island Canada	CAD125,000	3.60%	17/1/2053	76,026	0.00%
Province of Quebec Canada	$3,900,000	2.50%	20/4/2026	3,801,546	0.02%
Province of Quebec Canada	CAD2,440,000	2.50%	1/9/2026	1,683,029	0.01%
Province of Quebec Canada	CAD525,000	1.85%	13/2/2027	356,653	0.00%
Province of Quebec Canada	$1,000,000	2.75%	12/4/2027	962,778	0.01%
Province of Quebec Canada	CAD6,000,000	2.75%	1/9/2027	4,142,134	0.02%
Province of Quebec Canada	$575,000	3.63%	13/4/2028	560,063	0.00%
Province of Quebec Canada	CAD2,980,000	2.75%	1/9/2028	2,046,659	0.01%
Province of Quebec Canada	$1,000,000	4.50%	3/4/2029	995,454	0.01%
Province of Quebec Canada	CAD1,675,000	2.30%	1/9/2029	1,122,115	0.01%
Province of Quebec Canada	$250,000	7.50%	15/9/2029	279,598	0.00%
Province of Quebec Canada	CAD1,345,000	6.00%	1/10/2029	1,049,938	0.01%
Province of Quebec Canada	€1,000,000	0.00%	15/10/2029	912,112	0.01%
Province of Quebec Canada	$300,000	1.35%	28/5/2030	252,778	0.00%
Province of Quebec Canada	CAD4,430,000	1.90%	1/9/2030	2,860,502	0.02%
Province of Quebec Canada	€1,025,000	0.00%	29/10/2030	904,205	0.01%
Province of Quebec Canada	$3,000,000	1.90%	21/4/2031	2,537,295	0.01%
Province of Quebec Canada	€1,800,000	0.25%	5/5/2031	1,588,661	0.01%
Province of Quebec Canada	CAD2,425,000	1.50%	1/9/2031	1,494,814	0.01%
Province of Quebec Canada	CAD475,000	3.65%	20/5/2032	333,352	0.00%
Province of Quebec Canada	CAD1,990,000	6.25%	1/6/2032	1,620,531	0.01%
Province of Quebec Canada	CAD4,325,000	3.25%	1/9/2032	2,942,733	0.02%
Province of Quebec Canada	CAD4,100,000	3.60%	1/9/2033	2,830,215	0.02%
Province of Quebec Canada	$500,000	4.50%	8/9/2033	486,195	0.00%
Province of Quebec Canada	CAD3,400,000	4.45%	1/9/2034	2,481,456	0.01%
Province of Quebec Canada	CAD850,000	0.00%	1/4/2035	380,813	0.00%
Province of Quebec Canada	CAD1,250,000	5.75%	1/12/2036	1,013,070	0.01%
Province of Quebec Canada	CAD1,950,000	5.00%	1/12/2038	1,484,432	0.01%
Province of Quebec Canada	CAD3,415,000	5.00%	1/12/2041	2,604,893	0.01%
Province of Quebec Canada	CAD2,960,000	4.25%	1/12/2043	2,063,362	0.01%
Province of Quebec Canada	CAD3,740,000	3.50%	1/12/2045	2,334,087	0.01%
Province of Quebec Canada	CAD4,345,000	3.50%	1/12/2048	2,686,100	0.01%
Province of Quebec Canada	CAD5,090,000	3.10%	1/12/2051	2,916,903	0.02%
Province of Quebec Canada	CAD4,400,000	2.85%	1/12/2053	2,376,193	0.01%
Province of Quebec Canada	CAD6,335,000	4.40%	1/12/2055	4,555,669	0.02%
Province of Quebec Canada	CAD720,000	4.20%	1/12/2057	501,018	0.00%
Province of Saskatchewan Canada	CAD985,000	2.55%	2/6/2026	680,787	0.01%
Province of Saskatchewan Canada	CAD780,000	3.05%	2/12/2028	541,260	0.00%
Province of Saskatchewan Canada	CAD500,000	5.75%	5/3/2029	382,601	0.00%
Province of Saskatchewan Canada	CAD620,000	2.20%	2/6/2030	408,342	0.00%
Province of Saskatchewan Canada	CAD700,000	5.80%	5/9/2033	562,049	0.00%
Province of Saskatchewan Canada	€2,133,000	3.30%	8/5/2034	2,255,365	0.01%
Province of Saskatchewan Canada	CAD370,000	4.75%	1/6/2040	275,384	0.00%
Province of Saskatchewan Canada	CAD515,000	3.40%	3/2/2042	323,920	0.00%
Province of Saskatchewan Canada	CAD685,000	3.90%	2/6/2045	455,024	0.00%
Province of Saskatchewan Canada	CAD605,000	2.75%	2/12/2046	332,306	0.00%
Province of Saskatchewan Canada	CAD810,000	3.30%	2/6/2048	485,568	0.00%
Province of Saskatchewan Canada	CAD1,270,000	3.10%	2/6/2050	731,810	0.01%
Province of Saskatchewan Canada	CAD620,000	2.80%	2/12/2052	334,001	0.00%
Province of Saskatchewan Canada	CAD395,000	3.75%	5/3/2054	254,463	0.00%
Province of Saskatchewan Canada	CAD900,000	4.20%	2/12/2054	627,211	0.00%
Province of Saskatchewan Canada	CAD150,000	2.95%	2/6/2058	81,317	0.00%
PSP Capital, Inc.	$1,500,000	3.50%	29/6/2027	1,465,005	0.01%
PSP Capital, Inc.	CAD2,200,000	3.75%	15/6/2029	1,565,808	0.01%
PSP Capital, Inc.	$465,000	3.75%	2/10/2029	447,772	0.00%
PSP Capital, Inc.	CAD2,100,000	2.05%	15/1/2030	1,378,845	0.01%
PSP Capital, Inc.	CAD500,000	2.60%	1/3/2032	327,356	0.00%
PSP Capital, Inc.	CAD1,010,000	4.15%	1/6/2033	725,240	0.01%
Regional Municipality of Peel Ontario	CAD425,000	5.10%	29/6/2040	320,872	0.00%
Regional Municipality of Peel Ontario	CAD250,000	3.85%	30/10/2042	161,671	0.00%
Regional Municipality of Peel Ontario	CAD200,000	2.50%	16/6/2051	97,980	0.00%
Regional Municipality of York	CAD380,000	2.50%	2/6/2026	262,262	0.00%
Regional Municipality of York	CAD435,000	2.65%	18/4/2029	295,657	0.00%
Regional Municipality of York	CAD550,000	1.70%	27/5/2030	351,933	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Regional Municipality of York	CAD300,000	4.00%	31/5/2032	214,051	0.00%
Regional Municipality of York	CAD700,000	4.05%	1/5/2034	492,446	0.00%
Reliance LP	CAD225,000	3.75%	15/3/2026	156,714	0.00%
Reliance LP	CAD120,000	2.67%	1/8/2028	79,779	0.00%
Rio Tinto Alcan, Inc.	$180,000	7.25%	15/3/2031	198,731	0.00%
Rio Tinto Alcan, Inc.	$60,000	6.13%	15/12/2033	63,298	0.00%
Rio Tinto Alcan, Inc.	$950,000	5.75%	1/6/2035	975,986	0.01%
RioCan	CAD380,000	1.97%	15/6/2026	258,643	0.00%
RioCan	CAD25,000	2.36%	10/3/2027	16,926	0.00%
RioCan	CAD950,000	5.61%	6/10/2027	689,991	0.01%
RioCan	CAD290,000	2.83%	8/11/2028	193,381	0.00%
Rogers Communications, Inc.	$50,000	2.90%	15/11/2026	48,296	0.00%
Rogers Communications, Inc.	$1,000,000	3.20%	15/3/2027	965,890	0.01%
Rogers Communications, Inc.	CAD600,000	3.65%	31/3/2027	417,514	0.00%
Rogers Communications, Inc.	CAD300,000	4.40%	2/11/2028	212,738	0.00%
Rogers Communications, Inc.	CAD65,000	3.25%	1/5/2029	44,113	0.00%
Rogers Communications, Inc.	CAD240,000	3.30%	10/12/2029	161,946	0.00%
Rogers Communications, Inc.	$2,710,000	3.80%	15/3/2032	2,436,451	0.01%
Rogers Communications, Inc.	$100,000	7.50%	15/8/2038	113,608	0.00%
Rogers Communications, Inc.	CAD200,000	6.68%	4/11/2039	160,588	0.00%
Rogers Communications, Inc.	CAD900,000	6.75%	9/11/2039	727,477	0.01%
Rogers Communications, Inc.	CAD350,000	6.11%	25/8/2040	267,100	0.00%
Rogers Communications, Inc.	CAD160,000	6.56%	22/3/2041	127,857	0.00%
Rogers Communications, Inc.	$385,000	4.50%	15/3/2042	324,851	0.00%
Rogers Communications, Inc.	$1,005,000	3.70%	15/11/2049	702,304	0.01%
Rogers Communications, Inc.	CAD175,000	4.25%	9/12/2049	106,096	0.00%
Rogers Communications, Inc.	$1,265,000	4.55%	15/3/2052	1,010,634	0.01%
Rogers Communications, Inc.	CAD675,000	5.25%	15/4/2052	474,362	0.00%
Royal Bank of Canada	$800,000	3.40%	9/6/2025	795,205	0.01%
Royal Bank of Canada	$115,000	4.65%	27/1/2026	114,809	0.00%
Royal Bank of Canada	CAD500,000	1.59%	4/5/2026	340,244	0.00%
Royal Bank of Canada	CAD655,000	1.78%	20/5/2026	446,626	0.00%
Royal Bank of Canada	$600,000	1.05%	14/9/2026	565,753	0.00%
Royal Bank of Canada	$500,000	4.85%	14/12/2026	502,261	0.00%
Royal Bank of Canada	$500,000	4.88%	19/1/2027	501,935	0.00%
Royal Bank of Canada	$250,000	2.05%	21/1/2027	237,350	0.00%
Royal Bank of Canada	CAD1,315,000	2.33%	28/1/2027	894,517	0.01%
Royal Bank of Canada	$1,050,000	2.60%	24/3/2027	1,005,627	0.01%
Royal Bank of Canada	$1,187,000	3.63%	4/5/2027	1,159,531	0.01%
Royal Bank of Canada	AUD500,000	4.50%	13/7/2027	309,683	0.00%
Royal Bank of Canada	$500,000	5.07%	23/7/2027	502,349	0.00%
Royal Bank of Canada	$425,000	4.24%	3/8/2027	419,994	0.00%
Royal Bank of Canada	$355,000	4.51%	18/10/2027	353,541	0.00%
Royal Bank of Canada	$400,000	6.00%	1/11/2027	413,130	0.00%
Royal Bank of Canada	CAD940,000	4.64%	17/1/2028	674,242	0.01%
Royal Bank of Canada	£600,000	5.00%	24/1/2028	754,447	0.01%
Royal Bank of Canada	CAD1,000,000	4.63%	1/5/2028	718,263	0.01%
Royal Bank of Canada	CAD460,000	1.83%	31/7/2028	303,694	0.00%
Royal Bank of Canada	AUD500,000	5.70%	4/10/2028	318,181	0.00%
Royal Bank of Canada	$315,000	4.52%	18/10/2028	312,210	0.00%
Royal Bank of Canada	$500,000	4.95%	1/2/2029	499,885	0.00%
Royal Bank of Canada	CAD900,000	5.23%	24/6/2030	668,714	0.00%
Royal Bank of Canada	$500,000	4.97%	2/8/2030	496,684	0.00%
Royal Bank of Canada	CAD985,000	2.94%	3/5/2032	674,089	0.01%
Royal Bank of Canada	$500,000	3.88%	4/5/2032	459,944	0.00%
Royal Bank of Canada	CAD430,000	1.67%	28/1/2033	282,050	0.00%
Royal Bank of Canada	$1,000,000	5.00%	1/2/2033	982,512	0.01%
Royal Bank of Canada	CAD590,000	5.01%	1/2/2033	423,746	0.00%
Royal Bank of Canada	$700,000	5.00%	2/5/2033	688,559	0.01%
Royal Bank of Canada	$500,000	5.15%	1/2/2034	494,216	0.00%
Royal Bank of Canada	CAD700,000	5.10%	3/4/2034	506,158	0.00%
Royal Office Finance LP	CAD343,058	5.21%	12/11/2032	256,089	0.00%
Saputo, Inc.	CAD305,000	2.24%	16/6/2027	205,897	0.00%
Saputo, Inc.	CAD280,000	2.30%	22/6/2028	186,876	0.00%
Scotiabank Capital Trust	CAD867,000	5.65%	31/12/2056	645,616	0.00%
SEC LP & Arci Ltd.	CAD126,165	5.19%	29/8/2033	85,946	0.00%
SmartCentres	CAD600,000	3.44%	28/8/2026	415,930	0.00%
SmartCentres	CAD520,000	3.53%	20/12/2029	348,685	0.00%
SmartCentres	CAD165,000	3.65%	11/12/2030	109,830	0.00%
South Bow Canadian Infrastructure Holdings Ltd.	CAD400,000	4.93%	1/2/2035	282,749	0.00%
South Bow USA Infrastructure Holdings LLC	$300,000	4.91%	1/9/2027	298,960	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
South Bow USA Infrastructure Holdings LLC	$325,000	5.03%	1/10/2029	319,201	0.00%
South Bow USA Infrastructure Holdings LLC	$300,000	5.58%	1/10/2034	291,810	0.00%
South Bow USA Infrastructure Holdings LLC	$400,000	6.18%	1/10/2054	386,672	0.00%
South Coast British Columbia Transportation Authority	CAD820,000	1.60%	3/7/2030	520,956	0.00%
South Coast British Columbia Transportation Authority	CAD325,000	3.15%	16/11/2048	183,363	0.00%
South Coast British Columbia Transportation Authority	CAD350,000	4.15%	12/12/2053	233,270	0.00%
SSL Finance, Inc.	CAD443,386	4.10%	31/10/2045	286,204	0.00%
Stantec, Inc.	CAD500,000	5.39%	27/6/2030	367,993	0.00%
Stella-Jones, Inc.	CAD150,000	4.31%	1/10/2031	104,274	0.00%
Sun Life Financial, Inc.	CAD860,000	2.58%	10/5/2032	585,033	0.00%
Sun Life Financial, Inc.	CAD540,000	3.15%	18/11/2036	354,920	0.00%
Sun Life Financial, Inc.	CAD500,000	5.40%	29/5/2042	373,777	0.00%
Suncor Energy, Inc.	$100,000	7.15%	1/2/2032	108,430	0.00%
Suncor Energy, Inc.	$280,000	5.95%	1/12/2034	289,969	0.00%
Suncor Energy, Inc.	$172,000	6.80%	15/5/2038	183,195	0.00%
Suncor Energy, Inc.	$300,000	6.85%	1/6/2039	324,214	0.00%
Suncor Energy, Inc.	$285,000	4.00%	15/11/2047	211,252	0.00%
Suncor Energy, Inc.	CAD600,000	3.95%	4/3/2051	360,073	0.00%
Suncor Energy, Inc.	$305,000	3.75%	4/3/2051	214,175	0.00%
TCHC Issuer Trust	CAD165,000	4.88%	11/5/2037	120,847	0.00%
TCHC Issuer Trust	CAD125,000	5.40%	22/2/2040	96,028	0.00%
TELUS Corp.	CAD350,000	3.75%	10/3/2026	244,034	0.00%
TELUS Corp.	$195,000	2.80%	16/2/2027	186,758	0.00%
TELUS Corp.	$250,000	3.70%	15/9/2027	242,577	0.00%
TELUS Corp.	CAD570,000	2.35%	27/1/2028	382,313	0.00%
TELUS Corp.	CAD35,000	3.30%	2/5/2029	23,835	0.00%
TELUS Corp.	CAD645,000	3.15%	19/2/2030	432,017	0.00%
TELUS Corp.	CAD600,000	2.05%	7/10/2030	375,853	0.00%
TELUS Corp.	$360,000	3.40%	13/5/2032	317,561	0.00%
TELUS Corp.	CAD740,000	5.25%	15/11/2032	542,446	0.00%
TELUS Corp.	CAD700,000	5.75%	8/9/2033	529,018	0.00%
TELUS Corp.	CAD350,000	5.10%	15/2/2034	253,454	0.00%
TELUS Corp.	CAD250,000	4.40%	1/4/2043	157,714	0.00%
TELUS Corp.	CAD250,000	5.15%	26/11/2043	172,966	0.00%
TELUS Corp.	CAD500,000	4.85%	5/4/2044	333,332	0.00%
TELUS Corp.	CAD110,000	4.40%	29/1/2046	68,773	0.00%
TELUS Corp.	CAD200,000	4.70%	6/3/2048	129,708	0.00%
TELUS Corp.	$200,000	4.30%	15/6/2049	154,336	0.00%
TELUS Corp.	CAD400,000	3.95%	16/2/2050	229,627	0.00%
TELUS Corp.	CAD430,000	4.10%	5/4/2051	252,321	0.00%
Teranet Holdings LP	CAD325,000	5.75%	17/12/2040	226,775	0.00%
Thomson Reuters Corp.	$350,000	3.35%	15/5/2026	343,711	0.00%
Thomson Reuters Corp.	$90,000	5.50%	15/8/2035	90,110	0.00%
Thomson Reuters Corp.	$300,000	5.85%	15/4/2040	304,211	0.00%
TMX Group Ltd.	CAD1,050,000	4.97%	16/2/2034	774,747	0.01%
Toronto Hydro Corp.	CAD350,000	4.61%	14/6/2033	254,912	0.00%
Toronto Hydro Corp.	CAD450,000	4.08%	16/9/2044	295,508	0.00%
Toronto Hydro Corp.	CAD150,000	2.99%	10/12/2049	81,118	0.00%
Toronto Hydro Corp.	CAD125,000	3.27%	18/10/2051	70,258	0.00%
Toronto Hydro Corp.	CAD160,000	4.95%	13/10/2052	119,069	0.00%
Toronto Hydro Corp.	CAD50,000	3.96%	9/4/2063	31,145	0.00%
Toronto-Dominion Bank	$1,000,000	3.82%	25/7/2025	995,390	0.01%
Toronto-Dominion Bank	$2,050,000	0.75%	6/1/2026	1,972,132	0.01%
Toronto-Dominion Bank	$600,000	5.10%	9/1/2026	602,575	0.00%
Toronto-Dominion Bank	$500,000	4.70%	5/6/2026	500,791	0.00%
Toronto-Dominion Bank	$500,000	5.53%	17/7/2026	505,863	0.00%
Toronto-Dominion Bank	$500,000	5.26%	11/12/2026	505,475	0.00%
Toronto-Dominion Bank	CAD1,025,000	2.26%	7/1/2027	696,202	0.01%
Toronto-Dominion Bank	€2,000,000	0.50%	18/1/2027	1,980,336	0.01%
Toronto-Dominion Bank	€1,200,000	0.86%	24/3/2027	1,197,023	0.01%
Toronto-Dominion Bank	£1,000,000	2.88%	5/4/2027	1,195,394	0.01%
Toronto-Dominion Bank	$500,000	4.98%	5/4/2027	501,872	0.00%
Toronto-Dominion Bank	$400,000	3.30%	20/4/2027	388,624	0.00%
Toronto-Dominion Bank	CAD1,855,000	4.21%	1/6/2027	1,310,229	0.01%
Toronto-Dominion Bank	$1,500,000	4.11%	8/6/2027	1,475,460	0.01%
Toronto-Dominion Bank	$500,000	4.81%	16/7/2027	501,865	0.00%
Toronto-Dominion Bank	€1,900,000	2.55%	3/8/2027	1,952,613	0.01%
Toronto-Dominion Bank	$1,460,000	4.69%	15/9/2027	1,456,424	0.01%
Toronto-Dominion Bank	$600,000	5.16%	10/1/2028	602,958	0.00%
Toronto-Dominion Bank	CAD765,000	1.89%	8/3/2028	507,243	0.00%
Toronto-Dominion Bank	CAD300,000	1.90%	11/9/2028	197,815	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Toronto-Dominion Bank	$800,000	5.14%	13/9/2028	812,100	0.01%
Toronto-Dominion Bank	AUD3,000,000	4.95%	15/9/2028	1,878,625	0.01%
Toronto-Dominion Bank	CAD1,700,000	4.68%	8/1/2029	1,224,654	0.01%
Toronto-Dominion Bank	$500,000	4.99%	5/4/2029	499,166	0.00%
Toronto-Dominion Bank	AUD500,000	5.25%	23/7/2029	312,435	0.00%
Toronto-Dominion Bank	€1,150,000	3.63%	13/12/2029	1,212,270	0.01%
Toronto-Dominion Bank	CAD500,000	4.86%	4/3/2031	352,397	0.00%
Toronto-Dominion Bank	$750,000	2.00%	10/9/2031	621,257	0.00%
Toronto-Dominion Bank	$500,000	3.63%	15/9/2031	485,879	0.00%
Toronto-Dominion Bank	$200,000	2.45%	12/1/2032	166,912	0.00%
Toronto-Dominion Bank	CAD635,000	3.06%	26/1/2032	435,826	0.00%
Toronto-Dominion Bank	$100,000	3.20%	10/3/2032	87,390	0.00%
Toronto-Dominion Bank	CAD650,000	5.18%	9/4/2034	470,725	0.00%
Toronto-Dominion Bank	$275,000	5.15%	10/9/2034	269,178	0.00%
Toyota Credit Canada, Inc.	CAD2,000,000	1.18%	23/2/2026	1,358,643	0.01%
TransCanada PipeLines Ltd.	CAD695,000	3.80%	5/4/2027	484,928	0.00%
TransCanada PipeLines Ltd.	$1,825,000	4.25%	15/5/2028	1,781,536	0.01%
TransCanada PipeLines Ltd.	CAD755,000	3.00%	18/9/2029	509,643	0.00%
TransCanada PipeLines Ltd.	$1,320,000	4.10%	15/4/2030	1,253,120	0.01%
TransCanada PipeLines Ltd.	CAD2,200,000	5.28%	15/7/2030	1,624,791	0.01%
TransCanada PipeLines Ltd.	CAD500,000	2.97%	9/6/2031	329,102	0.00%
TransCanada PipeLines Ltd.	CAD575,000	5.33%	12/5/2032	427,546	0.00%
TransCanada PipeLines Ltd.	$550,000	4.63%	1/3/2034	512,092	0.00%
TransCanada PipeLines Ltd.	$135,000	5.60%	31/3/2034	134,329	0.00%
TransCanada PipeLines Ltd.	$500,000	5.85%	15/3/2036	504,002	0.00%
TransCanada PipeLines Ltd.	$690,000	6.20%	15/10/2037	710,677	0.01%
TransCanada PipeLines Ltd.	$295,000	6.10%	1/6/2040	299,306	0.00%
TransCanada PipeLines Ltd.	CAD530,000	4.55%	15/11/2041	348,554	0.00%
TransCanada PipeLines Ltd.	CAD680,000	4.35%	6/6/2046	429,885	0.00%
TransCanada PipeLines Ltd.	CAD55,000	4.33%	16/9/2047	34,550	0.00%
TransCanada PipeLines Ltd.	CAD500,000	4.18%	3/7/2048	306,401	0.00%
TransCanada PipeLines Ltd.	CAD420,000	4.34%	15/10/2049	262,888	0.00%
TriSummit Utilities, Inc.	CAD130,000	3.15%	6/4/2026	89,922	0.00%
TriSummit Utilities, Inc.	CAD737,000	4.26%	5/12/2028	519,804	0.00%
University of Toronto	CAD750,000	4.25%	7/12/2051	491,330	0.00%
Vancouver Airport Authority	CAD285,000	2.80%	21/9/2050	148,192	0.00%
Videotron Ltd.	CAD600,000	3.13%	15/1/2031	392,838	0.00%
Westcoast Energy, Inc.	CAD129,000	4.79%	28/10/2041	89,080	0.00%
WSP Global, Inc.	CAD650,000	4.12%	12/9/2029	456,338	0.00%
York University	CAD700,000	6.48%	7/3/2042	579,158	0.00%
				814,370,538	**3.89%**
Chile 0.23% (31 December 2023: 0.24%)					
AES Andes SA	$400,000	6.30%	15/3/2029	401,680	0.00%
Antofagasta plc	$200,000	5.63%	13/5/2032	196,081	0.00%
Banco del Estado de Chile	$600,000	2.70%	9/1/2025	599,436	0.00%
Banco Santander Chile	$700,000	2.70%	10/1/2025	699,537	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP1,300,000,000	4.50%	1/3/2026	1,321,790	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP980,000,000	0.00%	6/5/2027	877,983	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP560,000,000	4.90%	1/11/2027	558,509	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP645,000,000	5.00%	1/10/2028	640,772	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP690,000,000	5.80%	1/10/2029	703,415	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP1,740,000,000	4.70%	1/9/2030	1,682,164	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP2,040,000,000	6.00%	1/4/2033	2,098,975	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP400,000,000	7.00%	1/5/2034	439,394	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP255,000,000	5.80%	1/10/2034	257,477	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP2,000,000,000	5.00%	1/3/2035	1,906,480	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP1,135,000,000	5.30%	1/11/2037	1,086,242	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP535,000,000	6.20%	1/10/2040	566,827	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP2,065,000,000	6.00%	1/1/2043	2,146,994	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP1,040,000,000	5.10%	15/7/2050	1,018,813	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP50,000,000	6.10%	1/4/2056	55,872	0.00%
Caja de Compensacion de Asignacion Familiar de Los Andes	$400,000	7.00%	30/7/2029	409,265	0.00%
Celeo Redes Operacion Chile SA	$185,431	5.20%	22/6/2047	164,303	0.00%
Celulosa Arauco y Constitucion SA	$200,000	3.88%	2/11/2027	191,598	0.00%
Celulosa Arauco y Constitucion SA	$400,000	4.20%	29/1/2030	369,917	0.00%
Celulosa Arauco y Constitucion SA	$450,000	5.50%	2/11/2047	401,635	0.00%
Celulosa Arauco y Constitucion SA	$200,000	5.15%	29/1/2050	167,700	0.00%
Cencosud SA	$700,000	4.38%	17/7/2027	683,403	0.01%
Cencosud SA	$500,000	5.95%	28/5/2031	496,984	0.00%
Chile Electricity Lux Mpc II Sarl	$500,000	5.58%	20/10/2035	486,152	0.00%
Chile Electricity Lux MPC Sarl	$482,500	6.01%	20/1/2033	487,667	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Chile Government International Bond	$1,200,000	3.13%	21/1/2026	1,175,636	0.01%
Chile Government International Bond	€1,600,000	0.10%	26/1/2027	1,556,209	0.01%
Chile Government International Bond	$200,000	2.75%	31/1/2027	190,619	0.00%
Chile Government International Bond	$1,100,000	3.24%	6/2/2028	1,040,693	0.01%
Chile Government International Bond	€1,000,000	0.56%	21/1/2029	931,529	0.01%
Chile Government International Bond	$200,000	4.85%	22/1/2029	198,055	0.00%
Chile Government International Bond	$1,000,000	2.45%	31/1/2031	856,769	0.01%
Chile Government International Bond	$600,000	2.55%	27/1/2032	502,916	0.00%
Chile Government International Bond	$900,000	2.55%	27/7/2033	725,742	0.01%
Chile Government International Bond	$200,000	3.50%	31/1/2034	172,445	0.00%
Chile Government International Bond	€809,460	4.13%	5/7/2034	863,946	0.01%
Chile Government International Bond	$600,000	4.95%	5/1/2036	568,694	0.00%
Chile Government International Bond	€1,000,000	1.30%	26/7/2036	802,357	0.01%
Chile Government International Bond	$1,200,000	3.10%	7/5/2041	859,977	0.01%
Chile Government International Bond	$1,400,000	4.34%	7/3/2042	1,176,618	0.01%
Chile Government International Bond	$200,000	3.86%	21/6/2047	149,565	0.00%
Chile Government International Bond	€1,107,000	1.25%	22/1/2051	652,596	0.00%
Chile Government International Bond	$500,000	4.00%	31/1/2052	374,304	0.00%
Chile Government International Bond	$500,000	5.33%	5/1/2054	462,665	0.00%
Chile Government International Bond	$1,000,000	3.10%	22/1/2061	590,025	0.00%
Chile Government International Bond	$800,000	3.25%	21/9/2071	472,625	0.00%
Colbun SA	$100,000	3.95%	11/10/2027	96,146	0.00%
Colbun SA	$450,000	3.15%	19/1/2032	376,180	0.00%
Corp. Nacional del Cobre de Chile	$800,000	3.63%	1/8/2027	766,716	0.01%
Corp. Nacional del Cobre de Chile	$400,000	3.00%	30/9/2029	355,140	0.00%
Corp. Nacional del Cobre de Chile	$250,000	5.13%	2/2/2033	237,074	0.00%
Corp. Nacional del Cobre de Chile	$200,000	5.95%	8/1/2034	198,282	0.00%
Corp. Nacional del Cobre de Chile	$200,000	6.44%	26/1/2036	203,418	0.00%
Corp. Nacional del Cobre de Chile	$500,000	6.15%	24/10/2036	499,130	0.00%
Corp. Nacional del Cobre de Chile	$600,000	5.63%	18/10/2043	543,676	0.00%
Corp. Nacional del Cobre de Chile	$700,000	4.88%	4/11/2044	573,127	0.00%
Corp. Nacional del Cobre de Chile	$1,300,000	3.70%	30/1/2050	867,565	0.01%
Corp. Nacional del Cobre de Chile	$400,000	3.15%	15/1/2051	241,089	0.00%
Corp. Nacional del Cobre de Chile	$550,000	6.30%	8/9/2053	536,327	0.00%
Empresa de los Ferrocarriles del Estado	$600,000	3.07%	18/8/2050	360,246	0.00%
Empresa de Transporte de Pasajeros Metro SA	$200,000	5.00%	25/1/2047	174,065	0.00%
Empresa de Transporte de Pasajeros Metro SA	$600,000	4.70%	7/5/2050	492,262	0.00%
Empresa de Transporte de Pasajeros Metro SA	$400,000	3.69%	13/9/2061	260,979	0.00%
Empresa Nacional de Telecomunicaciones SA	$668,000	4.75%	1/8/2026	663,041	0.00%
Empresa Nacional de Telecomunicaciones SA	$200,000	3.05%	14/9/2032	164,411	0.00%
Empresa Nacional del Petroleo	$550,000	5.95%	30/7/2034	547,094	0.00%
Empresa Nacional del Petroleo	$500,000	4.50%	14/9/2047	382,947	0.00%
Enel Americas SA	$175,000	4.00%	25/10/2026	171,023	0.00%
Enel Chile SA	$400,000	4.88%	12/6/2028	394,084	0.00%
Engie Energia Chile SA	$600,000	3.40%	28/1/2030	529,448	0.00%
Engie Energia Chile SA	$350,000	6.38%	17/4/2034	352,794	0.00%
GNL Quintero SA	$58,840	4.63%	31/7/2029	57,812	0.00%
Inversiones CMPC SA	$200,000	4.38%	4/4/2027	196,215	0.00%
Inversiones CMPC SA	$550,000	6.13%	26/2/2034	553,902	0.00%
Sociedad Quimica y Minera de Chile SA	$550,000	6.50%	7/11/2033	569,427	0.00%
Sociedad Quimica y Minera de Chile SA	$400,000	5.50%	10/9/2034	379,094	0.00%
Sociedad Quimica y Minera de Chile SA	$200,000	4.25%	22/1/2050	154,239	0.00%
Sociedad Quimica y Minera de Chile SA	$400,000	3.50%	10/9/2051	264,028	0.00%
Transelec SA	$375,000	3.88%	12/1/2029	359,036	0.00%
				47,961,067	**0.23%**
China 0.95% (31 December 2023: 1.03%)					
Agricultural Bank of China Ltd.	$200,000	2.00%	18/1/2027	190,174	0.00%
Agricultural Bank of China Ltd.	$200,000	2.25%	1/3/2027	190,548	0.00%
Agricultural Development Bank of China	CNY14,600,000	3.75%	25/1/2029	2,175,804	0.01%
Agricultural Development Bank of China	CNY32,630,000	2.22%	9/4/2029	4,599,023	0.02%
Agricultural Development Bank of China	CNY20,000,000	3.79%	26/10/2030	3,066,562	0.02%
Agricultural Development Bank of China	CNY20,000,000	3.52%	24/5/2031	3,041,792	0.02%
Alibaba Group Holding Ltd.	$750,000	3.40%	6/12/2027	723,438	0.01%
Alibaba Group Holding Ltd.	$200,000	4.88%	26/5/2030	198,242	0.00%
Alibaba Group Holding Ltd.	$650,000	2.13%	9/2/2031	547,403	0.00%
Alibaba Group Holding Ltd.	$200,000	4.50%	28/11/2034	185,216	0.00%
Alibaba Group Holding Ltd.	$300,000	5.25%	26/5/2035	294,068	0.00%
Alibaba Group Holding Ltd.	$600,000	4.00%	6/12/2037	512,614	0.00%
Alibaba Group Holding Ltd.	$400,000	2.70%	9/2/2041	271,776	0.00%
Alibaba Group Holding Ltd.	$725,000	4.20%	6/12/2047	578,486	0.00%
Alibaba Group Holding Ltd.	$750,000	3.15%	9/2/2051	485,209	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Alibaba Group Holding Ltd.	$200,000	4.40%	6/12/2057	159,071	0.00%
Alibaba Group Holding Ltd.	$600,000	3.25%	9/2/2061	372,408	0.00%
Amipeace Ltd.	$500,000	2.25%	22/10/2030	433,511	0.00%
Baidu, Inc.	$200,000	1.72%	9/4/2026	192,327	0.00%
Baidu, Inc.	$275,000	3.63%	6/7/2027	267,882	0.00%
Baidu, Inc.	$200,000	4.38%	29/3/2028	196,377	0.00%
Baidu, Inc.	$400,000	4.88%	14/11/2028	398,378	0.00%
Baidu, Inc.	$200,000	3.43%	7/4/2030	184,820	0.00%
Baidu, Inc.	$575,000	2.38%	23/8/2031	484,465	0.00%
Bank of China Ltd.	$200,000	2.38%	24/2/2027	191,225	0.00%
Bank of China Ltd.	$500,000	3.50%	20/4/2027	488,668	0.00%
BCEG HongKong Co., Ltd.	$350,000	2.22%	2/7/2026	334,269	0.00%
BOC Aviation Ltd.	$1,000,000	3.88%	27/4/2026	986,902	0.01%
BOC Aviation Ltd.	$500,000	3.50%	18/9/2027	483,561	0.00%
BOC Aviation Ltd.	$200,000	3.00%	11/9/2029	183,432	0.00%
BOC Aviation Ltd.	$500,000	2.63%	17/9/2030	441,315	0.00%
BOC Aviation USA Corp.	$575,000	4.63%	4/9/2031	558,283	0.00%
BOC Aviation USA Corp.	$450,000	4.88%	3/5/2033	440,207	0.00%
BOCOM International Blossom Ltd.	$200,000	1.75%	28/6/2026	190,420	0.00%
Bright Galaxy International Ltd.	$200,000	3.25%	15/7/2026	190,667	0.00%
CCBL Cayman 1 Corp., Ltd.	$500,000	1.80%	22/7/2026	476,844	0.00%
CCBL Cayman 1 Corp., Ltd.	$650,000	1.60%	15/9/2026	615,167	0.00%
CFAMC II Co., Ltd.	$500,000	4.63%	3/6/2026	492,245	0.00%
Chalco Hong Kong Investment Co., Ltd.	$200,000	2.10%	28/7/2026	191,082	0.00%
Charming Light Investments Ltd.	$400,000	4.38%	21/12/2027	389,454	0.00%
Chengdu Communications Investment Group Co., Ltd.	$300,000	4.75%	13/12/2027	298,258	0.00%
Chengdu Hi-tech Investment Group Co., Ltd.	$200,000	2.70%	28/10/2026	188,719	0.00%
China Cinda 2020 I Management Ltd.	$325,000	5.75%	28/5/2029	327,969	0.00%
China Cinda Finance 2017 I Ltd.	$1,100,000	4.40%	9/3/2027	1,080,273	0.01%
China Cinda Finance 2017 I Ltd.	$1,500,000	4.75%	21/2/2029	1,459,715	0.01%
China Construction Bank Corp.	$700,000	1.46%	22/4/2026	672,094	0.00%
China Construction Bank Corp.	$600,000	2.45%	24/6/2030	592,046	0.00%
China Construction Bank Corp.	$825,000	2.85%	21/1/2032	793,011	0.01%
China Development Bank	CNY55,000,000	3.68%	26/2/2026	7,734,623	0.04%
China Development Bank	$500,000	3.00%	1/6/2026	490,227	0.00%
China Development Bank	CNY35,500,000	3.50%	13/8/2026	5,029,408	0.03%
China Development Bank	CNY40,000,000	3.43%	14/1/2027	5,704,093	0.03%
China Development Bank	$850,000	3.38%	24/1/2027	835,477	0.01%
China Development Bank	CNY15,000,000	3.40%	8/1/2028	2,173,703	0.01%
China Development Bank	CNY20,000,000	2.68%	13/9/2029	2,887,365	0.02%
China Development Bank	CNY30,000,000	3.70%	20/10/2030	4,578,717	0.02%
China Development Bank	CNY7,000,000	3.41%	7/6/2031	1,060,302	0.01%
China Development Bank	CNY21,640,000	3.12%	13/9/2031	3,230,888	0.02%
China Development Bank	CNY10,000,000	3.00%	17/1/2032	1,487,673	0.01%
China Development Bank	CNY17,700,000	2.35%	6/5/2034	2,548,747	0.01%
China Development Bank	CNY5,800,000	4.01%	9/1/2037	977,472	0.01%
China Development Bank	CNY1,000,000	3.90%	3/8/2040	171,829	0.00%
China Government Bond	CNY20,200,000	3.25%	6/6/2026	2,851,232	0.02%
China Government Bond	CNY15,000,000	2.74%	4/8/2026	2,106,874	0.01%
China Government Bond	CNY40,900,000	2.50%	25/7/2027	5,785,759	0.03%
China Government Bond	CNY20,000,000	2.44%	15/10/2027	2,834,675	0.02%
China Government Bond	CNY30,000,000	3.01%	13/5/2028	4,350,529	0.02%
China Government Bond	CNY20,000,000	2.91%	14/10/2028	2,898,901	0.02%
China Government Bond	CNY20,000,000	3.13%	21/11/2029	2,965,894	0.02%
China Government Bond	CNY20,000,000	3.02%	27/5/2031	2,983,101	0.02%
China Government Bond	CNY26,000,000	2.76%	15/5/2032	3,830,942	0.02%
China Government Bond	CNY19,300,000	2.69%	15/8/2032	2,836,572	0.02%
China Government Bond	CNY25,000,000	2.60%	1/9/2032	3,653,355	0.02%
China Government Bond	CNY9,700,000	2.80%	15/11/2032	1,437,422	0.01%
China Government Bond	CNY17,500,000	2.67%	25/11/2033	2,590,794	0.01%
China Government Bond	CNY17,300,000	2.27%	25/5/2034	2,493,731	0.01%
China Government Bond	CNY10,000,000	2.11%	25/8/2034	1,423,886	0.01%
China Government Bond	CNY10,000,000	3.52%	25/4/2046	1,726,821	0.01%
China Government Bond	CNY23,200,000	4.08%	22/10/2048	4,414,428	0.02%
China Government Bond	CNY18,500,000	3.39%	16/3/2050	3,221,764	0.02%
China Government Bond	CNY8,000,000	3.72%	12/4/2051	1,476,316	0.01%
China Government Bond	CNY17,500,000	3.32%	15/4/2052	3,054,160	0.02%
China Government Bond	CNY4,000,000	3.00%	15/10/2053	673,993	0.00%
China Government Bond	CNY2,100,000	3.73%	25/5/2070	435,720	0.00%
China Government Bond	CNY4,500,000	3.27%	25/3/2073	856,469	0.01%
China Government International Bond	€700,000	0.13%	12/11/2026	691,320	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
China Government International Bond	$400,000	2.63%	2/11/2027	385,716	0.00%
China Government International Bond	$800,000	2.75%	3/12/2039	642,428	0.00%
China Government International Bond	$200,000	4.00%	19/10/2048	179,831	0.00%
China Government International Bond	$200,000	2.25%	21/10/2050	127,248	0.00%
China Government International Bond	$575,000	2.50%	26/10/2051	383,679	0.00%
China Great Wall International Holdings V Ltd.	$200,000	2.88%	23/11/2026	189,078	0.00%
China Great Wall International Holdings V Ltd.	$250,000	2.38%	18/8/2030	210,196	0.00%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	$200,000	5.30%	Perpetual	202,189	0.00%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	$200,000	2.70%	20/1/2031	176,465	0.00%
China Life Insurance Overseas Co., Ltd.	$775,000	5.35%	15/8/2033	781,334	0.01%
China Merchants Bank Co., Ltd.	$200,000	1.25%	1/9/2026	188,903	0.00%
China Merchants Finance Co., Ltd.	$700,000	4.75%	3/8/2025	698,453	0.00%
China Overseas Finance Cayman III Ltd.	$200,000	6.38%	29/10/2043	201,131	0.00%
China Overseas Finance Cayman VIII Ltd.	$400,000	3.45%	15/7/2029	367,786	0.00%
China Railway Xunjie Co., Ltd.	$400,000	3.25%	28/7/2026	390,321	0.00%
China Railway Xunjie Co., Ltd.	$200,000	4.00%	6/7/2027	196,520	0.00%
China Resources Land Ltd.	$206,000	4.13%	26/2/2029	194,654	0.00%
China Southern Power Grid International Finance BVI 2018 Co., Ltd.	$200,000	4.25%	18/9/2028	196,102	0.00%
China Southern Power Grid International Finance BVI Co., Ltd.	$300,000	3.50%	8/5/2027	292,696	0.00%
China Taiping Insurance Holdings Co., Ltd.	$725,000	6.40%	Perpetual	753,985	0.01%
Chinalco Capital Holdings Ltd.	$300,000	2.13%	3/6/2026	288,416	0.00%
Chinalco Capital Holdings Ltd.	$250,000	2.95%	24/2/2027	240,198	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	$200,000	2.00%	26/1/2026	193,966	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	$500,000	5.49%	1/3/2026	503,065	0.00%
CITIC Ltd.	$800,000	3.70%	14/6/2026	786,791	0.01%
CITIC Ltd.	$325,000	2.88%	17/2/2027	312,526	0.00%
CITIC Ltd.	$800,000	3.88%	28/2/2027	785,041	0.01%
CITIC Ltd.	$200,000	3.50%	17/2/2032	180,309	0.00%
CMB International Leasing Management Ltd.	$400,000	2.88%	4/2/2031	351,631	0.00%
CMHI Finance BVI Co., Ltd.	$200,000	4.00%	1/6/2027	196,702	0.00%
CMHI Finance BVI Co., Ltd.	$250,000	5.00%	6/8/2028	250,156	0.00%
CNAC HK Finbridge Co., Ltd.	$200,000	4.13%	19/7/2027	195,629	0.00%
CNAC HK Finbridge Co., Ltd.	$1,100,000	5.13%	14/3/2028	1,093,534	0.01%
CNAC HK Finbridge Co., Ltd.	$250,000	3.88%	19/6/2029	235,116	0.00%
CNAC HK Finbridge Co., Ltd.	$400,000	3.00%	22/9/2030	353,239	0.00%
CNOOC Finance 2012 Ltd.	$1,100,000	5.00%	2/5/2042	1,068,835	0.01%
CNOOC Finance 2015 USA LLC	$850,000	4.38%	2/5/2028	840,586	0.01%
CNOOC Petroleum North America ULC	$875,000	6.40%	15/5/2037	986,156	0.01%
CNPC Global Capital Ltd.	$800,000	2.00%	23/6/2030	695,350	0.00%
Coastal Emerald Ltd.	$350,000	6.50%	Perpetual	360,579	0.00%
Contemporary Ruiding Development Ltd.	$200,000	1.50%	9/9/2026	188,609	0.00%
Contemporary Ruiding Development Ltd.	$400,000	2.63%	17/9/2030	350,937	0.00%
Dianjian Haiyu Ltd.	$200,000	4.25%	Perpetual	197,652	0.00%
ENN Energy Holdings Ltd.	$400,000	4.63%	17/5/2027	396,661	0.00%
ENN Energy Holdings Ltd.	$400,000	2.63%	17/9/2030	350,352	0.00%
Export-Import Bank of China	$200,000	2.88%	26/4/2026	196,058	0.00%
Export-Import Bank of China	CNY30,000,000	2.82%	17/6/2027	4,250,204	0.02%
Export-Import Bank of China	$700,000	3.25%	28/11/2027	680,055	0.00%
Export-Import Bank of China	CNY20,000,000	3.74%	16/11/2030	3,055,985	0.02%
Export-Import Bank of China	CNY18,340,000	2.85%	7/7/2033	2,717,815	0.01%
Export-Import Bank of China	$200,000	4.00%	28/11/2047	170,233	0.00%
Far East Horizon Ltd.	$200,000	4.25%	26/10/2026	193,789	0.00%
Far East Horizon Ltd.	$200,000	6.63%	16/4/2027	201,998	0.00%
Foxconn Far East Ltd.	$500,000	3.00%	23/9/2026	483,458	0.00%
Foxconn Far East Ltd.	$500,000	2.50%	28/10/2030	433,839	0.00%
Franshion Brilliant Ltd.	$250,000	3.20%	9/4/2026	237,461	0.00%
Guangzhou Development District Holding Group Co., Ltd.	$200,000	6.30%	6/12/2025	201,590	0.00%
Guangzhou Metro Investment Finance BVI Ltd.	$200,000	2.31%	17/9/2030	170,274	0.00%
Guoren Property & Casualty Insurance Co., Ltd.	$200,000	3.35%	1/6/2026	192,050	0.00%
Haitong International Securities Group Ltd.	$500,000	2.13%	20/5/2026	476,372	0.00%
ICBCIL Finance Co., Ltd.	$200,000	1.75%	2/8/2026	190,474	0.00%
ICBCIL Finance Co., Ltd.	$1,200,000	2.25%	2/11/2026	1,145,225	0.01%
Industrial & Commercial Bank of China Ltd.	$1,500,000	1.63%	28/10/2026	1,421,873	0.01%
Industrial & Commercial Bank of China Ltd.	$1,050,000	3.54%	8/11/2027	1,021,692	0.01%
JD.com, Inc.	$200,000	3.88%	29/4/2026	197,266	0.00%
JD.com, Inc.	$200,000	3.38%	14/1/2030	184,713	0.00%
JD.com, Inc.	$200,000	4.13%	14/1/2050	156,550	0.00%
JIC Zhixin Ltd.	$200,000	2.13%	27/8/2030	172,692	0.00%
Jinan Urban Construction International Investment Co., Ltd.	$318,000	2.40%	23/9/2026	302,623	0.00%
Joy Treasure Assets Holdings, Inc.	$200,000	2.75%	17/11/2030	172,058	0.00%
Lenovo Group Ltd.	$300,000	3.42%	2/11/2030	269,098	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Lenovo Group Ltd.	$311,000	6.54%	27/7/2032	326,351	0.00%
Link Finance Cayman 2009 Ltd.	$200,000	2.88%	21/7/2026	194,046	0.00%
Mega Advance Investments Ltd.	$200,000	6.38%	12/5/2041	214,536	0.00%
Meituan	$500,000	4.50%	2/4/2028	487,404	0.00%
Meituan	$500,000	4.63%	2/10/2029	484,009	0.00%
Meituan	$600,000	3.05%	28/10/2030	529,571	0.00%
Minmetals Bounteous Finance BVI Ltd.	$700,000	4.20%	27/7/2026	691,303	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$800,000	4.30%	18/6/2029	775,379	0.01%
Pioneer Reward Ltd.	$1,000,000	5.25%	9/8/2026	1,005,358	0.01%
Powerchina Roadbridge Group British Virgin Islands Ltd.	$700,000	3.08%	Perpetual	683,777	0.00%
Prosus NV	€500,000	1.54%	3/8/2028	483,522	0.00%
Prosus NV	€500,000	1.29%	13/7/2029	467,256	0.00%
Prosus NV	$600,000	3.68%	21/1/2030	540,176	0.00%
Prosus NV	$725,000	3.06%	13/7/2031	608,384	0.00%
Prosus NV	$450,000	4.19%	19/1/2032	401,179	0.00%
Prosus NV	€200,000	1.99%	13/7/2033	176,310	0.00%
Prosus NV	$375,000	4.03%	3/8/2050	252,184	0.00%
Prosus NV	$650,000	3.83%	8/2/2051	420,766	0.00%
Prosus NV	$550,000	4.99%	19/1/2052	429,229	0.00%
Rongshi International Finance Ltd.	$200,000	1.88%	22/11/2026	189,417	0.00%
SDG Finance Ltd.	$200,000	2.80%	25/8/2026	191,813	0.00%
SF Holding Investment 2021 Ltd.	$300,000	3.13%	17/11/2031	263,990	0.00%
SF Holding Investment Ltd.	$300,000	2.88%	20/2/2030	269,982	0.00%
SFG International Holdings Co., Ltd.	$300,000	2.40%	3/6/2026	285,756	0.00%
Sinochem Offshore Capital Co., Ltd.	$250,000	1.50%	23/9/2026	235,385	0.00%
Sinochem Offshore Capital Co., Ltd.	$200,000	2.25%	24/11/2026	190,087	0.00%
Sinochem Offshore Capital Co., Ltd.	$200,000	2.38%	23/9/2031	166,511	0.00%
Sinopec Group Overseas Development 2012 Ltd.	$400,000	4.88%	17/5/2042	383,861	0.00%
Sinopec Group Overseas Development 2016 Ltd.	$2,000,000	2.75%	29/9/2026	1,936,528	0.01%
Sinopec Group Overseas Development 2017 Ltd.	$200,000	3.63%	12/4/2027	196,036	0.00%
Sinopec Group Overseas Development 2017 Ltd.	$250,000	3.25%	13/9/2027	241,849	0.00%
Sinopec Group Overseas Development 2017 Ltd.	$200,000	4.00%	13/9/2047	167,782	0.00%
Sinopec Group Overseas Development 2018 Ltd.	$500,000	4.25%	12/9/2028	493,018	0.00%
Sinopec Group Overseas Development 2018 Ltd.	$1,475,000	2.70%	13/5/2030	1,342,387	0.01%
Sinopec Group Overseas Development 2018 Ltd.	$500,000	2.30%	8/1/2031	435,656	0.00%
Sinopec Group Overseas Development 2018 Ltd.	$800,000	3.44%	12/11/2049	602,398	0.00%
Sinosing Services Pte Ltd.	$200,000	2.63%	20/2/2030	179,047	0.00%
Soar Wise Ltd.	$200,000	5.15%	18/3/2027	200,624	0.00%
State Grid Overseas Investment 2014 Ltd.	$200,000	4.85%	7/5/2044	193,896	0.00%
State Grid Overseas Investment BVI Ltd.	$700,000	3.50%	4/5/2027	683,899	0.00%
State Grid Overseas Investment BVI Ltd.	$2,000,000	4.25%	2/5/2028	1,972,094	0.01%
State Grid Overseas Investment BVI Ltd.	$200,000	1.63%	5/8/2030	170,635	0.00%
State Grid Overseas Investment BVI Ltd.	$700,000	4.00%	4/5/2047	598,617	0.00%
Sunny Express Enterprises Corp.	$275,000	2.95%	1/3/2027	265,495	0.00%
Sunny Express Enterprises Corp.	$800,000	3.13%	23/4/2030	736,782	0.01%
Sunny Optical Technology Group Co., Ltd.	$200,000	5.95%	17/7/2026	202,036	0.00%
Sunshine Life Insurance Corp., Ltd.	$750,000	4.50%	20/4/2026	736,283	0.01%
Tencent Holdings Ltd.	$700,000	3.80%	11/2/2025	698,908	0.00%
Tencent Holdings Ltd.	$1,050,000	3.60%	19/1/2028	1,010,508	0.01%
Tencent Holdings Ltd.	$750,000	3.98%	11/4/2029	721,743	0.00%
Tencent Holdings Ltd.	$875,000	2.39%	3/6/2030	765,630	0.01%
Tencent Holdings Ltd.	$525,000	3.93%	19/1/2038	445,597	0.00%
Tencent Holdings Ltd.	$1,329,000	3.24%	3/6/2050	881,613	0.01%
Tencent Holdings Ltd.	$400,000	3.84%	22/4/2051	295,499	0.00%
Tencent Holdings Ltd.	$750,000	3.29%	3/6/2060	468,963	0.00%
TFI Overseas Investment Ltd.	$200,000	6.25%	31/5/2026	198,522	0.00%
Three Gorges Finance I Cayman Islands Ltd.	$400,000	3.15%	2/6/2026	392,029	0.00%
Three Gorges Finance I Cayman Islands Ltd.	$200,000	2.15%	22/9/2030	174,257	0.00%
Tianfeng Securities Co., Ltd.	$200,000	6.50%	5/3/2026	199,483	0.00%
Vertex Capital Investment Ltd.	$200,000	2.85%	28/7/2026	191,589	0.00%
Weibo Corp.	$500,000	3.38%	8/7/2030	447,484	0.00%
Xiaomi Best Time International Ltd.	$300,000	2.88%	14/7/2031	256,465	0.00%
Xiaomi Best Time International Ltd.	$200,000	4.10%	14/7/2051	148,738	0.00%
Xin Yue Co., Ltd.	$400,000	2.36%	25/1/2027	375,627	0.00%
Yieldking Investment Ltd.	$200,000	2.80%	18/8/2026	191,775	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	$200,000	3.50%	8/3/2026	194,312	0.00%
				200,138,144	**0.95%**
Colombia 0.13% (31 December 2023: 0.14%)					
Colombian TES	COP12,000,000,000	7.50%	26/8/2026	2,649,485	0.01%
Colombian TES	COP8,500,000,000	5.75%	3/11/2027	1,730,767	0.01%
Colombian TES	COP14,300,000,000	6.00%	28/4/2028	2,853,118	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Colombian TES	COP8,700,000,000	7.75%	18/9/2030	1,711,726	0.01%
Colombian TES	COP12,980,000,000	7.00%	26/3/2031	2,403,825	0.01%
Colombian TES	COP10,300,000,000	7.00%	30/6/2032	1,820,995	0.01%
Colombian TES	COP10,600,000,000	13.25%	9/2/2033	2,587,321	0.01%
Colombian TES	COP11,300,000,000	7.25%	18/10/2034	1,896,789	0.01%
Colombian TES	COP5,000,000,000	6.25%	9/7/2036	728,788	0.00%
Colombian TES	COP21,068,000,000	9.25%	28/5/2042	3,674,411	0.02%
Colombian TES	COP7,200,000,000	11.50%	25/7/2046	1,478,921	0.01%
Colombian TES	COP14,891,000,000	7.25%	26/10/2050	2,005,962	0.01%
Grupo Energia Bogota SA ESP	$200,000	4.88%	15/5/2030	190,507	0.00%
Grupo Energia Bogota SA ESP	$550,000	7.85%	9/11/2033	611,508	0.00%
SURA Asset Management SA	$300,000	4.38%	11/4/2027	292,369	0.00%
Transportadora de Gas Internacional SA ESP	$250,000	5.55%	1/11/2028	243,585	0.00%
				26,880,077	**0.13%**
Croatia 0.03% (31 December 2023: 0.04%)					
Croatia Government International Bond	€1,800,000	1.13%	19/6/2029	1,742,266	0.01%
Croatia Government International Bond	€1,302,000	1.50%	17/6/2031	1,242,885	0.00%
Croatia Government International Bond	€1,800,000	1.13%	4/3/2033	1,620,705	0.01%
Croatia Government International Bond	€1,651,000	4.00%	14/6/2035	1,845,791	0.01%
				6,451,647	**0.03%**
Cyprus 0.01% (31 December 2023: 0.03%)					
Cyprus Government International Bond	€2,378,000	3.25%	27/6/2031	2,533,431	0.01%
				2,533,431	**0.01%**
Czech Republic 0.21% (31 December 2023: 0.21%)					
CEZ A.S.	€1,000,000	0.88%	2/12/2026	993,450	0.01%
CEZ A.S.	€500,000	3.00%	5/6/2028	515,899	0.00%
CEZ A.S.	€2,100,000	4.25%	11/6/2032	2,220,965	0.01%
Czech Gas Networks Investments Sarl	€500,000	1.00%	16/7/2027	491,958	0.00%
Czech Republic Government Bond	CZK121,400,000	6.00%	26/2/2026	5,136,697	0.03%
Czech Republic Government Bond	CZK30,000,000	1.00%	26/6/2026	1,185,939	0.01%
Czech Republic Government Bond	CZK116,840,000	0.25%	10/2/2027	4,469,136	0.02%
Czech Republic Government Bond	CZK5,000,000	2.50%	25/8/2028	196,813	0.00%
Czech Republic Government Bond	CZK60,000,000	2.75%	23/7/2029	2,353,916	0.01%
Czech Republic Government Bond	CZK82,000,000	0.95%	15/5/2030	2,900,569	0.01%
Czech Republic Government Bond	CZK70,200,000	5.00%	30/9/2030	3,051,221	0.02%
Czech Republic Government Bond	CZK168,150,000	1.20%	13/3/2031	5,879,808	0.03%
Czech Republic Government Bond	CZK32,590,000	4.50%	11/11/2032	1,374,174	0.01%
Czech Republic Government Bond	CZK50,000,000	2.00%	13/10/2033	1,735,340	0.01%
Czech Republic Government Bond	CZK147,220,000	4.90%	14/4/2034	6,379,793	0.03%
Czech Republic Government Bond	CZK37,450,000	3.50%	30/5/2035	1,445,162	0.01%
Czech Republic Government Bond	CZK10,800,000	4.20%	4/12/2036	439,529	0.00%
Czech Republic Government Bond	CZK24,500,000	1.95%	30/7/2037	775,727	0.00%
Czech Republic Government Bond	CZK14,200,000	1.50%	24/4/2040	396,988	0.00%
Czech Republic Government Bond	CZK10,000,000	4.85%	26/11/2057	427,463	0.00%
EP Infrastructure A.S.	€660,000	1.82%	2/3/2031	598,150	0.00%
EPH Financing International A.S.	€200,000	6.65%	13/11/2028	223,232	0.00%
				43,191,929	**0.21%**
Denmark 0.40% (31 December 2023: 0.40%)					
AP Moller-Maersk A/S	€2,800,000	1.75%	16/3/2026	2,866,755	0.01%
AP Moller-Maersk A/S	$175,000	4.50%	20/6/2029	171,316	0.00%
AP Moller-Maersk A/S	€473,000	0.75%	25/11/2031	418,699	0.00%
AP Moller-Maersk A/S	$500,000	5.88%	14/9/2033	511,470	0.00%
Carlsberg Breweries A/S	€800,000	0.38%	30/6/2027	782,456	0.00%
Danfoss Finance I BV	€500,000	0.13%	28/4/2026	500,882	0.00%
Danfoss Finance I BV	€100,000	0.38%	28/10/2028	93,778	0.00%
Danfoss Finance II BV	€1,700,000	4.13%	2/12/2029	1,839,100	0.01%
Danfoss Finance II BV	€400,000	0.75%	28/4/2031	356,489	0.00%
Danske Bank A/S	£1,274,000	4.63%	13/4/2027	1,590,955	0.01%
Danske Bank A/S	£1,000,000	2.25%	14/1/2028	1,186,077	0.01%
Danske Bank A/S	$300,000	5.43%	1/3/2028	302,581	0.00%
Danske Bank A/S	$1,100,000	4.30%	1/4/2028	1,083,782	0.01%
Danske Bank A/S	$400,000	4.38%	12/6/2028	390,292	0.00%
Danske Bank A/S	$300,000	5.71%	1/3/2030	304,213	0.00%
Danske Bank A/S	€1,000,000	4.75%	21/6/2030	1,104,342	0.01%
Danske Bank A/S	$1,000,000	4.61%	2/10/2030	969,624	0.00%
Danske Bank A/S	€1,900,000	4.13%	10/1/2031	2,069,296	0.01%
Danske Bank A/S	€2,000,000	3.88%	9/1/2032	2,130,125	0.01%
Danske Bank A/S	€548,000	4.63%	14/5/2034	589,531	0.00%
Denmark Government Bond	DKK23,000,000	0.50%	15/11/2027	3,080,825	0.02%
Denmark Government Bond	DKK21,800,000	0.50%	15/11/2029	2,831,595	0.01%
Denmark Government Bond	DKK90,000,000	0.00%	15/11/2031	10,947,538	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Denmark Government Bond	DKK66,721,000	2.25%	15/11/2033	9,391,752	0.05%
Denmark Government Bond	DKK45,850,000	4.50%	15/11/2039	8,110,331	0.04%
DSV Finance BV	€2,800,000	3.25%	6/11/2030	2,929,239	0.01%
DSV Finance BV	€1,800,000	3.38%	6/11/2032	1,887,337	0.01%
ISS Global A/S	€1,000,000	0.88%	18/6/2026	1,007,561	0.01%
Jyske Bank A/S	€308,000	5.00%	26/10/2028	334,274	0.00%
Kommunekredit	$1,000,000	4.63%	5/3/2027	1,002,463	0.01%
Kommunekredit	€1,320,000	0.00%	3/3/2031	1,167,164	0.01%
Kommunekredit	€5,575,000	2.63%	4/3/2032	5,759,833	0.03%
Kommunekredit	€400,000	0.88%	3/11/2036	329,959	0.00%
Nordea Kredit Realkreditaktieselskab	DKK20,286	3.50%	1/10/2044	2,843	0.00%
Novo Nordisk Finance Netherlands BV	€6,000,000	3.38%	21/5/2026	6,273,639	0.03%
Nykredit Realkredit A/S	DKK31,815,000	1.00%	1/7/2026	4,343,783	0.02%
Nykredit Realkredit A/S	€1,200,000	0.75%	20/1/2027	1,189,829	0.01%
Nykredit Realkredit A/S	€1,000,000	4.00%	17/7/2028	1,062,972	0.01%
Nykredit Realkredit A/S	DKK90,071	3.00%	1/10/2031	12,567	0.00%
Nykredit Realkredit A/S	DKK261,372	2.00%	1/10/2047	32,792	0.00%
Orsted A/S	€700,000	2.25%	14/6/2028	706,038	0.00%
Orsted A/S	€500,000	1.50%	26/11/2029	480,024	0.00%
Orsted A/S	£400,000	4.88%	12/1/2032	484,239	0.00%
Orsted A/S	£200,000	2.50%	16/5/2033	199,685	0.00%
Orsted A/S	€656,000	2.88%	14/6/2033	647,273	0.00%
Orsted A/S	€200,000	1.75%	9/12/3019	194,545	0.00%
Orsted A/S	£600,000	2.50%	18/2/3021	553,497	0.00%
Pandora A/S	€500,000	3.88%	31/5/2030	528,815	0.00%
				84,754,175	**0.40%**
Ecuador 0.00% (31 December 2023: 0.00%)					
Amazon Conservation DAC	$500,000	6.03%	16/1/2042	503,213	0.00%
				503,213	**0.00%**
Finland 0.42% (31 December 2023: 0.43%)					
Aktia Bank OYJ	€3,800,000	3.00%	22/10/2029	4,006,392	0.02%
Balder Finland OYJ	€300,000	1.00%	18/1/2027	296,898	0.00%
Castellum Helsinki Finance Holding Abp	€1,300,000	0.88%	17/9/2029	1,180,442	0.01%
Citycon Treasury BV	€100,000	5.00%	11/3/2030	104,141	0.00%
Danske Kiinnitysluottopankki OYJ	€1,000,000	0.01%	14/1/2028	958,705	0.01%
Elisa OYJ	€100,000	1.13%	26/2/2026	101,785	0.00%
Finland Government Bond	€14,259,000	2.88%	15/4/2029	15,045,299	0.07%
Finland Government Bond	€7,641,000	0.50%	15/9/2029	7,240,900	0.04%
Finland Government Bond	€6,000,000	0.00%	15/9/2030	5,393,158	0.03%
Finland Government Bond	€5,363,000	0.13%	15/9/2031	4,723,332	0.02%
Finland Government Bond	€7,886,000	1.50%	15/9/2032	7,494,456	0.04%
Finland Government Bond	€4,517,000	2.75%	15/4/2038	4,566,399	0.02%
Finland Government Bond	€470,000	0.13%	15/4/2052	231,447	0.00%
Finland Government Bond	€4,935,000	2.95%	15/4/2055	5,002,145	0.02%
Finland Government International Bond	$800,000	0.88%	20/5/2030	661,925	0.00%
Finland Government International Bond	$500,000	4.38%	2/7/2034	488,773	0.00%
Finnvera OYJ	€1,000,000	0.50%	13/4/2026	1,011,126	0.01%
Finnvera OYJ	$700,000	1.13%	27/10/2026	659,389	0.00%
Finnvera OYJ	$500,000	4.00%	15/6/2028	492,085	0.00%
Finnvera OYJ	€650,000	0.38%	9/4/2029	616,517	0.00%
Fortum OYJ	€550,000	1.63%	27/2/2026	563,374	0.00%
Kojamo OYJ	€600,000	1.88%	27/5/2027	603,144	0.00%
Kuntarahoitus OYJ	$300,000	0.63%	20/3/2026	286,171	0.00%
Kuntarahoitus OYJ	$850,000	0.88%	2/9/2026	801,517	0.00%
Kuntarahoitus OYJ	€1,850,000	0.63%	26/11/2026	1,856,235	0.01%
Kuntarahoitus OYJ	$500,000	4.88%	23/4/2027	504,090	0.00%
Kuntarahoitus OYJ	$500,000	4.13%	15/12/2027	495,605	0.00%
Kuntarahoitus OYJ	$500,000	4.25%	31/1/2029	494,880	0.00%
Kuntarahoitus OYJ	€700,000	1.50%	17/5/2029	695,353	0.00%
Kuntarahoitus OYJ	$875,000	3.63%	9/10/2029	842,712	0.01%
Kuntarahoitus OYJ	€1,900,000	0.00%	2/3/2031	1,679,662	0.01%
Nokia OYJ	€291,000	4.38%	21/8/2031	314,898	0.00%
Nordea Bank Abp	$500,000	1.50%	30/9/2026	473,038	0.00%
Nordea Bank Abp	$500,000	5.00%	19/3/2027	503,097	0.00%
Nordea Bank Abp	€1,000,000	0.50%	14/5/2027	983,267	0.01%
Nordea Bank Abp	€1,000,000	4.13%	5/5/2028	1,073,348	0.01%
Nordea Bank Abp	$450,000	4.38%	10/9/2029	438,562	0.00%
Nordea Bank Abp	€1,400,000	0.63%	18/8/2031	1,392,094	0.01%
Nordea Bank Abp	€1,000,000	2.88%	24/8/2032	1,011,514	0.01%
Nordea Bank Abp	£400,000	1.63%	9/12/2032	454,599	0.00%
Nordea Bank Abp	$200,000	4.63%	13/9/2033	192,502	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nordea Bank Abp	€2,000,000	4.13%	29/5/2035	2,123,691	0.01%
Oma Saastopankki OYJ	€900,000	3.13%	15/6/2028	945,764	0.01%
OP Corporate Bank plc	£1,000,000	3.38%	14/1/2026	1,234,589	0.01%
OP Corporate Bank plc	€1,500,000	0.38%	8/12/2028	1,394,942	0.01%
OP Mortgage Bank	€2,655,000	2.50%	3/10/2029	2,730,846	0.01%
Sampo OYJ	€500,000	3.38%	23/5/2049	510,962	0.00%
Sampo OYJ	€540,000	2.50%	3/9/2052	508,149	0.00%
S-Pankki OYJ	€2,600,000	3.00%	16/4/2030	2,735,446	0.01%
Stora Enso OYJ	€300,000	2.50%	7/6/2027	307,280	0.00%
Transmission Finance DAC	€500,000	0.38%	18/6/2028	470,990	0.00%
				88,897,635	**0.42%**
France 5.99% (31 December 2023: 6.32%)					
Action Logement Services	€2,100,000	0.38%	5/10/2031	1,816,494	0.01%
Action Logement Services	€100,000	0.50%	30/10/2034	78,498	0.00%
Action Logement Services	€400,000	4.13%	3/10/2038	430,713	0.00%
Action Logement Services	€800,000	3.63%	25/5/2043	801,645	0.00%
Aeroports de Paris SA	€1,300,000	2.13%	2/10/2026	1,332,075	0.01%
Aeroports de Paris SA	€700,000	1.00%	5/1/2029	670,459	0.00%
Aeroports de Paris SA	€900,000	1.50%	2/7/2032	819,546	0.00%
Aeroports de Paris SA	€200,000	2.13%	11/10/2038	176,588	0.00%
Agence Francaise de Developpement EPIC	£400,000	4.38%	16/3/2026	498,778	0.00%
Agence Francaise de Developpement EPIC	€100,000	2.25%	28/5/2026	103,174	0.00%
Agence Francaise de Developpement EPIC	€2,800,000	0.25%	21/7/2026	2,801,681	0.01%
Agence Francaise de Developpement EPIC	€700,000	0.25%	29/6/2029	644,807	0.00%
Agence Francaise de Developpement EPIC	€600,000	0.88%	25/5/2031	542,033	0.00%
Agence Francaise de Developpement EPIC	€1,400,000	0.13%	29/9/2031	1,187,532	0.01%
Agence Francaise de Developpement EPIC	€2,000,000	3.38%	25/5/2033	2,084,914	0.01%
Agence Francaise de Developpement EPIC	€1,000,000	0.50%	31/5/2035	777,353	0.00%
Agence France Locale	€1,500,000	0.00%	20/9/2027	1,449,602	0.01%
Air Liquide Finance SA	$200,000	2.25%	10/9/2029	178,761	0.00%
Air Liquide Finance SA	€500,000	2.88%	16/9/2032	508,819	0.00%
Airbus SE	€500,000	1.38%	9/6/2026	508,518	0.00%
Airbus SE	€1,200,000	1.63%	9/6/2030	1,162,866	0.01%
Airbus SE	€300,000	1.38%	13/5/2031	284,603	0.00%
Airbus SE	€800,000	2.38%	9/6/2040	714,555	0.00%
Airbus SE	$620,000	3.95%	10/4/2047	488,125	0.00%
Altarea SCA	€200,000	1.75%	16/1/2030	180,792	0.00%
APRR SA	€1,000,000	0.13%	18/1/2029	927,816	0.01%
APRR SA	€700,000	1.50%	25/1/2030	673,021	0.00%
APRR SA	€300,000	1.63%	13/1/2032	282,455	0.00%
APRR SA	€300,000	1.50%	17/1/2033	274,952	0.00%
Arkea Home Loans SFH SA	€2,400,000	0.01%	4/10/2030	2,117,495	0.01%
Arkema SA	€300,000	1.50%	Perpetual	301,715	0.00%
Arkema SA	€1,100,000	0.13%	14/10/2026	1,089,253	0.01%
Arkema SA	€700,000	1.50%	20/4/2027	705,452	0.00%
Arkema SA	€700,000	3.50%	23/1/2031	732,166	0.00%
Arval Service Lease SA	€500,000	4.13%	13/4/2026	523,961	0.00%
Autoroutes du Sud de la France SA	€2,000,000	1.38%	27/6/2028	1,973,847	0.01%
Autoroutes du Sud de la France SA	€600,000	1.38%	21/2/2031	562,123	0.00%
Autoroutes du Sud de la France SA	€500,000	2.75%	2/9/2032	499,603	0.00%
Autoroutes du Sud de la France SA	€600,000	3.25%	19/1/2033	619,660	0.00%
AXA Home Loan SFH SA	€1,000,000	0.05%	5/7/2027	972,324	0.01%
AXA SA	$100,000	6.38%	Perpetual	107,513	0.00%
AXA SA	€376,000	1.13%	15/5/2028	379,898	0.00%
AXA SA	€854,000	3.75%	12/10/2030	922,834	0.01%
AXA SA	$300,000	8.60%	15/12/2030	352,549	0.00%
AXA SA	€854,000	1.88%	10/7/2042	770,413	0.00%
AXA SA	€590,000	4.25%	10/3/2043	620,648	0.00%
AXA SA	€1,994,000	5.50%	11/7/2043	2,259,180	0.01%
AXA SA	$200,000	5.13%	17/1/2047	199,067	0.00%
AXA SA	€1,565,000	3.25%	28/5/2049	1,603,206	0.01%
Ayvens SA	€600,000	4.25%	18/1/2027	636,928	0.00%
Ayvens SA	€500,000	4.00%	5/7/2027	530,215	0.00%
Ayvens SA	€300,000	3.88%	16/7/2029	317,956	0.00%
Banque Federative du Credit Mutuel SA	$1,900,000	4.94%	26/1/2026	1,904,089	0.01%
Banque Federative du Credit Mutuel SA	€700,000	0.75%	8/6/2026	703,351	0.00%
Banque Federative du Credit Mutuel SA	$700,000	5.90%	13/7/2026	710,146	0.00%
Banque Federative du Credit Mutuel SA	£1,600,000	1.00%	16/7/2026	1,888,319	0.01%
Banque Federative du Credit Mutuel SA	$1,800,000	5.09%	23/1/2027	1,804,247	0.01%
Banque Federative du Credit Mutuel SA	€1,200,000	3.13%	14/9/2027	1,248,040	0.01%
Banque Federative du Credit Mutuel SA	€500,000	3.88%	14/2/2028	532,705	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Banque Federative du Credit Mutuel SA	$500,000	5.19%	16/2/2028	502,352	0.00%
Banque Federative du Credit Mutuel SA	€1,100,000	0.25%	29/6/2028	1,036,928	0.01%
Banque Federative du Credit Mutuel SA	€1,300,000	0.25%	19/7/2028	1,213,585	0.01%
Banque Federative du Credit Mutuel SA	€1,200,000	0.63%	3/11/2028	1,125,962	0.01%
Banque Federative du Credit Mutuel SA	€1,000,000	4.13%	13/3/2029	1,077,399	0.01%
Banque Federative du Credit Mutuel SA	€500,000	1.75%	15/3/2029	486,007	0.00%
Banque Federative du Credit Mutuel SA	€2,000,000	1.88%	18/6/2029	1,929,303	0.01%
Banque Federative du Credit Mutuel SA	¥600,000,000	1.12%	15/10/2029	3,768,631	0.02%
Banque Federative du Credit Mutuel SA	€700,000	4.00%	21/11/2029	751,708	0.00%
Banque Federative du Credit Mutuel SA	€1,000,000	4.38%	2/5/2030	1,080,726	0.01%
Banque Federative du Credit Mutuel SA	€700,000	1.25%	3/6/2030	647,191	0.00%
Banque Federative du Credit Mutuel SA	€1,500,000	3.50%	15/5/2031	1,573,342	0.01%
Banque Federative du Credit Mutuel SA	€1,500,000	4.75%	10/11/2031	1,654,355	0.01%
Banque Federative du Credit Mutuel SA	€1,500,000	1.13%	19/11/2031	1,292,507	0.01%
Banque Federative du Credit Mutuel SA	€800,000	3.88%	16/6/2032	829,445	0.00%
Banque Federative du Credit Mutuel SA	€400,000	3.63%	14/9/2032	424,004	0.00%
Banque Federative du Credit Mutuel SA	€200,000	4.00%	26/1/2033	212,706	0.00%
Banque Federative du Credit Mutuel SA	€1,500,000	3.75%	1/2/2033	1,594,842	0.01%
Banque Federative du Credit Mutuel SA	€1,000,000	4.13%	14/6/2033	1,091,715	0.01%
BNP Paribas SA	$400,000	4.38%	12/5/2026	395,421	0.00%
BNP Paribas SA	$100,000	1.32%	13/1/2027	96,257	0.00%
BNP Paribas SA	€2,200,000	2.13%	23/1/2027	2,257,464	0.01%
BNP Paribas SA	$350,000	4.63%	13/3/2027	344,238	0.00%
BNP Paribas SA	$726,000	2.59%	20/1/2028	689,930	0.00%
BNP Paribas SA	€900,000	0.50%	30/5/2028	875,494	0.01%
BNP Paribas SA	€1,200,000	2.75%	25/7/2028	1,230,241	0.01%
BNP Paribas SA	$700,000	4.40%	14/8/2028	679,914	0.00%
BNP Paribas SA	€600,000	0.50%	1/9/2028	579,606	0.00%
BNP Paribas SA	$1,100,000	5.13%	13/1/2029	1,097,673	0.01%
BNP Paribas SA	AUD2,200,000	5.29%	15/2/2029	1,378,530	0.01%
BNP Paribas SA	$900,000	5.34%	12/6/2029	901,785	0.01%
BNP Paribas SA	CAD500,000	2.54%	13/7/2029	331,191	0.00%
BNP Paribas SA	£700,000	6.00%	18/8/2029	900,239	0.01%
BNP Paribas SA	$400,000	2.16%	15/9/2029	358,175	0.00%
BNP Paribas SA	$700,000	5.18%	9/1/2030	696,986	0.00%
BNP Paribas SA	$1,425,000	5.50%	20/5/2030	1,426,571	0.01%
BNP Paribas SA	€1,300,000	0.88%	11/7/2030	1,205,957	0.01%
BNP Paribas SA	$1,075,000	3.05%	13/1/2031	960,253	0.01%
BNP Paribas SA	€1,000,000	4.25%	13/4/2031	1,078,841	0.01%
BNP Paribas SA	£300,000	2.00%	24/5/2031	357,215	0.00%
BNP Paribas SA	€500,000	1.63%	2/7/2031	455,838	0.00%
BNP Paribas SA	€1,000,000	1.13%	15/1/2032	984,635	0.01%
BNP Paribas SA	€400,000	2.50%	31/3/2032	403,144	0.00%
BNP Paribas SA	€1,300,000	2.10%	7/4/2032	1,222,610	0.01%
BNP Paribas SA	$950,000	2.87%	19/4/2032	807,077	0.00%
BNP Paribas SA	£1,600,000	5.75%	13/6/2032	2,023,055	0.01%
BNP Paribas SA	$518,000	3.13%	20/1/2033	441,646	0.00%
BNP Paribas SA	$400,000	4.38%	1/3/2033	381,383	0.00%
BNP Paribas SA	€1,000,000	4.13%	24/5/2033	1,092,226	0.01%
BNP Paribas SA	€1,000,000	4.10%	13/2/2034	1,063,361	0.01%
BNP Paribas SA	€1,000,000	4.16%	28/8/2034	1,043,312	0.01%
BNP Paribas SA	$800,000	5.89%	5/12/2034	818,557	0.00%
BNP Paribas SA	$570,000	5.74%	20/2/2035	569,418	0.00%
BNP Paribas SA	$700,000	2.59%	12/8/2035	586,727	0.00%
BNP Paribas SA	$500,000	2.82%	26/1/2041	336,600	0.00%
Bouygues SA	€400,000	2.25%	29/6/2029	404,374	0.00%
Bouygues SA	€3,800,000	0.50%	11/2/2030	3,476,494	0.02%
Bouygues SA	€1,200,000	3.88%	17/7/2031	1,289,177	0.01%
Bouygues SA	€500,000	4.63%	7/6/2032	559,775	0.00%
Bouygues SA	€400,000	3.25%	30/6/2037	399,905	0.00%
Bouygues SA	€300,000	5.38%	30/6/2042	362,633	0.00%
BPCE SA	$250,000	3.38%	2/12/2026	244,031	0.00%
BPCE SA	$1,300,000	5.98%	18/1/2027	1,309,963	0.01%
BPCE SA	$300,000	5.20%	18/1/2027	301,495	0.00%
BPCE SA	€300,000	0.50%	24/2/2027	294,596	0.00%
BPCE SA	€3,000,000	1.75%	26/4/2027	3,027,088	0.02%
BPCE SA	$1,000,000	4.75%	19/7/2027	995,278	0.01%
BPCE SA	€2,100,000	0.50%	15/9/2027	2,081,624	0.01%
BPCE SA	$500,000	6.61%	19/10/2027	512,284	0.00%
BPCE SA	$850,000	3.50%	23/10/2027	812,056	0.00%
BPCE SA	AUD1,000,000	4.50%	26/4/2028	600,514	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BPCE SA	€400,000	4.38%	13/7/2028	430,013	0.00%
BPCE SA	$250,000	4.63%	12/9/2028	243,662	0.00%
BPCE SA	€2,600,000	3.88%	11/1/2029	2,749,063	0.01%
BPCE SA	£300,000	5.25%	16/4/2029	370,940	0.00%
BPCE SA	$500,000	6.71%	19/10/2029	519,593	0.00%
BPCE SA	€700,000	0.63%	15/1/2030	643,921	0.00%
BPCE SA	$400,000	5.72%	18/1/2030	401,724	0.00%
BPCE SA	€500,000	4.63%	2/3/2030	541,830	0.00%
BPCE SA	£2,900,000	4.88%	22/10/2030	3,573,460	0.02%
BPCE SA	€600,000	1.00%	14/1/2032	522,774	0.00%
BPCE SA	$900,000	2.28%	20/1/2032	736,510	0.00%
BPCE SA	$600,000	3.12%	19/10/2032	496,273	0.00%
BPCE SA	€1,200,000	4.00%	29/11/2032	1,297,108	0.01%
BPCE SA	€700,000	5.75%	1/6/2033	769,020	0.00%
BPCE SA	€200,000	4.75%	14/6/2034	221,045	0.00%
BPCE SA	$680,000	7.00%	19/10/2034	725,372	0.00%
BPCE SA	$350,000	6.51%	18/1/2035	351,574	0.00%
BPCE SA	€700,000	5.13%	25/1/2035	757,833	0.00%
BPCE SA	$525,000	5.94%	30/5/2035	521,024	0.00%
BPCE SA	€200,000	4.88%	26/2/2036	214,212	0.00%
BPCE SA	$500,000	3.58%	19/10/2042	356,106	0.00%
BPCE SFH SA	€1,800,000	0.01%	8/11/2026	1,783,542	0.01%
BPCE SFH SA	€1,500,000	0.01%	10/11/2027	1,445,459	0.01%
BPCE SFH SA	€4,000,000	3.25%	12/4/2028	4,220,446	0.02%
BPCE SFH SA	€3,900,000	3.00%	15/1/2031	4,070,977	0.02%
BPCE SFH SA	€6,100,000	0.01%	18/3/2031	5,301,424	0.03%
BPCE SFH SA	€2,300,000	3.13%	22/5/2034	2,405,500	0.01%
Bpifrance SACA	€1,500,000	2.13%	29/11/2027	1,535,215	0.01%
Bpifrance SACA	€1,900,000	0.00%	25/5/2028	1,801,203	0.01%
Bpifrance SACA	€800,000	0.05%	26/9/2029	728,309	0.00%
Bpifrance SACA	€1,700,000	2.88%	25/11/2029	1,764,004	0.01%
Bpifrance SACA	€800,000	0.25%	29/3/2030	724,486	0.00%
Bpifrance SACA	€2,700,000	2.88%	31/1/2032	2,764,941	0.01%
Bpifrance SACA	€4,500,000	3.38%	25/5/2034	4,685,812	0.02%
Bureau Veritas SA	€500,000	3.50%	22/5/2036	516,250	0.00%
Caisse d'Amortissement de la Dette Sociale	$1,360,000	4.00%	25/1/2026	1,351,802	0.01%
Caisse d'Amortissement de la Dette Sociale	$1,750,000	0.63%	18/2/2026	1,673,805	0.01%
Caisse d'Amortissement de la Dette Sociale	$1,000,000	4.88%	19/9/2026	1,005,448	0.01%
Caisse d'Amortissement de la Dette Sociale	$1,300,000	1.25%	28/10/2026	1,225,913	0.01%
Caisse d'Amortissement de la Dette Sociale	€400,000	0.00%	25/11/2026	396,060	0.00%
Caisse d'Amortissement de la Dette Sociale	$900,000	4.25%	24/1/2027	893,998	0.01%
Caisse d'Amortissement de la Dette Sociale	€5,800,000	2.88%	25/5/2027	6,068,104	0.03%
Caisse d'Amortissement de la Dette Sociale	$1,525,000	3.75%	12/9/2027	1,493,983	0.01%
Caisse d'Amortissement de la Dette Sociale	€3,000,000	1.75%	25/11/2027	3,040,394	0.02%
Caisse d'Amortissement de la Dette Sociale	$2,125,000	3.75%	24/5/2028	2,068,085	0.01%
Caisse d'Amortissement de la Dette Sociale	€8,200,000	3.00%	25/5/2028	8,600,060	0.04%
Caisse d'Amortissement de la Dette Sociale	$1,500,000	4.50%	22/5/2029	1,490,086	0.01%
Caisse d'Amortissement de la Dette Sociale	€3,100,000	3.13%	1/3/2030	3,265,628	0.02%
Caisse d'Amortissement de la Dette Sociale	$1,700,000	1.00%	21/10/2030	1,381,895	0.01%
Caisse d'Amortissement de la Dette Sociale	$2,400,000	1.38%	20/1/2031	1,970,146	0.01%
Caisse d'Amortissement de la Dette Sociale	€1,100,000	0.00%	25/5/2031	948,249	0.01%
Caisse d'Amortissement de la Dette Sociale	€2,500,000	0.13%	15/9/2031	2,152,744	0.01%
Caisse d'Amortissement de la Dette Sociale	€2,500,000	0.45%	19/1/2032	2,181,167	0.01%
Caisse d'Amortissement de la Dette Sociale	$5,100,000	2.13%	26/1/2032	4,278,530	0.02%
Caisse d'Amortissement de la Dette Sociale	€3,300,000	1.50%	25/5/2032	3,081,307	0.02%
Caisse de Refinancement de l'Habitat SA	€800,000	0.13%	30/4/2027	783,855	0.00%
Caisse de Refinancement de l'Habitat SA	€1,300,000	0.01%	7/2/2028	1,243,242	0.01%
Caisse de Refinancement de l'Habitat SA	€2,900,000	3.00%	11/1/2030	3,032,724	0.02%
Caisse de Refinancement de l'Habitat SA	€3,900,000	3.13%	3/6/2036	4,044,707	0.02%
Caisse des Depots et Consignations	€800,000	3.13%	25/5/2033	823,930	0.00%
Caisse Francaise de Financement Local	€4,200,000	0.01%	27/4/2029	3,864,554	0.02%
Caisse Francaise de Financement Local	€4,000,000	0.01%	18/3/2031	3,471,429	0.02%
Caisse Francaise de Financement Local	€1,300,000	1.45%	16/1/2034	1,176,906	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€700,000	3.38%	24/9/2028	720,889	0.00%
Capgemini SE	€1,800,000	1.13%	23/6/2030	1,689,002	0.01%
Carmila SA	€1,600,000	3.88%	25/1/2032	1,666,592	0.01%
Carrefour SA	€500,000	1.88%	30/10/2026	509,347	0.00%
Carrefour SA	€600,000	1.00%	17/5/2027	594,996	0.00%
Carrefour SA	€600,000	2.63%	15/12/2027	615,812	0.00%
Carrefour SA	€400,000	4.13%	12/10/2028	429,359	0.00%
CCF SFH SACA	€4,500,000	2.50%	28/6/2028	4,628,628	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Cie de Financement Foncier SA	€1,000,000	0.23%	14/9/2026	996,583	0.01%
Cie de Financement Foncier SA	€7,900,000	3.13%	18/5/2027	8,286,161	0.04%
Cie de Financement Foncier SA	€7,600,000	3.13%	6/6/2030	7,989,773	0.04%
Cie de Financement Foncier SA	€2,500,000	3.00%	10/3/2033	2,591,146	0.01%
Cie de Saint-Gobain SA	€600,000	2.38%	4/10/2027	617,373	0.00%
Cie de Saint-Gobain SA	€400,000	1.88%	21/9/2028	400,137	0.00%
Cie de Saint-Gobain SA	€400,000	3.50%	18/1/2029	422,687	0.00%
Cie de Saint-Gobain SA	€400,000	2.63%	10/8/2032	397,177	0.00%
Cie de Saint-Gobain SA	€1,000,000	3.63%	8/4/2034	1,047,848	0.01%
Cie Generale des Etablissements Michelin SCA	€200,000	3.13%	16/5/2031	207,805	0.00%
Cie Generale des Etablissements Michelin SCA	€300,000	0.25%	2/11/2032	247,765	0.00%
Cie Generale des Etablissements Michelin SCA	€1,300,000	3.38%	16/5/2036	1,337,865	0.01%
Cie Generale des Etablissements Michelin SCA	€400,000	0.63%	2/11/2040	264,914	0.00%
CNP Assurances SACA	€500,000	1.25%	27/1/2029	477,272	0.00%
CNP Assurances SACA	€600,000	4.50%	10/6/2047	634,696	0.00%
CNP Assurances SACA	€600,000	2.50%	30/6/2051	571,268	0.00%
CNP Assurances SACA	€400,000	5.25%	18/7/2053	442,529	0.00%
CNP Assurances SACA	€2,200,000	4.88%	16/7/2054	2,379,422	0.01%
Covivio Hotels SACA	€400,000	1.00%	27/7/2029	372,048	0.00%
Covivio Hotels SACA	€200,000	4.13%	23/5/2033	210,082	0.00%
Covivio SA	€400,000	1.63%	23/6/2030	378,362	0.00%
Covivio SA	€500,000	1.13%	17/9/2031	450,178	0.00%
Credit Agricole Assurances SA	€200,000	2.00%	17/7/2030	189,847	0.00%
Credit Agricole Assurances SA	€1,200,000	1.50%	6/10/2031	1,069,524	0.01%
Credit Agricole Assurances SA	€300,000	4.50%	17/12/2034	316,897	0.00%
Credit Agricole Assurances SA	€400,000	4.75%	27/9/2048	429,471	0.00%
Credit Agricole Home Loan SFH SA	€1,000,000	0.88%	11/8/2028	972,307	0.01%
Credit Agricole Home Loan SFH SA	€3,200,000	3.38%	4/9/2028	3,392,591	0.02%
Credit Agricole Home Loan SFH SA	€1,000,000	1.38%	3/2/2032	934,381	0.01%
Credit Agricole Home Loan SFH SA	€1,800,000	3.25%	8/6/2033	1,899,416	0.01%
Credit Agricole Public Sector SCF SA	€1,000,000	0.01%	13/9/2028	940,403	0.01%
Credit Agricole SA	€600,000	1.25%	14/4/2026	609,607	0.00%
Credit Agricole SA	$1,015,000	2.02%	11/1/2027	959,540	0.01%
Credit Agricole SA	$50,000	1.25%	26/1/2027	47,997	0.00%
Credit Agricole SA	€400,000	1.88%	22/4/2027	408,924	0.00%
Credit Agricole SA	¥100,000,000	0.51%	6/7/2027	629,086	0.00%
Credit Agricole SA	€700,000	0.38%	20/4/2028	664,248	0.00%
Credit Agricole SA	$1,550,000	5.30%	12/7/2028	1,559,583	0.01%
Credit Agricole SA	AUD2,200,000	5.41%	18/1/2029	1,388,446	0.01%
Credit Agricole SA	€1,000,000	4.25%	11/7/2029	1,070,516	0.01%
Credit Agricole SA	€1,500,000	2.50%	29/8/2029	1,519,640	0.01%
Credit Agricole SA	$500,000	6.32%	3/10/2029	516,868	0.00%
Credit Agricole SA	$1,500,000	5.34%	10/1/2030	1,498,837	0.01%
Credit Agricole SA	$555,000	3.25%	14/1/2030	498,186	0.00%
Credit Agricole SA	€1,000,000	3.88%	20/4/2031	1,073,055	0.01%
Credit Agricole SA	€900,000	4.38%	27/11/2033	983,628	0.01%
Credit Agricole SA	$900,000	6.25%	10/1/2035	905,750	0.01%
Credit Agricole SA	€1,200,000	4.13%	26/2/2036	1,278,095	0.01%
Credit Agricole SA	$600,000	2.81%	11/1/2041	406,040	0.00%
Credit Mutuel Arkea SA	€700,000	3.38%	19/9/2027	734,670	0.00%
Credit Mutuel Arkea SA	€1,000,000	0.38%	3/10/2028	941,786	0.01%
Credit Mutuel Arkea SA	€400,000	1.25%	11/6/2029	387,545	0.00%
Credit Mutuel Arkea SA	€500,000	3.38%	11/3/2031	504,251	0.00%
Credit Mutuel Arkea SA	€1,200,000	0.88%	25/10/2031	1,045,684	0.01%
Credit Mutuel Arkea SA	€1,000,000	3.63%	3/10/2033	1,052,921	0.01%
Credit Mutuel Arkea SA	€1,000,000	4.81%	15/5/2035	1,068,600	0.01%
Credit Mutuel Home Loan SFH SA	€1,000,000	1.00%	30/1/2029	967,217	0.01%
Danone SA	€1,200,000	3.71%	13/11/2029	1,284,543	0.01%
Danone SA	€700,000	3.48%	3/5/2030	741,857	0.00%
Danone SA	€800,000	3.47%	22/5/2031	846,881	0.01%
Dassault Systemes SE	€600,000	0.13%	16/9/2026	594,667	0.00%
Dassault Systemes SE	€300,000	0.38%	16/9/2029	277,001	0.00%
Dexia SA	$1,000,000	1.13%	9/4/2026	956,558	0.01%
Dexia SA	€1,000,000	0.01%	22/1/2027	984,394	0.01%
Dexia SA	$500,000	4.50%	19/3/2027	498,902	0.00%
Dexia SA	€800,000	0.00%	21/1/2028	768,055	0.00%
Edenred SE	€400,000	1.88%	6/3/2026	409,467	0.00%
Edenred SE	€400,000	3.63%	13/6/2031	417,613	0.00%
Electricite de France SA	€300,000	3.88%	12/1/2027	316,269	0.00%
Electricite de France SA	€2,600,000	3.75%	5/6/2027	2,743,212	0.01%
Electricite de France SA	$500,000	5.70%	23/5/2028	507,614	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Electricite de France SA	€600,000	4.38%	12/10/2029	653,503	0.00%
Electricite de France SA	€900,000	4.63%	26/4/2030	997,175	0.01%
Electricite de France SA	€200,000	4.13%	17/6/2031	215,572	0.00%
Electricite de France SA	$600,000	6.25%	23/5/2033	628,789	0.00%
Electricite de France SA	€1,200,000	1.00%	29/11/2033	1,004,562	0.01%
Electricite de France SA	£800,000	6.13%	2/6/2034	1,011,582	0.01%
Electricite de France SA	€300,000	4.75%	12/10/2034	336,259	0.00%
Electricite de France SA	$400,000	4.75%	13/10/2035	368,091	0.00%
Electricite de France SA	£800,000	5.50%	27/3/2037	942,475	0.01%
Electricite de France SA	$500,000	4.88%	21/9/2038	445,905	0.00%
Electricite de France SA	$250,000	6.95%	26/1/2039	272,509	0.00%
Electricite de France SA	£200,000	5.50%	17/10/2041	225,654	0.00%
Electricite de France SA	€500,000	4.63%	25/1/2043	534,394	0.00%
Electricite de France SA	$500,000	4.88%	22/1/2044	431,314	0.00%
Electricite de France SA	€200,000	4.75%	17/6/2044	216,862	0.00%
Electricite de France SA	$200,000	4.95%	13/10/2045	176,055	0.00%
Electricite de France SA	$675,000	5.00%	21/9/2048	587,079	0.00%
Electricite de France SA	€500,000	2.00%	9/12/2049	336,994	0.00%
Electricite de France SA	£300,000	5.63%	25/1/2053	325,659	0.00%
Electricite de France SA	$500,000	6.90%	23/5/2053	537,285	0.00%
Electricite de France SA	CAD200,000	5.78%	17/5/2054	147,502	0.00%
Electricite de France SA	$325,000	5.25%	13/10/2055	279,094	0.00%
Electricite de France SA	$1,000,000	4.50%	4/12/2069	701,598	0.00%
Electricite de France SA	$460,000	6.00%	22/1/2114	431,692	0.00%
Electricite de France SA	£400,000	6.00%	23/1/2114	438,710	0.00%
Engie SA	€500,000	5.13%	Perpetual	541,022	0.00%
Engie SA	€500,000	1.50%	Perpetual	477,710	0.00%
Engie SA	€500,000	0.00%	4/3/2027	488,210	0.00%
Engie SA	€1,200,000	1.75%	27/3/2028	1,198,133	0.01%
Engie SA	€200,000	1.38%	22/6/2028	197,170	0.00%
Engie SA	£100,000	7.00%	30/10/2028	134,132	0.00%
Engie SA	$400,000	5.25%	10/4/2029	399,939	0.00%
Engie SA	€800,000	0.38%	26/10/2029	731,787	0.00%
Engie SA	€400,000	0.50%	24/10/2030	356,881	0.00%
Engie SA	€1,200,000	3.88%	6/12/2033	1,278,163	0.01%
Engie SA	$750,000	5.63%	10/4/2034	749,623	0.00%
Engie SA	€1,200,000	1.00%	26/10/2036	929,035	0.01%
Engie SA	€700,000	1.38%	21/6/2039	519,141	0.00%
Engie SA	€500,000	4.50%	6/9/2042	544,882	0.00%
Engie SA	€400,000	4.25%	11/1/2043	423,758	0.00%
Engie SA	£1,000,000	5.63%	3/4/2053	1,158,975	0.01%
Engie SA	£350,000	5.00%	1/10/2060	365,878	0.00%
EssilorLuxottica SA	€1,000,000	0.38%	5/1/2026	1,012,425	0.01%
EssilorLuxottica SA	€600,000	0.50%	5/6/2028	577,958	0.00%
EssilorLuxottica SA	€1,400,000	2.88%	5/3/2029	1,454,756	0.01%
EssilorLuxottica SA	€1,000,000	0.75%	27/11/2031	896,676	0.01%
EssilorLuxottica SA	€600,000	3.00%	5/3/2032	619,829	0.00%
French Republic Government Bond OAT	€17,967,000	0.00%	25/2/2026	18,134,482	0.09%
French Republic Government Bond OAT	€10,456,000	3.50%	25/4/2026	11,000,434	0.05%
French Republic Government Bond OAT	€20,000,000	0.50%	25/5/2026	20,225,390	0.10%
French Republic Government Bond OAT	€76,451,000	0.00%	25/2/2027	75,390,430	0.36%
French Republic Government Bond OAT	€15,569,000	1.00%	25/5/2027	15,633,943	0.08%
French Republic Government Bond OAT	€12,000,000	2.50%	24/9/2027	12,462,858	0.06%
French Republic Government Bond OAT	€17,132,000	2.75%	25/10/2027	17,922,215	0.09%
French Republic Government Bond OAT	€43,650,000	0.75%	25/2/2028	42,906,014	0.21%
French Republic Government Bond OAT	€14,092,948	0.75%	25/11/2028	13,630,355	0.07%
French Republic Government Bond OAT	€20,000,000	2.75%	25/2/2029	20,826,473	0.10%
French Republic Government Bond OAT	€16,236,000	5.50%	25/4/2029	18,770,568	0.09%
French Republic Government Bond OAT	€29,808,000	0.50%	25/5/2029	28,187,736	0.14%
French Republic Government Bond OAT	€39,470,000	0.00%	25/11/2029	35,953,465	0.17%
French Republic Government Bond OAT	€5,641,905	2.75%	25/2/2030	5,849,729	0.03%
French Republic Government Bond OAT	€17,037,470	2.50%	25/5/2030	17,461,003	0.08%
French Republic Government Bond OAT	€15,059,000	0.00%	25/11/2030	13,279,020	0.06%
French Republic Government Bond OAT	€22,490,000	1.50%	25/5/2031	21,496,946	0.10%
French Republic Government Bond OAT	€36,102,000	0.00%	25/11/2031	30,751,949	0.15%
French Republic Government Bond OAT	€20,000,000	0.00%	25/5/2032	16,708,371	0.08%
French Republic Government Bond OAT	€23,000,000	5.75%	25/10/2032	28,362,810	0.14%
French Republic Government Bond OAT	€6,000,000	3.00%	25/5/2033	6,180,132	0.03%
French Republic Government Bond OAT	€43,647,839	3.50%	25/11/2033	46,534,299	0.22%
French Republic Government Bond OAT	€34,057,946	1.25%	25/5/2034	29,910,382	0.14%
French Republic Government Bond OAT	€23,000,000	3.00%	25/11/2034	23,443,906	0.11%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
French Republic Government Bond OAT	€8,008,000	4.75%	25/4/2035	9,408,501	0.05%
French Republic Government Bond OAT	€8,250,000	1.25%	25/5/2036	6,914,600	0.03%
French Republic Government Bond OAT	€22,361,422	1.25%	25/5/2038	17,862,286	0.09%
French Republic Government Bond OAT	€9,911,001	4.00%	25/10/2038	10,946,889	0.05%
French Republic Government Bond OAT	€30,644,843	0.50%	25/5/2040	20,625,994	0.10%
French Republic Government Bond OAT	€10,197,000	4.50%	25/4/2041	11,882,905	0.06%
French Republic Government Bond OAT	€7,377,015	2.50%	25/5/2043	6,578,676	0.03%
French Republic Government Bond OAT	€8,301,000	0.50%	25/6/2044	4,995,771	0.02%
French Republic Government Bond OAT	€5,627,284	3.25%	25/5/2045	5,577,968	0.03%
French Republic Government Bond OAT	€13,059,000	3.00%	25/6/2049	12,226,490	0.06%
French Republic Government Bond OAT	€14,100,000	1.50%	25/5/2050	9,495,995	0.05%
French Republic Government Bond OAT	€13,176,000	0.75%	25/5/2052	6,914,973	0.03%
French Republic Government Bond OAT	€19,371,526	0.75%	25/5/2053	9,952,706	0.05%
French Republic Government Bond OAT	€5,824,000	3.00%	25/5/2054	5,277,223	0.03%
French Republic Government Bond OAT	€7,558,000	4.00%	25/4/2055	8,230,961	0.04%
French Republic Government Bond OAT	€5,849,742	3.25%	25/5/2055	5,545,347	0.03%
French Republic Government Bond OAT	€5,949,156	4.00%	25/4/2060	6,498,318	0.03%
French Republic Government Bond OAT	€7,280,000	1.75%	25/5/2066	4,584,339	0.02%
French Republic Government Bond OAT	€1,300,000	0.50%	25/5/2072	461,613	0.00%
Gecina SA	€300,000	0.88%	25/1/2033	260,351	0.00%
Gecina SA	€200,000	1.63%	29/5/2034	181,001	0.00%
GELF Bond Issuer I SA	€300,000	1.13%	18/7/2029	283,633	0.00%
GELF Bond Issuer I SA	€400,000	3.63%	27/11/2031	414,442	0.00%
Gestion Securite de Stocks Securite SA	€2,800,000	3.50%	25/11/2029	2,956,865	0.02%
Groupe des Assurances du Credit Mutuel SADIR	€600,000	3.75%	30/4/2029	633,963	0.00%
Groupe des Assurances du Credit Mutuel SADIR	€200,000	5.00%	30/10/2044	214,053	0.00%
Holding d'Infrastructures de Transport SASU	€300,000	1.63%	18/9/2029	287,734	0.00%
Holding d'Infrastructures de Transport SASU	€500,000	1.48%	18/1/2031	460,160	0.00%
Ile-de-France Mobilites	€900,000	3.05%	3/2/2033	915,975	0.01%
Ile-de-France Mobilites	€200,000	0.20%	16/11/2035	146,150	0.00%
Ile-de-France Mobilites	€900,000	3.50%	4/10/2039	913,671	0.01%
Ile-de-France Mobilites	€600,000	3.40%	25/5/2043	587,832	0.00%
Ile-de-France Mobilites	€400,000	3.45%	25/6/2049	389,299	0.00%
Imerys SA	€200,000	1.00%	15/7/2031	176,227	0.00%
In'li SA	€200,000	1.13%	2/7/2029	189,421	0.00%
JCDecaux SE	€400,000	1.63%	7/2/2030	380,044	0.00%
Kering SA	€300,000	1.25%	10/5/2026	304,478	0.00%
Kering SA	£600,000	5.00%	23/11/2032	723,570	0.00%
Kering SA	€800,000	3.88%	5/9/2035	835,768	0.01%
Klepierre SA	€700,000	0.63%	1/7/2030	635,754	0.00%
Klepierre SA	€500,000	1.63%	13/12/2032	461,020	0.00%
Klepierre SA	€600,000	3.88%	23/9/2033	637,031	0.00%
La Banque Postale Home Loan SFH SA	€2,000,000	0.88%	7/2/2028	1,966,531	0.01%
La Banque Postale Home Loan SFH SA	€3,700,000	2.75%	30/10/2030	3,820,859	0.02%
La Banque Postale Home Loan SFH SA	€900,000	0.25%	12/2/2035	703,973	0.00%
La Banque Postale SA	€1,900,000	1.00%	9/2/2028	1,881,964	0.01%
La Banque Postale SA	€1,000,000	4.38%	17/1/2030	1,076,632	0.01%
La Banque Postale SA	€600,000	0.75%	23/6/2031	518,432	0.00%
La Banque Postale SA	€200,000	0.75%	2/8/2032	193,156	0.00%
La Mondiale SAM	$200,000	4.80%	18/1/2048	191,539	0.00%
La Poste SA	€1,000,000	0.63%	21/10/2026	997,757	0.01%
La Poste SA	€500,000	0.38%	17/9/2027	485,912	0.00%
La Poste SA	€1,700,000	3.75%	12/6/2030	1,810,685	0.01%
La Poste SA	€900,000	3.13%	14/3/2033	915,189	0.01%
La Poste SA	€600,000	0.63%	18/1/2036	456,369	0.00%
Legrand SA	€100,000	1.88%	16/12/2027	101,981	0.00%
Legrand SA	€200,000	0.38%	6/10/2031	174,056	0.00%
LVMH Moet Hennessy Louis Vuitton SE	£1,000,000	1.13%	11/2/2027	1,168,027	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€1,000,000	0.38%	11/2/2031	897,758	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€1,000,000	3.50%	7/9/2033	1,060,535	0.01%
Mercialys SA	€300,000	2.50%	28/2/2029	304,119	0.00%
Mercialys SA	€100,000	4.00%	10/9/2031	104,120	0.00%
MMS USA Holdings, Inc.	€500,000	1.75%	13/6/2031	478,180	0.00%
Orange SA	€1,000,000	5.38%	Perpetual	1,101,237	0.01%
Orange SA	€800,000	1.75%	Perpetual	780,832	0.00%
Orange SA	€500,000	1.38%	Perpetual	467,038	0.00%
Orange SA	€600,000	0.88%	3/2/2027	599,476	0.00%
Orange SA	€2,100,000	1.25%	7/7/2027	2,105,043	0.01%
Orange SA	€200,000	2.00%	15/1/2029	201,240	0.00%
Orange SA	€400,000	0.13%	16/9/2029	365,601	0.00%
Orange SA	€400,000	1.38%	16/1/2030	387,330	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Orange SA	$700,000	9.00%	1/3/2031	834,563	0.01%
Orange SA	€1,500,000	3.63%	16/11/2031	1,608,239	0.01%
Orange SA	£800,000	3.25%	15/1/2032	895,670	0.01%
Orange SA	€1,000,000	1.63%	7/4/2032	940,963	0.01%
Orange SA	€300,000	2.38%	18/5/2032	297,154	0.00%
Orange SA	€500,000	0.50%	4/9/2032	427,233	0.00%
Orange SA	€300,000	0.63%	16/12/2033	249,146	0.00%
Orange SA	€300,000	0.75%	29/6/2034	248,324	0.00%
Orange SA	€3,000,000	3.25%	17/1/2035	3,085,328	0.02%
Orange SA	$500,000	5.50%	6/2/2044	484,474	0.00%
Orange SA	£200,000	5.38%	22/11/2050	236,759	0.00%
Orano SA	€400,000	5.38%	15/5/2027	432,972	0.00%
Pernod Ricard SA	$500,000	3.25%	8/6/2026	489,815	0.00%
Pernod Ricard SA	€1,900,000	3.75%	15/9/2027	2,014,444	0.01%
Pernod Ricard SA	€1,500,000	3.75%	2/11/2032	1,594,694	0.01%
Pernod Ricard SA	€600,000	3.63%	7/5/2034	624,639	0.00%
Pernod Ricard SA	$500,000	5.50%	15/1/2042	477,748	0.00%
Praemia Healthcare SACA	€1,600,000	0.88%	4/11/2029	1,464,799	0.01%
RCI Banque SA	€700,000	4.63%	2/10/2026	740,210	0.00%
RCI Banque SA	€537,000	4.50%	6/4/2027	569,435	0.00%
RCI Banque SA	€770,000	4.88%	14/6/2028	833,158	0.00%
RCI Banque SA	€750,000	3.88%	30/9/2030	779,447	0.00%
Regie Autonome des Transports Parisiens EPIC	€700,000	0.88%	25/5/2027	696,563	0.00%
Region of Ile de France	€300,000	0.63%	23/4/2027	296,839	0.00%
Region of Ile de France	€200,000	1.38%	14/3/2029	194,954	0.00%
Region of Ile de France	€800,000	0.10%	2/7/2030	705,785	0.00%
Region of Ile de France	€600,000	2.90%	30/4/2031	613,381	0.00%
Region of Ile de France	€500,000	2.23%	19/7/2032	480,413	0.00%
RTE Reseau de Transport d'Electricite SADIR	€100,000	1.00%	19/10/2026	100,433	0.00%
RTE Reseau de Transport d'Electricite SADIR	€100,000	2.75%	20/6/2029	102,497	0.00%
RTE Reseau de Transport d'Electricite SADIR	€500,000	1.50%	27/9/2030	473,706	0.00%
RTE Reseau de Transport d'Electricite SADIR	€1,100,000	3.75%	4/7/2035	1,159,892	0.01%
RTE Reseau de Transport d'Electricite SADIR	€100,000	2.00%	18/4/2036	88,662	0.00%
RTE Reseau de Transport d'Electricite SADIR	€200,000	3.50%	2/10/2036	206,247	0.00%
RTE Reseau de Transport d'Electricite SADIR	€600,000	1.13%	8/7/2040	430,931	0.00%
RTE Reseau de Transport d'Electricite SADIR	€800,000	3.75%	30/4/2044	816,188	0.00%
RTE Reseau de Transport d'Electricite SADIR	€800,000	1.13%	9/9/2049	484,264	0.00%
Safran SA	€400,000	0.13%	16/3/2026	401,686	0.00%
Safran SA	€500,000	0.75%	17/3/2031	451,598	0.00%
SANEF SA	€100,000	0.95%	19/10/2028	96,310	0.00%
Sanofi SA	€1,400,000	1.00%	21/3/2026	1,422,677	0.01%
Sanofi SA	€500,000	1.13%	5/4/2028	496,470	0.00%
Sanofi SA	$250,000	3.63%	19/6/2028	242,311	0.00%
Schneider Electric SE	€500,000	1.00%	9/4/2027	499,727	0.00%
Schneider Electric SE	€100,000	3.25%	9/11/2027	105,293	0.00%
Schneider Electric SE	€400,000	3.13%	13/10/2029	421,397	0.00%
Schneider Electric SE	€500,000	3.38%	13/4/2034	530,479	0.00%
SCOR SE	€500,000	3.00%	8/6/2046	514,397	0.00%
SCOR SE	€500,000	3.63%	27/5/2048	516,197	0.00%
SFIL SA	€400,000	0.00%	23/11/2028	371,980	0.00%
SFIL SA	€1,900,000	0.05%	4/6/2029	1,741,056	0.01%
SFIL SA	€9,200,000	3.13%	17/9/2029	9,626,292	0.05%
SNCF Reseau	€100,000	4.25%	7/10/2026	106,560	0.00%
SNCF Reseau	€3,000,000	0.88%	22/1/2029	2,872,031	0.01%
SNCF Reseau	€500,000	1.13%	25/5/2030	469,921	0.00%
SNCF Reseau	€1,000,000	1.88%	30/3/2034	908,513	0.01%
SNCF Reseau	£500,000	5.25%	31/1/2035	628,309	0.00%
SNCF Reseau	€3,500,000	0.75%	25/5/2036	2,676,930	0.01%
SNCF Reseau	€1,200,000	1.50%	29/5/2037	980,340	0.01%
SNCF Reseau	£200,000	4.83%	25/3/2060	214,703	0.00%
Societe Des Grands Projets EPIC	€500,000	1.13%	22/10/2028	487,771	0.00%
Societe Des Grands Projets EPIC	€600,000	0.30%	25/11/2031	515,413	0.00%
Societe Des Grands Projets EPIC	€600,000	1.13%	25/5/2034	511,190	0.00%
Societe Des Grands Projets EPIC	€1,800,000	0.30%	2/9/2036	1,298,296	0.01%
Societe Des Grands Projets EPIC	€500,000	1.63%	8/4/2042	379,982	0.00%
Societe Des Grands Projets EPIC	€400,000	3.50%	25/5/2043	400,389	0.00%
Societe Des Grands Projets EPIC	€2,300,000	3.38%	25/5/2045	2,254,477	0.01%
Societe Des Grands Projets EPIC	€600,000	0.88%	10/5/2046	362,671	0.00%
Societe Des Grands Projets EPIC	€400,000	3.50%	25/6/2049	395,060	0.00%
Societe Des Grands Projets EPIC	€1,400,000	1.00%	26/11/2051	771,370	0.00%
Societe Des Grands Projets EPIC	€1,100,000	0.70%	15/10/2060	439,685	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Societe Des Grands Projets EPIC	€1,600,000	1.00%	18/2/2070	669,894	0.00%
Societe Fonciere Lyonnaise SA	€400,000	1.50%	5/6/2027	400,091	0.00%
Societe Generale SA	$900,000	4.75%	24/11/2025	894,977	0.01%
Societe Generale SA	$420,000	6.45%	12/1/2027	424,715	0.00%
Societe Generale SA	€800,000	0.75%	25/1/2027	789,236	0.00%
Societe Generale SA	$500,000	5.25%	19/2/2027	500,554	0.00%
Societe Generale SA	€1,000,000	4.13%	2/6/2027	1,064,138	0.01%
Societe Generale SA	$500,000	4.68%	15/6/2027	497,415	0.00%
Societe Generale SA	€2,000,000	4.00%	16/11/2027	2,127,752	0.01%
Societe Generale SA	$1,160,000	2.80%	19/1/2028	1,100,841	0.01%
Societe Generale SA	$300,000	6.45%	10/1/2029	306,754	0.00%
Societe Generale SA	€1,500,000	0.50%	12/6/2029	1,406,080	0.01%
Societe Generale SA	$535,000	5.63%	19/1/2030	534,077	0.00%
Societe Generale SA	$945,000	3.00%	22/1/2030	839,210	0.01%
Societe Generale SA	€1,000,000	4.25%	6/12/2030	1,059,987	0.01%
Societe Generale SA	€1,500,000	1.13%	30/6/2031	1,498,226	0.01%
Societe Generale SA	€1,200,000	4.88%	21/11/2031	1,313,987	0.01%
Societe Generale SA	$1,000,000	2.89%	9/6/2032	834,445	0.00%
Societe Generale SA	$875,000	3.34%	21/1/2033	739,227	0.00%
Societe Generale SA	$500,000	6.69%	10/1/2034	512,895	0.00%
Societe Generale SA	$400,000	3.63%	1/3/2041	267,558	0.00%
Societe Generale SA	$600,000	7.37%	10/1/2053	587,632	0.00%
Societe Generale SA	$600,000	7.13%	19/1/2055	574,549	0.00%
Societe Generale SFH SA	€5,400,000	0.01%	2/12/2026	5,338,616	0.03%
Societe Generale SFH SA	€5,000,000	0.13%	2/2/2029	4,669,223	0.02%
Societe Nationale SNCF SACA	CHF1,000,000	0.23%	18/6/2030	1,071,079	0.01%
Societe Nationale SNCF SACA	€500,000	3.38%	25/5/2033	520,233	0.00%
Societe Nationale SNCF SACA	€800,000	0.88%	28/2/2051	395,689	0.00%
Societe Nationale SNCF SACA	€1,100,000	1.00%	19/1/2061	456,813	0.00%
Sodexo, Inc.	$400,000	1.63%	16/4/2026	382,757	0.00%
Sodexo, Inc.	$500,000	2.72%	16/4/2031	427,349	0.00%
Sogecap SA	€300,000	5.00%	3/4/2045	315,308	0.00%
Suez SACA	€400,000	5.00%	3/11/2032	452,683	0.00%
Suez SACA	€800,000	4.50%	13/11/2033	880,125	0.01%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	103,155	0.00%
TDF Infrastructure SASU	€3,200,000	5.63%	21/7/2028	3,520,867	0.02%
TDF Infrastructure SASU	€100,000	1.75%	1/12/2029	94,154	0.00%
Terega SA	€600,000	0.88%	17/9/2030	540,657	0.00%
Terega SASU	€300,000	0.63%	27/2/2028	286,624	0.00%
Thales SA	€500,000	0.25%	29/1/2027	490,000	0.00%
Tikehau Capital SCA	€300,000	6.63%	14/3/2030	347,508	0.00%
TotalEnergies Capital International SA	€300,000	2.50%	25/3/2026	310,199	0.00%
TotalEnergies Capital International SA	$505,000	3.46%	19/2/2029	481,091	0.00%
TotalEnergies Capital International SA	$505,000	2.83%	10/1/2030	459,597	0.00%
TotalEnergies Capital International SA	£300,000	1.41%	3/9/2031	308,117	0.00%
TotalEnergies Capital International SA	€300,000	1.62%	18/5/2040	238,346	0.00%
TotalEnergies Capital International SA	$320,000	2.99%	29/6/2041	229,933	0.00%
TotalEnergies Capital International SA	$400,000	3.46%	12/7/2049	280,384	0.00%
TotalEnergies Capital International SA	$995,000	3.13%	29/5/2050	653,367	0.00%
TotalEnergies Capital SA	$150,000	3.88%	11/10/2028	145,808	0.00%
TotalEnergies Capital SA	$500,000	5.15%	5/4/2034	496,799	0.00%
TotalEnergies Capital SA	$500,000	4.72%	10/9/2034	480,688	0.00%
TotalEnergies Capital SA	$500,000	5.49%	5/4/2054	479,119	0.00%
TotalEnergies Capital SA	$450,000	5.28%	10/9/2054	417,156	0.00%
TotalEnergies Capital SA	$500,000	5.64%	5/4/2064	477,415	0.00%
TotalEnergies Capital SA	$1,175,000	5.43%	10/9/2064	1,089,230	0.01%
TotalEnergies SE	€1,000,000	1.63%	Perpetual	973,084	0.01%
TotalEnergies SE	€700,000	2.13%	Perpetual	626,952	0.00%
TotalEnergies SE	€400,000	3.37%	Perpetual	413,524	0.00%
UNEDIC A.S.SEO	€400,000	0.63%	3/3/2026	405,541	0.00%
UNEDIC A.S.SEO	€600,000	1.25%	21/10/2027	600,259	0.00%
UNEDIC A.S.SEO	€1,000,000	0.00%	25/11/2028	934,709	0.01%
UNEDIC A.S.SEO	€700,000	0.50%	20/3/2029	662,164	0.00%
UNEDIC A.S.SEO	€800,000	0.25%	25/11/2029	735,022	0.00%
UNEDIC A.S.SEO	€1,000,000	0.00%	19/11/2030	876,518	0.01%
UNEDIC A.S.SEO	€2,000,000	0.01%	25/5/2031	1,725,113	0.01%
UNEDIC A.S.SEO	€1,600,000	0.10%	25/5/2034	1,248,760	0.01%
UNEDIC A.S.SEO	€2,000,000	3.13%	25/11/2034	2,058,697	0.01%
UNEDIC A.S.SEO	€2,100,000	0.50%	25/5/2036	1,599,567	0.01%
Unibail-Rodamco-Westfield SE	€400,000	2.88%	Perpetual	407,647	0.00%
Unibail-Rodamco-Westfield SE	€1,400,000	0.63%	4/5/2027	1,376,815	0.01%

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Unibail-Rodamco-Westfield SE	€250,000	1.50%	22/2/2028	249,508	0.00%
Unibail-Rodamco-Westfield SE	€1,000,000	0.75%	25/10/2028	952,366	0.01%
Unibail-Rodamco-Westfield SE	€200,000	3.50%	11/9/2029	208,828	0.00%
Unibail-Rodamco-Westfield SE	€1,100,000	4.13%	11/12/2030	1,180,704	0.01%
Unibail-Rodamco-Westfield SE	€900,000	1.88%	15/1/2031	852,645	0.01%
Unibail-Rodamco-Westfield SE	€600,000	1.38%	4/12/2031	538,907	0.00%
Unibail-Rodamco-Westfield SE	€300,000	2.00%	29/6/2032	277,418	0.00%
Unibail-Rodamco-Westfield SE	€200,000	3.88%	11/9/2034	206,413	0.00%
Unibail-Rodamco-Westfield SE	€300,000	2.00%	28/4/2036	256,657	0.00%
Unibail-Rodamco-Westfield SE	€200,000	2.25%	14/5/2038	172,379	0.00%
Unibail-Rodamco-Westfield SE	€200,000	1.75%	1/7/2049	131,243	0.00%
Veolia Environnement SA	€200,000	1.63%	17/9/2030	190,873	0.00%
Veolia Environnement SA	€1,000,000	0.66%	15/1/2031	892,902	0.01%
Veolia Environnement SA	€1,000,000	0.50%	14/10/2031	865,080	0.01%
Veolia Environnement SA	€1,000,000	0.80%	15/1/2032	874,024	0.01%
Veolia Environnement SA	€800,000	3.57%	9/9/2034	831,943	0.00%
Vinci SA	€400,000	0.00%	27/11/2028	373,517	0.00%
Vinci SA	€700,000	1.63%	18/1/2029	691,066	0.00%
Vinci SA	€400,000	3.38%	17/10/2032	417,188	0.00%
WEA Finance LLC	$145,000	2.88%	15/1/2027	137,975	0.00%
WEA Finance LLC	$125,000	4.13%	20/9/2028	118,842	0.00%
WEA Finance LLC	$125,000	4.63%	20/9/2048	97,767	0.00%
WEA Finance LLC/Westfield UK & Europe Finance plc	$200,000	4.75%	17/9/2044	159,423	0.00%
Wendel SE	€100,000	2.50%	9/2/2027	102,976	0.00%
Wendel SE	€400,000	1.38%	18/1/2034	344,051	0.00%
Westfield America Management Ltd.	£500,000	2.63%	30/3/2029	559,780	0.00%
				1,255,030,826	**5.99%**
Germany 5.22% (31 December 2023: 5.68%)					
Aareal Bank AG	€400,000	5.88%	29/5/2026	424,126	0.00%
Aareal Bank AG	€1,380,000	2.63%	10/4/2030	1,410,494	0.01%
Adidas AG	€300,000	0.00%	5/10/2028	281,600	0.00%
Adidas AG	€400,000	0.63%	10/9/2035	316,844	0.00%
Allianz Finance II BV	€500,000	0.88%	15/1/2026	509,390	0.00%
Allianz Finance II BV	€3,000,000	3.25%	4/12/2029	3,182,756	0.02%
Allianz Finance II BV	€500,000	0.50%	14/1/2031	451,615	0.00%
Allianz SE	€500,000	4.60%	7/9/2038	538,872	0.00%
Allianz SE	€1,400,000	1.30%	25/9/2049	1,314,587	0.01%
Allianz SE	€500,000	5.82%	25/7/2053	585,017	0.00%
Allianz SE	$500,000	6.35%	6/9/2053	521,198	0.00%
Allianz SE	€600,000	4.85%	26/7/2054	665,122	0.00%
Allianz SE	$400,000	5.60%	3/9/2054	395,287	0.00%
Amprion GmbH	€1,900,000	3.45%	22/9/2027	1,997,363	0.01%
Amprion GmbH	€700,000	3.63%	21/5/2031	739,544	0.00%
Amprion GmbH	€400,000	3.97%	22/9/2032	428,842	0.00%
Amprion GmbH	€300,000	4.00%	21/5/2044	313,519	0.00%
Aroundtown Finance Sarl	€250,000	5.00%	Perpetual	228,795	0.00%
Aroundtown SA	€200,000	1.63%	Perpetual	187,587	0.00%
Aroundtown SA	€1,100,000	1.50%	28/5/2026	1,109,740	0.01%
Aroundtown SA	€700,000	0.38%	15/4/2027	675,993	0.00%
Aroundtown SA	$200,000	5.38%	21/3/2029	193,356	0.00%
Aroundtown SA	€1,600,000	4.80%	16/7/2029	1,715,378	0.01%
Aroundtown SA	£267,000	3.00%	16/10/2029	289,616	0.00%
BASF SE	€800,000	0.25%	5/6/2027	783,464	0.00%
BASF SE	€400,000	1.45%	13/12/2032	362,123	0.00%
BASF SE	€1,000,000	4.50%	8/3/2035	1,114,290	0.01%
Bausparkasse Schwaebisch Hall AG	€1,900,000	2.88%	16/1/2029	1,990,438	0.01%
Bayer AG	€900,000	4.25%	26/8/2029	966,946	0.01%
Bayer AG	€1,100,000	1.13%	6/1/2030	1,016,696	0.01%
Bayer AG	€400,000	1.38%	6/7/2032	349,008	0.00%
Bayer AG	€500,000	1.00%	12/1/2036	375,993	0.00%
Bayer US Finance II LLC	$500,000	2.85%	15/4/2025	495,756	0.00%
Bayer US Finance II LLC	$200,000	5.88%	15/4/2038	184,509	0.00%
Bayer US Finance II LLC	$225,000	4.40%	15/7/2044	166,484	0.00%
Bayer US Finance II LLC	$125,000	3.95%	15/4/2045	86,474	0.00%
Bayer US Finance II LLC	$1,200,000	4.88%	25/6/2048	937,466	0.01%
Bayer US Finance II LLC	$175,000	4.70%	15/7/2064	125,013	0.00%
Bayerische Landesbodenkreditanstalt	€1,000,000	0.63%	23/11/2026	1,003,325	0.01%
Berlin Hyp AG	€1,700,000	0.01%	24/1/2028	1,633,255	0.01%
Berlin Hyp AG	€7,039,000	3.38%	23/8/2028	7,495,791	0.04%
Berlin Hyp AG	€750,000	0.01%	2/9/2030	669,596	0.00%
BMW Finance NV	€480,000	0.75%	13/7/2026	482,663	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BMW Finance NV	€600,000	1.50%	6/2/2029	588,520	0.00%
BMW International Investment BV	€1,500,000	3.00%	27/8/2027	1,561,247	0.01%
BMW US Capital LLC	$600,000	5.05%	2/4/2026	602,630	0.00%
BMW US Capital LLC	$450,000	4.65%	13/8/2026	450,154	0.00%
BMW US Capital LLC	$600,000	4.90%	2/4/2027	601,704	0.00%
BMW US Capital LLC	$450,000	3.30%	6/4/2027	436,145	0.00%
BMW US Capital LLC	$350,000	4.60%	13/8/2027	348,220	0.00%
BMW US Capital LLC	$150,000	3.75%	12/4/2028	144,439	0.00%
BMW US Capital LLC	$600,000	4.90%	2/4/2029	595,458	0.00%
BMW US Capital LLC	$200,000	4.65%	13/8/2029	196,276	0.00%
BMW US Capital LLC	$25,000	4.15%	9/4/2030	23,903	0.00%
BMW US Capital LLC	$800,000	2.55%	1/4/2031	687,233	0.00%
BMW US Capital LLC	$375,000	4.85%	13/8/2031	367,141	0.00%
BMW US Capital LLC	€1,645,000	3.38%	2/2/2034	1,689,859	0.01%
BMW US Capital LLC	$600,000	5.15%	2/4/2034	589,729	0.00%
Bundesobligation	€20,000,000	0.00%	9/10/2026	19,991,327	0.10%
Bundesobligation	€32,000,000	0.00%	16/4/2027	31,655,887	0.15%
Bundesobligation	€10,000,000	2.20%	13/4/2028	10,410,790	0.05%
Bundesrepublik Deutschland Bundesanleihe	€62,700,000	0.00%	15/11/2027	61,338,864	0.29%
Bundesrepublik Deutschland Bundesanleihe	€74,000,000	0.00%	15/8/2029	69,765,050	0.33%
Bundesrepublik Deutschland Bundesanleihe	€72,400,000	2.40%	15/11/2030	75,838,088	0.36%
Bundesrepublik Deutschland Bundesanleihe	€10,803,274	0.00%	15/2/2032	9,589,256	0.05%
Bundesrepublik Deutschland Bundesanleihe	€7,000,000	2.30%	15/2/2033	7,264,421	0.04%
Bundesrepublik Deutschland Bundesanleihe	€24,300,000	2.20%	15/2/2034	24,876,706	0.12%
Bundesrepublik Deutschland Bundesanleihe	€16,405,691	0.00%	15/5/2035	13,273,109	0.06%
Bundesrepublik Deutschland Bundesanleihe	€49,783,000	0.00%	15/5/2036	39,083,829	0.19%
Bundesrepublik Deutschland Bundesanleihe	€31,000,000	1.00%	15/5/2038	26,545,280	0.13%
Bundesrepublik Deutschland Bundesanleihe	€2,393,856	4.75%	4/7/2040	3,159,663	0.02%
Bundesrepublik Deutschland Bundesanleihe	€4,482,000	2.60%	15/5/2041	4,639,586	0.02%
Bundesrepublik Deutschland Bundesanleihe	€5,411,000	3.25%	4/7/2042	6,112,259	0.03%
Bundesrepublik Deutschland Bundesanleihe	€22,450,000	2.50%	4/7/2044	22,935,534	0.11%
Bundesrepublik Deutschland Bundesanleihe	€11,656,000	2.50%	15/8/2046	11,910,830	0.06%
Bundesrepublik Deutschland Bundesanleihe	€9,480,000	1.25%	15/8/2048	7,544,706	0.04%
Bundesrepublik Deutschland Bundesanleihe	€24,855,255	0.00%	15/8/2050	13,521,173	0.07%
Bundesrepublik Deutschland Bundesanleihe	€13,000,000	0.00%	15/8/2052	6,723,811	0.03%
Bundesrepublik Deutschland Bundesanleihe	€6,908,625	1.80%	15/8/2053	6,030,134	0.03%
Bundesrepublik Deutschland Bundesanleihe	€9,500,000	2.50%	15/8/2054	9,650,220	0.05%
Bundesschatzanweisungen	€20,000,000	2.50%	19/3/2026	20,801,206	0.10%
Bundesschatzanweisungen	€28,500,000	2.90%	18/6/2026	29,834,309	0.14%
Commerzbank AG	€1,000,000	0.38%	1/9/2027	979,794	0.01%
Commerzbank AG	€3,397,000	3.38%	28/8/2028	3,621,018	0.02%
Commerzbank AG	€200,000	2.63%	8/12/2028	205,721	0.00%
Commerzbank AG	€7,000,000	3.13%	20/4/2029	7,398,217	0.04%
Commerzbank AG	€2,460,000	2.63%	3/9/2029	2,548,619	0.01%
Commerzbank AG	€900,000	5.13%	18/1/2030	992,684	0.01%
Commerzbank AG	€1,400,000	4.00%	16/7/2032	1,474,997	0.01%
Commerzbank AG	€1,000,000	6.75%	5/10/2033	1,130,943	0.01%
Covestro AG	€230,000	0.88%	3/2/2026	233,959	0.00%
Covestro AG	€500,000	4.75%	15/11/2028	550,269	0.00%
Covestro AG	€500,000	1.38%	12/6/2030	472,161	0.00%
Daimler Truck Finance Canada, Inc.	CAD1,200,000	4.54%	27/9/2029	854,134	0.01%
Daimler Truck Finance North America LLC	$500,000	5.00%	15/1/2027	500,970	0.00%
Daimler Truck Finance North America LLC	$700,000	5.13%	25/9/2027	703,524	0.00%
Daimler Truck Finance North America LLC	$1,100,000	5.40%	20/9/2028	1,113,119	0.01%
Daimler Truck Finance North America LLC	$750,000	5.13%	25/9/2029	751,650	0.00%
Daimler Truck International Finance BV	€300,000	3.88%	19/6/2026	315,566	0.00%
Daimler Truck International Finance BV	€300,000	3.88%	19/6/2029	321,785	0.00%
Daimler Truck International Finance BV	€900,000	3.38%	23/9/2030	937,617	0.01%
Deutsche Bahn Finance GmbH	£590,000	1.88%	13/2/2026	717,475	0.00%
Deutsche Bahn Finance GmbH	£100,000	3.13%	24/7/2026	122,433	0.00%
Deutsche Bahn Finance GmbH	£500,000	0.38%	3/12/2026	580,241	0.00%
Deutsche Bahn Finance GmbH	€2,350,000	3.50%	20/9/2027	2,500,014	0.01%
Deutsche Bahn Finance GmbH	€1,100,000	1.00%	17/12/2027	1,093,920	0.01%
Deutsche Bahn Finance GmbH	€1,200,000	0.63%	15/4/2036	951,516	0.01%
Deutsche Bahn Finance GmbH	€1,000,000	4.00%	23/11/2043	1,108,554	0.01%
Deutsche Bahn Finance GmbH	€650,000	0.63%	8/12/2050	355,217	0.00%
Deutsche Bahn Finance GmbH	€250,000	1.13%	29/5/2051	156,442	0.00%
Deutsche Bank AG	$1,014,000	4.10%	13/1/2026	1,005,086	0.01%
Deutsche Bank AG	€154,938	0.00%	15/10/2026	149,125	0.00%
Deutsche Bank AG	€1,000,000	1.63%	20/1/2027	1,006,178	0.01%
Deutsche Bank AG	$500,000	7.15%	13/7/2027	515,259	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Deutsche Bank AG	€5,900,000	2.25%	20/9/2027	6,065,071	0.03%
Deutsche Bank AG	$1,485,000	2.31%	16/11/2027	1,411,386	0.01%
Deutsche Bank AG	$418,000	2.55%	7/1/2028	397,238	0.00%
Deutsche Bank AG	$300,000	5.71%	8/2/2028	303,143	0.00%
Deutsche Bank AG	€700,000	3.25%	24/5/2028	725,809	0.00%
Deutsche Bank AG	€2,100,000	3.38%	13/3/2029	2,234,641	0.01%
Deutsche Bank AG	€1,400,000	0.01%	2/10/2029	1,277,991	0.01%
Deutsche Bank AG	$500,000	6.82%	20/11/2029	523,101	0.00%
Deutsche Bank AG	€2,700,000	3.75%	15/1/2030	2,865,266	0.01%
Deutsche Bank AG	€2,200,000	4.13%	4/4/2030	2,332,411	0.01%
Deutsche Bank AG	$1,500,000	5.00%	11/9/2030	1,465,856	0.01%
Deutsche Bank AG	€2,500,000	5.63%	19/5/2031	2,641,975	0.01%
Deutsche Bank AG	$475,000	3.73%	14/1/2032	415,177	0.00%
Deutsche Bank AG	€500,000	1.38%	17/2/2032	455,695	0.00%
Deutsche Bank AG	$500,000	3.04%	28/5/2032	428,580	0.00%
Deutsche Bank AG	€1,000,000	4.00%	24/6/2032	1,036,307	0.01%
Deutsche Bank AG	$775,000	4.88%	1/12/2032	751,104	0.00%
Deutsche Bank AG	$375,000	7.08%	10/2/2034	386,241	0.00%
Deutsche Bank AG	$500,000	5.40%	11/9/2035	475,266	0.00%
Deutsche Boerse AG	€1,700,000	3.75%	28/9/2029	1,830,974	0.01%
Deutsche Boerse AG	€800,000	3.88%	28/9/2033	871,275	0.01%
Deutsche Kreditbank AG	€1,500,000	0.88%	2/10/2028	1,465,449	0.01%
Deutsche Lufthansa AG	€1,700,000	4.13%	3/9/2032	1,808,251	0.01%
Deutsche Post AG	€500,000	1.63%	5/12/2028	500,758	0.00%
Deutsche Post AG	€2,000,000	0.75%	20/5/2029	1,940,459	0.01%
Deutsche Telekom AG	£78,000	3.13%	6/2/2034	84,279	0.00%
Deutsche Telekom AG	€600,000	2.25%	29/3/2039	546,273	0.00%
Deutsche Telekom AG	€200,000	1.75%	9/12/2049	148,357	0.00%
Deutsche Telekom International Finance BV	$300,000	3.60%	19/1/2027	293,017	0.00%
Deutsche Telekom International Finance BV	€900,000	1.38%	30/1/2027	912,447	0.01%
Deutsche Telekom International Finance BV	$475,000	4.38%	21/6/2028	465,435	0.00%
Deutsche Telekom International Finance BV	£100,000	8.88%	27/11/2028	143,475	0.00%
Deutsche Telekom International Finance BV	£200,000	2.25%	13/4/2029	228,375	0.00%
Deutsche Telekom International Finance BV	€200,000	2.00%	1/12/2029	201,421	0.00%
Deutsche Telekom International Finance BV	€300,000	7.50%	24/1/2033	405,520	0.00%
Deutsche Telekom International Finance BV	$1,268,000	4.75%	21/6/2038	1,160,847	0.01%
DZ HYP AG	€4,000,000	0.01%	26/10/2026	3,963,751	0.02%
DZ HYP AG	€4,600,000	3.25%	31/5/2033	4,919,737	0.02%
E.ON International Finance BV	€500,000	1.63%	30/5/2026	512,467	0.00%
E.ON International Finance BV	€1,000,000	1.50%	31/7/2029	977,009	0.01%
E.ON International Finance BV	£550,000	6.25%	3/6/2030	723,544	0.00%
E.ON International Finance BV	£600,000	6.38%	7/6/2032	793,659	0.00%
E.ON International Finance BV	£500,000	4.75%	31/1/2034	589,970	0.00%
E.ON International Finance BV	$400,000	6.65%	30/4/2038	423,924	0.00%
E.ON International Finance BV	£50,000	6.75%	27/1/2039	67,497	0.00%
E.ON SE	€1,000,000	3.50%	12/1/2028	1,057,770	0.01%
E.ON SE	€500,000	1.63%	22/5/2029	494,568	0.00%
E.ON SE	€550,000	3.13%	5/3/2030	571,461	0.00%
E.ON SE	€1,200,000	1.63%	29/3/2031	1,139,382	0.01%
E.ON SE	€300,000	0.63%	7/11/2031	263,989	0.00%
E.ON SE	€899,000	3.50%	25/3/2032	943,526	0.01%
E.ON SE	€300,000	0.88%	18/10/2034	249,520	0.00%
E.ON SE	€500,000	3.88%	12/1/2035	530,852	0.00%
E.ON SE	€830,000	3.88%	5/9/2038	870,428	0.01%
E.ON SE	€770,000	4.13%	25/3/2044	808,025	0.00%
EEW Energy from Waste GmbH	€500,000	0.36%	30/6/2026	496,369	0.00%
EnBW Energie Baden-Wuerttemberg AG	€500,000	1.63%	5/8/2079	490,525	0.00%
EnBW Energie Baden-Wuerttemberg AG	€700,000	1.88%	29/6/2080	706,886	0.00%
EnBW Energie Baden-Wuerttemberg AG	€700,000	1.38%	31/8/2081	664,654	0.00%
EnBW Energie Baden-Wuerttemberg AG	€200,000	5.25%	23/1/2084	217,845	0.00%
EnBW International Finance BV	€400,000	3.63%	22/11/2026	421,413	0.00%
EnBW International Finance BV	€1,300,000	0.13%	1/3/2028	1,253,476	0.01%
EnBW International Finance BV	€1,000,000	3.50%	24/7/2028	1,059,209	0.01%
EnBW International Finance BV	€200,000	4.05%	22/11/2029	216,557	0.00%
EnBW International Finance BV	€400,000	1.88%	31/10/2033	368,507	0.00%
EnBW International Finance BV	€400,000	4.00%	24/1/2035	425,636	0.00%
Eurogrid GmbH	€300,000	1.50%	18/4/2028	297,441	0.00%
Eurogrid GmbH	€1,000,000	3.72%	27/4/2030	1,060,622	0.01%
Eurogrid GmbH	€200,000	3.28%	5/9/2031	207,391	0.00%
Eurogrid GmbH	€500,000	1.11%	15/5/2032	443,950	0.00%
Eurogrid GmbH	€300,000	0.74%	21/4/2033	252,255	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Eurogrid GmbH	€400,000	3.92%	1/2/2034	427,681	0.00%
EWE AG	€280,000	0.38%	22/10/2032	229,082	0.00%
FMS Wertmanagement	€400,000	0.38%	29/4/2030	371,699	0.00%
Free & Hanseatic City of Hamburg	€900,000	0.01%	3/6/2030	813,580	0.01%
Free & Hanseatic City of Hamburg	€485,000	1.45%	5/11/2038	415,840	0.00%
Free & Hanseatic City of Hamburg	€400,000	0.20%	3/9/2049	209,361	0.00%
Free State of Bavaria	€500,000	0.15%	3/4/2030	457,703	0.00%
Free State of Bavaria	€1,000,000	0.01%	18/1/2035	794,046	0.00%
Free State of Saxony	€2,000,000	0.01%	5/11/2029	1,843,263	0.01%
Free State of Saxony	€1,500,000	0.01%	17/12/2035	1,152,588	0.01%
Fresenius Medical Care US Finance III, Inc.	$450,000	1.88%	1/12/2026	422,973	0.00%
Fresenius Medical Care US Finance III, Inc.	$450,000	3.75%	15/6/2029	419,185	0.00%
Fresenius Medical Care US Finance III, Inc.	$400,000	2.38%	16/2/2031	329,196	0.00%
Fresenius SE & Co. KGaA	€800,000	2.88%	15/2/2029	834,054	0.01%
Gemeinsame Deutsche Bundeslaender	€1,050,000	0.00%	25/9/2029	967,250	0.01%
Grand City Properties Finance Sarl	€150,000	6.13%	Perpetual	153,505	0.00%
Grand City Properties SA	€600,000	0.13%	11/1/2028	564,847	0.00%
Grand City Properties SA	€200,000	4.38%	9/1/2030	213,269	0.00%
Grenke Finance plc	€180,000	5.13%	4/1/2029	188,263	0.00%
Hannover Rueck SE	€1,000,000	1.13%	9/10/2039	932,333	0.01%
Hannover Rueck SE	€400,000	5.88%	26/8/2043	469,696	0.00%
Heidelberg Materials AG	€500,000	3.75%	31/5/2032	530,094	0.00%
Heidelberg Materials Finance Luxembourg SA	€1,200,000	1.13%	1/12/2027	1,190,998	0.01%
HOCHTIEF AG	€500,000	0.50%	3/9/2027	488,810	0.00%
HOWOGE Wohnungsbaugesellschaft mbH	€200,000	0.63%	1/11/2028	188,594	0.00%
HOWOGE Wohnungsbaugesellschaft mbH	€300,000	1.13%	1/11/2033	251,499	0.00%
Infineon Technologies AG	€400,000	2.00%	24/6/2032	378,254	0.00%
ING-DiBa AG	€2,900,000	0.01%	7/10/2028	2,734,066	0.01%
Investitionsbank Berlin	€2,100,000	3.13%	13/9/2028	2,224,782	0.01%
KION Group AG	€3,100,000	4.00%	20/11/2029	3,269,772	0.02%
Kreditanstalt fuer Wiederaufbau	$2,500,000	0.63%	22/1/2026	2,403,708	0.01%
Kreditanstalt fuer Wiederaufbau	$1,200,000	5.00%	16/3/2026	1,208,449	0.01%
Kreditanstalt fuer Wiederaufbau	$1,225,000	3.63%	1/4/2026	1,213,677	0.01%
Kreditanstalt fuer Wiederaufbau	€3,000,000	0.00%	15/6/2026	3,006,703	0.02%
Kreditanstalt fuer Wiederaufbau	$1,500,000	4.63%	7/8/2026	1,506,613	0.01%
Kreditanstalt fuer Wiederaufbau	£1,000,000	0.88%	15/9/2026	1,178,170	0.01%
Kreditanstalt fuer Wiederaufbau	€6,478,000	0.00%	30/9/2026	6,454,990	0.03%
Kreditanstalt fuer Wiederaufbau	$6,500,000	1.00%	1/10/2026	6,141,436	0.03%
Kreditanstalt fuer Wiederaufbau	£1,600,000	0.13%	30/12/2026	1,842,513	0.01%
Kreditanstalt fuer Wiederaufbau	$1,400,000	4.38%	1/3/2027	1,400,733	0.01%
Kreditanstalt fuer Wiederaufbau	€1,587,000	0.00%	31/3/2027	1,563,537	0.01%
Kreditanstalt fuer Wiederaufbau	€27,119,000	0.00%	30/4/2027	26,678,006	0.13%
Kreditanstalt fuer Wiederaufbau	$750,000	3.50%	27/8/2027	734,170	0.00%
Kreditanstalt fuer Wiederaufbau	€1,991,000	0.50%	15/9/2027	1,966,810	0.01%
Kreditanstalt fuer Wiederaufbau	€1,588,000	0.00%	15/12/2027	1,538,593	0.01%
Kreditanstalt fuer Wiederaufbau	€4,000,000	0.63%	7/1/2028	3,942,993	0.02%
Kreditanstalt fuer Wiederaufbau	$1,200,000	3.75%	15/2/2028	1,179,058	0.01%
Kreditanstalt fuer Wiederaufbau	€6,344,000	2.75%	15/3/2028	6,660,304	0.03%
Kreditanstalt fuer Wiederaufbau	$3,000,000	2.88%	3/4/2028	2,866,161	0.01%
Kreditanstalt fuer Wiederaufbau	$1,725,000	3.88%	15/6/2028	1,698,311	0.01%
Kreditanstalt fuer Wiederaufbau	€800,000	0.75%	28/6/2028	785,226	0.00%
Kreditanstalt fuer Wiederaufbau	€350,000	0.00%	15/9/2028	333,007	0.00%
Kreditanstalt fuer Wiederaufbau	€11,314,000	3.13%	10/10/2028	12,031,960	0.06%
Kreditanstalt fuer Wiederaufbau	£3,275,000	3.75%	9/1/2029	3,994,903	0.02%
Kreditanstalt fuer Wiederaufbau	$600,000	4.00%	15/3/2029	589,789	0.00%
Kreditanstalt fuer Wiederaufbau	€3,400,000	0.00%	15/6/2029	3,168,272	0.02%
Kreditanstalt fuer Wiederaufbau	$250,000	1.75%	14/9/2029	221,672	0.00%
Kreditanstalt fuer Wiederaufbau	$775,000	4.75%	29/10/2030	785,487	0.00%
Kreditanstalt fuer Wiederaufbau	€1,610,000	0.00%	10/1/2031	1,436,562	0.01%
Kreditanstalt fuer Wiederaufbau	£2,000,000	4.88%	3/2/2031	2,555,874	0.01%
Kreditanstalt fuer Wiederaufbau	€15,436,000	2.75%	20/2/2031	16,206,842	0.08%
Kreditanstalt fuer Wiederaufbau	€700,000	2.75%	14/2/2033	733,545	0.00%
Kreditanstalt fuer Wiederaufbau	€3,005,000	2.88%	7/6/2033	3,168,639	0.02%
Kreditanstalt fuer Wiederaufbau	$1,500,000	4.13%	15/7/2033	1,446,808	0.01%
Kreditanstalt fuer Wiederaufbau	€4,571,000	2.63%	10/1/2034	4,715,479	0.02%
Kreditanstalt fuer Wiederaufbau	$775,000	4.38%	28/2/2034	759,369	0.00%
Kreditanstalt fuer Wiederaufbau	$540,000	0.00%	18/4/2036	316,032	0.00%
Kreditanstalt fuer Wiederaufbau	€3,000,000	0.38%	20/5/2036	2,374,378	0.01%
Kreditanstalt fuer Wiederaufbau	€800,000	1.25%	4/7/2036	700,911	0.00%
Kreditanstalt fuer Wiederaufbau	£300,000	4.88%	15/3/2037	375,869	0.00%
Kreditanstalt fuer Wiederaufbau	€1,165,000	0.88%	4/7/2039	919,408	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Land Baden-Wuerttemberg	€400,000	0.63%	27/1/2026	406,254	0.00%
Land Baden-Wuerttemberg	€1,900,000	0.01%	2/9/2030	1,708,785	0.01%
Land Baden-Wuerttemberg	€2,000,000	0.01%	7/3/2031	1,771,658	0.01%
Land Baden-Wuerttemberg	€550,000	0.01%	9/7/2032	469,316	0.00%
Land Berlin	€500,000	0.63%	20/3/2026	507,474	0.00%
Land Berlin	€3,662,000	0.01%	26/10/2028	3,458,935	0.02%
Land Berlin	€3,324,000	2.88%	5/4/2029	3,497,530	0.02%
Land Berlin	€1,000,000	0.10%	18/1/2030	917,375	0.01%
Land Berlin	€2,500,000	1.63%	2/8/2032	2,406,355	0.01%
Land Berlin	€1,000,000	1.30%	13/6/2033	928,083	0.01%
Land Berlin	€700,000	0.13%	4/6/2035	550,575	0.00%
Land Berlin	€2,000,000	0.63%	25/8/2036	1,610,801	0.01%
Land Berlin	€500,000	1.38%	27/8/2038	425,904	0.00%
Land Berlin	€740,000	0.35%	9/9/2050	391,271	0.00%
Landesbank Baden-Wuerttemberg	€6,150,000	2.63%	12/11/2027	6,400,424	0.03%
Landesbank Baden-Wuerttemberg	€1,600,000	0.38%	7/5/2029	1,468,584	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank	€3,000,000	0.38%	13/4/2026	3,030,395	0.02%
Landwirtschaftliche Rentenbank	$500,000	0.88%	30/3/2026	478,241	0.00%
Landwirtschaftliche Rentenbank	$200,000	1.75%	27/7/2026	192,026	0.00%
Landwirtschaftliche Rentenbank	€3,400,000	0.00%	28/9/2026	3,384,523	0.02%
Landwirtschaftliche Rentenbank	€2,000,000	0.63%	18/5/2027	1,989,947	0.01%
Landwirtschaftliche Rentenbank	€1,960,000	0.00%	22/9/2027	1,904,952	0.01%
Landwirtschaftliche Rentenbank	$325,000	2.50%	15/11/2027	308,491	0.00%
Landwirtschaftliche Rentenbank	AUD700,000	3.25%	12/4/2028	421,343	0.00%
Landwirtschaftliche Rentenbank	$525,000	3.88%	14/6/2028	516,723	0.00%
Landwirtschaftliche Rentenbank	€3,020,000	0.00%	19/7/2028	2,875,503	0.01%
Landwirtschaftliche Rentenbank	$1,436,000	4.63%	17/4/2029	1,444,497	0.01%
Landwirtschaftliche Rentenbank	$800,000	0.88%	3/9/2030	655,417	0.00%
Landwirtschaftliche Rentenbank	$1,000,000	4.13%	6/2/2031	974,179	0.01%
Landwirtschaftliche Rentenbank	€667,000	1.90%	12/7/2032	656,803	0.00%
Landwirtschaftliche Rentenbank	$500,000	5.00%	24/10/2033	512,124	0.00%
Landwirtschaftliche Rentenbank	€1,300,000	0.01%	26/11/2040	837,917	0.01%
LANXESS AG	€942,000	0.00%	8/9/2027	898,852	0.01%
LEG Immobilien SE	€200,000	0.88%	28/11/2027	196,163	0.00%
LEG Immobilien SE	€900,000	1.00%	19/11/2032	760,125	0.00%
Lloyds Bank GmbH	€2,100,000	2.75%	10/9/2029	2,185,267	0.01%
Mercedes-Benz Finance North America LLC	$450,000	4.80%	30/3/2026	450,512	0.00%
Mercedes-Benz Finance North America LLC	$600,000	4.88%	31/7/2026	601,729	0.00%
Mercedes-Benz Finance North America LLC	$625,000	4.80%	13/11/2026	626,205	0.00%
Mercedes-Benz Finance North America LLC	$150,000	3.45%	6/1/2027	146,218	0.00%
Mercedes-Benz Finance North America LLC	$600,000	4.75%	1/8/2027	599,265	0.00%
Mercedes-Benz Finance North America LLC	$425,000	4.90%	15/11/2027	424,683	0.00%
Mercedes-Benz Finance North America LLC	$400,000	5.25%	29/11/2027	403,364	0.00%
Mercedes-Benz Finance North America LLC	$450,000	4.80%	30/3/2028	446,844	0.00%
Mercedes-Benz Finance North America LLC	$600,000	4.80%	1/8/2029	591,847	0.00%
Mercedes-Benz Finance North America LLC	$400,000	3.10%	15/8/2029	366,811	0.00%
Mercedes-Benz Finance North America LLC	$750,000	5.10%	15/11/2029	747,830	0.00%
Mercedes-Benz Finance North America LLC	$600,000	5.13%	1/8/2034	585,232	0.00%
Mercedes-Benz Group AG	€1,300,000	0.75%	8/2/2030	1,199,448	0.01%
Mercedes-Benz Group AG	€1,000,000	1.13%	6/11/2031	907,951	0.01%
Mercedes-Benz Group AG	€425,000	0.75%	11/3/2033	362,201	0.00%
Mercedes-Benz Group AG	€1,000,000	1.13%	8/8/2034	852,263	0.01%
Mercedes-Benz International Finance BV	€1,755,000	1.38%	26/6/2026	1,783,547	0.01%
Merck KGaA	€600,000	3.88%	27/8/2054	625,307	0.00%
Merck KGaA	€200,000	2.88%	25/6/2079	201,261	0.00%
Merck KGaA	€400,000	1.63%	9/9/2080	401,774	0.00%
Muenchener Hypothekenbank eG	€4,257,000	3.00%	11/7/2031	4,489,904	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€300,000	1.25%	26/5/2041	270,061	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	$600,000	5.88%	23/5/2042	610,156	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€600,000	4.25%	26/5/2044	640,022	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€400,000	3.25%	26/5/2049	410,071	0.00%
Niedersachsen Invest GmbH	€700,000	0.25%	16/7/2035	566,158	0.00%
Norddeutsche Landesbank-Girozentrale	€1,900,000	0.01%	23/9/2026	1,886,931	0.01%
Norddeutsche Landesbank-Girozentrale	€1,000,000	0.75%	5/3/2029	959,862	0.01%
NRW Bank	€4,365,000	3.13%	30/8/2028	4,622,574	0.02%
NRW Bank	€938,000	0.38%	16/5/2029	885,861	0.01%
NRW Bank	€6,139,000	3.00%	31/5/2030	6,491,181	0.03%
NRW Bank	€5,718,000	2.75%	15/5/2031	5,953,864	0.03%
NRW Bank	€500,000	1.63%	3/8/2032	479,981	0.00%
REWE International Finance BV	€1,500,000	4.88%	13/9/2030	1,667,590	0.01%
Robert Bosch GmbH	€400,000	4.00%	2/6/2035	431,643	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Robert Bosch GmbH	€700,000	4.38%	2/6/2043	757,330	0.00%
RWE AG	€910,000	0.50%	26/11/2028	862,859	0.01%
RWE AG	€680,000	3.63%	13/2/2029	723,007	0.00%
RWE AG	€800,000	2.75%	24/5/2030	816,124	0.01%
RWE AG	€466,000	1.00%	26/11/2033	390,602	0.00%
RWE AG	€285,000	4.13%	13/2/2035	305,268	0.00%
RWE Finance US LLC	$500,000	5.88%	16/4/2034	501,158	0.00%
RWE Finance US LLC	$500,000	6.25%	16/4/2054	491,749	0.00%
Santander Consumer Bank AG	€600,000	4.50%	30/6/2026	636,812	0.00%
SAP SE	€800,000	0.13%	18/5/2026	802,435	0.00%
SAP SE	€500,000	1.25%	10/3/2028	497,958	0.00%
SAP SE	€500,000	1.63%	10/3/2031	486,341	0.00%
Sartorius Finance BV	€400,000	4.88%	14/9/2035	444,437	0.00%
Siemens Financieringsmaatschappij NV	$950,000	1.20%	11/3/2026	913,634	0.01%
Siemens Financieringsmaatschappij NV	€2,300,000	0.38%	5/6/2026	2,313,195	0.01%
Siemens Financieringsmaatschappij NV	€1,400,000	0.25%	20/2/2029	1,314,961	0.01%
Siemens Financieringsmaatschappij NV	€500,000	0.13%	5/9/2029	468,175	0.00%
Siemens Financieringsmaatschappij NV	€500,000	2.75%	9/9/2030	517,853	0.00%
Siemens Financieringsmaatschappij NV	€1,000,000	0.50%	20/2/2032	884,743	0.01%
Siemens Financieringsmaatschappij NV	€300,000	0.50%	5/9/2034	246,115	0.00%
Siemens Financieringsmaatschappij NV	€900,000	1.25%	25/2/2035	780,018	0.00%
Siemens Financieringsmaatschappij NV	€200,000	3.50%	24/2/2036	211,979	0.00%
Siemens Financieringsmaatschappij NV	€300,000	1.75%	28/2/2039	255,017	0.00%
Siemens Financieringsmaatschappij NV	£1,900,000	3.75%	10/9/2042	1,938,739	0.01%
Siemens Financieringsmaatschappij NV	€2,700,000	3.63%	22/2/2044	2,781,848	0.01%
Siemens Financieringsmaatschappij NV	$1,460,000	4.40%	27/5/2045	1,260,709	0.01%
Siemens Financieringsmaatschappij NV	$150,000	3.30%	15/9/2046	107,657	0.00%
Siemens Financieringsmaatschappij NV	$800,000	4.20%	16/3/2047	659,663	0.00%
State of Brandenburg	€1,000,000	0.01%	26/6/2028	952,949	0.01%
State of Brandenburg	€1,708,000	3.00%	27/2/2032	1,811,453	0.01%
State of Brandenburg	€850,000	0.38%	29/1/2035	693,925	0.00%
State of Brandenburg	€1,000,000	0.30%	4/10/2049	534,626	0.00%
State of Brandenburg	€1,200,000	0.60%	13/10/2051	678,663	0.00%
State of Bremen	€500,000	1.50%	12/11/2038	429,129	0.00%
State of Bremen	€280,000	0.40%	20/8/2049	153,303	0.00%
State of Bremen	€4,546,000	0.55%	4/2/2050	2,581,994	0.01%
State of Hesse	€5,568,000	2.88%	12/3/2029	5,864,744	0.03%
State of Hesse	€1,400,000	1.75%	12/7/2029	1,404,720	0.01%
State of Hesse	€900,000	0.00%	8/11/2030	805,057	0.00%
State of Hesse	€2,703,000	2.88%	4/7/2033	2,840,831	0.01%
State of Hesse	€1,000,000	1.30%	10/10/2033	926,119	0.01%
State of Hesse	€500,000	2.75%	10/1/2034	518,812	0.00%
State of Hesse	€500,000	0.75%	4/8/2036	409,192	0.00%
State of Lower Saxony	€1,000,000	0.00%	10/7/2026	999,659	0.01%
State of Lower Saxony	€2,365,000	0.00%	11/2/2027	2,332,693	0.01%
State of Lower Saxony	€1,000,000	0.13%	8/4/2027	985,901	0.01%
State of Lower Saxony	€1,000,000	0.01%	13/8/2030	900,164	0.01%
State of Lower Saxony	€3,125,000	0.01%	10/1/2031	2,782,477	0.01%
State of Lower Saxony	€650,000	0.05%	9/3/2035	511,628	0.00%
State of North Rhine-Westphalia Germany	€3,000,000	0.50%	16/4/2026	3,035,949	0.02%
State of North Rhine-Westphalia Germany	$2,000,000	4.38%	16/2/2027	1,993,154	0.01%
State of North Rhine-Westphalia Germany	€2,200,000	0.95%	13/3/2028	2,178,351	0.01%
State of North Rhine-Westphalia Germany	€500,000	0.00%	26/11/2029	458,423	0.00%
State of North Rhine-Westphalia Germany	€3,800,000	0.20%	9/4/2030	3,487,374	0.02%
State of North Rhine-Westphalia Germany	€100,000	1.63%	24/10/2030	98,249	0.00%
State of North Rhine-Westphalia Germany	€2,211,000	2.75%	15/1/2032	2,305,230	0.01%
State of North Rhine-Westphalia Germany	€8,492,000	2.90%	7/6/2033	8,911,787	0.04%
State of North Rhine-Westphalia Germany	€4,400,000	2.70%	5/9/2034	4,536,891	0.02%
State of North Rhine-Westphalia Germany	€1,140,000	0.00%	12/10/2035	872,282	0.01%
State of North Rhine-Westphalia Germany	€700,000	1.25%	12/5/2036	610,086	0.00%
State of North Rhine-Westphalia Germany	€4,350,000	0.60%	4/6/2041	3,063,177	0.02%
State of North Rhine-Westphalia Germany	€1,300,000	0.75%	16/8/2041	936,516	0.01%
State of North Rhine-Westphalia Germany	€500,000	1.00%	16/10/2046	344,453	0.00%
State of North Rhine-Westphalia Germany	€500,000	1.65%	16/5/2047	395,247	0.00%
State of North Rhine-Westphalia Germany	€7,648,000	0.80%	30/7/2049	4,754,967	0.02%
State of North Rhine-Westphalia Germany	€2,150,000	0.50%	15/1/2052	1,155,662	0.01%
State of North Rhine-Westphalia Germany	€574,000	2.90%	15/1/2053	561,282	0.00%
State of North Rhine-Westphalia Germany	€1,000,000	1.75%	26/10/2057	732,535	0.00%
State of North Rhine-Westphalia Germany	€1,300,000	1.95%	26/9/2078	971,358	0.01%
State of North Rhine-Westphalia Germany	€480,000	2.15%	21/3/2119	357,822	0.00%
State of North Rhine-Westphalia Germany	€1,080,000	1.38%	15/1/2120	586,410	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
State of North Rhine-Westphalia Germany	€1,600,000	0.95%	10/1/2121	742,428	0.00%
State of North Rhine-Westphalia Germany	€925,000	1.45%	19/1/2122	523,832	0.00%
State of Rhineland-Palatinate	€500,000	0.75%	19/1/2026	508,845	0.00%
State of Saarland	€1,230,000	0.05%	5/11/2040	805,616	0.00%
State of Saxony-Anhalt	€4,000,000	0.01%	9/11/2026	3,971,448	0.02%
State of Schleswig-Holstein Germany	€3,900,000	2.38%	22/9/2032	3,967,898	0.02%
Talanx AG	€900,000	2.25%	5/12/2047	901,609	0.01%
Traton Finance Luxembourg SA	€1,600,000	4.50%	23/11/2026	1,697,019	0.01%
Traton Finance Luxembourg SA	€500,000	4.25%	16/5/2028	532,320	0.00%
Traton Finance Luxembourg SA	€600,000	1.25%	24/3/2033	523,662	0.00%
UniCredit Bank GmbH	€1,000,000	0.50%	4/5/2026	1,008,538	0.01%
UniCredit Bank GmbH	€7,000,000	3.00%	17/5/2027	7,326,883	0.04%
UniCredit Bank GmbH	€950,000	0.01%	19/11/2027	915,416	0.01%
UniCredit Bank GmbH	€1,000,000	0.88%	11/1/2029	966,013	0.01%
Vier Gas Transport GmbH	€200,000	4.00%	26/9/2027	212,458	0.00%
Vier Gas Transport GmbH	€400,000	1.50%	25/9/2028	393,227	0.00%
Vier Gas Transport GmbH	€200,000	0.13%	10/9/2029	181,222	0.00%
Volkswagen Bank GmbH	€1,300,000	4.25%	7/1/2026	1,361,854	0.01%
Volkswagen Bank GmbH	€700,000	2.50%	31/7/2026	717,908	0.00%
Volkswagen Bank GmbH	€700,000	4.38%	3/5/2028	748,018	0.00%
Volkswagen Bank GmbH	€800,000	4.63%	3/5/2031	859,261	0.01%
Volkswagen Financial Services AG	€780,000	2.25%	16/10/2026	795,967	0.00%
Volkswagen Financial Services AG	€500,000	3.38%	6/4/2028	517,781	0.00%
Volkswagen Financial Services AG	€900,000	0.38%	12/2/2030	790,460	0.00%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.30%	9/2/2027	185,639	0.00%
Volkswagen Financial Services NV	£500,000	1.38%	14/9/2028	541,279	0.00%
Volkswagen Financial Services NV	£700,000	5.88%	23/5/2029	882,274	0.01%
Volkswagen Group of America Finance LLC	$500,000	5.40%	20/3/2026	501,815	0.00%
Volkswagen Group of America Finance LLC	$400,000	4.90%	14/8/2026	398,554	0.00%
Volkswagen Group of America Finance LLC	$1,000,000	6.00%	16/11/2026	1,015,196	0.01%
Volkswagen Group of America Finance LLC	$500,000	5.30%	22/3/2027	500,624	0.00%
Volkswagen Group of America Finance LLC	$400,000	4.85%	15/8/2027	395,827	0.00%
Volkswagen Group of America Finance LLC	$200,000	4.75%	13/11/2028	194,558	0.00%
Volkswagen Group of America Finance LLC	$500,000	5.25%	22/3/2029	493,909	0.00%
Volkswagen Group of America Finance LLC	$575,000	4.95%	15/8/2029	561,206	0.00%
Volkswagen Group of America Finance LLC	$600,000	3.75%	13/5/2030	548,516	0.00%
Volkswagen International Finance NV	€2,500,000	3.88%	Perpetual	2,457,532	0.01%
Volkswagen International Finance NV	€600,000	4.63%	Perpetual	610,373	0.00%
Volkswagen International Finance NV	€500,000	3.75%	Perpetual	499,811	0.00%
Volkswagen International Finance NV	€500,000	4.38%	Perpetual	476,430	0.00%
Volkswagen International Finance NV	€700,000	3.88%	29/3/2026	731,099	0.00%
Volkswagen International Finance NV	£400,000	3.38%	16/11/2026	483,121	0.00%
Volkswagen International Finance NV	€400,000	1.88%	30/3/2027	402,344	0.00%
Volkswagen International Finance NV	€400,000	3.75%	28/9/2027	420,165	0.00%
Volkswagen International Finance NV	€600,000	0.88%	22/9/2028	567,889	0.00%
Volkswagen International Finance NV	€1,100,000	4.25%	29/3/2029	1,173,183	0.01%
Volkswagen International Finance NV	€500,000	4.38%	15/5/2030	535,344	0.00%
Volkswagen International Finance NV	€800,000	4.13%	16/11/2038	846,151	0.01%
Volkswagen Leasing GmbH	€900,000	0.25%	12/1/2026	906,596	0.01%
Volkswagen Leasing GmbH	€4,660,000	4.50%	25/3/2026	4,903,496	0.02%
Volkswagen Leasing GmbH	€800,000	0.38%	20/7/2026	796,596	0.00%
Volkswagen Leasing GmbH	€1,500,000	0.50%	12/1/2029	1,381,495	0.01%
Volkswagen Leasing GmbH	€400,000	0.63%	19/7/2029	364,002	0.00%
Vonovia SE	€900,000	0.63%	9/7/2026	903,484	0.01%
Vonovia SE	€1,100,000	4.75%	23/5/2027	1,185,171	0.01%
Vonovia SE	€500,000	0.38%	16/6/2027	487,208	0.00%
Vonovia SE	€800,000	1.50%	14/1/2028	794,330	0.00%
Vonovia SE	€600,000	0.25%	1/9/2028	562,523	0.00%
Vonovia SE	€800,000	0.63%	14/12/2029	730,227	0.00%
Vonovia SE	€600,000	1.00%	9/7/2030	548,573	0.00%
Vonovia SE	€900,000	2.38%	25/3/2032	861,634	0.01%
Vonovia SE	€1,000,000	4.25%	10/4/2034	1,066,933	0.01%
Vonovia SE	£500,000	5.50%	18/1/2036	599,005	0.00%
Vonovia SE	€300,000	1.50%	14/6/2041	211,901	0.00%
Vonovia SE	€400,000	1.63%	1/9/2051	247,555	0.00%
VW Credit Canada, Inc.	CAD525,000	2.45%	10/12/2026	357,217	0.00%
Wintershall Dea Finance BV	€1,000,000	1.33%	25/9/2028	959,763	0.01%
Wuestenrot Bausparkasse AG	€2,200,000	2.75%	15/10/2031	2,276,769	0.01%
				1,093,622,362	**5.22%**
Greece 0.16% (31 December 2023: 0.00%)					
Eurobank SA	€4,652,000	3.25%	12/3/2030	4,779,844	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Hellenic Republic Government Bond	€11,209,000	3.88%	15/6/2028	12,176,934	0.06%
Hellenic Republic Government Bond	€1,072,000	1.50%	18/6/2030	1,040,996	0.01%
Hellenic Republic Government Bond	€2,879,000	4.38%	18/7/2038	3,237,321	0.02%
Hellenic Republic Government Bond	€2,269,000	4.20%	30/1/2042	2,497,772	0.01%
Hellenic Republic Government Bond	€3,928,000	1.88%	24/1/2052	2,827,192	0.01%
Hellenic Republic Government Bond	€3,671,000	4.13%	15/6/2054	3,946,429	0.02%
National Bank of Greece SA	€2,968,000	3.50%	19/11/2030	3,081,054	0.01%
				33,587,542	**0.16%**
Guernsey 0.00% (31 December 2023: 0.00%)					
States of Guernsey Bond	£100,000	3.38%	12/12/2046	90,876	0.00%
				90,876	**0.00%**
Hong Kong 0.12% (31 December 2023: 0.10%)					
AIA Group Ltd.	$275,000	2.70%	Perpetual	265,223	0.00%
AIA Group Ltd.	$200,000	5.63%	25/10/2027	204,985	0.00%
AIA Group Ltd.	$425,000	3.60%	9/4/2029	404,425	0.00%
AIA Group Ltd.	$650,000	3.38%	7/4/2030	601,942	0.00%
AIA Group Ltd.	$200,000	4.95%	4/4/2033	196,385	0.00%
AIA Group Ltd.	$500,000	5.38%	5/4/2034	496,664	0.00%
AIA Group Ltd.	$500,000	4.95%	30/3/2035	479,092	0.00%
AIA Group Ltd.	$1,000,000	3.20%	16/9/2040	742,441	0.01%
AIA Group Ltd.	$500,000	4.50%	16/3/2046	435,901	0.00%
AIA Group Ltd.	$900,000	5.40%	30/9/2054	834,607	0.01%
Airport Authority	$300,000	4.88%	12/1/2026	300,838	0.00%
Airport Authority	$300,000	1.75%	12/1/2027	284,197	0.00%
Airport Authority	$400,000	4.75%	12/1/2028	401,245	0.00%
Airport Authority	$700,000	4.88%	12/1/2030	707,033	0.01%
Airport Authority	$500,000	1.63%	4/2/2031	416,305	0.00%
Airport Authority	$300,000	2.50%	12/1/2032	258,990	0.00%
Airport Authority	$500,000	4.88%	12/1/2033	500,872	0.00%
Airport Authority	$250,000	2.63%	4/2/2051	160,399	0.00%
Airport Authority	$600,000	3.25%	12/1/2052	436,633	0.00%
Airport Authority	$300,000	3.50%	12/1/2062	219,601	0.00%
Bank of Communications Hong Kong Ltd.	$900,000	2.30%	8/7/2031	864,059	0.01%
Bank of East Asia Ltd.	$250,000	6.63%	13/3/2027	252,606	0.00%
Castle Peak Power Finance Co., Ltd.	$200,000	2.20%	22/6/2030	173,141	0.00%
China Ping An Insurance Overseas Holdings Ltd.	$225,000	2.85%	12/8/2031	189,919	0.00%
CK Hutchison Group Telecom Finance SA	€1,000,000	1.13%	17/10/2028	954,371	0.01%
CK Property Finance MTN Ltd.	$200,000	1.38%	30/6/2026	189,125	0.00%
CLP Power Hong Kong Financing Ltd.	$800,000	2.13%	30/6/2030	690,429	0.01%
Dah Sing Bank Ltd.	$250,000	3.00%	2/11/2031	237,759	0.00%
FWD Group Holdings Ltd.	$400,000	7.78%	6/12/2033	445,099	0.00%
HKT Capital No 4 Ltd.	$300,000	3.00%	14/7/2026	291,358	0.00%
HKT Capital No 5 Ltd.	$800,000	3.25%	30/9/2029	737,361	0.01%
Hong Kong Government Bond Programme	HKD6,000,000	1.25%	29/6/2027	732,259	0.01%
Hong Kong Government Bond Programme	HKD4,000,000	1.97%	17/1/2029	485,989	0.00%
Hong Kong Government Bond Programme	HKD10,350,000	2.13%	16/7/2030	1,232,207	0.01%
Hong Kong Government Bond Programme	HKD5,000,000	2.02%	7/3/2034	558,479	0.00%
Hong Kong Government International Bond	$600,000	4.38%	11/1/2026	599,807	0.00%
Hong Kong Government International Bond	$400,000	4.50%	11/1/2028	400,678	0.00%
Hong Kong Government International Bond	$200,000	1.75%	24/11/2031	166,259	0.00%
Hong Kong Government International Bond	$300,000	4.63%	11/1/2033	299,070	0.00%
Hong Kong Government International Bond	$325,000	2.38%	2/2/2051	202,700	0.00%
Hong Kong Government International Bond	$500,000	5.25%	11/1/2053	521,279	0.00%
Hong Kong Sukuk 2017 Ltd.	$200,000	3.13%	28/2/2027	195,614	0.00%
Hongkong Electric Finance Ltd.	$700,000	2.25%	9/6/2030	608,496	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	$200,000	2.25%	15/7/2031	165,858	0.00%
HPHT Finance 21 Ltd.	$625,000	2.00%	19/3/2026	603,217	0.00%
Hutchison Whampoa Finance UK plc	£200,000	5.63%	24/11/2026	254,301	0.00%
Hysan MTN Ltd.	$200,000	2.82%	4/9/2029	177,664	0.00%
IFC Development Corporate Treasury Ltd.	$200,000	3.63%	17/4/2029	187,940	0.00%
JMH Co., Ltd.	$550,000	2.50%	9/4/2031	467,573	0.00%
Joy Treasure Assets Holdings, Inc.	$900,000	3.50%	24/9/2029	824,301	0.01%
MTR Corp., Ltd.	$900,000	1.63%	19/8/2030	765,549	0.01%
Nan Fung Treasury Ltd.	$200,000	3.88%	3/10/2027	190,518	0.00%
Nan Fung Treasury Ltd.	$200,000	3.63%	27/8/2030	176,043	0.00%
Prudential Funding Asia plc	£260,000	6.13%	19/12/2031	334,154	0.00%
Prudential Funding Asia plc	$500,000	3.63%	24/3/2032	451,600	0.00%
Shanghai Commercial Bank Ltd.	$250,000	6.38%	28/2/2033	253,204	0.00%
Sun Hung Kai Properties Capital Market Ltd.	$315,000	2.88%	21/1/2030	283,193	0.00%
Sun Hung Kai Properties Capital Market Ltd.	$550,000	2.75%	13/5/2030	488,060	0.00%
Swire Pacific MTN Financing HK Ltd.	$200,000	2.88%	30/1/2030	180,162	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Wharf REIC Finance BVI Ltd.	$200,000	2.88%	7/5/2030	178,002	0.00%
Zhejiang Energy International Ltd.	$200,000	1.74%	20/7/2026	189,936	0.00%
				25,547,117	**0.12%**
Hungary 0.15% (31 December 2023: 0.14%)					
Hungary Government Bond	HUF1,000,000,000	1.50%	22/4/2026	2,384,488	0.01%
Hungary Government Bond	HUF424,250,000	6.75%	22/10/2028	1,079,335	0.01%
Hungary Government Bond	HUF1,333,330,000	3.00%	21/8/2030	2,869,725	0.02%
Hungary Government Bond	HUF1,400,000,000	4.75%	24/11/2032	3,138,653	0.02%
Hungary Government Bond	HUF600,000,000	2.25%	20/4/2033	1,106,067	0.01%
Hungary Government Bond	HUF396,000,000	3.00%	27/10/2038	654,666	0.00%
Hungary Government Bond	HUF470,340,000	3.00%	25/4/2041	732,663	0.00%
Hungary Government International Bond	€1,000,000	1.13%	28/4/2026	1,006,935	0.01%
Hungary Government International Bond	€667,000	5.00%	22/2/2027	716,134	0.00%
Hungary Government International Bond	¥600,000,000	1.60%	10/9/2027	3,801,708	0.02%
Hungary Government International Bond	$850,000	6.13%	22/5/2028	863,559	0.01%
Hungary Government International Bond	€1,150,000	0.13%	21/9/2028	1,055,721	0.01%
Hungary Government International Bond	€4,320,000	4.00%	25/7/2029	4,538,745	0.02%
Hungary Government International Bond	$325,000	2.13%	22/9/2031	257,546	0.00%
Hungary Government International Bond	$600,000	6.25%	22/9/2032	611,169	0.00%
Hungary Government International Bond	€597,000	5.38%	12/9/2033	667,367	0.00%
Hungary Government International Bond	$500,000	5.50%	16/6/2034	476,569	0.00%
Hungary Government International Bond	$1,300,000	5.50%	26/3/2036	1,216,763	0.01%
Hungary Government International Bond	$386,000	7.63%	29/3/2041	426,786	0.00%
Hungary Government International Bond	$1,025,000	3.13%	21/9/2051	599,606	0.00%
Hungary Government International Bond	$675,000	6.75%	25/9/2052	685,241	0.00%
Magyar Export-Import Bank Zrt	$500,000	6.13%	4/12/2027	503,926	0.00%
MVM Energetika Zrt	$600,000	7.50%	9/6/2028	625,251	0.00%
MVM Energetika Zrt	$450,000	6.50%	13/3/2031	452,834	0.00%
				30,471,457	**0.15%**
India 0.07% (31 December 2023: 0.07%)					
ABJA Investment Co. Pte Ltd.	$400,000	5.45%	24/1/2028	401,835	0.00%
Adani Electricity Mumbai Ltd.	$400,000	3.95%	12/2/2030	322,055	0.00%
Adani Ports & Special Economic Zone Ltd.	$400,000	4.38%	3/7/2029	343,096	0.00%
Adani Ports & Special Economic Zone Ltd.	$300,000	3.10%	2/2/2031	227,773	0.00%
Adani Ports & Special Economic Zone Ltd.	$200,000	5.00%	2/8/2041	149,150	0.00%
Adani Transmission Step-One Ltd.	$1,100,000	4.00%	3/8/2026	1,007,423	0.01%
Bharti Airtel Ltd.	$300,000	3.25%	3/6/2031	264,812	0.00%
BPRL International Singapore Pte Ltd.	$250,000	4.38%	18/1/2027	246,609	0.00%
Export-Import Bank of India	$200,000	3.38%	5/8/2026	195,206	0.00%
Export-Import Bank of India	$400,000	2.25%	13/1/2031	337,074	0.00%
Export-Import Bank of India	$400,000	5.50%	18/1/2033	401,946	0.00%
HDFC Bank Ltd.	$300,000	5.69%	2/3/2026	301,863	0.00%
Hindustan Petroleum Corp., Ltd.	$200,000	4.00%	12/7/2027	194,867	0.00%
ICICI Bank Ltd.	$950,000	4.00%	18/3/2026	939,160	0.01%
India Vehicle Finance	$500,000	5.85%	25/3/2029	496,367	0.01%
Indian Railway Finance Corp., Ltd.	$200,000	3.84%	13/12/2027	194,329	0.00%
Indian Railway Finance Corp., Ltd.	$275,000	3.25%	13/2/2030	249,327	0.00%
Indian Railway Finance Corp., Ltd.	$400,000	2.80%	10/2/2031	345,612	0.00%
Indian Railway Finance Corp., Ltd.	$200,000	3.57%	21/1/2032	178,327	0.00%
Indian Railway Finance Corp., Ltd.	$200,000	3.95%	13/2/2050	153,567	0.00%
Oil & Natural Gas Corp., Ltd.	$200,000	3.38%	5/12/2029	183,954	0.00%
Oil India International Pte Ltd.	$200,000	4.00%	21/4/2027	195,343	0.00%
Oil India Ltd.	$225,000	5.13%	4/2/2029	224,035	0.00%
ONGC Videsh Vankorneft Pte Ltd.	$250,000	3.75%	27/7/2026	244,988	0.00%
Power Finance Corp., Ltd.	$200,000	6.15%	6/12/2028	204,966	0.00%
Power Finance Corp., Ltd.	$1,250,000	3.95%	23/4/2030	1,162,222	0.01%
REC Ltd.	$200,000	2.75%	13/1/2027	190,613	0.00%
REC Ltd.	$200,000	3.88%	7/7/2027	193,734	0.00%
REC Ltd.	$300,000	5.63%	11/4/2028	302,162	0.00%
REC Ltd.	$500,000	4.75%	27/9/2029	486,598	0.01%
Reliance Industries Ltd.	$750,000	3.67%	30/11/2027	724,235	0.01%
Reliance Industries Ltd.	$500,000	2.88%	12/1/2032	425,156	0.00%
Reliance Industries Ltd.	$550,000	4.88%	10/2/2045	485,337	0.01%
Reliance Industries Ltd.	$500,000	3.63%	12/1/2052	345,445	0.00%
Reliance Industries Ltd.	$500,000	3.75%	12/1/2062	336,698	0.00%
State Bank of India	$300,000	4.88%	5/5/2028	297,091	0.00%
State Bank of India	$400,000	5.13%	25/11/2029	397,760	0.00%
Summit Digitel Infrastructure Ltd.	$300,000	2.88%	12/8/2031	253,339	0.00%
UltraTech Cement, Ltd.	$200,000	2.80%	16/2/2031	172,229	0.00%
				13,776,303	**0.07%**

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Indonesia 0.75% (31 December 2023: 0.76%)					
Freeport Indonesia PT	$300,000	4.76%	14/4/2027	297,180	0.00%
Freeport Indonesia PT	$400,000	5.32%	14/4/2032	389,811	0.00%
Freeport Indonesia PT	$400,000	6.20%	14/4/2052	393,067	0.00%
Indofood CBP Sukses Makmur Tbk PT	$675,000	3.40%	9/6/2031	598,776	0.00%
Indofood CBP Sukses Makmur Tbk PT	$450,000	4.75%	9/6/2051	367,971	0.00%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	$500,000	6.53%	15/11/2028	518,938	0.00%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	$950,000	5.45%	15/5/2030	945,767	0.01%
Indonesia Government International Bond	$200,000	4.13%	15/1/2025	199,600	0.00%
Indonesia Government International Bond	$1,600,000	4.75%	8/1/2026	1,596,021	0.01%
Indonesia Government International Bond	€2,970,000	1.45%	18/9/2026	2,975,800	0.02%
Indonesia Government International Bond	$300,000	4.35%	8/1/2027	295,905	0.00%
Indonesia Government International Bond	€660,000	0.90%	14/2/2027	649,401	0.00%
Indonesia Government International Bond	$600,000	3.85%	18/7/2027	583,014	0.00%
Indonesia Government International Bond	$400,000	4.55%	11/1/2028	393,552	0.00%
Indonesia Government International Bond	$200,000	3.50%	11/1/2028	190,697	0.00%
Indonesia Government International Bond	$200,000	4.10%	24/4/2028	193,562	0.00%
Indonesia Government International Bond	$750,000	4.75%	11/2/2029	738,894	0.01%
Indonesia Government International Bond	$200,000	4.40%	10/3/2029	194,486	0.00%
Indonesia Government International Bond	$1,600,000	3.40%	18/9/2029	1,486,582	0.01%
Indonesia Government International Bond	$500,000	1.85%	12/3/2031	409,333	0.00%
Indonesia Government International Bond	$425,000	3.55%	31/3/2032	380,261	0.00%
Indonesia Government International Bond	€2,000,000	3.65%	10/9/2032	2,064,798	0.01%
Indonesia Government International Bond	$1,000,000	4.85%	11/1/2033	965,226	0.01%
Indonesia Government International Bond	$300,000	4.75%	10/9/2034	284,826	0.00%
Indonesia Government International Bond	$625,000	8.50%	12/10/2035	777,566	0.01%
Indonesia Government International Bond	$750,000	6.63%	17/2/2037	823,045	0.01%
Indonesia Government International Bond	$425,000	7.75%	17/1/2038	512,187	0.00%
Indonesia Government International Bond	$600,000	5.25%	17/1/2042	578,004	0.00%
Indonesia Government International Bond	$600,000	4.63%	15/4/2043	534,216	0.00%
Indonesia Government International Bond	$800,000	6.75%	15/1/2044	903,164	0.01%
Indonesia Government International Bond	$1,500,000	5.13%	15/1/2045	1,411,189	0.01%
Indonesia Government International Bond	$700,000	5.95%	8/1/2046	721,989	0.01%
Indonesia Government International Bond	$700,000	4.35%	11/1/2048	586,910	0.00%
Indonesia Government International Bond	$700,000	3.70%	30/10/2049	518,514	0.00%
Indonesia Government International Bond	$750,000	3.50%	14/2/2050	535,943	0.00%
Indonesia Government International Bond	$850,000	4.20%	15/10/2050	685,644	0.00%
Indonesia Government International Bond	$300,000	4.30%	31/3/2052	243,093	0.00%
Indonesia Government International Bond	$200,000	5.45%	20/9/2052	192,510	0.00%
Indonesia Government International Bond	$300,000	5.65%	11/1/2053	296,522	0.00%
Indonesia Government International Bond	$500,000	5.10%	10/2/2054	459,938	0.00%
Indonesia Government International Bond	$400,000	5.15%	10/9/2054	369,072	0.00%
Indonesia Government International Bond	$1,000,000	4.45%	15/4/2070	803,359	0.01%
Indonesia Treasury Bond	IDR95,000,000,000	5.50%	15/4/2026	5,791,331	0.03%
Indonesia Treasury Bond	IDR50,000,000,000	8.38%	15/9/2026	3,171,967	0.02%
Indonesia Treasury Bond	IDR30,000,000,000	5.13%	15/4/2027	1,792,173	0.01%
Indonesia Treasury Bond	IDR65,869,000,000	7.00%	15/5/2027	4,098,274	0.02%
Indonesia Treasury Bond	IDR99,160,000,000	6.13%	15/5/2028	5,999,530	0.03%
Indonesia Treasury Bond	IDR100,000,000,000	6.38%	15/8/2028	6,090,143	0.03%
Indonesia Treasury Bond	IDR128,000,000,000	8.25%	15/5/2029	8,310,336	0.04%
Indonesia Treasury Bond	IDR120,000,000,000	7.00%	15/9/2030	7,453,865	0.04%
Indonesia Treasury Bond	IDR26,937,000,000	8.75%	15/5/2031	1,821,719	0.01%
Indonesia Treasury Bond	IDR5,000,000,000	6.38%	15/4/2032	299,393	0.00%
Indonesia Treasury Bond	IDR35,000,000,000	7.50%	15/8/2032	2,228,875	0.01%
Indonesia Treasury Bond	IDR105,000,000,000	7.00%	15/2/2033	6,519,924	0.03%
Indonesia Treasury Bond	IDR79,454,000,000	6.63%	15/5/2033	4,814,869	0.02%
Indonesia Treasury Bond	IDR65,000,000,000	6.63%	15/2/2034	3,943,413	0.02%
Indonesia Treasury Bond	IDR117,473,000,000	8.38%	15/3/2034	7,935,678	0.04%
Indonesia Treasury Bond	IDR30,000,000,000	7.50%	15/6/2035	1,919,488	0.01%
Indonesia Treasury Bond	IDR45,000,000,000	6.75%	15/7/2035	2,747,657	0.01%
Indonesia Treasury Bond	IDR50,000,000,000	8.25%	15/5/2036	3,386,365	0.02%
Indonesia Treasury Bond	IDR45,000,000,000	7.50%	15/5/2038	2,881,192	0.02%
Indonesia Treasury Bond	IDR35,000,000,000	7.13%	15/6/2038	2,183,287	0.01%
Indonesia Treasury Bond	IDR90,700,000,000	8.38%	15/4/2039	6,243,292	0.03%
Indonesia Treasury Bond	IDR22,658,000,000	7.50%	15/4/2040	1,459,155	0.01%
Indonesia Treasury Bond	IDR25,000,000,000	9.50%	15/5/2041	1,908,034	0.01%
Indonesia Treasury Bond	IDR63,643,000,000	7.13%	15/6/2042	3,958,321	0.02%
Indonesia Treasury Bond	IDR67,000,000,000	7.13%	15/6/2043	4,166,345	0.02%
Indonesia Treasury Bond	IDR33,000,000,000	7.38%	15/5/2048	2,104,126	0.01%
Indonesia Treasury Bond	IDR5,000,000,000	6.88%	15/8/2051	300,939	0.00%
Indonesia Treasury Bond	IDR85,755,000,000	6.88%	15/7/2054	5,201,163	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Krakatau Posco PT	$200,000	6.38%	11/6/2027	200,453	0.00%
Krakatau Posco PT	$200,000	6.38%	11/6/2029	199,590	0.00%
LLPL Capital Pte Ltd.	$151,180	6.88%	4/2/2039	151,580	0.00%
Minejesa Capital BV	$859,600	4.63%	10/8/2030	829,506	0.01%
Minejesa Capital BV	$350,000	5.63%	10/8/2037	325,132	0.00%
Pelabuhan Indonesia Persero PT	$200,000	5.38%	5/5/2045	183,338	0.00%
Pertamina Geothermal Energy PT	$300,000	5.15%	27/4/2028	298,655	0.00%
Pertamina Persero PT	$1,825,000	3.10%	21/1/2030	1,647,131	0.01%
Pertamina Persero PT	$233,000	6.50%	27/5/2041	241,650	0.00%
Pertamina Persero PT	$200,000	6.00%	3/5/2042	195,240	0.00%
Pertamina Persero PT	$700,000	5.63%	20/5/2043	658,664	0.00%
Pertamina Persero PT	$400,000	6.45%	30/5/2044	409,501	0.00%
Pertamina Persero PT	$300,000	6.50%	7/11/2048	311,371	0.00%
Pertamina Persero PT	$600,000	4.18%	21/1/2050	451,739	0.00%
Pertamina Persero PT	$400,000	4.15%	25/2/2060	285,124	0.00%
Perusahaan Penerbit SBSN Indonesia III	$300,000	4.55%	29/3/2026	299,303	0.00%
Perusahaan Penerbit SBSN Indonesia III	$500,000	1.50%	9/6/2026	475,777	0.00%
Perusahaan Penerbit SBSN Indonesia III	$1,675,000	4.40%	1/3/2028	1,642,588	0.01%
Perusahaan Penerbit SBSN Indonesia III	$500,000	5.10%	2/7/2029	499,623	0.00%
Perusahaan Penerbit SBSN Indonesia III	$500,000	5.00%	25/5/2030	495,831	0.00%
Perusahaan Penerbit SBSN Indonesia III	$775,000	2.80%	23/6/2030	687,836	0.01%
Perusahaan Penerbit SBSN Indonesia III	$850,000	2.55%	9/6/2031	725,352	0.01%
Perusahaan Penerbit SBSN Indonesia III	$300,000	4.70%	6/6/2032	289,959	0.00%
Perusahaan Penerbit SBSN Indonesia III	$400,000	5.60%	15/11/2033	408,104	0.00%
Perusahaan Penerbit SBSN Indonesia III	$500,000	5.20%	2/7/2034	496,249	0.00%
Perusahaan Penerbit SBSN Indonesia III	$500,000	5.25%	25/11/2034	494,534	0.00%
Perusahaan Penerbit SBSN Indonesia III	$500,000	5.50%	2/7/2054	485,079	0.00%
Perusahaan Penerbit SBSN Indonesia III	$500,000	5.65%	25/11/2054	490,796	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	$1,925,000	4.13%	15/5/2027	1,880,421	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	$200,000	5.45%	21/5/2028	200,474	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	$500,000	3.88%	17/7/2029	469,418	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	$750,000	3.00%	30/6/2030	664,442	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	$200,000	5.25%	24/10/2042	175,483	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	$200,000	6.15%	21/5/2048	193,953	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	$600,000	6.25%	25/1/2049	587,291	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	$500,000	4.88%	17/7/2049	402,741	0.00%
PT Tower Bersama Infrastructure Tbk	$200,000	2.75%	20/1/2026	194,336	0.00%
PT Tower Bersama Infrastructure Tbk	$200,000	2.80%	2/5/2027	189,146	0.00%
Sarana Multi Infrastruktur Perusahaan Perseroan Persero PT	$700,000	2.05%	11/5/2026	663,858	0.00%
				156,298,455	**0.75%**
Ireland 0.41% (31 December 2023: 0.43%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$500,000	1.75%	30/1/2026	483,750	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$677,000	4.45%	3/4/2026	673,309	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$1,975,000	2.45%	29/10/2026	1,891,242	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$500,000	6.10%	15/1/2027	511,196	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$850,000	3.65%	21/7/2027	825,069	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$500,000	5.75%	6/6/2028	509,676	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$1,850,000	3.00%	29/10/2028	1,712,674	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$300,000	5.10%	19/1/2029	299,648	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$400,000	4.63%	10/9/2029	391,056	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$500,000	6.15%	30/9/2030	521,803	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$1,825,000	3.30%	30/1/2032	1,591,154	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$400,000	3.40%	29/10/2033	340,732	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$300,000	5.30%	19/1/2034	295,212	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$400,000	4.95%	10/9/2034	381,277	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$750,000	3.85%	29/10/2041	588,615	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$400,000	6.95%	10/3/2055	411,520	0.00%
Aercap Sukuk Ltd.	$200,000	4.50%	3/10/2029	193,035	0.00%
AIB Group plc	$500,000	6.61%	13/9/2029	522,459	0.00%
AIB Group plc	$800,000	5.87%	28/3/2035	801,503	0.01%
Avolon Holdings Funding Ltd.	$1,000,000	2.13%	21/2/2026	967,296	0.01%
Avolon Holdings Funding Ltd.	$400,000	4.25%	15/4/2026	395,167	0.00%
Avolon Holdings Funding Ltd.	$625,000	4.38%	1/5/2026	618,278	0.00%
Avolon Holdings Funding Ltd.	$150,000	3.25%	15/2/2027	144,181	0.00%
Avolon Holdings Funding Ltd.	$2,008,000	2.53%	18/11/2027	1,861,999	0.01%
Avolon Holdings Funding Ltd.	$600,000	2.75%	21/2/2028	555,987	0.00%
Avolon Holdings Funding Ltd.	$750,000	5.75%	1/3/2029	757,667	0.00%
Avolon Holdings Funding Ltd.	$500,000	5.75%	15/11/2029	504,838	0.00%
Avolon Holdings Funding Ltd.	$575,000	5.15%	15/1/2030	563,653	0.00%
Bank of Ireland Group plc	€2,000,000	4.88%	16/7/2028	2,169,444	0.01%
Bank of Ireland Group plc	$785,000	5.60%	20/3/2030	792,390	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bank of Ireland Group plc	€500,000	5.00%	4/7/2031	560,925	0.00%
Bank of Ireland Group plc	€1,000,000	6.75%	1/3/2033	1,118,024	0.01%
Bank of Ireland Group plc	€739,000	4.75%	10/8/2034	789,418	0.00%
CRH America Finance, Inc.	$800,000	3.95%	4/4/2028	776,515	0.00%
CRH America Finance, Inc.	$473,000	4.40%	9/5/2047	384,011	0.00%
CRH America Finance, Inc.	$150,000	4.50%	4/4/2048	124,564	0.00%
CRH SMW Finance DAC	€2,000,000	1.25%	5/11/2026	2,019,963	0.01%
DAA Finance plc	€1,220,000	1.55%	7/6/2028	1,202,106	0.01%
Dell Bank International DAC	€895,000	0.50%	27/10/2026	894,474	0.01%
DXC Capital Funding DAC	€300,000	0.45%	15/9/2027	288,230	0.00%
DXC Capital Funding DAC	€300,000	0.95%	15/9/2031	255,941	0.00%
ESB Finance DAC	€300,000	2.13%	8/6/2027	306,352	0.00%
ESB Finance DAC	€1,000,000	1.13%	11/6/2030	936,203	0.01%
ESB Finance DAC	€300,000	2.13%	5/11/2033	282,301	0.00%
ESB Finance DAC	€428,000	1.00%	19/7/2034	357,771	0.00%
ESB Finance DAC	£1,300,000	1.88%	21/7/2035	1,179,000	0.01%
Freshwater Finance plc	£200,000	4.61%	17/10/2036	214,422	0.00%
GAS Networks Ireland	€300,000	3.25%	12/9/2030	312,900	0.00%
Ireland Government Bond	€3,000,000	0.20%	15/5/2027	2,972,404	0.02%
Ireland Government Bond	€4,101,000	0.90%	15/5/2028	4,081,418	0.02%
Ireland Government Bond	€15,000,000	1.10%	15/5/2029	14,799,724	0.07%
Ireland Government Bond	€2,081,000	0.00%	18/10/2031	1,825,709	0.01%
Ireland Government Bond	€9,000,000	0.35%	18/10/2032	7,954,132	0.04%
Ireland Government Bond	€2,000,000	1.30%	15/5/2033	1,885,914	0.01%
Ireland Government Bond	€5,203,000	2.60%	18/10/2034	5,369,153	0.03%
Ireland Government Bond	€2,536,936	0.55%	22/4/2041	1,850,025	0.01%
Ireland Government Bond	€1,666,908	2.00%	18/2/2045	1,488,113	0.01%
Kerry Group Financial Services Unltd Co.	€500,000	0.63%	20/9/2029	468,670	0.00%
Kerry Group Financial Services Unltd Co.	€1,170,000	0.88%	1/12/2031	1,047,720	0.01%
Linde plc	€2,000,000	1.38%	31/3/2031	1,881,828	0.01%
Ryanair DAC	€473,000	0.88%	25/5/2026	477,026	0.00%
SMBC Aviation Capital Finance DAC	$900,000	5.45%	3/5/2028	904,836	0.01%
SMBC Aviation Capital Finance DAC	$500,000	5.30%	3/4/2029	500,957	0.00%
SMBC Aviation Capital Finance DAC	$500,000	5.55%	3/4/2034	496,885	0.00%
Smurfit Kappa Treasury ULC	$500,000	5.20%	15/1/2030	501,651	0.00%
Smurfit Kappa Treasury ULC	€1,000,000	1.00%	22/9/2033	857,221	0.01%
Smurfit Kappa Treasury ULC	$500,000	5.44%	3/4/2034	499,897	0.00%
Smurfit Kappa Treasury ULC	$500,000	5.78%	3/4/2054	497,828	0.00%
Smurfit Westrock Financing DAC	$350,000	5.42%	15/1/2035	348,276	0.00%
				84,988,337	**0.41%**
Isle of Man 0.00% (31 December 2023: 0.01%)					
Isle of Man Government International Bond	£1,500,000	1.63%	14/9/2051	846,562	0.00%
				846,562	**0.00%**
Israel 0.24% (31 December 2023: 0.22%)					
Bank Leumi Le-Israel BM	$300,000	7.13%	18/7/2033	305,786	0.00%
ICL Group Ltd.	$300,000	6.38%	31/5/2038	293,643	0.00%
Israel Electric Corp., Ltd.	$600,000	4.25%	14/8/2028	573,900	0.00%
Israel Government Bond-Fixed	ILS16,100,000	0.50%	27/2/2026	4,255,366	0.02%
Israel Government Bond-Fixed	ILS1,500,000	6.25%	30/10/2026	429,982	0.00%
Israel Government Bond-Fixed	ILS12,000,000	2.00%	31/3/2027	3,185,212	0.02%
Israel Government Bond-Fixed	ILS4,060,000	3.75%	30/9/2027	1,110,061	0.01%
Israel Government Bond-Fixed	ILS7,200,000	2.25%	28/9/2028	1,851,909	0.01%
Israel Government Bond-Fixed	ILS4,347,000	3.75%	28/2/2029	1,207,649	0.01%
Israel Government Bond-Fixed	ILS23,100,000	1.00%	31/3/2030	5,433,098	0.03%
Israel Government Bond-Fixed	ILS12,000,000	1.30%	30/4/2032	2,700,918	0.01%
Israel Government Bond-Fixed	ILS20,784,914	4.00%	30/3/2035	5,659,247	0.03%
Israel Government Bond-Fixed	ILS9,057,000	1.50%	31/5/2037	1,791,182	0.01%
Israel Government Bond-Fixed	ILS1,300,000	5.50%	31/1/2042	408,672	0.00%
Israel Government Bond-Fixed	ILS17,740,000	3.75%	31/3/2047	4,339,497	0.02%
Israel Government Bond-Fixed	ILS8,300,000	2.80%	29/11/2052	1,575,307	0.01%
Israel Government International Bond	$1,515,000	2.88%	16/3/2026	1,478,686	0.01%
Israel Government International Bond	€1,210,000	1.50%	18/1/2027	1,203,965	0.01%
Israel Government International Bond	$200,000	3.25%	17/1/2028	188,987	0.00%
Israel Government International Bond	€550,000	1.50%	16/1/2029	526,859	0.00%
Israel Government International Bond	$1,000,000	5.38%	12/3/2029	996,760	0.00%
Israel Government International Bond	$425,000	2.75%	3/7/2030	369,376	0.00%
Israel Government International Bond	$600,000	6.50%	6/11/2031	624,034	0.00%
Israel Government International Bond	€1,718,000	0.63%	18/1/2032	1,423,091	0.01%
Israel Government International Bond	$1,425,000	4.50%	17/1/2033	1,306,653	0.01%
Israel Government International Bond	$1,175,000	5.50%	12/3/2034	1,145,985	0.01%
Israel Government International Bond	$500,000	4.50%	30/1/2043	415,259	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Israel Government International Bond	$400,000	4.13%	17/1/2048	303,259	0.00%
Israel Government International Bond	€450,000	2.50%	16/1/2049	363,122	0.00%
Israel Government International Bond	$400,000	3.88%	3/7/2050	282,551	0.00%
Israel Government International Bond	$1,175,000	5.75%	12/3/2054	1,074,651	0.01%
Israel Government International Bond	$300,000	4.50%	3/4/2120	208,775	0.00%
State of Israel	$625,000	2.50%	15/1/2030	543,072	0.00%
State of Israel	$1,200,000	3.38%	15/1/2050	778,421	0.00%
State of Israel	$1,600,000	3.80%	13/5/2060	1,036,076	0.00%
				49,391,011	**0.24%**
Italy 3.81% (31 December 2023: 3.71%)					
A2A SpA	€200,000	1.50%	16/3/2028	199,464	0.00%
AMCO-Asset Management Co. SpA	€397,000	4.63%	6/2/2027	426,297	0.00%
ASTM SpA	€400,000	1.00%	25/11/2026	400,069	0.00%
ASTM SpA	€400,000	1.50%	25/1/2030	377,832	0.00%
ASTM SpA	€612,000	2.38%	25/11/2033	559,134	0.00%
Autostrade per l'Italia SpA	€500,000	1.63%	25/1/2028	495,441	0.00%
Autostrade per l'Italia SpA	€1,000,000	2.00%	15/1/2030	965,213	0.01%
Autostrade per l'Italia SpA	€164,000	4.75%	24/1/2031	179,526	0.00%
Autostrade per l'Italia SpA	€700,000	4.25%	28/6/2032	744,116	0.00%
Autostrade per l'Italia SpA	€700,000	5.13%	14/6/2033	779,612	0.00%
Banca Monte dei Paschi di Siena SpA	€700,000	0.88%	8/10/2026	702,951	0.00%
Banca Monte dei Paschi di Siena SpA	€3,700,000	3.38%	16/7/2030	3,911,240	0.02%
Banca Popolare di Sondrio SpA	€549,000	4.13%	4/6/2030	584,606	0.00%
Banco BPM SpA	€2,200,000	3.88%	18/9/2026	2,323,921	0.01%
Banco BPM SpA	€3,240,000	4.63%	29/11/2027	3,507,157	0.02%
BPER Banca SpA	€1,611,000	2.88%	22/7/2029	1,674,001	0.01%
Cassa Depositi e Prestiti SpA	€800,000	2.13%	21/3/2026	823,668	0.00%
Cassa Depositi e Prestiti SpA	$825,000	5.75%	5/5/2026	830,926	0.00%
Cassa Depositi e Prestiti SpA	€1,100,000	3.50%	19/9/2027	1,157,767	0.01%
Cassa Depositi e Prestiti SpA	$500,000	5.88%	30/4/2029	508,957	0.00%
Cassa Depositi e Prestiti SpA	€1,000,000	0.75%	30/6/2029	935,821	0.01%
Cassa Depositi e Prestiti SpA	€2,700,000	4.75%	18/10/2030	2,990,477	0.01%
Coca-Cola HBC Finance BV	€400,000	1.63%	14/5/2031	381,010	0.00%
Credit Agricole Italia SpA	€1,000,000	0.25%	17/1/2028	960,726	0.01%
Enel Finance America LLC	$300,000	2.88%	12/7/2041	202,540	0.00%
Enel Finance International NV	€1,700,000	0.25%	28/5/2026	1,703,957	0.01%
Enel Finance International NV	€300,000	1.13%	16/9/2026	303,029	0.00%
Enel Finance International NV	$220,000	4.63%	15/6/2027	218,045	0.00%
Enel Finance International NV	€1,240,000	0.25%	17/6/2027	1,209,584	0.01%
Enel Finance International NV	£1,490,000	1.00%	20/10/2027	1,679,974	0.01%
Enel Finance International NV	$625,000	3.50%	6/4/2028	595,285	0.00%
Enel Finance International NV	$675,000	2.13%	12/7/2028	610,507	0.00%
Enel Finance International NV	€500,000	3.88%	9/3/2029	537,133	0.00%
Enel Finance International NV	£400,000	2.88%	11/4/2029	459,517	0.00%
Enel Finance International NV	€400,000	0.63%	28/5/2029	374,799	0.00%
Enel Finance International NV	$500,000	5.13%	26/6/2029	499,074	0.00%
Enel Finance International NV	€1,000,000	0.75%	17/6/2030	913,488	0.00%
Enel Finance International NV	€500,000	0.88%	17/1/2031	453,008	0.00%
Enel Finance International NV	$600,000	2.50%	12/7/2031	501,777	0.00%
Enel Finance International NV	$295,000	5.00%	15/6/2032	287,029	0.00%
Enel Finance International NV	$750,000	5.50%	26/6/2034	741,085	0.00%
Enel Finance International NV	€500,000	1.25%	17/1/2035	418,736	0.00%
Enel Finance International NV	€400,000	0.88%	17/6/2036	309,469	0.00%
Enel Finance International NV	$400,000	6.80%	15/9/2037	428,419	0.00%
Enel Finance International NV	$650,000	6.00%	7/10/2039	650,061	0.00%
Enel Finance International NV	£350,000	5.75%	14/9/2040	428,010	0.00%
Enel Finance International NV	$550,000	4.75%	25/5/2047	467,732	0.00%
Enel Finance International NV	$570,000	7.75%	14/10/2052	672,006	0.00%
Enel SpA	€1,300,000	1.88%	Perpetual	1,177,881	0.01%
Enel SpA	€920,000	1.38%	Perpetual	893,119	0.00%
Enel SpA	€600,000	2.25%	Perpetual	602,624	0.00%
Enel SpA	€230,000	6.38%	Perpetual	255,364	0.00%
Enel SpA	€200,000	3.38%	Perpetual	205,806	0.00%
Enel SpA	€100,000	6.63%	Perpetual	115,685	0.00%
Enel SpA	£400,000	5.75%	22/6/2037	494,790	0.00%
Eni SpA	€700,000	3.38%	Perpetual	702,767	0.00%
Eni SpA	€400,000	2.00%	Perpetual	397,803	0.00%
Eni SpA	€400,000	2.75%	Perpetual	384,864	0.00%
Eni SpA	€200,000	2.63%	Perpetual	204,991	0.00%
Eni SpA	€100,000	1.50%	2/2/2026	102,314	0.00%
Eni SpA	€3,000,000	1.25%	18/5/2026	3,046,544	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Eni SpA	€1,775,000	3.63%	19/5/2027	1,873,564	0.01%
Eni SpA	$200,000	4.25%	9/5/2029	193,540	0.00%
Eni SpA	€1,000,000	0.63%	23/1/2030	921,794	0.01%
Eni SpA	€1,295,000	4.25%	19/5/2033	1,407,529	0.01%
Eni SpA	$400,000	5.70%	1/10/2040	374,825	0.00%
Eni SpA	$500,000	5.95%	15/5/2054	481,154	0.00%
Ferrovie dello Stato Italiane SpA	€2,000,000	4.13%	23/5/2029	2,154,625	0.01%
Generali	€400,000	3.21%	15/1/2029	419,828	0.00%
Generali	€300,000	2.12%	1/10/2030	292,775	0.00%
Generali	€690,000	2.43%	14/7/2031	670,654	0.00%
Generali	€200,000	5.40%	20/4/2033	230,129	0.00%
Generali	€300,000	3.55%	15/1/2034	315,951	0.00%
Hera SpA	€620,000	2.50%	25/5/2029	630,563	0.00%
Iccrea Banca SpA	€800,000	4.25%	5/2/2030	855,831	0.00%
Iccrea Banca SpA	€6,750,000	3.50%	5/6/2034	7,143,852	0.03%
Intesa Sanpaolo SpA	$1,000,000	7.00%	21/11/2025	1,017,052	0.01%
Intesa Sanpaolo SpA	€973,000	4.00%	19/5/2026	1,025,103	0.01%
Intesa Sanpaolo SpA	€340,000	1.00%	19/11/2026	340,582	0.00%
Intesa Sanpaolo SpA	€500,000	5.00%	8/3/2028	539,167	0.00%
Intesa Sanpaolo SpA	€1,050,000	0.75%	16/3/2028	1,016,322	0.01%
Intesa Sanpaolo SpA	€468,000	3.63%	30/6/2028	498,829	0.00%
Intesa Sanpaolo SpA	€1,000,000	1.75%	4/7/2029	980,058	0.01%
Intesa Sanpaolo SpA	$475,000	4.00%	23/9/2029	447,587	0.00%
Intesa Sanpaolo SpA	£1,100,000	2.50%	15/1/2030	1,206,135	0.01%
Intesa Sanpaolo SpA	€1,000,000	1.35%	24/2/2031	920,484	0.01%
Intesa Sanpaolo SpA	€1,250,000	5.13%	29/8/2031	1,428,827	0.01%
Intesa Sanpaolo SpA	£500,000	6.63%	31/5/2033	658,813	0.00%
Intesa Sanpaolo SpA	$400,000	6.63%	20/6/2033	418,567	0.00%
Intesa Sanpaolo SpA	$1,000,000	8.25%	21/11/2033	1,127,345	0.01%
Intesa Sanpaolo SpA	$500,000	7.20%	28/11/2033	542,149	0.00%
Intesa Sanpaolo SpA	$525,000	4.70%	23/9/2049	393,123	0.00%
Intesa Sanpaolo SpA	$500,000	7.80%	28/11/2053	557,505	0.00%
Intesa Sanpaolo SpA	$600,000	7.78%	20/6/2054	641,783	0.00%
Iren SpA	€1,000,000	3.63%	23/9/2033	1,040,487	0.01%
Italgas SpA	€500,000	4.13%	8/6/2032	538,973	0.00%
Italy Buoni Poliennali Del Tesoro	€14,020,000	3.50%	15/1/2026	14,688,440	0.07%
Italy Buoni Poliennali Del Tesoro	€49,807,000	3.20%	28/1/2026	52,008,951	0.25%
Italy Buoni Poliennali Del Tesoro	€18,984,000	3.80%	15/4/2026	20,008,174	0.10%
Italy Buoni Poliennali Del Tesoro	€9,999,000	2.10%	15/7/2026	10,328,238	0.05%
Italy Buoni Poliennali Del Tesoro	€7,535,000	0.00%	1/8/2026	7,530,920	0.04%
Italy Buoni Poliennali Del Tesoro	€7,740,000	0.85%	15/1/2027	7,781,790	0.04%
Italy Buoni Poliennali Del Tesoro	€24,444,000	1.10%	1/4/2027	24,600,343	0.12%
Italy Buoni Poliennali Del Tesoro	€20,711,000	3.45%	15/7/2027	21,956,635	0.11%
Italy Buoni Poliennali Del Tesoro	€22,500,000	0.95%	15/9/2027	22,395,440	0.11%
Italy Buoni Poliennali Del Tesoro	€3,803,000	2.65%	1/12/2027	3,954,296	0.02%
Italy Buoni Poliennali Del Tesoro	€21,110,000	0.25%	15/3/2028	20,333,441	0.10%
Italy Buoni Poliennali Del Tesoro	€21,026,000	3.40%	1/4/2028	22,318,247	0.11%
Italy Buoni Poliennali Del Tesoro	€12,923,000	0.50%	15/7/2028	12,451,609	0.06%
Italy Buoni Poliennali Del Tesoro	€22,314,000	3.80%	1/8/2028	24,013,922	0.12%
Italy Buoni Poliennali Del Tesoro	€26,320,000	2.80%	15/6/2029	27,323,016	0.13%
Italy Buoni Poliennali Del Tesoro	€28,960,000	3.35%	1/7/2029	30,676,419	0.15%
Italy Buoni Poliennali Del Tesoro	€14,460,000	3.00%	1/10/2029	15,076,167	0.07%
Italy Buoni Poliennali Del Tesoro	€6,350,000	3.50%	1/3/2030	6,793,587	0.03%
Italy Buoni Poliennali Del Tesoro	€6,000,000	1.35%	1/4/2030	5,755,970	0.03%
Italy Buoni Poliennali Del Tesoro	€3,223,000	3.70%	15/6/2030	3,461,271	0.02%
Italy Buoni Poliennali Del Tesoro	€7,092,000	0.95%	1/8/2030	6,597,162	0.03%
Italy Buoni Poliennali Del Tesoro	€9,562,000	1.65%	1/12/2030	9,187,187	0.04%
Italy Buoni Poliennali Del Tesoro	€11,327,000	3.50%	15/2/2031	12,015,107	0.06%
Italy Buoni Poliennali Del Tesoro	€11,778,000	0.90%	1/4/2031	10,720,737	0.05%
Italy Buoni Poliennali Del Tesoro	€13,247,000	3.45%	15/7/2031	13,987,617	0.07%
Italy Buoni Poliennali Del Tesoro	€1,099,000	0.60%	1/8/2031	972,362	0.01%
Italy Buoni Poliennali Del Tesoro	€16,772,000	3.15%	15/11/2031	17,346,743	0.08%
Italy Buoni Poliennali Del Tesoro	€12,659,000	0.95%	1/12/2031	11,365,785	0.05%
Italy Buoni Poliennali Del Tesoro	€5,052,000	1.65%	1/3/2032	4,742,451	0.02%
Italy Buoni Poliennali Del Tesoro	€25,990,000	0.95%	1/6/2032	22,997,625	0.11%
Italy Buoni Poliennali Del Tesoro	€6,059,000	2.50%	1/12/2032	5,963,401	0.03%
Italy Buoni Poliennali Del Tesoro	€8,759,000	5.75%	1/2/2033	10,646,964	0.05%
Italy Buoni Poliennali Del Tesoro	€12,768,000	4.35%	1/11/2033	14,227,262	0.07%
Italy Buoni Poliennali Del Tesoro	€11,500,000	4.20%	1/3/2034	12,666,492	0.06%
Italy Buoni Poliennali Del Tesoro	€13,520,000	3.85%	1/7/2034	14,468,815	0.07%
Italy Buoni Poliennali Del Tesoro	€7,157,000	5.00%	1/8/2034	8,365,088	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Italy Buoni Poliennali Del Tesoro	€7,986,000	3.35%	1/3/2035	8,201,696	0.04%
Italy Buoni Poliennali Del Tesoro	€5,245,000	4.00%	30/4/2035	5,705,431	0.03%
Italy Buoni Poliennali Del Tesoro	€7,192,000	1.45%	1/3/2036	6,017,749	0.03%
Italy Buoni Poliennali Del Tesoro	€12,804,000	0.95%	1/3/2037	9,831,311	0.05%
Italy Buoni Poliennali Del Tesoro	€3,402,000	4.05%	30/10/2037	3,669,503	0.02%
Italy Buoni Poliennali Del Tesoro	€14,594,000	3.25%	1/3/2038	14,401,937	0.07%
Italy Buoni Poliennali Del Tesoro	€10,069,000	5.00%	1/8/2039	11,839,174	0.06%
Italy Buoni Poliennali Del Tesoro	€5,000,000	4.15%	1/10/2039	5,364,850	0.03%
Italy Buoni Poliennali Del Tesoro	€5,181,000	3.10%	1/3/2040	4,930,407	0.02%
Italy Buoni Poliennali Del Tesoro	€8,641,000	5.00%	1/9/2040	10,148,530	0.05%
Italy Buoni Poliennali Del Tesoro	€8,408,000	1.80%	1/3/2041	6,590,582	0.03%
Italy Buoni Poliennali Del Tesoro	€10,947,000	4.45%	1/9/2043	12,056,970	0.06%
Italy Buoni Poliennali Del Tesoro	€4,411,000	4.75%	1/9/2044	5,074,502	0.02%
Italy Buoni Poliennali Del Tesoro	€14,282,000	1.50%	30/4/2045	9,965,492	0.05%
Italy Buoni Poliennali Del Tesoro	€2,846,000	3.25%	1/9/2046	2,654,022	0.01%
Italy Buoni Poliennali Del Tesoro	€6,256,000	2.70%	1/3/2047	5,316,597	0.03%
Italy Buoni Poliennali Del Tesoro	€3,450,000	3.45%	1/3/2048	3,294,125	0.02%
Italy Buoni Poliennali Del Tesoro	€6,000,000	3.85%	1/9/2049	6,071,362	0.03%
Italy Buoni Poliennali Del Tesoro	€6,409,000	2.45%	1/9/2050	5,038,379	0.02%
Italy Buoni Poliennali Del Tesoro	€6,615,000	1.70%	1/9/2051	4,383,950	0.02%
Italy Buoni Poliennali Del Tesoro	€3,400,000	2.15%	1/9/2052	2,454,518	0.01%
Italy Buoni Poliennali Del Tesoro	€4,139,000	4.50%	1/10/2053	4,573,138	0.02%
Italy Buoni Poliennali Del Tesoro	€11,931,000	4.30%	1/10/2054	12,657,624	0.06%
Italy Buoni Poliennali Del Tesoro	€6,461,000	2.80%	1/3/2067	5,130,384	0.03%
Mediobanca Banca di Credito Finanziario SpA	€1,000,000	0.88%	15/1/2026	1,014,360	0.01%
Mediobanca Banca di Credito Finanziario SpA	€400,000	4.88%	13/9/2027	427,807	0.00%
Mediobanca Banca di Credito Finanziario SpA	€900,000	4.63%	7/2/2029	976,340	0.01%
Mediobanca Banca di Credito Finanziario SpA	€500,000	1.25%	24/11/2029	477,779	0.00%
Republic of Italy Government International Bond	$2,487,000	1.25%	17/2/2026	2,390,129	0.01%
Republic of Italy Government International Bond	£600,000	6.00%	4/8/2028	765,511	0.00%
Republic of Italy Government International Bond	$650,000	2.88%	17/10/2029	587,807	0.00%
Republic of Italy Government International Bond	$650,000	5.38%	15/6/2033	642,902	0.00%
Republic of Italy Government International Bond	$800,000	4.00%	17/10/2049	572,516	0.00%
Republic of Italy Government International Bond	$1,800,000	3.88%	6/5/2051	1,218,740	0.01%
Snam SpA	€700,000	4.50%	Perpetual	740,070	0.00%
Snam SpA	€2,400,000	3.38%	19/2/2028	2,519,766	0.01%
Snam SpA	€803,000	0.75%	20/6/2029	754,223	0.00%
Snam SpA	€1,100,000	3.88%	19/2/2034	1,164,978	0.01%
UniCredit SpA	€1,250,000	2.20%	22/7/2027	1,280,165	0.01%
UniCredit SpA	€970,000	0.93%	18/1/2028	966,136	0.01%
UniCredit SpA	€1,200,000	0.85%	19/1/2031	1,078,967	0.01%
UniCredit SpA	$600,000	3.13%	3/6/2032	519,827	0.00%
UniCredit SpA	€2,000,000	4.00%	5/3/2034	2,134,506	0.01%
				798,306,689	**3.81%**
Japan 6.24% (31 December 2023: 6.99%)					
Aichi Prefecture	¥100,000,000	0.77%	20/9/2033	619,835	0.00%
Asahi Group Holdings Ltd.	€400,000	0.34%	19/4/2027	392,424	0.00%
Central Japan Railway Co.	$550,000	4.25%	24/11/2045	459,811	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.06%	18/3/2026	631,961	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.05%	27/7/2026	629,779	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.04%	17/9/2026	628,875	0.00%
Central Nippon Expressway Co., Ltd.	¥50,000,000	0.44%	17/8/2028	313,823	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.46%	14/9/2028	627,914	0.00%
Central Nippon Expressway Co., Ltd.	¥200,000,000	0.76%	29/5/2029	1,266,187	0.01%
Dai-ichi Life Insurance Co., Ltd.	$700,000	4.00%	Perpetual	685,399	0.00%
Daiichi Sankyo Co., Ltd.	¥100,000,000	0.81%	25/7/2036	579,384	0.00%
Denso Corp.	$200,000	4.42%	11/9/2029	196,177	0.00%
Development Bank of Japan, Inc.	¥100,000,000	2.30%	19/3/2026	648,753	0.00%
Development Bank of Japan, Inc.	€650,000	2.13%	1/9/2026	669,407	0.00%
Development Bank of Japan, Inc.	$575,000	5.13%	1/9/2026	579,984	0.00%
Development Bank of Japan, Inc.	$300,000	1.25%	20/10/2026	283,037	0.00%
Development Bank of Japan, Inc.	$1,200,000	3.25%	28/4/2027	1,164,040	0.01%
Development Bank of Japan, Inc.	€1,322,000	3.13%	13/4/2028	1,395,070	0.01%
Development Bank of Japan, Inc.	$250,000	3.25%	6/9/2028	238,860	0.00%
Development Bank of Japan, Inc.	$550,000	4.63%	10/4/2029	548,799	0.00%
Development Bank of Japan, Inc.	¥100,000,000	0.49%	12/4/2029	626,554	0.00%
Development Bank of Japan, Inc.	$1,600,000	1.88%	28/8/2029	1,412,072	0.01%
Development Bank of Japan, Inc.	$400,000	1.25%	28/1/2031	326,311	0.00%
Development Bank of Japan, Inc.	$300,000	1.75%	20/10/2031	247,411	0.00%
Development Bank of Japan, Inc.	$500,000	4.50%	30/1/2034	486,319	0.00%
East Japan Railway Co.	£1,180,000	1.16%	15/9/2028	1,298,002	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
East Japan Railway Co.	£300,000	4.50%	25/1/2036	347,587	0.00%
East Japan Railway Co.	€1,057,000	4.39%	5/9/2043	1,194,059	0.01%
East Nippon Expressway Co., Ltd.	¥300,000,000	0.61%	25/4/2029	1,886,854	0.01%
East Nippon Expressway Co., Ltd.	¥300,000,000	0.14%	31/7/2029	1,845,031	0.01%
East Nippon Expressway Co., Ltd.	¥200,000,000	0.22%	31/1/2030	1,228,175	0.01%
ENEOS Holdings, Inc.	¥100,000,000	0.83%	15/6/2032	612,872	0.00%
Fast Retailing Co., Ltd.	¥100,000,000	0.41%	6/6/2028	624,752	0.00%
Fukuoka Prefecture	¥100,000,000	0.43%	18/6/2049	426,271	0.00%
Hikari Tsushin, Inc.	¥100,000,000	1.79%	23/3/2033	596,603	0.00%
Hitachi Ltd.	¥100,000,000	1.18%	14/12/2033	623,823	0.00%
Honda Motor Co., Ltd.	$465,000	2.53%	10/3/2027	444,351	0.00%
Honda Motor Co., Ltd.	$500,000	2.97%	10/3/2032	433,465	0.00%
Japan Bank for International Cooperation	$700,000	4.25%	26/1/2026	697,229	0.00%
Japan Bank for International Cooperation	$450,000	4.25%	27/4/2026	448,052	0.00%
Japan Bank for International Cooperation	$400,000	2.88%	1/6/2027	384,577	0.00%
Japan Bank for International Cooperation	$800,000	2.88%	21/7/2027	767,525	0.00%
Japan Bank for International Cooperation	$700,000	4.63%	22/7/2027	700,816	0.00%
Japan Bank for International Cooperation	$1,000,000	2.75%	16/11/2027	951,788	0.01%
Japan Bank for International Cooperation	$1,225,000	4.63%	19/7/2028	1,228,429	0.01%
Japan Bank for International Cooperation	$450,000	3.25%	20/7/2028	431,130	0.00%
Japan Bank for International Cooperation	$200,000	4.88%	18/10/2028	202,454	0.00%
Japan Bank for International Cooperation	$600,000	3.50%	31/10/2028	578,268	0.00%
Japan Bank for International Cooperation	$360,000	2.13%	16/2/2029	325,942	0.00%
Japan Bank for International Cooperation	$2,200,000	2.00%	17/10/2029	1,949,896	0.01%
Japan Bank for International Cooperation	€1,654,000	2.63%	17/10/2030	1,712,889	0.01%
Japan Bank for International Cooperation	$500,000	1.25%	21/1/2031	408,851	0.00%
Japan Bank for International Cooperation	$200,000	4.38%	24/1/2031	196,077	0.00%
Japan Bank for International Cooperation	$1,200,000	4.63%	17/4/2034	1,181,984	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥240,000,000	0.32%	30/1/2026	1,522,439	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	0.14%	30/4/2027	1,257,716	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥600,000,000	2.34%	20/10/2027	3,987,003	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥680,000,000	2.42%	20/6/2028	4,568,878	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥50,000,000	2.37%	20/9/2028	336,331	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	1.43%	31/7/2034	652,060	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥400,000,000	1.34%	31/10/2034	2,582,580	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	1.08%	27/4/2035	1,254,422	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	0.63%	30/9/2038	564,579	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	2.70%	20/3/2048	687,367	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	0.30%	30/9/2049	818,766	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥300,000,000	0.42%	28/12/2049	1,265,881	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥80,000,000	1.86%	19/3/2055	433,496	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥30,000,000	1.29%	19/3/2057	136,282	0.00%
Japan Finance Organization for Municipalities	¥200,000,000	0.32%	19/1/2026	1,268,230	0.01%
Japan Finance Organization for Municipalities	¥10,000,000	0.15%	16/2/2026	63,297	0.00%
Japan Finance Organization for Municipalities	$550,000	5.13%	1/9/2026	553,948	0.00%
Japan Finance Organization for Municipalities	¥100,000,000	0.13%	14/6/2027	628,297	0.00%
Japan Finance Organization for Municipalities	¥30,000,000	2.32%	18/6/2027	198,315	0.00%
Japan Finance Organization for Municipalities	¥100,000,000	0.16%	15/11/2027	627,092	0.00%
Japan Finance Organization for Municipalities	¥300,000,000	0.20%	15/2/2028	1,879,794	0.01%
Japan Finance Organization for Municipalities	¥10,000,000	2.29%	25/4/2028	66,770	0.00%
Japan Finance Organization for Municipalities	$1,000,000	4.13%	27/4/2028	983,232	0.01%
Japan Finance Organization for Municipalities	$500,000	5.00%	23/4/2029	504,750	0.00%
Japan Finance Organization for Municipalities	¥50,000,000	0.68%	28/6/2033	306,884	0.00%
Japan Government Bond	¥1,500,000,000	0.10%	1/1/2026	9,513,428	0.05%
Japan Government Bond	¥1,650,000,000	0.20%	1/3/2026	10,467,736	0.05%
Japan Government Bond	¥2,000,000,000	0.01%	20/3/2026	12,654,862	0.06%
Japan Government Bond	¥596,650,000	0.10%	20/3/2026	3,779,627	0.02%
Japan Government Bond	¥14,000,000	2.10%	20/3/2026	90,824	0.00%
Japan Government Bond	¥12,000,000	2.30%	20/3/2026	78,054	0.00%
Japan Government Bond	¥1,500,000,000	0.20%	1/4/2026	9,511,222	0.05%
Japan Government Bond	¥1,830,000,000	0.01%	20/6/2026	11,555,345	0.06%
Japan Government Bond	¥295,000,000	0.10%	20/6/2026	1,865,287	0.01%
Japan Government Bond	¥1,600,000,000	0.40%	1/7/2026	10,158,524	0.05%
Japan Government Bond	¥1,200,000,000	0.40%	1/8/2026	7,615,964	0.04%
Japan Government Bond	¥500,000,000	0.40%	1/9/2026	3,172,373	0.02%
Japan Government Bond	¥843,700,000	0.01%	20/9/2026	5,317,381	0.03%
Japan Government Bond	¥600,000,000	0.10%	20/9/2026	3,787,513	0.02%
Japan Government Bond	¥50,000,000	2.30%	20/9/2026	327,489	0.00%
Japan Government Bond	¥500,000,000	0.40%	1/10/2026	3,171,419	0.02%
Japan Government Bond	¥1,000,000,000	0.50%	1/11/2026	6,353,297	0.03%
Japan Government Bond	¥2,000,000,000	0.01%	20/12/2026	12,586,554	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Japan Government Bond	¥650,000,000	0.10%	20/12/2026	4,098,711	0.02%
Japan Government Bond	¥255,750,000	2.10%	20/12/2026	1,675,625	0.01%
Japan Government Bond	¥1,205,000,000	0.10%	20/3/2027	7,589,208	0.04%
Japan Government Bond	¥950,000,000	0.01%	20/3/2027	5,970,940	0.03%
Japan Government Bond	¥109,000,000	2.00%	20/3/2027	715,438	0.00%
Japan Government Bond	¥32,000,000	2.10%	20/3/2027	210,483	0.00%
Japan Government Bond	¥850,000,000	0.01%	20/6/2027	5,333,678	0.03%
Japan Government Bond	¥600,000,000	0.10%	20/6/2027	3,773,782	0.02%
Japan Government Bond	¥58,100,000	2.30%	20/6/2027	385,265	0.00%
Japan Government Bond	¥18,000,000	2.10%	20/6/2027	118,801	0.00%
Japan Government Bond	¥1,440,000,000	0.10%	20/9/2027	9,043,365	0.04%
Japan Government Bond	¥44,000,000	2.10%	20/9/2027	291,367	0.00%
Japan Government Bond	¥24,000,000	2.20%	20/9/2027	159,362	0.00%
Japan Government Bond	¥1,000,000,000	0.20%	20/12/2027	6,289,591	0.03%
Japan Government Bond	¥600,000,000	0.30%	20/12/2027	3,784,635	0.02%
Japan Government Bond	¥471,650,000	2.10%	20/12/2027	3,132,847	0.02%
Japan Government Bond	¥479,000,000	0.10%	20/12/2027	3,003,874	0.01%
Japan Government Bond	¥400,000,000	0.10%	20/3/2028	2,503,487	0.01%
Japan Government Bond	¥314,000,000	2.40%	20/3/2028	2,110,687	0.01%
Japan Government Bond	¥113,850,000	2.20%	20/3/2028	760,817	0.00%
Japan Government Bond	¥1,704,100,000	0.10%	20/6/2028	10,644,483	0.05%
Japan Government Bond	¥248,750,000	2.30%	20/6/2028	1,672,948	0.01%
Japan Government Bond	¥36,000,000	2.10%	20/6/2028	240,520	0.00%
Japan Government Bond	¥2,116,700,000	0.10%	20/9/2028	13,193,627	0.06%
Japan Government Bond	¥1,250,000,000	0.40%	20/9/2028	7,878,020	0.04%
Japan Government Bond	¥368,650,000	2.10%	20/9/2028	2,470,020	0.01%
Japan Government Bond	¥49,000,000	2.20%	20/9/2028	329,433	0.00%
Japan Government Bond	¥711,000,000	0.10%	20/12/2028	4,423,366	0.02%
Japan Government Bond	¥600,000,000	0.30%	20/12/2028	3,761,801	0.02%
Japan Government Bond	¥416,900,000	1.90%	20/12/2028	2,779,251	0.01%
Japan Government Bond	¥137,000,000	2.10%	20/12/2028	920,050	0.01%
Japan Government Bond	¥1,272,000,000	0.10%	20/3/2029	7,893,062	0.04%
Japan Government Bond	¥1,000,000,000	0.60%	20/3/2029	6,336,259	0.03%
Japan Government Bond	¥364,000,000	1.90%	20/3/2029	2,430,843	0.01%
Japan Government Bond	¥300,000,000	0.50%	20/3/2029	1,893,035	0.01%
Japan Government Bond	¥203,000,000	2.10%	20/3/2029	1,366,567	0.01%
Japan Government Bond	¥200,000,000	0.40%	20/3/2029	1,257,011	0.01%
Japan Government Bond	¥1,000,000,000	0.60%	20/6/2029	6,328,829	0.03%
Japan Government Bond	¥733,600,000	0.10%	20/6/2029	4,544,373	0.02%
Japan Government Bond	¥650,000,000	0.40%	20/6/2029	4,078,034	0.02%
Japan Government Bond	¥600,000,000	0.50%	20/6/2029	3,780,044	0.02%
Japan Government Bond	¥284,000,000	2.10%	20/6/2029	1,916,280	0.01%
Japan Government Bond	¥150,000,000	2.20%	20/6/2029	1,016,113	0.01%
Japan Government Bond	¥1,000,000,000	0.60%	20/9/2029	6,322,698	0.03%
Japan Government Bond	¥1,016,300,000	0.10%	20/9/2029	6,282,211	0.03%
Japan Government Bond	¥700,000,000	0.70%	20/9/2029	4,446,015	0.02%
Japan Government Bond	¥295,300,000	2.10%	20/9/2029	1,996,950	0.01%
Japan Government Bond	¥857,000,000	0.10%	20/12/2029	5,286,087	0.03%
Japan Government Bond	¥684,850,000	2.10%	20/12/2029	4,645,645	0.02%
Japan Government Bond	¥262,000,000	2.20%	20/12/2029	1,785,638	0.01%
Japan Government Bond	¥646,300,000	2.10%	20/3/2030	4,399,107	0.02%
Japan Government Bond	¥240,000,000	0.10%	20/3/2030	1,477,627	0.01%
Japan Government Bond	¥123,000,000	2.20%	20/3/2030	840,755	0.00%
Japan Government Bond	¥268,000,000	2.00%	20/6/2030	1,819,446	0.01%
Japan Government Bond	¥270,000,000	1.60%	20/6/2030	1,796,179	0.01%
Japan Government Bond	¥118,000,000	1.80%	20/6/2030	792,998	0.00%
Japan Government Bond	¥560,000,000	0.10%	20/9/2030	3,433,110	0.02%
Japan Government Bond	¥200,800,000	1.90%	20/9/2030	1,359,055	0.01%
Japan Government Bond	¥100,000,000	1.80%	20/9/2030	673,296	0.00%
Japan Government Bond	¥75,650,000	2.90%	20/11/2030	540,286	0.00%
Japan Government Bond	¥357,000,000	2.10%	20/12/2030	2,447,830	0.01%
Japan Government Bond	¥211,000,000	0.10%	20/12/2030	1,290,729	0.01%
Japan Government Bond	¥180,000,000	2.00%	20/12/2030	1,227,612	0.01%
Japan Government Bond	¥400,000,000	2.20%	20/3/2031	2,763,951	0.01%
Japan Government Bond	¥386,500,000	1.90%	20/3/2031	2,625,398	0.01%
Japan Government Bond	¥120,000,000	2.00%	20/3/2031	819,727	0.00%
Japan Government Bond	¥25,150,000	2.20%	20/5/2031	174,009	0.00%
Japan Government Bond	¥550,000,000	0.10%	20/6/2031	3,346,069	0.02%
Japan Government Bond	¥420,000,000	1.90%	20/6/2031	2,857,335	0.01%
Japan Government Bond	¥375,000,000	1.80%	20/6/2031	2,536,537	0.01%
Japan Government Bond	¥1,177,750,000	1.80%	20/9/2031	7,973,526	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Japan Government Bond	¥1,197,000,000	0.10%	20/9/2031	7,262,208	0.04%
Japan Government Bond	¥300,000,000	1.70%	20/9/2031	2,018,912	0.01%
Japan Government Bond	¥588,200,000	1.80%	20/12/2031	3,986,298	0.02%
Japan Government Bond	¥519,500,000	1.70%	20/12/2031	3,498,417	0.02%
Japan Government Bond	¥510,000,000	0.10%	20/12/2031	3,085,298	0.02%
Japan Government Bond	¥1,300,000,000	1.70%	20/3/2032	8,758,969	0.04%
Japan Government Bond	¥310,000,000	1.80%	20/3/2032	2,102,070	0.01%
Japan Government Bond	¥123,450,000	1.60%	20/3/2032	826,142	0.00%
Japan Government Bond	¥438,550,000	1.60%	20/6/2032	2,935,519	0.01%
Japan Government Bond	¥315,000,000	0.20%	20/6/2032	1,906,611	0.01%
Japan Government Bond	¥196,050,000	1.70%	20/6/2032	1,321,140	0.01%
Japan Government Bond	¥150,000,000	1.50%	20/6/2032	997,121	0.01%
Japan Government Bond	¥1,060,300,000	1.70%	20/9/2032	7,151,129	0.03%
Japan Government Bond	¥200,000,000	0.20%	20/9/2032	1,207,003	0.01%
Japan Government Bond	¥690,600,000	1.70%	20/12/2032	4,657,883	0.02%
Japan Government Bond	¥650,000,000	0.50%	20/12/2032	4,004,464	0.02%
Japan Government Bond	¥270,000,000	1.80%	20/12/2032	1,834,542	0.01%
Japan Government Bond	¥802,750,000	0.50%	20/3/2033	4,932,848	0.02%
Japan Government Bond	¥664,000,000	1.60%	20/3/2033	4,446,796	0.02%
Japan Government Bond	¥611,000,000	1.50%	20/3/2033	4,061,059	0.02%
Japan Government Bond	¥1,152,950,000	1.70%	20/6/2033	7,780,170	0.04%
Japan Government Bond	¥930,000,000	0.40%	20/6/2033	5,651,625	0.03%
Japan Government Bond	¥920,000,000	0.80%	20/9/2033	5,768,884	0.03%
Japan Government Bond	¥780,000,000	1.70%	20/9/2033	5,260,440	0.03%
Japan Government Bond	¥2,400,000,000	0.60%	20/12/2033	14,748,404	0.07%
Japan Government Bond	¥900,000,000	1.60%	20/12/2033	6,021,346	0.03%
Japan Government Bond	¥2,475,350,000	0.80%	20/3/2034	15,433,694	0.07%
Japan Government Bond	¥755,000,000	1.50%	20/3/2034	5,004,601	0.02%
Japan Government Bond	¥260,000,000	2.40%	20/3/2034	1,852,184	0.01%
Japan Government Bond	¥100,000,000	1.00%	20/3/2034	632,245	0.00%
Japan Government Bond	¥3,150,000,000	1.10%	20/6/2034	20,118,303	0.10%
Japan Government Bond	¥1,395,000,000	1.50%	20/6/2034	9,231,163	0.04%
Japan Government Bond	¥30,450,000	2.50%	20/6/2034	218,855	0.00%
Japan Government Bond	¥2,500,000,000	0.90%	20/9/2034	15,636,840	0.08%
Japan Government Bond	¥1,298,650,000	1.40%	20/9/2034	8,503,841	0.04%
Japan Government Bond	¥894,150,000	1.20%	20/12/2034	5,738,474	0.03%
Japan Government Bond	¥101,000,000	2.40%	20/12/2034	720,854	0.00%
Japan Government Bond	¥825,000,000	1.20%	20/3/2035	5,281,718	0.03%
Japan Government Bond	¥38,650,000	2.30%	20/3/2035	273,472	0.00%
Japan Government Bond	¥727,650,000	1.30%	20/6/2035	4,694,303	0.02%
Japan Government Bond	¥10,000,000	2.30%	20/6/2035	70,760	0.00%
Japan Government Bond	¥970,000,000	1.20%	20/9/2035	6,183,240	0.03%
Japan Government Bond	¥244,150,000	2.50%	20/9/2035	1,759,464	0.01%
Japan Government Bond	¥1,060,000,000	1.00%	20/12/2035	6,605,364	0.03%
Japan Government Bond	¥10,000,000	2.30%	20/12/2035	70,785	0.00%
Japan Government Bond	¥580,000,000	0.40%	20/3/2036	3,371,961	0.02%
Japan Government Bond	¥20,000,000	2.50%	20/3/2036	144,174	0.00%
Japan Government Bond	¥935,000,000	0.20%	20/6/2036	5,283,110	0.03%
Japan Government Bond	¥1,185,000,000	0.50%	20/9/2036	6,905,189	0.03%
Japan Government Bond	¥11,000,000	2.50%	20/9/2036	79,293	0.00%
Japan Government Bond	¥832,500,000	0.60%	20/12/2036	4,888,725	0.02%
Japan Government Bond	¥89,650,000	2.30%	20/12/2036	633,462	0.00%
Japan Government Bond	¥935,000,000	0.70%	20/3/2037	5,536,368	0.03%
Japan Government Bond	¥320,000,000	2.40%	20/3/2037	2,282,726	0.01%
Japan Government Bond	¥980,000,000	0.60%	20/6/2037	5,709,705	0.03%
Japan Government Bond	¥888,000,000	0.60%	20/9/2037	5,146,464	0.03%
Japan Government Bond	¥413,000,000	2.50%	20/9/2037	2,973,595	0.01%
Japan Government Bond	¥817,300,000	0.60%	20/12/2037	4,715,386	0.02%
Japan Government Bond	¥1,403,000,000	0.50%	20/3/2038	7,953,536	0.04%
Japan Government Bond	¥505,500,000	2.50%	20/3/2038	3,637,545	0.02%
Japan Government Bond	¥1,244,600,000	0.50%	20/6/2038	7,022,069	0.03%
Japan Government Bond	¥800,150,000	2.40%	20/9/2038	5,690,541	0.03%
Japan Government Bond	¥927,400,000	0.70%	20/9/2038	5,352,515	0.03%
Japan Government Bond	¥1,302,450,000	0.50%	20/12/2038	7,273,116	0.04%
Japan Government Bond	¥1,058,500,000	0.40%	20/3/2039	5,793,574	0.03%
Japan Government Bond	¥640,000,000	2.30%	20/3/2039	4,490,850	0.02%
Japan Government Bond	¥1,796,000,000	0.30%	20/6/2039	9,631,529	0.05%
Japan Government Bond	¥1,401,850,000	0.30%	20/9/2039	7,472,829	0.04%
Japan Government Bond	¥211,150,000	2.20%	20/9/2039	1,459,606	0.01%
Japan Government Bond	¥1,250,000,000	0.30%	20/12/2039	6,626,787	0.03%
Japan Government Bond	¥1,082,000,000	0.40%	20/3/2040	5,791,272	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Japan Government Bond	¥298,000,000	2.30%	20/3/2040	2,080,224	0.01%
Japan Government Bond	¥1,504,800,000	0.40%	20/6/2040	8,007,988	0.04%
Japan Government Bond	¥1,284,850,000	2.00%	20/9/2040	8,605,938	0.04%
Japan Government Bond	¥1,417,500,000	0.40%	20/9/2040	7,501,527	0.04%
Japan Government Bond	¥1,390,750,000	0.50%	20/12/2040	7,439,782	0.04%
Japan Government Bond	¥1,506,300,000	0.50%	20/3/2041	8,015,906	0.04%
Japan Government Bond	¥733,700,000	2.20%	20/3/2041	5,030,020	0.02%
Japan Government Bond	¥1,426,000,000	0.40%	20/6/2041	7,417,158	0.04%
Japan Government Bond	¥1,376,100,000	2.00%	20/9/2041	9,143,485	0.04%
Japan Government Bond	¥1,520,000,000	0.50%	20/9/2041	8,001,446	0.04%
Japan Government Bond	¥1,630,000,000	0.50%	20/12/2041	8,532,611	0.04%
Japan Government Bond	¥1,530,000,000	0.80%	20/3/2042	8,397,944	0.04%
Japan Government Bond	¥1,179,550,000	2.00%	20/3/2042	7,812,216	0.04%
Japan Government Bond	¥1,360,000,000	0.90%	20/6/2042	7,563,989	0.04%
Japan Government Bond	¥1,535,000,000	1.90%	20/9/2042	9,980,279	0.05%
Japan Government Bond	¥1,330,000,000	1.10%	20/9/2042	7,619,827	0.04%
Japan Government Bond	¥1,084,300,000	1.40%	20/12/2042	6,504,353	0.03%
Japan Government Bond	¥1,172,500,000	1.10%	20/3/2043	6,668,017	0.03%
Japan Government Bond	¥625,000,000	1.80%	20/3/2043	3,985,603	0.02%
Japan Government Bond	¥1,350,000,000	1.10%	20/6/2043	7,645,800	0.04%
Japan Government Bond	¥505,600,000	1.90%	20/6/2043	3,265,998	0.02%
Japan Government Bond	¥1,390,000,000	1.50%	20/9/2043	8,402,276	0.04%
Japan Government Bond	¥550,000,000	1.80%	20/9/2043	3,490,445	0.02%
Japan Government Bond	¥1,230,000,000	1.30%	20/12/2043	7,165,344	0.03%
Japan Government Bond	¥411,000,000	1.70%	20/12/2043	2,561,626	0.01%
Japan Government Bond	¥1,350,000,000	1.60%	20/3/2044	8,250,481	0.04%
Japan Government Bond	¥909,200,000	1.70%	20/3/2044	5,651,031	0.03%
Japan Government Bond	¥1,285,000,000	1.90%	20/6/2044	8,229,643	0.04%
Japan Government Bond	¥545,500,000	1.70%	20/6/2044	3,381,727	0.02%
Japan Government Bond	¥1,050,000,000	1.80%	20/9/2044	6,595,655	0.03%
Japan Government Bond	¥545,000,000	1.70%	20/9/2044	3,368,352	0.02%
Japan Government Bond	¥300,000,000	1.50%	20/12/2044	1,784,721	0.01%
Japan Government Bond	¥392,700,000	1.50%	20/3/2045	2,330,171	0.01%
Japan Government Bond	¥208,500,000	1.60%	20/6/2045	1,255,533	0.01%
Japan Government Bond	¥170,000,000	1.40%	20/9/2045	984,622	0.01%
Japan Government Bond	¥182,000,000	1.40%	20/12/2045	1,050,654	0.01%
Japan Government Bond	¥581,350,000	0.80%	20/3/2046	2,963,337	0.01%
Japan Government Bond	¥553,000,000	0.30%	20/6/2046	2,501,705	0.01%
Japan Government Bond	¥705,000,000	0.50%	20/9/2046	3,329,765	0.02%
Japan Government Bond	¥840,000,000	0.60%	20/12/2046	4,038,139	0.02%
Japan Government Bond	¥605,000,000	0.80%	20/3/2047	3,036,147	0.02%
Japan Government Bond	¥600,000,000	0.80%	20/6/2047	2,995,524	0.01%
Japan Government Bond	¥606,000,000	0.80%	20/9/2047	3,012,715	0.02%
Japan Government Bond	¥700,000,000	0.80%	20/12/2047	3,462,417	0.02%
Japan Government Bond	¥615,000,000	0.80%	20/3/2048	3,029,253	0.02%
Japan Government Bond	¥299,100,000	2.40%	20/3/2048	2,033,993	0.01%
Japan Government Bond	¥944,500,000	0.70%	20/6/2048	4,518,199	0.02%
Japan Government Bond	¥621,400,000	0.90%	20/9/2048	3,110,224	0.02%
Japan Government Bond	¥746,950,000	0.70%	20/12/2048	3,545,910	0.02%
Japan Government Bond	¥546,400,000	0.50%	20/3/2049	2,453,403	0.01%
Japan Government Bond	¥163,850,000	2.20%	20/3/2049	1,071,401	0.01%
Japan Government Bond	¥595,600,000	0.40%	20/6/2049	2,587,036	0.01%
Japan Government Bond	¥686,150,000	0.40%	20/9/2049	2,960,773	0.01%
Japan Government Bond	¥912,500,000	0.40%	20/12/2049	3,914,865	0.02%
Japan Government Bond	¥835,000,000	0.40%	20/3/2050	3,558,761	0.02%
Japan Government Bond	¥261,000,000	2.20%	20/3/2050	1,694,220	0.01%
Japan Government Bond	¥960,000,000	0.60%	20/6/2050	4,305,030	0.02%
Japan Government Bond	¥927,250,000	0.60%	20/9/2050	4,134,125	0.02%
Japan Government Bond	¥955,000,000	0.70%	20/12/2050	4,353,604	0.02%
Japan Government Bond	¥1,200,000,000	0.70%	20/3/2051	5,435,645	0.03%
Japan Government Bond	¥318,450,000	2.20%	20/3/2051	2,048,691	0.01%
Japan Government Bond	¥1,030,500,000	0.70%	20/6/2051	4,641,235	0.02%
Japan Government Bond	¥811,650,000	0.70%	20/9/2051	3,634,967	0.02%
Japan Government Bond	¥1,075,000,000	0.70%	20/12/2051	4,790,125	0.02%
Japan Government Bond	¥1,100,000,000	1.00%	20/3/2052	5,309,598	0.03%
Japan Government Bond	¥505,050,000	2.00%	20/3/2052	3,092,479	0.02%
Japan Government Bond	¥1,022,000,000	1.30%	20/6/2052	5,307,590	0.03%
Japan Government Bond	¥1,030,000,000	1.40%	20/9/2052	5,469,743	0.03%
Japan Government Bond	¥975,000,000	1.60%	20/12/2052	5,421,798	0.03%
Japan Government Bond	¥1,030,000,000	1.40%	20/3/2053	5,440,785	0.03%
Japan Government Bond	¥455,150,000	1.90%	20/3/2053	2,705,622	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Japan Government Bond	¥1,100,000,000	1.20%	20/6/2053	5,505,241	0.03%
Japan Government Bond	¥870,000,000	1.80%	20/9/2053	5,040,234	0.02%
Japan Government Bond	¥1,020,000,000	1.60%	20/12/2053	5,617,922	0.03%
Japan Government Bond	¥1,300,000,000	1.80%	20/3/2054	7,497,918	0.04%
Japan Government Bond	¥543,000,000	1.70%	20/3/2054	3,060,326	0.02%
Japan Government Bond	¥1,266,800,000	2.20%	20/6/2054	7,979,053	0.04%
Japan Government Bond	¥910,000,000	2.10%	20/9/2054	5,601,562	0.03%
Japan Government Bond	¥428,000,000	1.40%	20/3/2055	2,214,688	0.01%
Japan Government Bond	¥909,050,000	0.40%	20/3/2056	3,382,387	0.02%
Japan Government Bond	¥1,070,000,000	0.90%	20/3/2057	4,673,425	0.02%
Japan Government Bond	¥816,000,000	0.80%	20/3/2058	3,395,532	0.02%
Japan Government Bond	¥1,100,450,000	0.50%	20/3/2059	4,008,804	0.02%
Japan Government Bond	¥1,524,500,000	0.50%	20/3/2060	5,419,246	0.03%
Japan Government Bond	¥1,402,500,000	0.70%	20/3/2061	5,273,223	0.03%
Japan Government Bond	¥1,460,000,000	1.00%	20/3/2062	6,019,582	0.03%
Japan Government Bond	¥1,490,000,000	1.30%	20/3/2063	6,702,379	0.03%
Japan Government Bond	¥1,082,950,000	2.20%	20/3/2064	6,324,978	0.03%
Japan Housing Finance Agency	¥100,000,000	0.08%	20/10/2026	628,992	0.00%
Japan International Cooperation Agency	$2,000,000	3.25%	25/5/2027	1,936,395	0.01%
Japan International Cooperation Agency	$375,000	4.00%	23/5/2028	368,035	0.00%
Japan International Cooperation Agency	$246,000	4.75%	21/5/2029	246,532	0.00%
Japan International Cooperation Agency	$500,000	1.00%	22/7/2030	408,994	0.00%
Japan International Cooperation Agency	$200,000	1.75%	28/4/2031	166,612	0.00%
JT International Financial Services BV	£300,000	2.75%	28/9/2033	306,815	0.00%
JT International Financial Services BV	€500,000	3.63%	11/4/2034	514,059	0.00%
JT International Financial Services BV	€500,000	2.38%	7/4/2081	508,812	0.00%
JT International Financial Services BV	€400,000	2.88%	7/10/2083	399,344	0.00%
Kansai Electric Power Co., Inc.	¥12,000,000	0.47%	25/5/2027	75,672	0.00%
Kansai Electric Power Co., Inc.	¥90,000,000	0.49%	23/7/2027	567,373	0.00%
Kansai Electric Power Co., Inc.	¥100,000,000	0.44%	20/12/2030	610,970	0.00%
Kyushu Electric Power Co., Inc.	¥10,000,000	0.43%	25/5/2029	62,086	0.00%
Kyushu Electric Power Co., Inc.	¥40,000,000	0.34%	25/4/2031	241,833	0.00%
Major Joint Local Government Bond	¥640,000,000	0.06%	23/10/2026	4,021,784	0.02%
Major Joint Local Government Bond	¥10,000,000	0.18%	25/1/2027	62,839	0.00%
Major Joint Local Government Bond	¥200,000,000	0.25%	25/2/2027	1,257,830	0.01%
Major Joint Local Government Bond	¥30,000,000	0.21%	25/3/2027	188,441	0.00%
Major Joint Local Government Bond	¥320,000,000	0.22%	25/10/2027	2,008,934	0.01%
Major Joint Local Government Bond	¥200,000,000	0.18%	25/4/2028	1,249,697	0.01%
Major Joint Local Government Bond	¥330,000,000	0.20%	25/5/2028	2,062,034	0.01%
Major Joint Local Government Bond	¥520,000,000	0.21%	23/6/2028	3,247,737	0.02%
Major Joint Local Government Bond	¥1,100,000,000	0.13%	25/10/2030	6,704,474	0.03%
Major Joint Local Government Bond	¥750,000,000	0.20%	25/4/2031	4,569,003	0.02%
Major Joint Local Government Bond	¥300,000,000	0.99%	25/5/2034	1,879,341	0.01%
Major Joint Local Government Bond	¥200,000,000	1.16%	24/11/2034	1,266,440	0.01%
Meiji Yasuda Life Insurance Co.	$800,000	5.80%	11/9/2054	800,597	0.00%
Metropolitan Expressway Co., Ltd.	¥50,000,000	0.52%	20/12/2028	314,138	0.00%
Mitsubishi Corp.	$600,000	5.13%	17/7/2034	594,178	0.00%
Mitsubishi HC Capital, Inc.	$600,000	5.08%	15/9/2027	600,583	0.00%
Mitsubishi HC Finance America LLC	$500,000	5.15%	24/10/2029	498,504	0.00%
Mitsubishi UFJ Financial Group, Inc.	$300,000	3.85%	1/3/2026	296,983	0.00%
Mitsubishi UFJ Financial Group, Inc.	$2,670,000	2.76%	13/9/2026	2,585,435	0.01%
Mitsubishi UFJ Financial Group, Inc.	$200,000	3.68%	22/2/2027	195,893	0.00%
Mitsubishi UFJ Financial Group, Inc.	$100,000	1.54%	20/7/2027	95,110	0.00%
Mitsubishi UFJ Financial Group, Inc.	$325,000	3.29%	25/7/2027	314,848	0.00%
Mitsubishi UFJ Financial Group, Inc.	$1,000,000	2.34%	19/1/2028	951,407	0.01%
Mitsubishi UFJ Financial Group, Inc.	$700,000	3.96%	2/3/2028	682,776	0.00%
Mitsubishi UFJ Financial Group, Inc.	$250,000	4.05%	11/9/2028	243,538	0.00%
Mitsubishi UFJ Financial Group, Inc.	$275,000	5.35%	13/9/2028	278,463	0.00%
Mitsubishi UFJ Financial Group, Inc.	¥100,000,000	1.03%	7/3/2029	634,547	0.00%
Mitsubishi UFJ Financial Group, Inc.	$400,000	3.74%	7/3/2029	383,190	0.00%
Mitsubishi UFJ Financial Group, Inc.	$750,000	5.24%	19/4/2029	755,127	0.00%
Mitsubishi UFJ Financial Group, Inc.	$500,000	5.26%	17/4/2030	503,944	0.00%
Mitsubishi UFJ Financial Group, Inc.	€900,000	3.56%	15/6/2032	947,819	0.01%
Mitsubishi UFJ Financial Group, Inc.	$800,000	2.31%	20/7/2032	669,734	0.00%
Mitsubishi UFJ Financial Group, Inc.	$350,000	2.49%	13/10/2032	294,927	0.00%
Mitsubishi UFJ Financial Group, Inc.	$965,000	5.13%	20/7/2033	954,514	0.01%
Mitsubishi UFJ Financial Group, Inc.	$1,500,000	5.44%	22/2/2034	1,515,153	0.01%
Mitsubishi UFJ Financial Group, Inc.	$1,000,000	5.41%	19/4/2034	1,008,362	0.01%
Mitsubishi UFJ Financial Group, Inc.	$500,000	5.43%	17/4/2035	501,143	0.00%
Mitsubishi UFJ Financial Group, Inc.	$350,000	4.29%	26/7/2038	319,130	0.00%
Mitsubishi UFJ Financial Group, Inc.	$150,000	4.15%	7/3/2039	134,758	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.	$200,000	3.75%	18/7/2039	168,057	0.00%
Mitsui Fudosan Co., Ltd.	$200,000	3.95%	24/1/2029	191,744	0.00%
Mitsui Fudosan Co., Ltd.	¥100,000,000	0.81%	6/6/2033	609,131	0.00%
Mizuho Financial Group, Inc.	$1,400,000	3.48%	12/4/2026	1,377,186	0.01%
Mizuho Financial Group, Inc.	$550,000	2.84%	13/9/2026	533,917	0.00%
Mizuho Financial Group, Inc.	¥300,000,000	0.65%	26/1/2027	1,889,508	0.01%
Mizuho Financial Group, Inc.	€1,000,000	1.63%	8/4/2027	1,006,624	0.01%
Mizuho Financial Group, Inc.	$1,125,000	1.23%	22/5/2027	1,070,884	0.01%
Mizuho Financial Group, Inc.	$500,000	4.02%	5/3/2028	486,481	0.00%
Mizuho Financial Group, Inc.	$500,000	5.78%	6/7/2029	511,385	0.00%
Mizuho Financial Group, Inc.	$800,000	4.25%	11/9/2029	777,444	0.00%
Mizuho Financial Group, Inc.	€1,000,000	0.80%	15/4/2030	914,126	0.00%
Mizuho Financial Group, Inc.	$600,000	3.15%	16/7/2030	551,044	0.00%
Mizuho Financial Group, Inc.	$150,000	2.87%	13/9/2030	135,563	0.00%
Mizuho Financial Group, Inc.	$400,000	2.59%	25/5/2031	351,060	0.00%
Mizuho Financial Group, Inc.	$800,000	2.20%	10/7/2031	684,060	0.00%
Mizuho Financial Group, Inc.	$375,000	1.98%	8/9/2031	315,139	0.00%
Mizuho Financial Group, Inc.	$500,000	5.75%	27/5/2034	509,651	0.00%
Mizuho Financial Group, Inc.	$600,000	5.75%	6/7/2034	611,669	0.00%
MUFG Bank Ltd.	$200,000	4.70%	10/3/2044	179,535	0.00%
Nippon Life Insurance Co.	$500,000	4.70%	20/1/2046	496,153	0.00%
Nippon Life Insurance Co.	$500,000	4.00%	19/9/2047	482,994	0.00%
Nippon Life Insurance Co.	$1,550,000	3.40%	23/1/2050	1,408,690	0.01%
Nippon Life Insurance Co.	$700,000	2.75%	21/1/2051	597,472	0.00%
Nippon Life Insurance Co.	$750,000	5.95%	16/4/2054	759,687	0.00%
Nissan Motor Co., Ltd.	$1,000,000	4.35%	17/9/2027	964,139	0.01%
Nissan Motor Co., Ltd.	$600,000	4.81%	17/9/2030	563,960	0.00%
Nomura Holdings, Inc.	$400,000	2.33%	22/1/2027	378,992	0.00%
Nomura Holdings, Inc.	$200,000	5.59%	2/7/2027	202,413	0.00%
Nomura Holdings, Inc.	$500,000	6.07%	12/7/2028	513,902	0.00%
Nomura Holdings, Inc.	$200,000	2.17%	14/7/2028	180,431	0.00%
Nomura Holdings, Inc.	$1,750,000	2.68%	16/7/2030	1,524,324	0.01%
Nomura Holdings, Inc.	$200,000	2.61%	14/7/2031	168,477	0.00%
Nomura Holdings, Inc.	$400,000	3.00%	22/1/2032	340,632	0.00%
Nomura Holdings, Inc.	$200,000	5.78%	3/7/2034	201,988	0.00%
Norinchukin Bank	$550,000	5.09%	16/10/2029	545,870	0.00%
Norinchukin Bank	$280,000	5.07%	14/9/2032	271,312	0.00%
NTT Finance Corp.	$1,000,000	1.16%	3/4/2026	957,368	0.01%
NTT Finance Corp.	$425,000	1.59%	3/4/2028	382,751	0.00%
NTT Finance Corp.	¥100,000,000	0.61%	20/9/2028	628,811	0.00%
NTT Finance Corp.	€100,000	0.40%	13/12/2028	94,215	0.00%
NTT Finance Corp.	¥100,000,000	0.65%	20/6/2030	621,513	0.00%
NTT Finance Corp.	¥200,000,000	0.38%	20/9/2030	1,221,532	0.01%
NTT Finance Corp.	$425,000	2.07%	3/4/2031	355,367	0.00%
NTT Finance Corp.	¥100,000,000	0.84%	20/6/2033	610,779	0.00%
NTT Finance Corp.	¥100,000,000	1.48%	17/3/2034	637,236	0.00%
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	¥200,000,000	0.23%	30/11/2026	1,262,737	0.01%
ORIX Corp.	$300,000	3.70%	18/7/2027	291,472	0.00%
ORIX Corp.	€300,000	4.48%	1/6/2028	324,131	0.00%
ORIX Corp.	$400,000	2.25%	9/3/2031	335,703	0.00%
ORIX Corp.	€250,000	3.45%	22/10/2031	256,744	0.00%
ORIX Corp.	$400,000	5.20%	13/9/2032	396,335	0.00%
Osaka Prefecture	¥20,000,000	1.45%	26/9/2034	130,214	0.00%
Panasonic Holdings Corp.	¥100,000,000	0.47%	18/9/2026	632,432	0.00%
Panasonic Holdings Corp.	$260,000	3.11%	19/7/2029	240,246	0.00%
Panasonic Holdings Corp.	¥100,000,000	1.34%	14/9/2033	629,060	0.00%
Sumitomo Life Insurance Co.	$500,000	5.88%	Perpetual	499,398	0.00%
Sumitomo Life Insurance Co.	$975,000	4.00%	14/9/2077	940,472	0.01%
Sumitomo Mitsui Banking Corp.	€1,000,000	0.41%	7/11/2029	915,487	0.00%
Sumitomo Mitsui Financial Group, Inc.	$200,000	0.95%	12/1/2026	192,464	0.00%
Sumitomo Mitsui Financial Group, Inc.	$200,000	3.78%	9/3/2026	197,927	0.00%
Sumitomo Mitsui Financial Group, Inc.	$500,000	5.88%	13/7/2026	508,501	0.00%
Sumitomo Mitsui Financial Group, Inc.	$300,000	2.63%	14/7/2026	290,875	0.00%
Sumitomo Mitsui Financial Group, Inc.	$500,000	1.40%	17/9/2026	473,020	0.00%
Sumitomo Mitsui Financial Group, Inc.	$500,000	3.01%	19/10/2026	485,448	0.00%
Sumitomo Mitsui Financial Group, Inc.	$475,000	2.17%	14/1/2027	451,389	0.00%
Sumitomo Mitsui Financial Group, Inc.	$600,000	3.36%	12/7/2027	581,397	0.00%
Sumitomo Mitsui Financial Group, Inc.	$600,000	5.52%	13/1/2028	609,473	0.00%
Sumitomo Mitsui Financial Group, Inc.	$280,000	3.54%	17/1/2028	269,041	0.00%
Sumitomo Mitsui Financial Group, Inc.	$300,000	5.80%	13/7/2028	308,062	0.00%
Sumitomo Mitsui Financial Group, Inc.	$1,000,000	3.94%	19/7/2028	967,897	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Sumitomo Mitsui Financial Group, Inc.	$500,000	1.90%	17/9/2028	447,939	0.00%
Sumitomo Mitsui Financial Group, Inc.	$300,000	4.31%	16/10/2028	294,581	0.00%
Sumitomo Mitsui Financial Group, Inc.	$1,950,000	3.04%	16/7/2029	1,790,771	0.01%
Sumitomo Mitsui Financial Group, Inc.	$225,000	3.20%	17/9/2029	207,473	0.00%
Sumitomo Mitsui Financial Group, Inc.	$1,045,000	2.75%	15/1/2030	933,949	0.01%
Sumitomo Mitsui Financial Group, Inc.	$300,000	5.85%	13/7/2030	309,823	0.00%
Sumitomo Mitsui Financial Group, Inc.	$300,000	1.71%	12/1/2031	245,702	0.00%
Sumitomo Mitsui Financial Group, Inc.	$460,000	2.22%	17/9/2031	381,195	0.00%
Sumitomo Mitsui Financial Group, Inc.	$600,000	5.77%	13/1/2033	616,960	0.00%
Sumitomo Mitsui Financial Group, Inc.	$500,000	5.78%	13/7/2033	514,917	0.00%
Sumitomo Mitsui Financial Group, Inc.	$500,000	5.56%	9/7/2034	505,563	0.00%
Sumitomo Mitsui Financial Group, Inc.	$400,000	2.30%	12/1/2041	266,273	0.00%
Sumitomo Mitsui Financial Group, Inc.	$1,000,000	2.93%	17/9/2041	715,818	0.00%
Sumitomo Mitsui Financial Group, Inc.	$500,000	6.18%	13/7/2043	533,471	0.00%
Sumitomo Mitsui Financial Group, Inc.	$500,000	5.84%	9/7/2044	502,544	0.00%
Sumitomo Mitsui Trust Bank Ltd.	$800,000	2.80%	10/3/2027	766,487	0.00%
Sumitomo Mitsui Trust Bank Ltd.	$600,000	4.45%	10/9/2027	594,176	0.00%
Sumitomo Mitsui Trust Bank Ltd.	$750,000	4.50%	10/9/2029	733,226	0.00%
Sumitomo Mitsui Trust Bank Ltd.	$750,000	5.35%	7/3/2034	750,168	0.00%
Sumitomo Mitsui Trust Bank Ltd.	$600,000	4.85%	10/9/2034	577,827	0.00%
Suntory Holdings Ltd.	$600,000	5.12%	11/6/2029	601,819	0.00%
Takeda Pharmaceutical Co., Ltd.	€2,200,000	2.25%	21/11/2026	2,260,197	0.01%
Takeda Pharmaceutical Co., Ltd.	€1,000,000	0.75%	9/7/2027	985,317	0.01%
Takeda Pharmaceutical Co., Ltd.	$700,000	5.00%	26/11/2028	701,992	0.00%
Takeda Pharmaceutical Co., Ltd.	€800,000	1.00%	9/7/2029	762,459	0.00%
Takeda Pharmaceutical Co., Ltd.	$1,000,000	2.05%	31/3/2030	861,730	0.00%
Takeda Pharmaceutical Co., Ltd.	¥200,000,000	0.40%	14/10/2031	1,196,589	0.01%
Takeda Pharmaceutical Co., Ltd.	€700,000	2.00%	9/7/2040	576,882	0.00%
Takeda Pharmaceutical Co., Ltd.	$225,000	3.03%	9/7/2040	163,160	0.00%
Takeda Pharmaceutical Co., Ltd.	$950,000	5.65%	5/7/2044	933,406	0.01%
Takeda Pharmaceutical Co., Ltd.	$1,125,000	3.18%	9/7/2050	728,638	0.00%
Takeda Pharmaceutical Co., Ltd.	$505,000	3.38%	9/7/2060	319,185	0.00%
Tokyo Metropolitan Government	¥19,500,000	0.08%	18/9/2026	122,836	0.00%
Tokyo Metropolitan Government	¥100,000,000	0.10%	20/6/2030	610,794	0.00%
Tokyo Metropolitan Government	¥100,000,000	0.09%	20/6/2031	604,082	0.00%
Tokyo Metropolitan Government	¥180,000,000	1.29%	20/6/2035	1,148,020	0.01%
Toyota Finance Corp.	¥100,000,000	0.06%	15/4/2026	631,038	0.00%
Toyota Motor Corp.	$300,000	1.34%	25/3/2026	288,713	0.00%
Toyota Motor Corp.	$175,000	3.67%	20/7/2028	170,071	0.00%
Toyota Motor Corp.	$250,000	5.12%	13/7/2033	252,749	0.00%
Toyota Motor Finance Netherlands BV	£660,000	4.63%	8/6/2026	823,822	0.00%
West Nippon Expressway Co., Ltd.	¥50,000,000	0.17%	22/5/2026	315,936	0.00%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.04%	18/9/2026	628,990	0.00%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.37%	27/7/2028	625,687	0.00%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.48%	31/8/2028	628,512	0.00%
West Nippon Expressway Co., Ltd.	¥300,000,000	0.72%	23/5/2029	1,895,482	0.01%
				1,307,414,094	**6.24%**
Jersey 0.01% (31 December 2023: 0.00%)					
Aptiv Swiss Holdings Ltd.	€800,000	4.25%	11/6/2036	839,545	0.01%
Jersey International Bond	£600,000	2.88%	6/5/2052	469,723	0.00%
				1,309,268	**0.01%**
Kazakhstan 0.01% (31 December 2023: 0.03%)					
Development Bank of Kazakhstan JSC	$350,000	5.50%	15/4/2027	351,661	0.00%
Kazakhstan Government International Bond	$600,000	4.71%	9/4/2035	570,345	0.00%
Kazakhstan Government International Bond	$200,000	4.88%	14/10/2044	181,699	0.00%
Kazakhstan Government International Bond	$500,000	6.50%	21/7/2045	540,364	0.00%
KazMunayGas National Co. JSC	$200,000	4.75%	19/4/2027	197,105	0.00%
KazMunayGas National Co. JSC	$200,000	5.38%	24/4/2030	194,401	0.00%
KazMunayGas National Co. JSC	$400,000	5.75%	19/4/2047	343,553	0.00%
KazMunayGas National Co. JSC	$800,000	6.38%	24/10/2048	740,283	0.01%
				3,119,411	**0.01%**
Kuwait 0.02% (31 December 2023: 0.02%)					
KFH Sukuk Co.	$200,000	5.01%	17/1/2029	199,281	0.00%
Kuwait International Government Bond	$1,630,000	3.50%	20/3/2027	1,579,589	0.01%
MEGlobal BV	$700,000	2.63%	28/4/2028	633,523	0.00%
MEGlobal Canada ULC	$550,000	5.88%	18/5/2030	561,163	0.00%
NBK SPC Ltd.	$425,000	1.63%	15/9/2027	399,337	0.00%
NBK Tier 1 Financing 2 Ltd.	$700,000	4.50%	Perpetual	688,177	0.01%
				4,061,070	**0.02%**
Latvia 0.04% (31 December 2023: 0.04%)					
Latvia Government International Bond	€2,734,000	3.50%	17/1/2028	2,909,253	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Latvia Government International Bond	€4,000,000	0.00%	24/1/2029	3,714,957	0.02%
Latvia Government International Bond	€1,813,000	0.00%	17/3/2031	1,551,674	0.01%
Latvia Government International Bond	$600,000	5.13%	30/7/2034	582,879	0.00%
				8,758,763	**0.04%**
Lithuania 0.02% (31 December 2023: 0.03%)					
Lithuania Government International Bond	€1,095,000	2.13%	1/6/2032	1,066,638	0.00%
Lithuania Government International Bond	€2,911,000	3.88%	14/6/2033	3,182,618	0.02%
Lithuania Government International Bond	€1,660,000	0.75%	15/7/2051	909,451	0.00%
				5,158,707	**0.02%**
Luxembourg 0.12% (31 December 2023: 0.12%)					
Acef Holding SCA	€600,000	1.25%	26/4/2030	552,147	0.00%
ArcelorMittal SA	$165,000	4.55%	11/3/2026	163,987	0.00%
ArcelorMittal SA	€1,161,000	4.88%	26/9/2026	1,239,690	0.01%
ArcelorMittal SA	$400,000	6.55%	29/11/2027	415,935	0.00%
ArcelorMittal SA	$355,000	4.25%	16/7/2029	343,480	0.00%
ArcelorMittal SA	$540,000	6.80%	29/11/2032	577,175	0.00%
ArcelorMittal SA	$585,000	6.00%	17/6/2034	593,197	0.00%
ArcelorMittal SA	$205,000	6.75%	1/3/2041	210,959	0.00%
ArcelorMittal SA	$185,000	6.35%	17/6/2054	182,847	0.00%
AXA Logistics Europe Master SCA	€400,000	0.38%	15/11/2026	394,301	0.00%
Bevco Lux Sarl	€791,000	1.00%	16/1/2030	726,194	0.01%
Blackstone Property Partners Europe Holdings Sarl	€400,000	1.00%	4/5/2028	381,203	0.00%
Blackstone Property Partners Europe Holdings Sarl	€1,100,000	3.63%	29/10/2029	1,138,299	0.01%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€500,000	0.50%	27/1/2028	477,980	0.00%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€200,000	0.90%	12/10/2029	185,321	0.00%
Eurofins Scientific SE	€700,000	0.88%	19/5/2031	605,101	0.00%
Greensaif Pipelines Bidco Sarl	$500,000	6.10%	23/8/2042	488,120	0.00%
JAB Holdings BV	€400,000	1.75%	25/6/2026	407,927	0.00%
JAB Holdings BV	€500,000	2.50%	25/6/2029	507,822	0.00%
JAB Holdings BV	€600,000	4.75%	29/6/2032	666,744	0.01%
JAB Holdings BV	€300,000	5.00%	12/6/2033	339,035	0.00%
JAB Holdings BV	€1,000,000	4.38%	25/4/2034	1,087,764	0.01%
JAB Holdings BV	$250,000	3.75%	28/5/2051	161,337	0.00%
Logicor Financing Sarl	€600,000	1.50%	13/7/2026	609,661	0.00%
Logicor Financing Sarl	€700,000	1.63%	15/7/2027	696,332	0.01%
Logicor Financing Sarl	€100,000	3.25%	13/11/2028	103,232	0.00%
Logicor Financing Sarl	£500,000	2.75%	15/1/2030	542,839	0.00%
Logicor Financing Sarl	€100,000	1.63%	17/1/2030	94,034	0.00%
Logicor Financing Sarl	€400,000	0.88%	14/1/2031	352,622	0.00%
Logicor Financing Sarl	€200,000	2.00%	17/1/2034	175,877	0.00%
Prologis International Funding II SA	€600,000	3.63%	7/3/2030	630,348	0.00%
Prologis International Funding II SA	€235,000	2.38%	14/11/2030	232,664	0.00%
Prologis International Funding II SA	€175,000	1.63%	17/6/2032	159,760	0.00%
Prologis International Funding II SA	€425,000	0.75%	23/3/2033	354,165	0.00%
Prologis International Funding II SA	€1,500,000	3.70%	7/10/2034	1,548,420	0.01%
Prologis International Funding II SA	€200,000	4.38%	1/7/2036	217,710	0.00%
Repsol Europe Finance Sarl	€1,000,000	3.63%	5/9/2034	1,033,332	0.01%
SELP Finance Sarl	€400,000	3.75%	10/8/2027	420,700	0.00%
SES SA	€300,000	0.88%	4/11/2027	287,635	0.00%
State of the Grand-Duchy of Luxembourg	€668,000	2.88%	1/3/2034	699,936	0.01%
State of the Grand-Duchy of Luxembourg	€2,395,000	2.63%	23/10/2034	2,449,153	0.01%
State of the Grand-Duchy of Luxembourg	€1,357,000	1.75%	25/5/2042	1,147,029	0.01%
State of the Grand-Duchy of Luxembourg	€1,897,000	3.25%	2/3/2043	1,978,406	0.01%
				25,580,420	**0.12%**
Macau 0.01% (31 December 2023: 0.01%)					
Sands China Ltd.	$325,000	3.80%	8/1/2026	318,974	0.01%
Sands China Ltd.	$275,000	2.30%	8/3/2027	255,875	0.00%
Sands China Ltd.	$275,000	2.85%	8/3/2029	245,064	0.00%
Sands China Ltd.	$275,000	4.38%	18/6/2030	256,358	0.00%
Sands China Ltd.	$250,000	3.25%	8/8/2031	213,765	0.00%
				1,290,036	**0.01%**
Malaysia 0.51% (31 December 2023: 0.49%)					
Axiata Spv5 Labuan Ltd.	$400,000	3.06%	19/8/2050	261,339	0.00%
Dua Capital Ltd.	$400,000	2.78%	11/5/2031	346,729	0.00%
GENM Capital Labuan Ltd.	$400,000	3.88%	19/4/2031	352,188	0.00%
Gohl Capital Ltd.	$500,000	4.25%	24/1/2027	485,630	0.00%
Malaysia Government Bond	MYR41,000,000	3.91%	15/7/2026	9,239,233	0.04%
Malaysia Government Bond	MYR17,500,000	3.90%	30/11/2026	3,948,373	0.02%
Malaysia Government Bond	MYR14,000,000	3.90%	16/11/2027	3,163,820	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Malaysia Government Bond	MYR18,000,000	3.52%	20/4/2028	4,019,829	0.02%
Malaysia Government Bond	MYR21,000,000	3.73%	15/6/2028	4,718,977	0.02%
Malaysia Government Bond	MYR1,000,000	5.25%	15/9/2028	236,315	0.00%
Malaysia Government Bond	MYR32,000,000	4.50%	30/4/2029	7,410,740	0.04%
Malaysia Government Bond	MYR27,500,000	3.89%	15/8/2029	6,218,834	0.03%
Malaysia Government Bond	MYR3,000,000	4.50%	15/4/2030	696,981	0.00%
Malaysia Government Bond	MYR7,500,000	2.63%	15/4/2031	1,571,845	0.01%
Malaysia Government Bond	MYR13,500,000	4.23%	30/6/2031	3,096,243	0.02%
Malaysia Government Bond	MYR35,360,000	3.58%	15/7/2032	7,796,813	0.04%
Malaysia Government Bond	MYR14,500,000	3.84%	15/4/2033	3,244,898	0.02%
Malaysia Government Bond	MYR11,116,000	4.64%	7/11/2033	2,634,603	0.01%
Malaysia Government Bond	MYR13,400,000	3.83%	5/7/2034	2,999,745	0.02%
Malaysia Government Bond	MYR14,000,000	4.25%	31/5/2035	3,239,380	0.02%
Malaysia Government Bond	MYR10,000,000	4.76%	7/4/2037	2,411,463	0.01%
Malaysia Government Bond	MYR18,568,000	4.89%	8/6/2038	4,539,416	0.02%
Malaysia Government Bond	MYR8,000,000	4.05%	18/4/2039	1,804,643	0.01%
Malaysia Government Bond	MYR18,800,000	3.76%	22/5/2040	4,081,975	0.02%
Malaysia Government Bond	MYR30,000,000	4.70%	15/10/2042	7,238,434	0.04%
Malaysia Government Bond	MYR1,930,000	4.94%	30/9/2043	478,725	0.00%
Malaysia Government Bond	MYR11,000,000	4.18%	16/5/2044	2,501,577	0.01%
Malaysia Government Bond	MYR4,000,000	4.74%	15/3/2046	972,461	0.01%
Malaysia Government Bond	MYR8,640,000	4.92%	6/7/2048	2,158,992	0.01%
Malaysia Government Bond	MYR18,500,000	4.07%	15/6/2050	4,081,501	0.02%
Malaysia Government Bond	MYR18,000,000	4.46%	31/3/2053	4,208,155	0.02%
Malaysia Sovereign Sukuk Bhd	$700,000	4.24%	22/4/2045	613,864	0.00%
Malaysia Sukuk Global Bhd	$250,000	3.18%	27/4/2026	245,519	0.00%
Malaysia Wakala Sukuk Bhd	$500,000	2.07%	28/4/2031	425,776	0.00%
MISC Capital Two Labuan Ltd.	$250,000	3.75%	6/4/2027	243,152	0.00%
Petroliam Nasional Bhd	$150,000	7.63%	15/10/2026	156,865	0.00%
Petronas Capital Ltd.	$2,150,000	3.50%	21/4/2030	1,990,647	0.01%
Petronas Capital Ltd.	$1,000,000	2.48%	28/1/2032	835,864	0.00%
Petronas Capital Ltd.	$600,000	4.50%	18/3/2045	513,896	0.00%
Petronas Capital Ltd.	$900,000	4.55%	21/4/2050	762,956	0.00%
Petronas Capital Ltd.	$550,000	4.80%	21/4/2060	475,075	0.00%
Petronas Capital Ltd.	$200,000	3.40%	28/4/2061	131,293	0.00%
TNB Global Ventures Capital Bhd	$600,000	3.24%	19/10/2026	582,215	0.00%
				107,136,979	**0.51%**
Mexico 0.60% (31 December 2023: 0.65%)					
Alpek SAB de CV	$600,000	3.25%	25/2/2031	504,778	0.00%
America Movil SAB de CV	£1,500,000	5.00%	27/10/2026	1,879,846	0.01%
America Movil SAB de CV	$300,000	3.63%	22/4/2029	282,053	0.00%
America Movil SAB de CV	£850,000	5.75%	28/6/2030	1,097,594	0.01%
America Movil SAB de CV	$1,000,000	4.70%	21/7/2032	955,367	0.01%
America Movil SAB de CV	£100,000	4.95%	22/7/2033	121,675	0.00%
America Movil SAB de CV	$350,000	6.38%	1/3/2035	370,249	0.00%
America Movil SAB de CV	$150,000	6.13%	15/11/2037	154,049	0.00%
America Movil SAB de CV	$875,000	6.13%	30/3/2040	896,117	0.01%
America Movil SAB de CV	£250,000	4.38%	7/8/2041	265,372	0.00%
America Movil SAB de CV	$275,000	4.38%	16/7/2042	230,218	0.00%
America Movil SAB de CV	$700,000	4.38%	22/4/2049	570,957	0.00%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	$650,000	5.62%	10/12/2029	648,758	0.00%
BBVA Bancomer SA	$400,000	5.25%	10/9/2029	392,658	0.00%
Bimbo Bakeries USA, Inc.	$600,000	6.05%	15/1/2029	613,789	0.00%
Bimbo Bakeries USA, Inc.	$500,000	5.38%	9/1/2036	480,006	0.00%
Coca-Cola Femsa SAB de CV	$600,000	2.75%	22/1/2030	537,783	0.00%
Coca-Cola Femsa SAB de CV	$275,000	1.85%	1/9/2032	215,310	0.00%
Coca-Cola Femsa SAB de CV	$150,000	5.25%	26/11/2043	142,334	0.00%
Comision Federal de Electricidad	$800,000	3.35%	9/2/2031	662,986	0.00%
Comision Federal de Electricidad	$325,000	3.88%	26/7/2033	261,696	0.00%
Comision Federal de Electricidad	$450,000	6.45%	24/1/2035	424,690	0.00%
Comision Federal de Electricidad	$200,000	5.75%	14/2/2042	174,804	0.00%
Comision Federal de Electricidad	$200,000	6.13%	16/6/2045	179,612	0.00%
Comision Federal de Electricidad	$600,000	4.68%	9/2/2051	406,801	0.00%
Fermaca Enterprises S de RL de CV	$143,486	6.38%	30/3/2038	139,249	0.00%
FIEMEX Energia - Banco Actinver SA Institucion de Banca Multiple	$900,000	7.25%	31/1/2041	884,835	0.01%
Fresnillo plc	$400,000	4.25%	2/10/2050	283,224	0.00%
Gruma SAB de CV	$250,000	5.39%	9/12/2034	243,066	0.00%
Gruma SAB de CV	$250,000	5.76%	9/12/2054	235,002	0.00%
Grupo Bimbo SAB de CV	$725,000	4.70%	10/11/2047	600,670	0.00%
Grupo Televisa SAB	$50,000	8.50%	11/3/2032	54,790	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Grupo Televisa SAB	$50,000	6.63%	15/1/2040	45,137	0.00%
Grupo Televisa SAB	$800,000	5.00%	13/5/2045	579,276	0.00%
Grupo Televisa SAB	$500,000	5.25%	24/5/2049	370,910	0.00%
Industrias Penoles SAB de CV	$400,000	5.65%	12/9/2049	347,316	0.00%
Industrias Penoles SAB de CV	$600,000	4.75%	6/8/2050	454,601	0.00%
Infraestructura Energetica Nova SAPI de CV	$325,000	3.75%	14/1/2028	305,798	0.00%
Infraestructura Energetica Nova SAPI de CV	$325,000	4.88%	14/1/2048	242,422	0.00%
Infraestructura Energetica Nova SAPI de CV	$400,000	4.75%	15/1/2051	288,986	0.00%
Mexican Bonos	MXN155,840,000	5.75%	5/3/2026	7,163,626	0.04%
Mexican Bonos	MXN119,000,000	7.00%	3/9/2026	5,481,902	0.03%
Mexican Bonos	MXN153,500,000	5.50%	4/3/2027	6,771,255	0.03%
Mexican Bonos	MXN148,500,000	7.50%	3/6/2027	6,785,826	0.03%
Mexican Bonos	MXN110,000,000	8.50%	1/3/2029	5,024,293	0.03%
Mexican Bonos	MXN151,500,000	8.50%	31/5/2029	6,902,996	0.03%
Mexican Bonos	MXN152,500,000	7.75%	29/5/2031	6,551,300	0.03%
Mexican Bonos	MXN124,000,000	7.50%	26/5/2033	5,051,699	0.03%
Mexican Bonos	MXN100,500,000	7.75%	23/11/2034	4,040,583	0.02%
Mexican Bonos	MXN45,500,000	10.00%	20/11/2036	2,125,620	0.01%
Mexican Bonos	MXN82,200,000	8.50%	18/11/2038	3,363,082	0.02%
Mexican Bonos	MXN146,000,000	7.75%	13/11/2042	5,374,501	0.03%
Mexican Bonos	MXN97,000,000	8.00%	7/11/2047	3,579,269	0.02%
Mexican Bonos	MXN127,800,000	8.00%	31/7/2053	4,634,748	0.02%
Mexico City Airport Trust	$748,000	4.25%	31/10/2026	731,123	0.00%
Mexico City Airport Trust	$900,000	5.50%	31/7/2047	719,883	0.00%
Mexico Government International Bond	$1,900,000	4.15%	28/3/2027	1,857,002	0.01%
Mexico Government International Bond	$1,200,000	3.75%	11/1/2028	1,140,059	0.01%
Mexico Government International Bond	$600,000	5.40%	9/2/2028	594,495	0.00%
Mexico Government International Bond	$1,850,000	4.50%	22/4/2029	1,763,367	0.01%
Mexico Government International Bond	$1,900,000	3.25%	16/4/2030	1,654,118	0.01%
Mexico Government International Bond	$1,900,000	2.66%	24/5/2031	1,540,224	0.01%
Mexico Government International Bond	$200,000	4.75%	27/4/2032	181,284	0.00%
Mexico Government International Bond	€2,300,000	4.49%	25/5/2032	2,412,541	0.01%
Mexico Government International Bond	$75,000	7.50%	8/4/2033	81,021	0.00%
Mexico Government International Bond	$950,000	4.88%	19/5/2033	850,119	0.01%
Mexico Government International Bond	$2,000,000	3.50%	12/2/2034	1,588,474	0.01%
Mexico Government International Bond	$50,000	6.75%	27/9/2034	50,620	0.00%
Mexico Government International Bond	$1,350,000	6.35%	9/2/2035	1,318,392	0.01%
Mexico Government International Bond	$1,680,000	6.00%	7/5/2036	1,580,448	0.01%
Mexico Government International Bond	€1,000,000	2.25%	12/8/2036	808,262	0.01%
Mexico Government International Bond	€895,000	2.88%	8/4/2039	735,375	0.00%
Mexico Government International Bond	$1,175,000	6.05%	11/1/2040	1,088,136	0.01%
Mexico Government International Bond	$625,000	4.28%	14/8/2041	461,012	0.00%
Mexico Government International Bond	$1,500,000	4.75%	8/3/2044	1,138,864	0.01%
Mexico Government International Bond	$500,000	5.55%	21/1/2045	433,074	0.00%
Mexico Government International Bond	$940,000	4.60%	23/1/2046	679,245	0.00%
Mexico Government International Bond	$675,000	4.35%	15/1/2047	470,540	0.00%
Mexico Government International Bond	$900,000	4.60%	10/2/2048	645,532	0.00%
Mexico Government International Bond	$600,000	4.50%	31/1/2050	421,967	0.00%
Mexico Government International Bond	$600,000	5.00%	27/4/2051	450,645	0.00%
Mexico Government International Bond	€1,043,000	2.13%	25/10/2051	617,009	0.00%
Mexico Government International Bond	$975,000	4.40%	12/2/2052	657,947	0.00%
Mexico Government International Bond	$910,000	6.34%	4/5/2053	809,062	0.01%
Mexico Government International Bond	$948,000	6.40%	7/5/2054	851,420	0.01%
Mexico Government International Bond	$1,300,000	3.77%	24/5/2061	742,033	0.01%
Mexico Government International Bond	$1,000,000	3.75%	19/4/2071	551,110	0.00%
Mexico Government International Bond	$1,100,000	5.75%	12/10/2110	843,218	0.01%
Mexico Government International Bond	£400,000	5.63%	19/3/2114	354,090	0.00%
Minera Mexico SA de CV	$200,000	4.50%	26/1/2050	151,623	0.00%
Orbia Advance Corp. SAB de CV	$200,000	6.75%	19/9/2042	190,895	0.00%
Orbia Advance Corp. SAB de CV	$300,000	5.88%	17/9/2044	252,986	0.00%
Orbia Advance Corp. SAB de CV	$300,000	5.50%	15/1/2048	239,177	0.00%
Sitios Latinoamerica SAB de CV	$400,000	5.38%	4/4/2032	375,235	0.00%
Southern Copper Corp.	$350,000	7.50%	27/7/2035	397,304	0.00%
Southern Copper Corp.	$200,000	6.75%	16/4/2040	214,197	0.00%
Southern Copper Corp.	$500,000	5.25%	8/11/2042	452,005	0.00%
Southern Copper Corp.	$875,000	5.88%	23/4/2045	853,468	0.01%
Tierra Mojada Luxembourg II Sarl	$433,635	5.75%	1/12/2040	398,516	0.00%
Trust Fibra Uno	$300,000	5.25%	30/1/2026	298,720	0.00%
Trust Fibra Uno	$600,000	4.87%	15/1/2030	541,991	0.00%
Trust Fibra Uno	$200,000	6.95%	30/1/2044	171,309	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Trust Fibra Uno	$400,000	6.39%	15/1/2050	311,892	0.00%
				126,066,513	**0.60%**
Netherlands 1.36% (31 December 2023: 1.49%)					
ABB Finance BV	€1,000,000	3.38%	16/1/2031	1,062,243	0.01%
ABN AMRO Bank NV	€500,000	3.63%	10/1/2026	522,978	0.00%
ABN AMRO Bank NV	€466,000	0.50%	15/4/2026	469,287	0.00%
ABN AMRO Bank NV	£1,000,000	5.25%	26/5/2026	1,258,456	0.01%
ABN AMRO Bank NV	€1,500,000	3.88%	21/12/2026	1,588,262	0.01%
ABN AMRO Bank NV	$860,000	1.54%	16/6/2027	818,392	0.01%
ABN AMRO Bank NV	$800,000	6.34%	18/9/2027	817,815	0.01%
ABN AMRO Bank NV	€1,800,000	4.00%	16/1/2028	1,921,296	0.01%
ABN AMRO Bank NV	£1,000,000	5.13%	22/2/2028	1,257,982	0.01%
ABN AMRO Bank NV	$500,000	4.99%	3/12/2028	498,928	0.00%
ABN AMRO Bank NV	$600,000	2.47%	13/12/2029	539,537	0.00%
ABN AMRO Bank NV	€2,500,000	3.88%	15/1/2032	2,660,555	0.01%
ABN AMRO Bank NV	€1,000,000	5.13%	22/2/2033	1,078,235	0.01%
ABN AMRO Bank NV	€600,000	1.38%	10/1/2034	546,139	0.00%
ABN AMRO Bank NV	€1,300,000	0.38%	14/1/2035	1,047,734	0.01%
ABN AMRO Bank NV	$500,000	5.52%	3/12/2035	488,735	0.00%
ABN AMRO Bank NV	€1,500,000	0.63%	24/1/2037	1,171,963	0.01%
ABN AMRO Bank NV	€1,000,000	0.40%	17/9/2041	662,897	0.00%
Achmea Bank NV	€200,000	2.75%	10/12/2027	206,711	0.00%
Achmea BV	€300,000	5.63%	2/11/2044	330,399	0.00%
Aegon Ltd.	£300,000	6.13%	15/12/2031	390,876	0.00%
Aegon Ltd.	$400,000	5.50%	11/4/2048	393,740	0.00%
Akzo Nobel NV	€400,000	1.63%	14/4/2030	381,963	0.00%
Akzo Nobel NV	€500,000	2.00%	28/3/2032	469,500	0.00%
Amvest RCF Custodian BV	€100,000	3.88%	25/3/2030	104,007	0.00%
ASR Nederland NV	€577,000	7.00%	7/12/2043	708,065	0.00%
ASR Nederland NV	€300,000	3.38%	2/5/2049	306,062	0.00%
Ayvens Bank NV	€500,000	0.25%	7/9/2026	495,778	0.00%
BNG Bank NV	€300,000	1.00%	12/1/2026	306,246	0.00%
BNG Bank NV	$800,000	2.38%	16/3/2026	780,160	0.01%
BNG Bank NV	$750,000	3.63%	1/10/2026	740,444	0.00%
BNG Bank NV	$500,000	5.25%	26/10/2026	507,289	0.00%
BNG Bank NV	$1,000,000	4.50%	1/3/2027	1,000,828	0.01%
BNG Bank NV	$500,000	3.50%	19/5/2028	485,144	0.00%
BNG Bank NV	$700,000	4.25%	25/1/2029	692,327	0.00%
BNG Bank NV	€633,000	3.00%	23/4/2030	668,718	0.00%
BNG Bank NV	$500,000	1.00%	3/6/2030	414,214	0.00%
BNG Bank NV	€1,500,000	0.00%	20/1/2031	1,324,591	0.01%
BNG Bank NV	€1,080,000	0.25%	12/1/2032	943,339	0.01%
BNG Bank NV	€1,500,000	0.01%	5/10/2032	1,259,704	0.01%
BNG Bank NV	€2,767,000	3.25%	29/8/2033	2,959,561	0.02%
BNG Bank NV	€2,000,000	3.50%	27/9/2038	2,149,270	0.01%
BNG Bank NV	€1,000,000	1.50%	15/7/2039	837,921	0.01%
Coloplast Finance BV	€309,000	2.25%	19/5/2027	316,082	0.00%
Coloplast Finance BV	€200,000	2.75%	19/5/2030	203,302	0.00%
Cooperatieve Rabobank UA	$500,000	4.85%	9/1/2026	501,445	0.00%
Cooperatieve Rabobank UA	$1,000,000	3.75%	21/7/2026	980,058	0.01%
Cooperatieve Rabobank UA	CHF1,000,000	3.13%	15/9/2026	1,151,250	0.01%
Cooperatieve Rabobank UA	$500,000	5.50%	5/10/2026	508,089	0.00%
Cooperatieve Rabobank UA	€800,000	1.38%	3/2/2027	817,406	0.01%
Cooperatieve Rabobank UA	$900,000	1.11%	24/2/2027	861,369	0.01%
Cooperatieve Rabobank UA	£1,000,000	5.25%	14/9/2027	1,250,820	0.01%
Cooperatieve Rabobank UA	€1,000,000	4.63%	27/1/2028	1,071,472	0.01%
Cooperatieve Rabobank UA	$500,000	3.65%	6/4/2028	485,003	0.00%
Cooperatieve Rabobank UA	£2,400,000	1.88%	12/7/2028	2,798,142	0.01%
Cooperatieve Rabobank UA	$550,000	4.66%	22/8/2028	544,321	0.00%
Cooperatieve Rabobank UA	$500,000	4.80%	9/1/2029	498,736	0.00%
Cooperatieve Rabobank UA	€800,000	4.23%	25/4/2029	860,812	0.01%
Cooperatieve Rabobank UA	£200,000	4.63%	23/5/2029	243,437	0.00%
Cooperatieve Rabobank UA	$750,000	4.49%	17/10/2029	735,451	0.00%
Cooperatieve Rabobank UA	€800,000	1.13%	7/5/2031	728,823	0.00%
Cooperatieve Rabobank UA	$750,000	3.76%	6/4/2033	672,876	0.00%
Cooperatieve Rabobank UA	€1,000,000	3.82%	26/7/2034	1,070,041	0.01%
Cooperatieve Rabobank UA	€2,100,000	3.20%	6/5/2036	2,221,781	0.01%
Cooperatieve Rabobank UA	$765,000	5.25%	24/5/2041	742,940	0.00%
Cooperatieve Rabobank UA	$500,000	5.25%	4/8/2045	470,754	0.00%
CTP NV	€538,000	0.63%	27/9/2026	537,328	0.00%
CTP NV	€500,000	1.25%	21/6/2029	471,540	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
CTP NV	€300,000	4.75%	5/2/2030	324,305	0.00%
Daimler Truck International Finance BV	€700,000	1.63%	6/4/2027	706,504	0.00%
de Volksbank NV	€4,400,000	0.38%	16/9/2041	2,889,054	0.02%
DSM BV	€400,000	0.75%	28/9/2026	400,748	0.00%
DSM BV	€500,000	0.63%	23/6/2032	433,521	0.00%
Enel Finance International NV	€300,000	4.00%	20/2/2031	324,072	0.00%
Enel Finance International NV	$475,000	7.50%	14/10/2032	529,071	0.00%
Enel Finance International NV	€300,000	4.50%	20/2/2043	324,533	0.00%
Enexis Holding NV	€100,000	0.88%	28/4/2026	101,442	0.00%
Enexis Holding NV	€400,000	0.63%	17/6/2032	348,166	0.00%
Euronext NV	€665,000	0.13%	17/5/2026	665,972	0.00%
Euronext NV	€390,000	1.13%	12/6/2029	375,808	0.00%
Euronext NV	€400,000	1.50%	17/5/2041	310,401	0.00%
EXOR NV	€500,000	1.75%	18/1/2028	502,845	0.00%
EXOR NV	€535,000	0.88%	19/1/2031	480,439	0.00%
Heineken NV	€300,000	1.38%	29/1/2027	302,902	0.00%
Heineken NV	$325,000	3.50%	29/1/2028	312,939	0.00%
Heineken NV	€400,000	1.50%	3/10/2029	391,024	0.00%
Heineken NV	€800,000	3.81%	4/7/2036	845,479	0.01%
Heineken NV	€300,000	1.75%	7/5/2040	244,748	0.00%
Heineken NV	$45,000	4.00%	1/10/2042	36,553	0.00%
Heineken NV	$275,000	4.35%	29/3/2047	228,270	0.00%
ING Bank NV	€900,000	3.00%	15/2/2033	941,329	0.01%
ING Bank NV	€4,500,000	3.00%	21/5/2034	4,707,272	0.02%
ING Groep NV	$70,000	4.63%	6/1/2026	69,997	0.00%
ING Groep NV	€1,400,000	2.13%	10/1/2026	1,440,931	0.01%
ING Groep NV	£400,000	3.00%	18/2/2026	490,098	0.00%
ING Groep NV	€1,300,000	1.25%	16/2/2027	1,321,368	0.01%
ING Groep NV	$200,000	3.95%	29/3/2027	196,266	0.00%
ING Groep NV	$500,000	4.02%	28/3/2028	489,576	0.00%
ING Groep NV	$400,000	4.05%	9/4/2029	384,082	0.00%
ING Groep NV	$400,000	2.73%	1/4/2032	344,355	0.00%
ING Groep NV	$1,500,000	4.25%	28/3/2033	1,390,907	0.01%
ING Groep NV	€400,000	4.75%	23/5/2034	447,956	0.00%
ING Groep NV	$597,000	5.55%	19/3/2035	594,020	0.00%
ING Groep NV	€1,500,000	3.75%	3/9/2035	1,564,527	0.01%
JDE Peet's NV	€1,400,000	0.00%	16/1/2026	1,409,781	0.01%
JDE Peet's NV	$475,000	1.38%	15/1/2027	440,416	0.00%
JDE Peet's NV	€800,000	0.50%	16/1/2029	744,490	0.00%
JDE Peet's NV	€600,000	1.13%	16/6/2033	509,054	0.00%
Knab NV	€500,000	0.75%	27/6/2027	494,314	0.00%
Koninklijke Ahold Delhaize NV	€400,000	1.13%	19/3/2026	407,179	0.00%
Koninklijke Ahold Delhaize NV	€300,000	3.50%	4/4/2028	317,589	0.00%
Koninklijke Ahold Delhaize NV	€1,100,000	3.38%	11/3/2031	1,157,838	0.01%
Koninklijke Ahold Delhaize NV	€600,000	3.88%	11/3/2036	636,113	0.00%
Koninklijke Ahold Delhaize NV	$66,000	5.70%	1/10/2040	64,900	0.00%
Koninklijke KPN NV	£500,000	5.75%	17/9/2029	644,347	0.00%
Koninklijke KPN NV	€500,000	0.88%	14/12/2032	432,490	0.00%
Koninklijke KPN NV	€1,300,000	3.88%	16/2/2036	1,376,773	0.01%
Koninklijke Philips NV	€900,000	1.88%	5/5/2027	911,998	0.01%
Koninklijke Philips NV	€700,000	1.38%	2/5/2028	690,667	0.00%
Koninklijke Philips NV	€300,000	2.13%	5/11/2029	299,274	0.00%
Koninklijke Philips NV	€300,000	2.63%	5/5/2033	291,178	0.00%
Koninklijke Philips NV	$300,000	6.88%	11/3/2038	323,232	0.00%
Louis Dreyfus Co. Finance BV	€1,000,000	3.50%	22/10/2031	1,034,806	0.01%
Nationale-Nederlanden Bank NV	€600,000	0.50%	21/9/2028	565,980	0.00%
Nationale-Nederlanden Bank NV	€900,000	0.05%	24/9/2035	682,143	0.00%
Nederlandse Gasunie NV	€500,000	1.00%	11/5/2026	507,724	0.00%
Nederlandse Gasunie NV	€1,000,000	0.38%	3/10/2031	874,097	0.01%
Nederlandse Gasunie NV	€905,000	3.88%	29/4/2044	961,432	0.01%
Nederlandse Waterschapsbank NV	$575,000	4.00%	16/10/2026	571,184	0.00%
Nederlandse Waterschapsbank NV	€100,000	3.25%	9/3/2027	105,490	0.00%
Nederlandse Waterschapsbank NV	$500,000	4.00%	1/6/2028	492,851	0.00%
Nederlandse Waterschapsbank NV	$500,000	4.38%	28/2/2029	496,236	0.00%
Nederlandse Waterschapsbank NV	AUD1,000,000	3.30%	2/5/2029	591,709	0.00%
Nederlandse Waterschapsbank NV	€300,000	0.05%	28/1/2030	273,799	0.00%
Nederlandse Waterschapsbank NV	$500,000	1.00%	28/5/2030	414,481	0.00%
Nederlandse Waterschapsbank NV	€4,459,000	3.00%	5/6/2031	4,710,129	0.02%
Nederlandse Waterschapsbank NV	€4,003,000	3.00%	20/4/2033	4,218,581	0.02%
Nederlandse Waterschapsbank NV	€750,000	0.00%	2/10/2034	586,498	0.00%
Netherlands Government Bond	€17,244,000	0.50%	15/7/2026	17,432,157	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Netherlands Government Bond	€20,232,000	0.00%	15/1/2027	20,085,941	0.10%
Netherlands Government Bond	€2,600,000	0.25%	15/7/2029	2,460,562	0.01%
Netherlands Government Bond	€2,089,000	2.50%	15/1/2030	2,182,791	0.01%
Netherlands Government Bond	€11,400,000	0.00%	15/7/2030	10,395,526	0.05%
Netherlands Government Bond	€18,576,830	0.00%	15/7/2031	16,489,453	0.08%
Netherlands Government Bond	€8,222,000	0.50%	15/7/2032	7,377,002	0.04%
Netherlands Government Bond	€10,550,000	2.50%	15/1/2033	10,935,732	0.05%
Netherlands Government Bond	€5,267,950	2.50%	15/7/2033	5,441,532	0.03%
Netherlands Government Bond	€8,267,000	2.50%	15/7/2034	8,493,821	0.04%
Netherlands Government Bond	€19,597,175	0.00%	15/1/2038	14,264,146	0.07%
Netherlands Government Bond	€6,062,965	3.75%	15/1/2042	7,123,713	0.04%
Netherlands Government Bond	€3,000,000	3.25%	15/1/2044	3,337,150	0.02%
Netherlands Government Bond	€8,600,000	2.75%	15/1/2047	8,966,715	0.04%
Netherlands Government Bond	€7,252,000	0.00%	15/1/2052	3,721,852	0.02%
Netherlands Government Bond	€5,000,000	2.00%	15/1/2054	4,447,658	0.02%
NIBC Bank NV	€1,500,000	0.88%	24/6/2027	1,474,470	0.01%
NIBC Bank NV	€700,000	1.00%	11/9/2028	681,343	0.00%
NN Group NV	€400,000	1.63%	1/6/2027	406,214	0.00%
NN Group NV	€400,000	5.25%	1/3/2043	445,665	0.00%
NN Group NV	€700,000	6.00%	3/11/2043	814,403	0.01%
NXP BV/NXP Funding LLC	$125,000	5.35%	1/3/2026	125,506	0.00%
NXP BV/NXP Funding LLC	$150,000	5.55%	1/12/2028	152,477	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$1,900,000	2.65%	15/2/2032	1,598,412	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$200,000	3.13%	15/2/2042	139,331	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$200,000	3.25%	30/11/2051	128,046	0.00%
PACCAR Financial Europe BV	€1,000,000	3.00%	29/8/2027	1,042,763	0.01%
Pluxee NV	€600,000	3.75%	4/9/2032	626,226	0.00%
Royal Schiphol Group NV	€207,000	0.38%	8/9/2027	201,986	0.00%
Royal Schiphol Group NV	€200,000	1.50%	5/11/2030	190,459	0.00%
Royal Schiphol Group NV	€327,000	0.88%	8/9/2032	285,767	0.00%
Royal Schiphol Group NV	€275,000	0.75%	22/4/2033	233,282	0.00%
Sandoz Finance BV	€400,000	4.22%	17/4/2030	434,186	0.00%
Sandoz Finance BV	€300,000	4.50%	17/11/2033	333,132	0.00%
Sartorius Finance BV	€2,200,000	4.25%	14/9/2026	2,326,792	0.01%
Shell International Finance BV	€1,400,000	0.13%	8/11/2027	1,350,443	0.01%
Shell International Finance BV	€300,000	0.75%	15/8/2028	290,286	0.00%
Shell International Finance BV	£400,000	1.00%	10/12/2030	410,867	0.00%
Shell International Finance BV	€400,000	0.50%	8/11/2031	349,877	0.00%
Shell International Finance BV	£500,000	1.75%	10/9/2052	288,029	0.00%
Siemens Financieringsmaatschappij NV	$1,000,000	2.15%	11/3/2031	852,245	0.01%
Stedin Holding NV	€1,372,000	0.00%	16/11/2026	1,351,974	0.01%
Stedin Holding NV	€1,000,000	0.50%	14/11/2029	920,014	0.01%
TenneT Holding BV	€400,000	1.00%	13/6/2026	403,833	0.00%
TenneT Holding BV	€500,000	1.63%	17/11/2026	507,266	0.00%
TenneT Holding BV	€2,500,000	0.13%	9/12/2027	2,417,198	0.01%
TenneT Holding BV	€900,000	3.88%	28/10/2028	959,622	0.01%
TenneT Holding BV	€1,000,000	2.13%	17/11/2029	990,381	0.01%
TenneT Holding BV	€900,000	0.88%	3/6/2030	832,116	0.01%
TenneT Holding BV	€1,000,000	4.25%	28/4/2032	1,100,007	0.01%
TenneT Holding BV	€200,000	4.50%	28/10/2034	224,618	0.00%
TenneT Holding BV	€1,200,000	0.88%	16/6/2035	995,302	0.01%
TenneT Holding BV	€700,000	1.50%	3/6/2039	564,044	0.00%
TenneT Holding BV	€500,000	2.75%	17/5/2042	456,341	0.00%
TenneT Holding BV	€500,000	4.75%	28/10/2042	578,910	0.00%
Toyota Motor Finance Netherlands BV	€200,000	3.38%	13/1/2026	208,398	0.00%
Toyota Motor Finance Netherlands BV	€128,000	3.50%	13/1/2028	134,926	0.00%
Universal Music Group NV	€100,000	3.00%	30/6/2027	103,976	0.00%
Universal Music Group NV	€200,000	3.75%	30/6/2032	212,079	0.00%
UPP Bond 1 Issuer plc	£158,874	4.90%	28/2/2040	185,023	0.00%
Van Lanschot Kempen NV	€500,000	0.88%	15/2/2027	499,571	0.00%
Vesteda Finance BV	€400,000	1.50%	24/5/2027	400,152	0.00%
Vesteda Finance BV	€200,000	0.75%	18/10/2031	174,233	0.00%
Viterra Finance BV	$250,000	2.00%	21/4/2026	239,686	0.00%
Viterra Finance BV	€500,000	1.00%	24/9/2028	478,482	0.00%
Viterra Finance BV	$400,000	5.25%	21/4/2032	386,428	0.00%
Wolters Kluwer NV	€400,000	0.25%	30/3/2028	383,216	0.00%
				285,757,576	**1.36%**
New Zealand 0.26% (31 December 2023: 0.24%)					
Air New Zealand Ltd.	AUD700,000	5.70%	25/5/2026	435,385	0.00%
ANZ Bank New Zealand Ltd.	$500,000	5.90%	10/7/2034	505,680	0.00%
ANZ New Zealand Int'l Ltd.	$200,000	3.45%	17/7/2027	193,477	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
ANZ New Zealand Int'l Ltd.	$405,000	5.36%	14/8/2028	410,351	0.00%
ANZ New Zealand Int'l Ltd.	$250,000	2.55%	13/2/2030	222,279	0.00%
ASB Bank Ltd.	$500,000	1.63%	22/10/2026	473,845	0.00%
ASB Bank Ltd.	NZD1,600,000	5.93%	16/11/2026	929,451	0.01%
ASB Bank Ltd.	$400,000	5.40%	29/11/2027	406,664	0.00%
ASB Bank Ltd.	€6,000,000	0.25%	21/5/2031	5,262,811	0.03%
ASB Bank Ltd.	$300,000	2.38%	22/10/2031	251,033	0.00%
ASB Bank Ltd.	$500,000	5.28%	17/6/2032	497,226	0.00%
Auckland Council	€1,000,000	1.00%	19/1/2027	1,004,838	0.01%
Auckland Council	AUD3,400,000	4.85%	17/5/2029	2,129,024	0.01%
Auckland Council	€1,000,000	0.13%	26/9/2029	918,051	0.01%
Auckland Council	€2,400,000	0.25%	17/11/2031	2,090,176	0.01%
Auckland International Airport Ltd.	AUD200,000	6.48%	16/11/2033	131,577	0.00%
Bank of New Zealand	$500,000	2.29%	27/1/2027	476,171	0.00%
Bank of New Zealand	$250,000	4.85%	7/2/2028	249,338	0.00%
Bank of New Zealand	$500,000	5.08%	30/1/2029	501,104	0.00%
Bank of New Zealand	$500,000	2.87%	27/1/2032	428,239	0.00%
Chorus Ltd.	€500,000	0.88%	5/12/2026	498,504	0.00%
Chorus Ltd.	AUD200,000	5.97%	18/9/2030	127,798	0.00%
Contact Energy Ltd.	AUD200,000	6.40%	21/11/2030	130,674	0.00%
Housing New Zealand Ltd.	NZD100,000	2.25%	5/10/2026	54,685	0.00%
New Zealand Government Bond	NZD7,000,000	0.50%	15/5/2026	3,760,405	0.02%
New Zealand Government Bond	NZD5,000,000	4.50%	15/4/2027	2,859,213	0.02%
New Zealand Government Bond	NZD7,200,000	3.00%	20/4/2029	3,913,725	0.02%
New Zealand Government Bond	NZD4,000,000	4.50%	15/5/2030	2,303,230	0.01%
New Zealand Government Bond	NZD4,954,000	1.50%	15/5/2031	2,376,527	0.01%
New Zealand Government Bond	NZD5,190,000	2.00%	15/5/2032	2,499,918	0.01%
New Zealand Government Bond	NZD7,903,000	3.50%	14/4/2033	4,170,127	0.02%
New Zealand Government Bond	NZD3,600,000	4.25%	15/5/2034	1,990,660	0.01%
New Zealand Government Bond	NZD4,000,000	4.25%	15/5/2036	2,170,390	0.01%
New Zealand Government Bond	NZD6,450,000	2.75%	15/4/2037	2,962,089	0.02%
New Zealand Government Bond	NZD1,970,000	1.75%	15/5/2041	714,903	0.01%
New Zealand Government Bond	NZD1,200,000	2.75%	15/5/2051	445,949	0.00%
New Zealand Government Bond	NZD2,200,000	5.00%	15/5/2054	1,211,095	0.01%
New Zealand Local Government Funding Agency Bond	NZD5,000,000	1.50%	20/4/2029	2,516,022	0.01%
Transpower New Zealand Ltd.	AUD140,000	5.23%	30/6/2030	88,310	0.00%
Westpac New Zealand Ltd.	$475,000	5.13%	26/2/2027	477,906	0.00%
Westpac New Zealand Ltd.	$300,000	4.90%	15/2/2028	299,002	0.00%
Westpac New Zealand Ltd.	$485,000	5.20%	28/2/2029	487,371	0.00%
				53,575,223	**0.26%**
Norway 0.34% (31 December 2023: 0.40%)					
Aker BP A.S.A	$150,000	5.60%	13/6/2028	152,021	0.00%
Aker BP A.S.A	€1,000,000	1.13%	12/5/2029	944,929	0.01%
Aker BP A.S.A	$400,000	3.75%	15/1/2030	371,232	0.00%
Aker BP A.S.A	$295,000	4.00%	15/1/2031	271,862	0.00%
Aker BP A.S.A	$395,000	3.10%	15/7/2031	341,154	0.00%
Aker BP A.S.A	$515,000	6.00%	13/6/2033	516,168	0.00%
Aker BP A.S.A	$285,000	5.80%	1/10/2054	258,195	0.00%
DNB Bank A.S.A	€3,270,000	3.63%	16/2/2027	3,415,012	0.02%
DNB Bank A.S.A	£1,000,000	4.00%	17/8/2027	1,233,521	0.01%
DNB Bank A.S.A	€1,300,000	3.13%	21/9/2027	1,354,427	0.01%
DNB Bank A.S.A	$500,000	1.61%	30/3/2028	463,970	0.00%
DNB Bank A.S.A	€500,000	0.25%	23/2/2029	475,365	0.00%
DNB Bank A.S.A	€500,000	4.00%	14/3/2029	535,913	0.00%
DNB Bank A.S.A	€873,000	4.63%	1/11/2029	954,273	0.01%
DNB Bank A.S.A	€1,250,000	4.63%	28/2/2033	1,337,932	0.01%
Equinor A.S.A	$596,000	1.75%	22/1/2026	579,102	0.00%
Equinor A.S.A	$1,400,000	7.25%	23/9/2027	1,498,606	0.01%
Equinor A.S.A	$1,100,000	3.63%	10/9/2028	1,064,908	0.01%
Equinor A.S.A	$300,000	3.13%	6/4/2030	276,729	0.00%
Equinor A.S.A	£200,000	6.88%	11/3/2031	277,980	0.00%
Equinor A.S.A	€1,000,000	1.63%	9/11/2036	865,293	0.00%
Equinor A.S.A	$825,000	5.10%	17/8/2040	793,553	0.00%
Equinor A.S.A	£100,000	4.25%	10/4/2041	109,235	0.00%
Equinor A.S.A	$348,000	3.95%	15/5/2043	285,716	0.00%
Equinor A.S.A	$50,000	4.80%	8/11/2043	45,965	0.00%
Equinor A.S.A	$400,000	3.25%	18/11/2049	273,164	0.00%
Equinor A.S.A	$550,000	3.70%	6/4/2050	407,207	0.00%
Kommunalbanken A.S.	$600,000	0.50%	13/1/2026	575,513	0.00%
Kommunalbanken A.S.	€1,000,000	0.63%	20/4/2026	1,012,372	0.01%
Kommunalbanken A.S.	$400,000	1.50%	20/1/2027	376,767	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Kommunalbanken A.S.	$525,000	5.13%	1/3/2027	531,841	0.00%
Kommunalbanken A.S.	$500,000	4.63%	10/9/2027	502,258	0.00%
Kommunalbanken A.S.	$1,000,000	4.00%	19/1/2028	987,454	0.01%
Kommunalbanken A.S.	$524,000	4.50%	1/9/2028	525,285	0.00%
Kommunalbanken A.S.	$500,000	4.25%	24/1/2029	495,145	0.00%
Kommunalbanken A.S.	$450,000	3.63%	4/9/2029	433,432	0.00%
Kommunalbanken A.S.	€1,000,000	0.05%	24/10/2029	920,787	0.00%
Kommunalbanken A.S.	$500,000	1.13%	14/6/2030	416,926	0.00%
Kommunalbanken A.S..	AUD2,000,000	4.35%	18/1/2028	1,240,962	0.01%
Moere Boligkreditt A.S.	€1,906,000	2.63%	25/9/2029	1,969,766	0.01%
Norway Government Bond	NOK10,000,000	1.50%	19/2/2026	855,929	0.00%
Norway Government Bond	NOK6,000,000	1.75%	17/2/2027	505,779	0.00%
Norway Government Bond	NOK37,000,000	2.00%	26/4/2028	3,076,320	0.02%
Norway Government Bond	NOK31,229,000	1.75%	6/9/2029	2,507,890	0.01%
Norway Government Bond	NOK50,000,000	1.38%	19/8/2030	3,861,719	0.02%
Norway Government Bond	NOK37,746,000	3.63%	13/4/2034	3,260,803	0.02%
Norway Government Bond	NOK39,022,000	3.63%	31/5/2039	3,326,017	0.02%
Public Property Invest A.S.	€100,000	4.63%	12/3/2030	103,569	0.00%
SpareBank 1 Boligkreditt A.S.	€1,500,000	0.13%	14/5/2026	1,506,128	0.01%
SpareBank 1 Boligkreditt A.S.	€5,800,000	0.13%	5/11/2029	5,325,612	0.03%
SpareBank 1 Sor-Norge A.S.A	€1,000,000	0.25%	9/11/2026	988,830	0.01%
Sparebanken Vest Boligkreditt A.S.	€800,000	0.01%	28/6/2027	779,717	0.00%
Sparebanken Vest Boligkreditt A.S.	€4,075,000	3.00%	31/7/2029	4,279,606	0.02%
SR-Boligkreditt A.S.	€1,500,000	0.01%	26/6/2027	1,461,174	0.01%
Statkraft A.S.	€100,000	1.50%	26/3/2030	96,420	0.00%
Statkraft A.S.	€460,000	3.13%	13/12/2031	477,533	0.00%
Statkraft A.S.	€540,000	3.50%	9/6/2033	569,794	0.00%
Statkraft A.S.	€848,000	3.75%	22/3/2039	893,085	0.00%
Statnett SF	€1,000,000	1.25%	26/4/2030	954,637	0.01%
Storebrand Livsforsikring A.S.	€400,000	1.88%	30/9/2051	363,409	0.00%
Telenor A.S.A	€1,000,000	0.75%	31/5/2026	1,007,806	0.01%
Telenor A.S.A	€1,000,000	0.25%	14/2/2028	958,580	0.01%
Telenor A.S.A	€500,000	1.13%	31/5/2029	481,961	0.00%
Telenor A.S.A	€2,300,000	4.00%	3/10/2030	2,500,604	0.01%
Telenor A.S.A	€450,000	0.88%	14/2/2035	373,072	0.00%
Var Energi A.S.A	$650,000	8.00%	15/11/2032	731,090	0.00%
Yara International A.S.A	$400,000	4.75%	1/6/2028	393,566	0.00%
Yara International A.S.A	$500,000	3.15%	4/6/2030	446,040	0.00%
				71,178,630	**0.34%**
Panama 0.04% (31 December 2023: 0.06%)					
Aeropuerto Internacional de Tocumen SA	$200,000	4.00%	11/8/2041	149,547	0.00%
Aeropuerto Internacional de Tocumen SA	$500,000	5.13%	11/8/2061	360,959	0.00%
Panama Government International Bond	$245,000	8.88%	30/9/2027	262,873	0.00%
Panama Government International Bond	$110,000	3.88%	17/3/2028	101,486	0.00%
Panama Government International Bond	$300,000	9.38%	1/4/2029	330,893	0.00%
Panama Government International Bond	$400,000	3.16%	23/1/2030	334,058	0.00%
Panama Government International Bond	$350,000	7.50%	1/3/2031	354,892	0.00%
Panama Government International Bond	$1,000,000	2.25%	29/9/2032	699,392	0.00%
Panama Government International Bond	$1,000,000	3.30%	19/1/2033	752,452	0.01%
Panama Government International Bond	$900,000	6.40%	14/2/2035	816,104	0.01%
Panama Government International Bond	$800,000	6.70%	26/1/2036	743,188	0.00%
Panama Government International Bond	$300,000	6.88%	31/1/2036	281,294	0.00%
Panama Government International Bond	$500,000	8.00%	1/3/2038	501,182	0.00%
Panama Government International Bond	$1,029,000	4.50%	16/4/2050	636,551	0.00%
Panama Government International Bond	$1,000,000	4.30%	29/4/2053	586,074	0.00%
Panama Government International Bond	$500,000	6.85%	28/3/2054	426,618	0.00%
Panama Government International Bond	$1,600,000	4.50%	1/4/2056	948,975	0.01%
Panama Government International Bond	$1,425,000	3.87%	23/7/2060	745,616	0.01%
Panama Government International Bond	$400,000	4.50%	19/1/2063	234,644	0.00%
				9,266,798	**0.04%**
Peru 0.14% (31 December 2023: 0.14%)					
Banco de Credito del Peru SA	$200,000	2.70%	11/1/2025	199,799	0.00%
Banco de Credito del Peru SA	$600,000	5.85%	11/1/2029	608,116	0.00%
Corp. Financiera de Desarrollo SA	$600,000	2.40%	28/9/2027	553,483	0.00%
Corp. Financiera de Desarrollo SA	$350,000	5.95%	30/4/2029	354,328	0.00%
Fondo MIVIVIENDA SA	$1,000,000	4.63%	12/4/2027	984,879	0.01%
Kallpa Generacion SA	$1,000,000	4.13%	16/8/2027	964,838	0.01%
Lima Metro Line 2 Finance Ltd.	$93,069	5.88%	5/7/2034	92,408	0.00%
Niagara Energy SAC	$400,000	5.75%	3/10/2034	387,922	0.00%
Peru Government Bond	PEN2,450,000	8.20%	12/8/2026	689,355	0.00%
Peru Government Bond	PEN3,100,000	6.35%	12/8/2028	865,850	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Peru Government Bond	PEN6,000,000	5.94%	12/2/2029	1,648,467	0.01%
Peru Government Bond	PEN5,000,000	6.95%	12/8/2031	1,401,598	0.01%
Peru Government Bond	PEN7,850,000	6.15%	12/8/2032	2,075,392	0.01%
Peru Government Bond	PEN6,230,000	7.30%	12/8/2033	1,749,606	0.01%
Peru Government Bond	PEN4,200,000	5.40%	12/8/2034	1,021,385	0.01%
Peru Government Bond	PEN9,400,000	6.90%	12/8/2037	2,495,754	0.01%
Peru Government Bond	PEN5,965,000	7.60%	12/8/2039	1,669,681	0.01%
Peru Government Bond	PEN3,500,000	5.35%	12/8/2040	783,965	0.00%
Peru Government Bond	PEN1,500,000	6.85%	12/2/2042	395,014	0.00%
Peru Government Bond	PEN1,300,000	6.71%	12/2/2055	340,407	0.00%
Peruvian Government International Bond	$200,000	2.39%	23/1/2026	194,025	0.00%
Peruvian Government International Bond	$250,000	4.13%	25/8/2027	244,351	0.00%
Peruvian Government International Bond	$200,000	2.84%	20/6/2030	175,875	0.00%
Peruvian Government International Bond	$2,150,000	2.78%	23/1/2031	1,833,600	0.01%
Peruvian Government International Bond	$400,000	1.86%	1/12/2032	303,021	0.00%
Peruvian Government International Bond	€610,000	1.25%	11/3/2033	512,930	0.00%
Peruvian Government International Bond	$363,000	8.75%	21/11/2033	431,503	0.00%
Peruvian Government International Bond	$1,325,000	3.00%	15/1/2034	1,065,011	0.01%
Peruvian Government International Bond	$400,000	5.38%	8/2/2035	383,592	0.00%
Peruvian Government International Bond	€730,000	1.95%	17/11/2036	600,828	0.00%
Peruvian Government International Bond	$100,000	6.55%	14/3/2037	104,524	0.00%
Peruvian Government International Bond	$500,000	3.30%	11/3/2041	360,724	0.00%
Peruvian Government International Bond	$1,100,000	5.63%	18/11/2050	1,029,105	0.01%
Peruvian Government International Bond	$300,000	3.55%	10/3/2051	200,674	0.00%
Peruvian Government International Bond	$900,000	5.88%	8/8/2054	856,037	0.00%
Peruvian Government International Bond	$350,000	3.60%	15/1/2072	213,550	0.00%
Peruvian Government International Bond	$800,000	3.23%	28/7/2121	420,938	0.00%
Pluspetrol Camisea SA/Pluspetrol Lote 56 SA	$900,000	6.24%	3/7/2036	905,467	0.01%
				29,118,002	**0.14%**
Philippines 0.08% (31 December 2023: 0.08%)					
Bank of the Philippine Islands	$400,000	5.25%	26/3/2029	401,275	0.00%
Metropolitan Bank & Trust Co.	$200,000	5.38%	6/3/2029	201,465	0.00%
Metropolitan Bank & Trust Co.	$200,000	5.50%	6/3/2034	198,926	0.00%
Philippine Government International Bond	$970,000	5.50%	30/3/2026	976,041	0.01%
Philippine Government International Bond	€880,000	0.88%	17/5/2027	860,158	0.01%
Philippine Government International Bond	$800,000	5.17%	13/10/2027	804,146	0.01%
Philippine Government International Bond	$400,000	3.00%	1/2/2028	375,977	0.00%
Philippine Government International Bond	$425,000	3.75%	14/1/2029	403,787	0.00%
Philippine Government International Bond	$600,000	9.50%	2/2/2030	717,079	0.00%
Philippine Government International Bond	$200,000	2.46%	5/5/2030	175,057	0.00%
Philippine Government International Bond	$1,300,000	7.75%	14/1/2031	1,466,540	0.01%
Philippine Government International Bond	$250,000	1.65%	10/6/2031	200,981	0.00%
Philippine Government International Bond	$200,000	1.95%	6/1/2032	160,676	0.00%
Philippine Government International Bond	$700,000	6.38%	15/1/2032	741,902	0.01%
Philippine Government International Bond	$400,000	3.56%	29/9/2032	356,314	0.00%
Philippine Government International Bond	$550,000	5.61%	13/4/2033	558,359	0.00%
Philippine Government International Bond	€850,000	1.20%	28/4/2033	730,717	0.01%
Philippine Government International Bond	$500,000	5.25%	14/5/2034	493,172	0.00%
Philippine Government International Bond	$800,000	6.38%	23/10/2034	859,751	0.01%
Philippine Government International Bond	$500,000	4.75%	5/3/2035	473,280	0.00%
Philippine Government International Bond	$500,000	5.00%	13/1/2037	481,987	0.00%
Philippine Government International Bond	$500,000	3.95%	20/1/2040	414,976	0.00%
Philippine Government International Bond	$800,000	3.70%	1/3/2041	635,351	0.00%
Philippine Government International Bond	$500,000	3.70%	2/2/2042	393,174	0.00%
Philippine Government International Bond	$950,000	2.95%	5/5/2045	635,364	0.00%
Philippine Government International Bond	$1,200,000	3.20%	6/7/2046	831,444	0.01%
Philippine Government International Bond	$550,000	5.95%	13/10/2047	568,706	0.00%
Philippine Government International Bond	$500,000	5.50%	17/1/2048	484,968	0.00%
Philippine Government International Bond	$500,000	5.60%	14/5/2049	489,753	0.00%
Philippine Government International Bond	$500,000	5.18%	5/9/2049	462,483	0.00%
PLDT, Inc.	$200,000	3.45%	23/6/2050	139,144	0.00%
				16,692,953	**0.08%**
Poland 0.31% (31 December 2023: 0.28%)					
Bank Gospodarstwa Krajowego	€1,500,000	4.00%	8/9/2027	1,594,990	0.01%
Bank Gospodarstwa Krajowego	€2,000,000	0.50%	8/7/2031	1,729,894	0.01%
Bank Gospodarstwa Krajowego	€4,000,000	4.00%	13/3/2032	4,253,651	0.02%
Bank Gospodarstwa Krajowego	€476,000	5.13%	22/2/2033	543,373	0.00%
Bank Gospodarstwa Krajowego	$710,000	5.38%	22/5/2033	691,591	0.00%
Bank Gospodarstwa Krajowego	$700,000	5.75%	9/7/2034	693,224	0.00%
Bank Gospodarstwa Krajowego	$700,000	6.25%	9/7/2054	685,066	0.00%
Republic of Poland Government Bond	PLN5,027,000	2.50%	25/7/2026	1,169,999	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Republic of Poland Government Bond	PLN15,905,000	0.25%	25/10/2026	3,534,634	0.02%
Republic of Poland Government Bond	PLN27,300,000	3.75%	25/5/2027	6,404,133	0.03%
Republic of Poland Government Bond	PLN18,500,000	2.50%	25/7/2027	4,192,684	0.02%
Republic of Poland Government Bond	PLN11,000,000	2.75%	25/4/2028	2,457,350	0.01%
Republic of Poland Government Bond	PLN10,000,000	7.50%	25/7/2028	2,581,584	0.01%
Republic of Poland Government Bond	PLN27,750,000	2.75%	25/10/2029	5,952,127	0.03%
Republic of Poland Government Bond	PLN45,000,000	1.75%	25/4/2032	8,348,295	0.04%
Republic of Poland Government Bond	PLN23,861,000	6.00%	25/10/2033	5,840,456	0.03%
Republic of Poland Government Bond	PLN24,472,000	5.00%	25/10/2034	5,545,858	0.03%
Republic of Poland Government Bond	PLN4,700,000	4.00%	25/4/2047	879,835	0.01%
Republic of Poland Government International Bond	$710,000	3.25%	6/4/2026	697,474	0.00%
Republic of Poland Government International Bond	$600,000	5.50%	16/11/2027	611,018	0.00%
Republic of Poland Government International Bond	$575,000	4.63%	18/3/2029	567,965	0.00%
Republic of Poland Government International Bond	$700,000	5.75%	16/11/2032	713,830	0.00%
Republic of Poland Government International Bond	$1,300,000	4.88%	4/10/2033	1,247,911	0.01%
Republic of Poland Government International Bond	$1,175,000	5.13%	18/9/2034	1,136,888	0.01%
Republic of Poland Government International Bond	€760,000	4.25%	14/2/2043	814,426	0.00%
Republic of Poland Government International Bond	$600,000	5.50%	4/4/2053	552,940	0.00%
Republic of Poland Government International Bond	$1,375,000	5.50%	18/3/2054	1,264,715	0.01%
				64,705,911	**0.31%**
Portugal 0.30% (31 December 2023: 0.25%)					
Brisa-Concessao Rodoviaria SA	€200,000	2.38%	10/5/2027	204,950	0.00%
EDP Finance BV	€1,000,000	1.63%	26/1/2026	1,026,163	0.01%
EDP Finance BV	€300,000	0.38%	16/9/2026	298,695	0.00%
EDP Finance BV	$395,000	1.71%	24/1/2028	357,914	0.00%
EDP SA	€400,000	1.63%	15/4/2027	404,715	0.00%
EDP Servicios Financieros Espana SA	€400,000	3.50%	16/7/2030	420,269	0.00%
Floene Energias SA	€1,000,000	4.88%	3/7/2028	1,085,002	0.01%
Portugal Obrigacoes do Tesouro OT	€21,310,000	0.70%	15/10/2027	21,243,720	0.10%
Portugal Obrigacoes do Tesouro OT	€5,000,000	2.13%	17/10/2028	5,166,192	0.02%
Portugal Obrigacoes do Tesouro OT	€9,088,000	1.95%	15/6/2029	9,296,236	0.04%
Portugal Obrigacoes do Tesouro OT	€4,376,000	2.88%	20/10/2034	4,544,770	0.02%
Portugal Obrigacoes do Tesouro OT	€3,396,177	0.90%	12/10/2035	2,870,194	0.01%
Portugal Obrigacoes do Tesouro OT	€4,909,000	3.50%	18/6/2038	5,317,566	0.03%
Portugal Obrigacoes do Tesouro OT	€1,965,123	1.15%	11/4/2042	1,482,927	0.01%
Portugal Obrigacoes do Tesouro OT	€6,788,000	3.63%	12/6/2054	7,278,232	0.04%
Ren Finance BV	€1,100,000	3.50%	27/2/2032	1,142,076	0.01%
				62,139,621	**0.30%**
Qatar 0.11% (31 December 2023: 0.11%)					
ABQ Finance Ltd.	$200,000	2.00%	6/7/2026	190,262	0.00%
CBQ Finance Ltd.	$275,000	2.00%	12/5/2026	262,629	0.00%
CBQ Finance Ltd.	$600,000	5.38%	28/3/2029	605,939	0.00%
Doha Finance Ltd.	$200,000	2.38%	31/3/2026	192,561	0.00%
Nakilat, Inc.	$538,954	6.07%	31/12/2033	558,561	0.00%
Ooredoo International Finance Ltd.	$500,000	3.75%	22/6/2026	490,034	0.00%
Ooredoo International Finance Ltd.	$200,000	3.88%	31/1/2028	193,078	0.00%
Ooredoo International Finance Ltd.	$400,000	2.63%	8/4/2031	347,556	0.00%
Ooredoo International Finance Ltd.	$400,000	4.63%	10/10/2034	382,082	0.00%
Qatar Government International Bond	$1,425,000	3.25%	2/6/2026	1,393,687	0.01%
Qatar Government International Bond	$1,300,000	4.50%	23/4/2028	1,291,852	0.01%
Qatar Government International Bond	$2,650,000	4.00%	14/3/2029	2,580,582	0.01%
Qatar Government International Bond	$1,225,000	3.75%	16/4/2030	1,163,740	0.01%
Qatar Government International Bond	$200,000	9.75%	15/6/2030	247,678	0.00%
Qatar Government International Bond	$1,150,000	5.75%	20/1/2042	1,196,108	0.01%
Qatar Government International Bond	$250,000	4.63%	2/6/2046	223,963	0.00%
Qatar Government International Bond	$1,900,000	5.10%	23/4/2048	1,803,058	0.01%
Qatar Government International Bond	$3,300,000	4.82%	14/3/2049	2,988,070	0.01%
Qatar Government International Bond	$1,600,000	4.40%	16/4/2050	1,356,689	0.01%
QatarEnergy	$600,000	1.38%	12/9/2026	565,545	0.00%
QatarEnergy	$1,025,000	2.25%	12/7/2031	863,026	0.00%
QatarEnergy	$1,400,000	3.13%	12/7/2041	1,033,252	0.01%
QatarEnergy	$1,600,000	3.30%	12/7/2051	1,095,980	0.01%
Qatarenergy LNG S3	$916,162	5.84%	30/9/2027	923,495	0.01%
Qatarenergy LNG S3	$234,500	6.33%	30/9/2027	237,752	0.00%
QIB Sukuk Ltd.	$375,000	5.58%	22/11/2028	385,847	0.00%
QIB Sukuk Ltd.	$275,000	4.49%	17/9/2029	271,818	0.00%
QIIB Senior Oryx Ltd.	$200,000	5.25%	24/1/2029	203,458	0.00%
QNB Finance Ltd.	$400,000	1.38%	26/1/2026	383,575	0.00%
QNB Finance Ltd.	$400,000	4.88%	30/1/2029	396,241	0.00%
				23,828,118	**0.11%**

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Romania 0.20% (31 December 2023: 0.20%)					
NE Property BV	€500,000	1.88%	9/10/2026	505,750	0.00%
Romania Government Bond	RON12,620,000	7.20%	31/5/2027	2,625,486	0.01%
Romania Government Bond	RON5,520,000	5.80%	26/7/2027	1,113,111	0.01%
Romania Government Bond	RON18,690,000	8.75%	30/10/2028	4,076,846	0.02%
Romania Government Bond	RON5,700,000	7.35%	28/4/2031	1,184,873	0.01%
Romania Government Bond	RON10,000,000	7.20%	30/10/2033	2,060,720	0.01%
Romania Government Bond	RON22,520,000	7.10%	31/7/2034	4,582,401	0.02%
Romania Government Bond	RON20,950,000	4.25%	28/4/2036	3,316,112	0.02%
Romanian Government International Bond	€1,000,000	2.00%	8/12/2026	1,003,376	0.01%
Romanian Government International Bond	$526,000	3.00%	27/2/2027	495,124	0.00%
Romanian Government International Bond	$450,000	5.25%	25/11/2027	439,589	0.00%
Romanian Government International Bond	$600,000	6.63%	17/2/2028	608,328	0.00%
Romanian Government International Bond	€900,000	2.13%	7/3/2028	873,436	0.01%
Romanian Government International Bond	€750,000	2.88%	26/5/2028	743,331	0.00%
Romanian Government International Bond	$634,000	5.88%	30/1/2029	617,513	0.00%
Romanian Government International Bond	€500,000	2.88%	11/3/2029	485,756	0.00%
Romanian Government International Bond	€1,190,000	6.63%	27/9/2029	1,326,261	0.01%
Romanian Government International Bond	$500,000	3.00%	14/2/2031	403,716	0.00%
Romanian Government International Bond	€4,061,000	5.38%	22/3/2031	4,201,202	0.02%
Romanian Government International Bond	$500,000	3.63%	27/3/2032	407,687	0.00%
Romanian Government International Bond	$700,000	7.13%	17/1/2033	709,401	0.00%
Romanian Government International Bond	€2,000,000	6.38%	18/9/2033	2,155,684	0.01%
Romanian Government International Bond	$500,000	6.38%	30/1/2034	478,302	0.00%
Romanian Government International Bond	€900,000	3.75%	7/2/2034	797,101	0.01%
Romanian Government International Bond	$350,000	6.00%	25/5/2034	325,524	0.00%
Romanian Government International Bond	$850,000	5.75%	24/3/2035	757,697	0.00%
Romanian Government International Bond	€1,000,000	3.88%	29/10/2035	854,684	0.01%
Romanian Government International Bond	€1,000,000	4.13%	11/3/2039	835,507	0.01%
Romanian Government International Bond	€520,000	2.75%	14/4/2041	347,908	0.00%
Romanian Government International Bond	€720,000	2.88%	13/4/2042	482,075	0.00%
Romanian Government International Bond	$396,000	6.13%	22/1/2044	352,467	0.00%
Romanian Government International Bond	€1,400,000	6.00%	24/9/2044	1,393,765	0.01%
Romanian Government International Bond	$1,000,000	5.13%	15/6/2048	758,163	0.00%
Romanian Government International Bond	€470,000	4.63%	3/4/2049	394,751	0.00%
Romanian Government International Bond	€400,000	3.38%	28/1/2050	269,498	0.00%
Romanian Government International Bond	$200,000	4.00%	14/2/2051	125,971	0.00%
Romanian Government International Bond	$500,000	7.63%	17/1/2053	505,110	0.00%
				42,614,226	**0.20%**
Russia 0.00% (31 December 2023: 0.00%)					
Vnesheconombank Via VEB Finance plc	$500,000	6.80%	22/11/2025	17,589	0.00%
				17,589	**0.00%**
Saudi Arabia 0.30% (31 December 2023: 0.27%)					
Al Rajhi Sukuk Ltd.	$200,000	4.75%	5/4/2028	198,518	0.00%
Al Rajhi Sukuk Ltd.	$400,000	5.05%	12/3/2029	400,703	0.00%
Banque Saudi Fransi	$625,000	4.75%	31/5/2028	618,452	0.00%
BSF Finance	$650,000	5.50%	23/11/2027	658,080	0.00%
EIG Pearl Holdings Sarl	$700,000	4.39%	30/11/2046	542,403	0.00%
Gaci First Investment Co.	$500,000	5.00%	13/10/2027	497,882	0.00%
Gaci First Investment Co.	$200,000	5.00%	29/1/2029	198,079	0.00%
Gaci First Investment Co.	$200,000	4.75%	14/2/2030	195,531	0.00%
Gaci First Investment Co.	$500,000	5.25%	13/10/2032	493,832	0.00%
Gaci First Investment Co.	$925,000	5.25%	29/1/2034	908,635	0.01%
Gaci First Investment Co.	$800,000	4.88%	14/2/2035	750,599	0.00%
Gaci First Investment Co.	$700,000	5.13%	14/2/2053	585,506	0.00%
Gaci First Investment Co.	$500,000	5.38%	29/1/2054	433,719	0.00%
Gaci First Investment Co.	$300,000	5.38%	13/10/2122	249,322	0.00%
Greensaif Pipelines Bidco Sarl	$500,000	5.85%	23/2/2036	493,707	0.00%
Greensaif Pipelines Bidco Sarl	$700,000	6.13%	23/2/2038	702,475	0.00%
Greensaif Pipelines Bidco Sarl	$700,000	6.51%	23/2/2042	707,365	0.00%
KSA Sukuk Ltd.	$1,200,000	3.63%	20/4/2027	1,165,833	0.01%
KSA Sukuk Ltd.	$1,000,000	5.25%	4/6/2027	1,007,653	0.01%
KSA Sukuk Ltd.	$900,000	5.27%	25/10/2028	908,915	0.01%
KSA Sukuk Ltd.	$1,500,000	4.30%	19/1/2029	1,462,306	0.01%
KSA Sukuk Ltd.	$1,000,000	5.25%	4/6/2030	1,000,979	0.01%
KSA Sukuk Ltd.	$800,000	2.25%	17/5/2031	668,239	0.00%
KSA Sukuk Ltd.	$1,200,000	4.51%	22/5/2033	1,137,107	0.01%
KSA Sukuk Ltd.	$1,000,000	5.25%	4/6/2034	990,610	0.01%
Motiva Enterprises LLC	$400,000	6.85%	15/1/2040	417,550	0.00%
S.A. Global Sukuk Ltd.	$550,000	4.25%	2/10/2029	530,945	0.00%
SA Global Sukuk Ltd.	$250,000	1.60%	17/6/2026	237,872	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
SA Global Sukuk Ltd.	$1,800,000	2.69%	17/6/2031	1,557,319	0.01%
SA Global Sukuk Ltd.	$550,000	4.75%	2/10/2034	530,835	0.00%
SABIC Capital I BV	$200,000	3.00%	14/9/2050	133,086	0.00%
SABIC Capital II BV	$200,000	4.50%	10/10/2028	195,497	0.00%
Saudi Arabian Oil Co.	$1,200,000	3.50%	16/4/2029	1,125,498	0.01%
Saudi Arabian Oil Co.	$750,000	5.25%	17/7/2034	739,995	0.00%
Saudi Arabian Oil Co.	$1,050,000	4.25%	16/4/2039	897,403	0.00%
Saudi Arabian Oil Co.	$1,250,000	4.38%	16/4/2049	995,965	0.01%
Saudi Arabian Oil Co.	$900,000	3.25%	24/11/2050	585,108	0.00%
Saudi Arabian Oil Co.	$750,000	5.75%	17/7/2054	701,623	0.00%
Saudi Arabian Oil Co.	$750,000	5.88%	17/7/2064	698,801	0.00%
Saudi Arabian Oil Co.	$1,000,000	3.50%	24/11/2070	613,421	0.00%
Saudi Electricity Global Sukuk Co. 2	$425,000	5.06%	8/4/2043	396,526	0.00%
Saudi Electricity Global Sukuk Co. 3	$380,000	5.50%	8/4/2044	370,512	0.00%
Saudi Electricity Global Sukuk Co. 4	$1,000,000	4.72%	27/9/2028	991,973	0.01%
Saudi Electricity Sukuk Programme Co.	$700,000	4.94%	13/2/2029	697,569	0.00%
Saudi Electricity Sukuk Programme Co.	$500,000	4.63%	11/4/2033	485,748	0.00%
Saudi Electricity Sukuk Programme Co.	$600,000	5.19%	13/2/2034	596,725	0.00%
Saudi Electricity Sukuk Programme Co.	$325,000	5.68%	11/4/2053	314,121	0.00%
Saudi Government International Bond	$4,375,000	4.75%	18/1/2028	4,346,829	0.02%
Saudi Government International Bond	$2,800,000	3.63%	4/3/2028	2,684,790	0.01%
Saudi Government International Bond	$2,750,000	4.38%	16/4/2029	2,678,773	0.01%
Saudi Government International Bond	€1,500,000	0.63%	3/3/2030	1,375,439	0.01%
Saudi Government International Bond	$1,450,000	4.50%	17/4/2030	1,405,973	0.01%
Saudi Government International Bond	$300,000	3.25%	22/10/2030	269,737	0.00%
Saudi Government International Bond	$375,000	2.75%	3/2/2032	320,039	0.00%
Saudi Government International Bond	$1,375,000	5.50%	25/10/2032	1,383,899	0.01%
Saudi Government International Bond	$1,250,000	2.25%	2/2/2033	992,456	0.01%
Saudi Government International Bond	$1,000,000	4.88%	18/7/2033	965,112	0.01%
Saudi Government International Bond	$1,500,000	5.00%	16/1/2034	1,455,843	0.01%
Saudi Government International Bond	€520,000	2.00%	9/7/2039	417,295	0.00%
Saudi Government International Bond	$1,800,000	4.50%	26/10/2046	1,454,698	0.01%
Saudi Government International Bond	$2,150,000	4.63%	4/10/2047	1,758,030	0.01%
Saudi Government International Bond	$1,100,000	5.00%	17/4/2049	952,104	0.01%
Saudi Government International Bond	$1,700,000	5.25%	16/1/2050	1,529,283	0.01%
Saudi Government International Bond	$1,750,000	5.00%	18/1/2053	1,479,768	0.01%
Saudi Government International Bond	$2,000,000	5.75%	16/1/2054	1,868,801	0.01%
Saudi Government International Bond	$700,000	3.75%	21/1/2055	463,806	0.00%
Saudi Government International Bond	$1,375,000	4.50%	22/4/2060	1,052,526	0.01%
Saudi Government International Bond	$550,000	3.45%	2/2/2061	334,009	0.00%
Saudi Telecom Co.	$300,000	3.89%	13/5/2029	290,733	0.00%
SNB Sukuk Ltd.	$325,000	5.13%	27/2/2029	325,273	0.00%
Suci Second Investment Co.	$600,000	4.38%	10/9/2027	588,077	0.00%
Suci Second Investment Co.	$500,000	6.00%	25/10/2028	512,478	0.00%
Suci Second Investment Co.	$1,000,000	5.17%	5/3/2031	996,024	0.01%
Suci Second Investment Co.	$400,000	6.25%	25/10/2033	426,085	0.00%
TMS Issuer Sarl	$500,000	5.78%	23/8/2032	508,449	0.00%
				63,626,871	**0.30%**
Singapore 0.34% (31 December 2023: 0.29%)					
Clifford Capital Pte Ltd.	AUD1,500,000	4.75%	31/8/2028	942,043	0.01%
DBS Bank Ltd.	AUD500,000	4.68%	24/2/2026	310,439	0.00%
DBS Bank Ltd.	$300,000	2.38%	17/3/2027	285,853	0.00%
DBS Group Holdings Ltd.	$1,200,000	1.19%	15/3/2027	1,116,707	0.01%
Housing & Development Board	SGD1,750,000	2.04%	16/9/2026	1,263,085	0.01%
Housing & Development Board	SGD250,000	2.68%	22/1/2029	179,870	0.00%
Housing & Development Board	SGD1,000,000	2.98%	23/1/2029	732,266	0.00%
Housing & Development Board	SGD1,000,000	2.60%	30/10/2029	719,672	0.00%
Housing & Development Board	SGD1,000,000	4.00%	6/12/2029	765,099	0.00%
Housing & Development Board	SGD2,000,000	2.55%	4/7/2031	1,419,849	0.01%
Housing & Development Board	SGD1,750,000	1.87%	21/7/2033	1,163,865	0.01%
Housing & Development Board	SGD500,000	2.32%	18/9/2034	340,853	0.00%
Oversea-Chinese Banking Corp., Ltd.	$300,000	1.83%	10/9/2030	293,306	0.00%
Singapore Government Bond	SGD6,200,000	2.13%	1/6/2026	4,500,300	0.02%
Singapore Government Bond	SGD6,920,000	1.25%	1/11/2026	4,939,951	0.02%
Singapore Government Bond	SGD3,200,000	3.50%	1/3/2027	2,380,725	0.01%
Singapore Government Bond	SGD3,600,000	2.63%	1/5/2028	2,626,393	0.01%
Singapore Government Bond	SGD6,000,000	3.00%	1/4/2029	4,442,864	0.02%
Singapore Government Bond	SGD3,200,000	2.88%	1/7/2029	2,351,702	0.01%
Singapore Government Bond	SGD4,300,000	2.88%	1/9/2030	3,155,183	0.02%
Singapore Government Bond	SGD1,500,000	1.63%	1/7/2031	1,017,629	0.01%
Singapore Government Bond	SGD4,000,000	2.63%	1/8/2032	2,874,945	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Singapore Government Bond	SGD3,000,000	3.38%	1/9/2033	2,277,379	0.01%
Singapore Government Bond	SGD4,170,000	2.25%	1/8/2036	2,862,022	0.01%
Singapore Government Bond	SGD1,450,000	2.38%	1/7/2039	994,822	0.01%
Singapore Government Bond	SGD3,350,000	2.75%	1/4/2042	2,421,119	0.01%
Singapore Government Bond	SGD3,840,000	2.75%	1/3/2046	2,777,118	0.01%
Singapore Government Bond	SGD4,500,000	1.88%	1/3/2050	2,742,486	0.01%
Singapore Government Bond	SGD2,000,000	1.88%	1/10/2051	1,206,443	0.01%
Singapore Government Bond	SGD1,000,000	3.25%	1/6/2054	797,537	0.00%
Singapore Government Bond	SGD1,966,000	3.00%	1/8/2072	1,505,124	0.01%
Standard Chartered Bank Singapore Ltd.	€5,540,000	3.32%	28/5/2027	5,844,263	0.03%
Standard Chartered Bank Singapore Ltd.	€3,085,000	2.60%	2/10/2028	3,193,205	0.02%
Temasek Financial I Ltd.	€400,000	3.25%	15/2/2027	418,917	0.00%
Temasek Financial I Ltd.	$350,000	3.63%	1/8/2028	339,590	0.00%
Temasek Financial I Ltd.	$1,000,000	1.00%	6/10/2030	820,686	0.00%
Temasek Financial I Ltd.	€1,000,000	0.50%	20/11/2031	875,733	0.01%
Temasek Financial I Ltd.	€454,000	3.50%	15/2/2033	481,341	0.00%
Temasek Financial I Ltd.	$125,000	5.38%	23/11/2039	130,364	0.00%
Temasek Financial I Ltd.	$2,750,000	2.25%	6/4/2051	1,679,375	0.01%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	248,148	0.00%
United Overseas Bank Ltd.	$200,000	1.25%	14/4/2026	191,480	0.00%
United Overseas Bank Ltd.	$225,000	1.75%	16/3/2031	216,252	0.00%
United Overseas Bank Ltd.	$200,000	2.00%	14/10/2031	189,472	0.00%
United Overseas Bank Ltd.	$1,000,000	3.86%	7/10/2032	969,356	0.01%
				71,004,831	**0.34%**
Slovakia 0.09% (31 December 2023: 0.12%)					
Slovakia Government Bond	€3,939,250	3.75%	6/3/2034	4,195,702	0.02%
Slovakia Government Bond	€3,757,000	3.75%	23/2/2035	3,991,367	0.02%
Slovakia Government Bond	€3,576,107	0.38%	21/4/2036	2,639,251	0.01%
Slovakia Government Bond	€1,040,000	1.88%	9/3/2037	896,361	0.01%
Slovakia Government Bond	€2,264,000	4.00%	23/2/2043	2,367,167	0.01%
Slovakia Government Bond	€1,422,000	2.25%	12/6/2068	977,497	0.01%
SPP-Distribucia A.S.	€1,000,000	1.00%	9/6/2031	854,717	0.00%
Via Pribina A.S.	€69,992	4.78%	30/9/2039	73,691	0.00%
Vseobecna Uverova Banka A.S.	€2,900,000	0.01%	24/3/2026	2,901,550	0.01%
				18,897,303	**0.09%**
Slovenia 0.07% (31 December 2023: 0.06%)					
Slovenia Government Bond	€3,890,000	1.19%	14/3/2029	3,852,931	0.02%
Slovenia Government Bond	€1,830,000	0.28%	14/1/2030	1,697,159	0.01%
Slovenia Government Bond	€2,110,000	0.00%	12/2/2031	1,860,278	0.01%
Slovenia Government Bond	€1,540,000	3.63%	11/3/2033	1,682,748	0.01%
Slovenia Government Bond	€5,594,000	3.00%	10/3/2034	5,777,808	0.02%
Slovenia Government International Bond	$550,000	5.00%	19/9/2033	540,673	0.00%
				15,411,597	**0.07%**
South Africa 0.02% (31 December 2023: 0.01%)					
Anglo American Capital plc	$600,000	4.75%	10/4/2027	595,544	0.00%
Anglo American Capital plc	$650,000	4.50%	15/3/2028	637,383	0.01%
Anglo American Capital plc	$825,000	2.63%	10/9/2030	714,270	0.01%
Anglo American Capital plc	$600,000	2.88%	17/3/2031	520,720	0.00%
Anglo American Capital plc	$500,000	5.50%	2/5/2033	495,178	0.00%
Anglo American Capital plc	$400,000	5.75%	5/4/2034	402,371	0.00%
Anglo American Capital plc	$200,000	3.95%	10/9/2050	147,143	0.00%
Anglo American Capital plc	$300,000	4.75%	16/3/2052	250,232	0.00%
				3,762,841	**0.02%**
South Korea 1.62% (31 December 2023: 1.82%)					
Doosan Enerbility Co., Ltd.	$200,000	5.50%	17/7/2026	201,622	0.00%
Export-Import Bank of Korea	$200,000	4.88%	11/1/2026	200,356	0.00%
Export-Import Bank of Korea	$1,025,000	0.63%	9/2/2026	980,797	0.01%
Export-Import Bank of Korea	$500,000	2.63%	26/5/2026	486,144	0.00%
Export-Import Bank of Korea	€2,655,000	3.50%	7/6/2026	2,777,183	0.01%
Export-Import Bank of Korea	$1,025,000	4.63%	11/1/2027	1,026,541	0.01%
Export-Import Bank of Korea	$200,000	1.63%	18/1/2027	188,736	0.00%
Export-Import Bank of Korea	$300,000	4.00%	11/9/2027	296,126	0.00%
Export-Import Bank of Korea	$200,000	4.25%	15/9/2027	198,595	0.00%
Export-Import Bank of Korea	$500,000	4.13%	17/10/2027	494,941	0.00%
Export-Import Bank of Korea	$200,000	5.00%	11/1/2028	201,070	0.00%
Export-Import Bank of Korea	$400,000	1.75%	19/10/2028	357,951	0.00%
Export-Import Bank of Korea	$200,000	4.50%	11/1/2029	197,851	0.00%
Export-Import Bank of Korea	$400,000	4.00%	11/9/2029	386,881	0.00%
Export-Import Bank of Korea	$200,000	2.13%	18/1/2032	165,246	0.00%
Export-Import Bank of Korea	$200,000	4.50%	15/9/2032	192,366	0.00%
Export-Import Bank of Korea	$400,000	5.13%	11/1/2033	400,947	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Export-Import Bank of Korea	$200,000	4.63%	7/6/2033	193,877	0.00%
Export-Import Bank of Korea	$500,000	5.13%	18/9/2033	501,000	0.00%
Export-Import Bank of Korea	$200,000	4.63%	11/1/2034	193,189	0.00%
Export-Import Bank of Korea	$350,000	2.50%	29/6/2041	243,080	0.00%
GS Caltex Corp.	$200,000	4.50%	5/1/2026	198,831	0.00%
GS Caltex Corp.	$200,000	5.38%	7/8/2028	200,886	0.00%
Hanwha Q Cells Americas Holdings Corp.	$200,000	5.00%	27/7/2028	199,341	0.00%
HD Hyundai Heavy Industries Co., Ltd.	$200,000	3.18%	28/3/2027	192,598	0.00%
Hyundai Capital America	$600,000	1.30%	8/1/2026	578,624	0.00%
Hyundai Capital America	$100,000	2.75%	27/9/2026	96,367	0.00%
Hyundai Capital America	$230,000	3.00%	10/2/2027	220,989	0.00%
Hyundai Capital America	$500,000	1.80%	10/1/2028	453,203	0.00%
Hyundai Capital America	$500,000	5.60%	30/3/2028	506,087	0.00%
Hyundai Capital America	$500,000	2.00%	15/6/2028	449,744	0.00%
Hyundai Capital America	$500,000	5.68%	26/6/2028	507,671	0.00%
Hyundai Capital America	$750,000	5.30%	8/1/2029	751,468	0.01%
Hyundai Capital America	$500,000	5.80%	1/4/2030	509,946	0.00%
Hyundai Capital America	$500,000	5.70%	26/6/2030	508,016	0.00%
Hyundai Capital Services, Inc.	$225,000	1.25%	8/2/2026	215,779	0.00%
Hyundai Capital Services, Inc.	$200,000	5.13%	5/2/2027	200,467	0.00%
Hyundai Card Co., Ltd.	$200,000	5.75%	24/4/2029	202,370	0.00%
Industrial Bank of Korea	$400,000	5.38%	4/10/2028	407,804	0.00%
KEB Hana Bank	€5,451,000	3.75%	4/5/2026	5,725,227	0.03%
KEB Hana Bank	$200,000	3.25%	30/3/2027	193,849	0.00%
Kia Corp.	$300,000	3.25%	21/4/2026	293,552	0.00%
Kia Corp.	$200,000	1.75%	16/10/2026	189,148	0.00%
Kia Corp.	$200,000	2.75%	14/2/2027	191,206	0.00%
KODIT Global 2024-1 Co., Ltd.	$200,000	5.36%	29/5/2027	202,478	0.00%
Kookmin Bank	$200,000	2.38%	15/2/2027	190,623	0.00%
Kookmin Bank	€4,620,000	4.00%	13/4/2027	4,918,046	0.03%
Kookmin Bank	$500,000	4.63%	21/4/2028	494,141	0.00%
Kookmin Bank	$200,000	4.50%	1/2/2029	193,316	0.00%
Kookmin Bank	$500,000	2.50%	4/11/2030	424,969	0.00%
Korea Development Bank	$500,000	5.38%	23/10/2026	505,902	0.00%
Korea Development Bank	$400,000	4.63%	15/2/2027	401,033	0.00%
Korea Development Bank	$700,000	1.38%	25/4/2027	652,265	0.00%
Korea Development Bank	$250,000	4.13%	16/10/2027	247,558	0.00%
Korea Development Bank	$700,000	4.38%	15/2/2028	691,446	0.00%
Korea Development Bank	$500,000	5.38%	23/10/2028	509,852	0.00%
Korea Development Bank	$600,000	1.63%	19/1/2031	493,390	0.00%
Korea Development Bank	$500,000	2.00%	25/10/2031	412,114	0.00%
Korea Development Bank	$450,000	4.38%	15/2/2033	428,575	0.00%
Korea East-West Power Co., Ltd.	$200,000	4.88%	12/7/2028	198,407	0.00%
Korea Electric Power Corp.	$625,000	5.38%	6/4/2026	628,902	0.00%
Korea Electric Power Corp.	$700,000	5.38%	31/7/2026	705,552	0.01%
Korea Electric Power Corp.	$400,000	4.88%	31/1/2027	401,012	0.00%
Korea Expressway Corp.	$500,000	5.00%	14/5/2027	504,297	0.00%
Korea Gas Corp.	$1,700,000	2.25%	18/7/2026	1,636,165	0.01%
Korea Gas Corp.	$200,000	3.13%	20/7/2027	192,652	0.00%
Korea Gas Corp.	$550,000	5.00%	8/7/2029	550,258	0.00%
Korea Gas Corp.	$200,000	6.25%	20/1/2042	219,569	0.00%
Korea Housing Finance Corp.	$600,000	5.38%	15/11/2026	607,458	0.00%
Korea Housing Finance Corp.	$200,000	4.88%	27/8/2027	201,319	0.00%
Korea Housing Finance Corp.	€5,350,000	2.73%	2/7/2028	5,557,348	0.03%
Korea Hydro & Nuclear Power Co., Ltd.	$400,000	3.13%	25/7/2027	384,710	0.00%
Korea Hydro & Nuclear Power Co., Ltd.	$600,000	5.00%	18/7/2028	598,805	0.00%
Korea International Bond	$1,100,000	2.75%	19/1/2027	1,064,185	0.01%
Korea International Bond	$500,000	4.50%	3/7/2029	498,444	0.00%
Korea International Bond	$200,000	1.75%	15/10/2031	165,275	0.00%
Korea International Bond	$400,000	4.13%	10/6/2044	346,714	0.00%
Korea Mine Rehabilitation & Mineral Resources Corp.	$400,000	1.75%	15/4/2026	383,888	0.00%
Korea Mine Rehabilitation & Mineral Resources Corp.	$200,000	4.13%	20/4/2027	196,412	0.00%
Korea Mine Rehabilitation & Mineral Resources Corp.	$200,000	5.13%	8/5/2029	199,709	0.00%
Korea National Oil Corp.	$300,000	4.75%	3/4/2026	299,590	0.00%
Korea National Oil Corp.	$850,000	1.25%	7/4/2026	812,754	0.01%
Korea National Oil Corp.	$600,000	2.63%	14/4/2026	583,368	0.00%
Korea National Oil Corp.	$300,000	3.38%	27/3/2027	291,314	0.00%
Korea National Oil Corp.	$500,000	4.88%	3/4/2028	497,657	0.00%
Korea National Oil Corp.	$700,000	2.38%	7/4/2031	596,122	0.00%
Korea Ocean Business Corp.	$200,000	5.38%	2/5/2027	202,622	0.00%
Korea Ocean Business Corp.	$200,000	4.50%	3/5/2028	196,262	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Korea Southern Power Co., Ltd.	$200,000	5.38%	21/9/2026	201,239	0.00%
Korea Treasury Bond	KRW18,000,000,000	1.25%	10/3/2026	12,065,991	0.06%
Korea Treasury Bond	KRW12,000,000,000	3.25%	10/3/2026	8,283,825	0.04%
Korea Treasury Bond	KRW3,000,000,000	3.13%	10/6/2026	2,052,021	0.01%
Korea Treasury Bond	KRW2,000,000,000	1.88%	10/6/2026	1,342,645	0.01%
Korea Treasury Bond	KRW8,440,000,000	1.75%	10/9/2026	5,668,720	0.03%
Korea Treasury Bond	KRW18,000,000,000	3.88%	10/12/2026	12,511,952	0.06%
Korea Treasury Bond	KRW9,500,000,000	1.50%	10/12/2026	6,305,084	0.03%
Korea Treasury Bond	KRW7,000,000,000	2.38%	10/3/2027	4,749,339	0.02%
Korea Treasury Bond	KRW8,000,000,000	3.25%	10/6/2027	5,512,699	0.03%
Korea Treasury Bond	KRW4,500,000,000	2.13%	10/6/2027	3,013,679	0.02%
Korea Treasury Bond	KRW11,000,000,000	3.13%	10/9/2027	7,617,796	0.04%
Korea Treasury Bond	KRW8,225,000,000	2.38%	10/12/2027	5,542,756	0.03%
Korea Treasury Bond	KRW1,200,000,000	5.50%	10/3/2028	895,651	0.01%
Korea Treasury Bond	KRW700,000,000	3.25%	10/3/2028	487,090	0.00%
Korea Treasury Bond	KRW6,400,330,000	2.63%	10/6/2028	4,326,980	0.02%
Korea Treasury Bond	KRW4,000,000,000	3.50%	10/9/2028	2,811,416	0.02%
Korea Treasury Bond	KRW3,900,000,000	2.38%	10/12/2028	2,608,699	0.01%
Korea Treasury Bond	KRW7,000,000,000	3.25%	10/3/2029	4,881,848	0.02%
Korea Treasury Bond	KRW7,850,000,000	1.88%	10/6/2029	5,125,811	0.03%
Korea Treasury Bond	KRW2,000,000,000	3.00%	10/9/2029	1,385,485	0.01%
Korea Treasury Bond	KRW6,300,000,000	1.38%	10/12/2029	3,990,305	0.02%
Korea Treasury Bond	KRW3,000,000,000	5.50%	10/12/2029	2,289,928	0.01%
Korea Treasury Bond	KRW7,250,000,000	1.38%	10/6/2030	4,541,326	0.02%
Korea Treasury Bond	KRW12,000,000,000	1.50%	10/12/2030	7,520,995	0.04%
Korea Treasury Bond	KRW1,000,000,000	4.75%	10/12/2030	748,209	0.01%
Korea Treasury Bond	KRW16,371,990,000	2.00%	10/6/2031	10,511,691	0.05%
Korea Treasury Bond	KRW1,800,000,000	4.00%	10/12/2031	1,301,669	0.01%
Korea Treasury Bond	KRW8,000,000,000	3.38%	10/6/2032	5,577,324	0.03%
Korea Treasury Bond	KRW10,500,000,000	4.25%	10/12/2032	7,761,066	0.04%
Korea Treasury Bond	KRW6,100,000,000	3.25%	10/6/2033	4,212,967	0.02%
Korea Treasury Bond	KRW2,850,000,000	3.75%	10/12/2033	2,045,054	0.01%
Korea Treasury Bond	KRW2,379,510,000	4.13%	10/12/2033	1,757,024	0.01%
Korea Treasury Bond	KRW6,300,000,000	3.50%	10/6/2034	4,453,370	0.02%
Korea Treasury Bond	KRW5,300,000,000	2.63%	10/9/2035	3,525,374	0.02%
Korea Treasury Bond	KRW7,000,000,000	1.50%	10/9/2036	4,108,242	0.02%
Korea Treasury Bond	KRW7,200,000,000	2.25%	10/9/2037	4,580,469	0.02%
Korea Treasury Bond	KRW5,700,000,000	2.38%	10/9/2038	3,660,480	0.02%
Korea Treasury Bond	KRW2,300,000,000	1.13%	10/9/2039	1,235,262	0.01%
Korea Treasury Bond	KRW4,500,000,000	1.50%	10/9/2040	2,531,163	0.01%
Korea Treasury Bond	KRW3,600,000,000	1.88%	10/9/2041	2,132,646	0.01%
Korea Treasury Bond	KRW1,000,000,000	3.25%	10/9/2042	719,342	0.01%
Korea Treasury Bond	KRW6,100,000,000	3.00%	10/12/2042	4,220,528	0.02%
Korea Treasury Bond	KRW2,800,000,000	3.88%	10/9/2043	2,186,047	0.01%
Korea Treasury Bond	KRW6,000,000,000	2.75%	10/12/2044	3,995,963	0.02%
Korea Treasury Bond	KRW5,400,000,000	2.00%	10/3/2046	3,175,871	0.02%
Korea Treasury Bond	KRW7,000,000,000	2.13%	10/3/2047	4,203,947	0.02%
Korea Treasury Bond	KRW8,605,000,000	2.63%	10/3/2048	5,673,150	0.03%
Korea Treasury Bond	KRW11,580,000,000	2.00%	10/3/2049	6,775,473	0.03%
Korea Treasury Bond	KRW19,290,000,000	1.50%	10/3/2050	10,024,193	0.05%
Korea Treasury Bond	KRW19,808,480,000	1.88%	10/3/2051	11,196,084	0.06%
Korea Treasury Bond	KRW9,315,940,000	2.50%	10/3/2052	5,985,040	0.03%
Korea Treasury Bond	KRW7,100,000,000	3.13%	10/9/2052	5,148,767	0.03%
Korea Treasury Bond	KRW11,300,000,000	3.25%	10/3/2053	8,383,991	0.04%
Korea Treasury Bond	KRW6,500,000,000	3.63%	10/9/2053	5,148,303	0.03%
Korea Treasury Bond	KRW15,550,000,000	3.25%	10/3/2054	11,581,793	0.06%
Korea Treasury Bond	KRW1,440,000,000	2.75%	10/9/2054	977,262	0.01%
Korea Treasury Bond	KRW2,578,000,000	2.00%	10/9/2068	1,443,844	0.01%
Korea Treasury Bond	KRW2,100,000,000	1.63%	10/9/2070	1,035,817	0.01%
Korea Treasury Bond	KRW4,600,000,000	3.50%	10/9/2072	3,846,596	0.02%
Kraton Corp.	$400,000	5.00%	15/7/2027	401,689	0.00%
KT Corp.	$1,000,000	2.50%	18/7/2026	963,808	0.01%
LG Chem Ltd.	$1,625,000	1.38%	7/7/2026	1,536,114	0.01%
LG Electronics, Inc.	$200,000	5.63%	24/4/2027	202,339	0.00%
LG Energy Solution Ltd.	$550,000	5.38%	2/7/2027	551,463	0.00%
LG Energy Solution Ltd.	$550,000	5.38%	2/7/2029	547,693	0.00%
LG Energy Solution Ltd.	$600,000	5.50%	2/7/2034	579,373	0.00%
Mirae Asset Securities Co., Ltd.	$200,000	5.50%	31/7/2027	200,401	0.00%
NAVER Corp.	$300,000	1.50%	29/3/2026	287,406	0.00%
NongHyup Bank	$500,000	4.88%	3/7/2028	498,185	0.00%
POSCO	$225,000	5.63%	17/1/2026	226,274	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
POSCO	$600,000	4.88%	23/1/2027	598,316	0.00%
POSCO	$300,000	5.75%	17/1/2028	305,039	0.00%
POSCO	$200,000	5.88%	17/1/2033	204,705	0.00%
Shinhan Bank Co., Ltd.	$200,000	3.75%	20/9/2027	192,916	0.00%
Shinhan Bank Co., Ltd.	$1,000,000	4.50%	26/3/2028	972,643	0.01%
Shinhan Bank Co., Ltd.	$400,000	4.50%	12/4/2028	393,673	0.00%
Shinhan Financial Group Co., Ltd.	$500,000	2.88%	Perpetual	480,729	0.00%
Shinhan Financial Group Co., Ltd.	$200,000	5.00%	24/7/2028	198,617	0.00%
SK Battery America, Inc.	$300,000	2.13%	26/1/2026	288,393	0.00%
SK Battery America, Inc.	$200,000	4.88%	23/1/2027	199,473	0.00%
SK Broadband Co., Ltd.	$200,000	4.88%	28/6/2028	197,827	0.00%
SK Hynix, Inc.	$300,000	6.25%	17/1/2026	303,395	0.00%
SK Hynix, Inc.	$400,000	1.50%	19/1/2026	385,415	0.00%
SK Hynix, Inc.	$500,000	5.50%	16/1/2027	503,860	0.00%
SK Hynix, Inc.	$400,000	6.38%	17/1/2028	412,033	0.00%
SK Hynix, Inc.	$300,000	6.50%	17/1/2033	316,232	0.00%
SK On Co., Ltd.	$350,000	5.38%	11/5/2026	351,659	0.00%
SK Telecom Co., Ltd.	$150,000	6.63%	20/7/2027	156,009	0.00%
Woori Bank	$400,000	6.38%	Perpetual	403,958	0.00%
Woori Bank	$1,525,000	0.75%	1/2/2026	1,459,062	0.01%
Woori Bank	$200,000	4.75%	24/1/2027	200,040	0.00%
Woori Bank	$200,000	4.88%	26/1/2028	199,250	0.00%
Woori Bank	$200,000	5.13%	6/8/2028	197,451	0.00%
Woori Bank	$200,000	4.75%	24/1/2029	197,989	0.00%
				339,074,880	**1.62%**
Spain 2.79% (31 December 2023: 2.70%)					
Abertis Infraestructuras SA	€1,300,000	4.13%	31/1/2028	1,389,386	0.01%
Abertis Infraestructuras SA	€700,000	2.25%	29/3/2029	706,124	0.00%
Adif Alta Velocidad	€2,400,000	3.50%	30/7/2028	2,542,699	0.01%
Adif Alta Velocidad	€800,000	0.55%	31/10/2031	696,530	0.00%
Adif-Alta Velocidad	€1,000,000	0.95%	30/4/2027	997,929	0.01%
Autonomous Community of Madrid Spain	€100,000	4.30%	15/9/2026	106,712	0.00%
Autonomous Community of Madrid Spain	€900,000	2.15%	30/4/2027	924,621	0.00%
Autonomous Community of Madrid Spain	€1,300,000	1.77%	30/4/2028	1,311,036	0.01%
Autonomous Community of Madrid Spain	€1,500,000	0.42%	30/4/2030	1,370,152	0.01%
Autonomous Community of Madrid Spain	€1,650,000	0.42%	30/4/2031	1,466,000	0.01%
Autonomous Community of Madrid Spain	€1,000,000	1.72%	30/4/2032	949,676	0.01%
Banco Bilbao Vizcaya Argentaria SA	€1,500,000	0.50%	14/1/2027	1,483,780	0.01%
Banco Bilbao Vizcaya Argentaria SA	€2,900,000	3.13%	17/7/2027	3,049,819	0.02%
Banco Bilbao Vizcaya Argentaria SA	€2,200,000	3.38%	20/9/2027	2,319,361	0.01%
Banco Bilbao Vizcaya Argentaria SA	€2,000,000	3.63%	7/6/2030	2,130,155	0.01%
Banco Bilbao Vizcaya Argentaria SA	$200,000	7.88%	15/11/2034	219,235	0.00%
Banco Bilbao Vizcaya Argentaria SA	$600,000	6.03%	13/3/2035	601,045	0.00%
Banco Bilbao Vizcaya Argentaria SA	€1,500,000	4.38%	29/8/2036	1,575,001	0.01%
Banco de Sabadell SA	€1,300,000	3.50%	28/8/2026	1,367,300	0.01%
Banco de Sabadell SA	€500,000	1.13%	11/3/2027	507,421	0.00%
Banco de Sabadell SA	€1,600,000	0.13%	10/2/2028	1,532,733	0.01%
Banco de Sabadell SA	€1,100,000	5.13%	10/11/2028	1,203,831	0.01%
Banco de Sabadell SA	€2,000,000	4.25%	13/9/2030	2,149,282	0.01%
Banco de Sabadell SA	€2,900,000	3.50%	27/5/2031	3,009,237	0.01%
Banco de Sabadell SA	€3,300,000	3.25%	5/6/2034	3,494,781	0.02%
Banco Santander SA	$340,000	5.18%	19/11/2025	339,339	0.00%
Banco Santander SA	$1,000,000	1.85%	25/3/2026	962,551	0.01%
Banco Santander SA	€700,000	0.30%	4/10/2026	695,148	0.00%
Banco Santander SA	€1,500,000	0.50%	4/2/2027	1,480,085	0.01%
Banco Santander SA	$495,000	5.29%	18/8/2027	497,782	0.00%
Banco Santander SA	$1,200,000	1.72%	14/9/2027	1,134,510	0.01%
Banco Santander SA	$500,000	6.53%	7/11/2027	514,267	0.00%
Banco Santander SA	€900,000	0.20%	11/2/2028	857,648	0.00%
Banco Santander SA	$105,000	3.80%	23/2/2028	100,754	0.00%
Banco Santander SA	$600,000	4.18%	24/3/2028	587,285	0.00%
Banco Santander SA	CHF1,400,000	0.31%	9/6/2028	1,522,250	0.01%
Banco Santander SA	$600,000	5.37%	15/7/2028	604,160	0.00%
Banco Santander SA	$500,000	6.61%	7/11/2028	525,466	0.00%
Banco Santander SA	$400,000	3.31%	27/6/2029	371,441	0.00%
Banco Santander SA	€1,200,000	0.25%	10/7/2029	1,113,377	0.01%
Banco Santander SA	$780,000	2.75%	3/12/2030	660,375	0.00%
Banco Santander SA	$1,000,000	2.96%	25/3/2031	872,492	0.00%
Banco Santander SA	€1,400,000	0.88%	9/5/2031	1,286,798	0.01%
Banco Santander SA	$600,000	5.44%	15/7/2031	599,604	0.00%
Banco Santander SA	€1,500,000	4.88%	18/10/2031	1,678,379	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Banco Santander SA	€900,000	0.10%	27/2/2032	767,250	0.00%
Banco Santander SA	€1,000,000	3.50%	2/10/2032	1,030,787	0.01%
Banco Santander SA	£200,000	2.25%	4/10/2032	229,568	0.00%
Banco Santander SA	$325,000	3.23%	22/11/2032	276,599	0.00%
Banco Santander SA	$600,000	6.92%	8/8/2033	631,187	0.00%
Banco Santander SA	€500,000	5.75%	23/8/2033	550,510	0.00%
Banco Santander SA	$500,000	6.94%	7/11/2033	545,348	0.00%
Banco Santander SA	€2,000,000	3.75%	9/1/2034	2,129,316	0.01%
Banco Santander SA	$400,000	6.35%	14/3/2034	406,100	0.00%
Banco Santander SA	€1,000,000	5.00%	22/4/2034	1,082,405	0.01%
Bankinter SA	€2,000,000	1.25%	7/2/2028	1,985,730	0.01%
Basque Government	€1,000,000	0.85%	30/4/2030	937,864	0.01%
Basque Government	€1,500,000	0.45%	30/4/2032	1,303,648	0.01%
Basque Government	€610,000	3.50%	30/4/2033	653,205	0.00%
CaixaBank SA	$500,000	6.68%	13/9/2027	513,001	0.00%
CaixaBank SA	€1,000,000	1.00%	17/1/2028	987,693	0.01%
CaixaBank SA	€1,000,000	5.00%	19/7/2029	1,101,232	0.01%
CaixaBank SA	$500,000	5.67%	15/3/2030	504,582	0.00%
CaixaBank SA	€1,000,000	5.38%	14/11/2030	1,135,284	0.01%
CaixaBank SA	€2,000,000	3.63%	19/9/2032	2,081,363	0.01%
CaixaBank SA	€500,000	6.25%	23/2/2033	554,485	0.00%
CaixaBank SA	£500,000	6.88%	25/10/2033	646,781	0.00%
CaixaBank SA	€2,800,000	4.38%	29/11/2033	3,131,967	0.02%
CaixaBank SA	€1,500,000	6.13%	30/5/2034	1,688,409	0.01%
CaixaBank SA	$500,000	6.84%	13/9/2034	530,381	0.00%
CaixaBank SA	$1,325,000	6.04%	15/6/2035	1,334,752	0.01%
Caja Rural de Navarra SCC	€4,500,000	3.00%	26/4/2027	4,702,940	0.02%
Cellnex Finance Co. SA	€2,500,000	1.00%	15/9/2027	2,465,311	0.01%
Cellnex Telecom SA	€1,200,000	1.88%	26/6/2029	1,175,749	0.01%
Cepsa Finance SA	€1,300,000	4.13%	11/4/2031	1,354,168	0.01%
Enagas Financiaciones SA	€1,000,000	3.63%	24/1/2034	1,033,771	0.01%
FCC Servicios Medio Ambiente Holding SA	€500,000	1.66%	4/12/2026	505,009	0.00%
Ferrovial Emisiones SA	€400,000	0.54%	12/11/2028	378,372	0.00%
Iberdrola Finanzas SA	€3,400,000	4.25%	Perpetual	3,565,604	0.02%
Iberdrola Finanzas SA	€600,000	1.58%	Perpetual	585,404	0.00%
Iberdrola Finanzas SA	AUD200,000	5.38%	28/11/2030	125,466	0.00%
Iberdrola Finanzas SA	€1,000,000	1.38%	11/3/2032	919,977	0.00%
Iberdrola Finanzas SA	AUD400,000	5.87%	28/11/2034	251,516	0.00%
Iberdrola Finanzas SA	£1,900,000	5.25%	31/10/2036	2,330,482	0.01%
Iberdrola International BV	€900,000	1.83%	Perpetual	846,547	0.00%
Iberdrola International BV	€700,000	1.45%	Perpetual	695,955	0.00%
Iberdrola International BV	€400,000	1.87%	Perpetual	405,565	0.00%
Iberdrola International BV	$210,000	6.75%	15/7/2036	232,116	0.00%
Inmobiliaria Colonial Socimi SA	€600,000	0.75%	22/6/2029	562,887	0.00%
Instituto de Credito Oficial	€1,000,000	0.00%	30/4/2026	1,005,004	0.01%
Instituto de Credito Oficial	€2,000,000	0.00%	30/4/2027	1,959,304	0.01%
Instituto de Credito Oficial	€6,200,000	2.70%	31/10/2030	6,400,312	0.03%
Junta de Andalucia	€2,530,000	3.20%	30/4/2030	2,668,204	0.01%
Junta de Andalucia	€2,400,000	0.50%	30/4/2031	2,129,129	0.01%
Mapfre SA	€400,000	4.38%	31/3/2047	421,529	0.00%
Merlin Properties Socimi SA	€900,000	2.38%	13/7/2027	920,583	0.00%
Merlin Properties Socimi SA	€600,000	2.38%	18/9/2029	603,863	0.00%
Merlin Properties Socimi SA	€500,000	1.88%	4/12/2034	443,376	0.00%
Naturgy Finance Iberia SA	€500,000	1.38%	19/1/2027	505,588	0.00%
Naturgy Finance Iberia SA	€1,600,000	3.25%	2/10/2030	1,658,891	0.01%
NorteGas Energia Distribucion SA	€100,000	2.07%	28/9/2027	99,977	0.00%
NorteGas Energia Distribucion SA	€200,000	0.91%	22/1/2031	172,903	0.00%
Prosegur Cash SA	€200,000	1.38%	4/2/2026	203,671	0.00%
Red Electrica Financiaciones SA	€200,000	1.00%	21/4/2026	203,122	0.00%
Red Electrica Financiaciones SA	€400,000	0.38%	24/7/2028	383,553	0.00%
Redeia Corp. SA	€100,000	4.63%	Perpetual	106,334	0.00%
Redexis SA	€500,000	4.38%	30/5/2031	527,605	0.00%
Santander Consumer Finance SA	€2,200,000	0.50%	14/1/2027	2,174,467	0.01%
Santander Consumer Finance SA	€400,000	4.13%	5/5/2028	430,100	0.00%
Santander Holdings USA, Inc.	$387,000	3.24%	5/10/2026	375,772	0.00%
Santander Holdings USA, Inc.	$375,000	4.40%	13/7/2027	370,604	0.00%
Santander Holdings USA, Inc.	$275,000	2.49%	6/1/2028	260,807	0.00%
Santander Holdings USA, Inc.	$400,000	6.17%	9/1/2030	408,203	0.00%
Santander Holdings USA, Inc.	$500,000	7.66%	9/11/2031	545,746	0.00%
Spain Government Bond	€47,637,000	0.00%	31/1/2026	48,180,003	0.23%
Spain Government Bond	€4,571,000	1.95%	30/4/2026	4,719,869	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Spain Government Bond	€12,620,000	2.80%	31/5/2026	13,164,171	0.06%
Spain Government Bond	€8,561,000	0.00%	31/1/2027	8,459,747	0.04%
Spain Government Bond	€9,363,000	1.50%	30/4/2027	9,530,317	0.05%
Spain Government Bond	€6,746,000	2.50%	31/5/2027	7,013,881	0.03%
Spain Government Bond	€9,008,000	0.80%	30/7/2027	8,972,671	0.04%
Spain Government Bond	€45,527,000	0.00%	31/1/2028	43,849,383	0.21%
Spain Government Bond	€15,400,000	1.40%	30/4/2028	15,452,352	0.07%
Spain Government Bond	€3,020,000	1.40%	30/7/2028	3,021,593	0.01%
Spain Government Bond	€4,008,000	5.15%	31/10/2028	4,556,197	0.02%
Spain Government Bond	€8,100,000	1.45%	30/4/2029	8,038,674	0.04%
Spain Government Bond	€37,597,000	0.80%	30/7/2029	36,064,857	0.17%
Spain Government Bond	€10,000,000	0.50%	30/4/2030	9,296,358	0.04%
Spain Government Bond	€25,000,000	1.95%	30/7/2030	25,026,691	0.12%
Spain Government Bond	€1,043,000	1.25%	31/10/2030	999,437	0.01%
Spain Government Bond	€8,700,000	0.10%	30/4/2031	7,674,750	0.04%
Spain Government Bond	€8,107,000	0.50%	31/10/2031	7,243,832	0.04%
Spain Government Bond	€24,232,000	0.70%	30/4/2032	21,677,303	0.10%
Spain Government Bond	€5,949,000	2.55%	31/10/2032	6,035,426	0.03%
Spain Government Bond	€7,787,000	3.15%	30/4/2033	8,210,603	0.04%
Spain Government Bond	€7,374,000	3.55%	31/10/2033	7,977,862	0.04%
Spain Government Bond	€3,547,000	3.25%	30/4/2034	3,741,265	0.02%
Spain Government Bond	€21,877,000	3.45%	31/10/2034	23,390,355	0.11%
Spain Government Bond	€8,741,000	1.85%	30/7/2035	8,037,868	0.04%
Spain Government Bond	€5,715,000	0.85%	30/7/2037	4,457,624	0.02%
Spain Government Bond	€17,528,000	3.90%	30/7/2039	19,254,409	0.09%
Spain Government Bond	€7,137,000	4.90%	30/7/2040	8,702,406	0.04%
Spain Government Bond	€9,310,000	1.20%	31/10/2040	7,030,807	0.03%
Spain Government Bond	€4,400,000	4.70%	30/7/2041	5,273,528	0.03%
Spain Government Bond	€1,425,000	1.00%	30/7/2042	1,004,746	0.01%
Spain Government Bond	€5,256,000	3.45%	30/7/2043	5,382,552	0.03%
Spain Government Bond	€6,310,000	5.15%	31/10/2044	8,040,970	0.04%
Spain Government Bond	€2,280,000	2.90%	31/10/2046	2,137,600	0.01%
Spain Government Bond	€11,126,000	2.70%	31/10/2048	9,937,563	0.05%
Spain Government Bond	€5,268,000	1.00%	31/10/2050	3,123,048	0.02%
Spain Government Bond	€8,587,000	1.90%	31/10/2052	6,240,742	0.03%
Spain Government Bond	€17,500,000	4.00%	31/10/2054	19,130,270	0.09%
Spain Government Bond	€4,304,000	3.45%	30/7/2066	4,177,744	0.02%
Spain Government Bond	€4,483,000	1.45%	31/10/2071	2,364,442	0.01%
Telefonica Emisiones SA	€1,100,000	1.46%	13/4/2026	1,122,807	0.01%
Telefonica Emisiones SA	$1,900,000	4.10%	8/3/2027	1,869,856	0.01%
Telefonica Emisiones SA	£1,000,000	5.45%	8/10/2029	1,279,713	0.01%
Telefonica Emisiones SA	€1,300,000	2.59%	25/5/2031	1,301,440	0.01%
Telefonica Emisiones SA	€1,100,000	4.18%	21/11/2033	1,188,773	0.01%
Telefonica Emisiones SA	$375,000	4.67%	6/3/2038	332,955	0.00%
Telefonica Emisiones SA	$925,000	5.21%	8/3/2047	822,093	0.00%
Telefonica Emisiones SA	$775,000	4.90%	6/3/2048	656,762	0.00%
Telefonica Emisiones SA	$410,000	5.52%	1/3/2049	377,847	0.00%
Telefonica Europe BV	$490,000	8.25%	15/9/2030	559,080	0.00%
Unicaja Banco SA	€1,000,000	5.13%	21/2/2029	1,092,019	0.01%
Xunta de Galicia	€500,000	3.71%	30/7/2029	537,442	0.00%
				585,097,193	**2.79%**
Supranational 2.93% (31 December 2023: 2.84%)					
Africa Finance Corp.	$800,000	4.38%	17/4/2026	785,514	0.00%
African Development Bank	$200,000	5.75%	Perpetual	191,738	0.00%
African Development Bank	$3,000,000	0.88%	23/3/2026	2,873,243	0.01%
African Development Bank	$1,000,000	0.88%	22/7/2026	947,774	0.01%
African Development Bank	€400,000	0.13%	7/10/2026	399,102	0.00%
African Development Bank	$700,000	4.63%	4/1/2027	703,081	0.00%
African Development Bank	$1,000,000	4.13%	25/2/2027	994,667	0.01%
African Development Bank	€1,700,000	0.50%	22/3/2027	1,692,296	0.01%
African Development Bank	$600,000	4.38%	3/11/2027	600,163	0.00%
African Development Bank	$550,000	4.38%	14/3/2028	550,043	0.00%
African Development Bank	€2,380,000	2.25%	14/9/2029	2,442,182	0.01%
African Development Bank	$775,000	3.50%	18/9/2029	743,450	0.00%
African Export-Import Bank	$400,000	3.99%	21/9/2029	368,927	0.00%
Arab Petroleum Investments Corp.	$200,000	1.48%	6/10/2026	188,458	0.00%
Asian Development Bank	$1,200,000	4.25%	9/1/2026	1,198,205	0.01%
Asian Development Bank	$1,400,000	0.50%	4/2/2026	1,342,724	0.01%
Asian Development Bank	$300,000	2.00%	24/4/2026	290,948	0.00%
Asian Development Bank	$120,000	4.88%	21/5/2026	120,815	0.00%
Asian Development Bank	CAD600,000	4.40%	13/7/2026	425,689	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Asian Development Bank	$1,000,000	4.13%	12/1/2027	995,416	0.01%
Asian Development Bank	$200,000	2.63%	12/1/2027	193,308	0.00%
Asian Development Bank	$2,250,000	1.50%	20/1/2027	2,124,864	0.01%
Asian Development Bank	CAD208,000	4.65%	16/2/2027	149,474	0.00%
Asian Development Bank	$110,000	2.38%	10/8/2027	104,667	0.00%
Asian Development Bank	$2,000,000	3.13%	20/8/2027	1,939,128	0.01%
Asian Development Bank	$1,410,000	2.50%	2/11/2027	1,340,650	0.01%
Asian Development Bank	$225,000	2.75%	19/1/2028	214,743	0.00%
Asian Development Bank	$1,425,000	3.75%	25/4/2028	1,398,274	0.01%
Asian Development Bank	$360,000	1.25%	9/6/2028	324,694	0.00%
Asian Development Bank	$4,325,000	4.50%	25/8/2028	4,343,533	0.02%
Asian Development Bank	$480,000	3.13%	26/9/2028	460,136	0.00%
Asian Development Bank	$1,200,000	4.38%	6/3/2029	1,196,981	0.01%
Asian Development Bank	$1,161,000	3.63%	28/8/2029	1,121,158	0.01%
Asian Development Bank	$400,000	1.75%	19/9/2029	354,371	0.00%
Asian Development Bank	€515,000	0.00%	24/10/2029	473,913	0.00%
Asian Development Bank	$500,000	1.88%	24/1/2030	441,858	0.00%
Asian Development Bank	$500,000	1.50%	4/3/2031	418,356	0.00%
Asian Development Bank	$3,200,000	3.13%	27/4/2032	2,913,162	0.01%
Asian Development Bank	€2,231,000	1.95%	22/7/2032	2,190,330	0.01%
Asian Development Bank	$570,000	4.00%	12/1/2033	545,639	0.00%
Asian Development Bank	$1,050,000	3.88%	14/6/2033	993,593	0.01%
Asian Development Bank	$1,000,000	4.13%	12/1/2034	960,573	0.01%
Asian Infrastructure Investment Bank	$500,000	3.38%	29/6/2025	497,465	0.00%
Asian Infrastructure Investment Bank	$1,025,000	0.50%	27/1/2026	983,345	0.01%
Asian Infrastructure Investment Bank	$890,000	4.88%	14/9/2026	897,729	0.00%
Asian Infrastructure Investment Bank	£1,000,000	1.13%	15/9/2026	1,182,240	0.01%
Asian Infrastructure Investment Bank	$675,000	4.00%	18/1/2028	668,017	0.00%
Asian Infrastructure Investment Bank	AUD4,000,000	4.00%	17/5/2028	2,447,004	0.01%
Asian Infrastructure Investment Bank	$900,000	4.13%	18/1/2029	889,454	0.00%
Asian Infrastructure Investment Bank	€500,000	2.88%	23/5/2031	528,034	0.00%
Asian Infrastructure Investment Bank	$3,050,000	4.25%	13/3/2034	2,951,347	0.01%
Banque Ouest Africaine de Developpement	$400,000	5.00%	27/7/2027	388,708	0.00%
Banque Ouest Africaine de Developpement	$1,000,000	4.70%	22/10/2031	899,596	0.00%
Central American Bank for Economic Integration	$500,000	5.00%	25/1/2027	501,949	0.00%
Corp. Andina de Fomento	CHF2,000,000	0.50%	26/2/2026	2,201,872	0.01%
Corp. Andina de Fomento	$250,000	4.75%	1/4/2026	249,794	0.00%
Corp. Andina de Fomento	$240,000	2.25%	8/2/2027	228,270	0.00%
Corp. Andina de Fomento	$500,000	6.00%	26/4/2027	513,985	0.00%
Corp. Andina de Fomento	$125,000	4.13%	7/1/2028	123,082	0.00%
Corp. Andina de Fomento	€534,000	4.50%	7/3/2028	578,168	0.00%
Corp. Andina de Fomento	$500,000	5.00%	24/1/2029	502,515	0.00%
Corp. Andina de Fomento	€970,000	3.63%	13/2/2030	1,027,619	0.01%
Council Of Europe Development Bank	$625,000	3.75%	25/5/2026	619,366	0.00%
Council Of Europe Development Bank	$300,000	0.88%	22/9/2026	282,947	0.00%
Council Of Europe Development Bank	€2,700,000	0.00%	9/4/2027	2,654,115	0.01%
Council Of Europe Development Bank	$311,000	4.63%	11/6/2027	313,043	0.00%
Council Of Europe Development Bank	$400,000	3.63%	26/1/2028	391,295	0.00%
Council Of Europe Development Bank	$300,000	4.13%	24/1/2029	296,174	0.00%
Council Of Europe Development Bank	€4,078,000	2.88%	17/1/2033	4,276,995	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	CAD100,000	4.55%	30/3/2027	71,279	0.00%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	€1,880,000	0.15%	10/10/2034	1,498,335	0.01%
European Bank for Reconstruction & Development	$500,000	0.50%	28/1/2026	479,637	0.00%
European Bank for Reconstruction & Development	$800,000	4.38%	9/3/2028	800,129	0.00%
European Bank for Reconstruction & Development	$1,400,000	4.13%	25/1/2029	1,383,008	0.01%
European Bank for Reconstruction & Development	€2,665,000	2.88%	17/7/2031	2,812,643	0.01%
European Bank for Reconstruction & Development	$3,275,000	4.25%	13/3/2034	3,169,449	0.02%
European Financial Stability Facility	€7,010,000	2.75%	17/8/2026	7,309,942	0.04%
European Financial Stability Facility	€3,000,000	0.63%	16/10/2026	3,018,303	0.01%
European Financial Stability Facility	€1,800,000	0.75%	3/5/2027	1,799,989	0.01%
European Financial Stability Facility	€1,000,000	0.88%	26/7/2027	999,298	0.01%
European Financial Stability Facility	€1,385,000	0.00%	13/10/2027	1,344,204	0.01%
European Financial Stability Facility	€322,000	3.00%	15/12/2028	340,419	0.00%
European Financial Stability Facility	€3,228,000	3.50%	11/4/2029	3,482,975	0.02%
European Financial Stability Facility	€7,090,000	2.63%	16/7/2029	7,386,842	0.04%
European Financial Stability Facility	€2,850,000	0.05%	17/10/2029	2,629,764	0.01%
European Financial Stability Facility	€2,300,000	0.13%	18/3/2030	2,105,634	0.01%
European Financial Stability Facility	€2,845,000	3.00%	10/7/2030	3,004,157	0.01%
European Financial Stability Facility	€2,495,000	0.00%	20/1/2031	2,210,740	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
European Financial Stability Facility	€760,000	3.88%	30/3/2032	849,095	0.00%
European Financial Stability Facility	€4,046,000	2.88%	16/2/2033	4,247,975	0.02%
European Financial Stability Facility	€1,400,000	1.25%	24/5/2033	1,291,697	0.01%
European Financial Stability Facility	€150,000	3.00%	4/9/2034	157,383	0.00%
European Financial Stability Facility	€2,965,000	0.88%	10/4/2035	2,533,641	0.01%
European Financial Stability Facility	€882,000	3.38%	3/4/2037	947,947	0.01%
European Financial Stability Facility	€8,181,000	3.38%	30/8/2038	8,758,409	0.04%
European Financial Stability Facility	€479,000	1.45%	5/9/2040	394,487	0.00%
European Financial Stability Facility	€2,180,000	1.20%	17/2/2045	1,610,165	0.01%
European Financial Stability Facility	€1,485,000	1.38%	31/5/2047	1,117,825	0.01%
European Financial Stability Facility	€1,000,000	1.80%	10/7/2048	807,564	0.00%
European Financial Stability Facility	€1,355,000	0.70%	20/1/2050	820,959	0.00%
European Financial Stability Facility	€1,445,000	0.70%	17/1/2053	828,803	0.00%
European Investment Bank	$15,688,000	0.38%	26/3/2026	14,945,629	0.07%
European Investment Bank	$300,000	2.13%	13/4/2026	291,745	0.00%
European Investment Bank	€1,000,000	0.38%	14/4/2026	1,011,872	0.01%
European Investment Bank	£3,000,000	0.88%	15/5/2026	3,583,236	0.02%
European Investment Bank	£1,000,000	1.00%	21/9/2026	1,180,633	0.01%
European Investment Bank	€1,745,000	0.10%	15/10/2026	1,741,733	0.01%
European Investment Bank	£1,500,000	0.13%	14/12/2026	1,731,572	0.01%
European Investment Bank	€690,000	0.00%	22/12/2026	684,635	0.00%
European Investment Bank	€5,000,000	0.50%	15/1/2027	5,003,930	0.02%
European Investment Bank	¥177,500,000	2.15%	18/1/2027	1,166,333	0.01%
European Investment Bank	AUD1,500,000	1.80%	19/1/2027	886,180	0.00%
European Investment Bank	$1,150,000	1.38%	15/3/2027	1,079,110	0.01%
European Investment Bank	$1,525,000	4.38%	19/3/2027	1,525,989	0.01%
European Investment Bank	$250,000	2.38%	24/5/2027	238,962	0.00%
European Investment Bank	€3,350,000	0.00%	17/6/2027	3,284,965	0.02%
European Investment Bank	£1,150,000	0.75%	22/7/2027	1,313,828	0.01%
European Investment Bank	€1,100,000	0.38%	15/9/2027	1,083,493	0.01%
European Investment Bank	$270,000	0.63%	21/10/2027	243,837	0.00%
European Investment Bank	€920,000	0.00%	15/11/2027	893,498	0.00%
European Investment Bank	$900,000	3.25%	15/11/2027	873,960	0.00%
European Investment Bank	€4,000,000	0.88%	14/1/2028	3,974,099	0.02%
European Investment Bank	$1,300,000	3.88%	15/3/2028	1,281,786	0.01%
European Investment Bank	SEK10,000,000	1.38%	12/5/2028	867,399	0.00%
European Investment Bank	€1,500,000	2.75%	28/7/2028	1,577,717	0.01%
European Investment Bank	$1,350,000	4.50%	16/10/2028	1,356,570	0.01%
European Investment Bank	£200,000	6.00%	7/12/2028	264,112	0.00%
European Investment Bank	£6,301,000	4.00%	15/2/2029	7,483,641	0.04%
European Investment Bank	$2,000,000	4.75%	15/6/2029	2,024,349	0.01%
European Investment Bank	€3,150,000	0.13%	20/6/2029	2,950,507	0.01%
European Investment Bank	$75,000	1.63%	9/10/2029	65,992	0.00%
European Investment Bank	$1,845,000	3.75%	15/11/2029	1,788,273	0.01%
European Investment Bank	€3,459,000	2.25%	15/3/2030	3,548,278	0.02%
European Investment Bank	$1,725,000	3.63%	15/7/2030	1,654,179	0.01%
European Investment Bank	€1,341,000	2.75%	30/7/2030	1,407,142	0.01%
European Investment Bank	€1,600,000	0.00%	9/9/2030	1,439,932	0.01%
European Investment Bank	€400,000	2.75%	13/9/2030	419,720	0.00%
European Investment Bank	$350,000	0.75%	23/9/2030	284,898	0.00%
European Investment Bank	£1,779,000	4.88%	16/12/2030	2,269,413	0.01%
European Investment Bank	€1,498,000	0.00%	14/1/2031	1,336,740	0.01%
European Investment Bank	€500,000	1.00%	14/3/2031	473,005	0.00%
European Investment Bank	€6,440,000	2.88%	15/10/2031	6,818,823	0.03%
European Investment Bank	€1,700,000	1.00%	14/4/2032	1,579,647	0.01%
European Investment Bank	€2,500,000	1.50%	15/6/2032	2,402,038	0.01%
European Investment Bank	€800,000	1.13%	15/11/2032	742,881	0.00%
European Investment Bank	$675,000	3.75%	14/2/2033	635,911	0.00%
European Investment Bank	€6,500,000	3.00%	15/7/2033	6,882,860	0.03%
European Investment Bank	€11,232,000	2.75%	16/1/2034	11,641,052	0.06%
European Investment Bank	$1,775,000	4.13%	13/2/2034	1,703,281	0.01%
European Investment Bank	€7,000,000	2.63%	4/9/2034	7,163,067	0.03%
European Investment Bank	€450,000	2.63%	15/3/2035	457,602	0.00%
European Investment Bank	€840,000	0.01%	15/11/2035	642,172	0.00%
European Investment Bank	$500,000	4.88%	15/2/2036	507,183	0.00%
European Investment Bank	€3,000,000	0.20%	17/3/2036	2,323,716	0.01%
European Investment Bank	CHF1,500,000	3.13%	30/6/2036	2,113,154	0.01%
European Investment Bank	€2,500,000	1.13%	15/9/2036	2,140,457	0.01%
European Investment Bank	£350,000	3.88%	8/6/2037	397,910	0.00%
European Investment Bank	€600,000	0.50%	13/11/2037	458,885	0.00%
European Investment Bank	€3,125,000	0.01%	15/5/2041	1,979,644	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
European Investment Bank	€100,000	3.63%	14/3/2042	110,934	0.00%
European Investment Bank	€1,000,000	1.00%	14/11/2042	740,965	0.00%
European Investment Bank	€1,500,000	1.75%	15/9/2045	1,246,486	0.01%
European Investment Bank	€1,000,000	1.50%	15/11/2047	776,086	0.00%
European Investment Bank	€1,000,000	1.50%	16/10/2048	766,207	0.00%
European Investment Bank	€1,000,000	0.05%	27/1/2051	483,146	0.00%
European Investment Bank	£200,000	4.63%	12/10/2054	230,061	0.00%
European Stability Mechanism	€500,000	0.50%	2/3/2026	507,013	0.00%
European Stability Mechanism	€2,380,000	0.00%	15/12/2026	2,358,019	0.01%
European Stability Mechanism	€1,330,000	1.00%	23/6/2027	1,333,877	0.01%
European Stability Mechanism	€5,022,000	2.38%	30/9/2027	5,209,130	0.03%
European Stability Mechanism	€2,950,000	0.01%	4/3/2030	2,688,580	0.01%
European Stability Mechanism	€3,180,000	0.01%	15/10/2031	2,777,667	0.01%
European Stability Mechanism	€1,000,000	1.13%	3/5/2032	934,635	0.01%
European Stability Mechanism	€4,100,000	1.20%	23/5/2033	3,784,080	0.02%
European Stability Mechanism	€2,511,000	3.00%	23/8/2033	2,654,972	0.01%
European Stability Mechanism	€600,000	0.88%	18/7/2042	440,109	0.00%
European Stability Mechanism	€2,000,000	1.80%	2/11/2046	1,670,297	0.01%
European Union	€44,142,993	2.75%	5/10/2026	46,129,649	0.22%
European Union	€9,621,000	2.88%	6/12/2027	10,121,527	0.05%
European Union	€761,000	3.13%	5/12/2028	808,423	0.00%
European Union	€2,423,000	0.00%	4/7/2029	2,250,200	0.01%
European Union	€4,293,000	2.88%	5/10/2029	4,521,541	0.02%
European Union	€5,429,000	1.63%	4/12/2029	5,400,883	0.03%
European Union	€136,000	0.00%	4/10/2030	121,942	0.00%
European Union	€11,661,281	3.13%	4/12/2030	12,439,985	0.06%
European Union	€5,630,753	0.00%	4/7/2031	4,928,710	0.02%
European Union	€6,697,000	2.50%	4/12/2031	6,864,481	0.03%
European Union	€3,900,000	1.00%	6/7/2032	3,577,442	0.02%
European Union	€3,489,581	3.25%	4/7/2034	3,726,056	0.02%
European Union	€4,949,401	3.00%	4/12/2034	5,171,857	0.03%
European Union	€1,995,000	0.00%	4/7/2035	1,525,312	0.01%
European Union	€2,570,000	0.25%	22/4/2036	1,981,320	0.01%
European Union	€6,450,000	0.20%	4/6/2036	4,920,841	0.02%
European Union	€1,941,353	0.40%	4/2/2037	1,498,280	0.01%
European Union	€1,000,000	0.88%	11/3/2037	832,129	0.00%
European Union	€1,334,000	2.75%	4/12/2037	1,336,979	0.01%
European Union	€1,653,364	3.38%	4/10/2038	1,759,852	0.01%
European Union	€12,148,981	3.38%	4/10/2039	12,830,068	0.06%
European Union	€12,142,913	0.45%	4/7/2041	8,196,879	0.04%
European Union	€1,301,688	3.38%	4/11/2042	1,371,175	0.01%
European Union	€8,266,193	1.25%	4/2/2043	6,232,601	0.03%
European Union	€1,489,829	4.00%	4/4/2044	1,687,879	0.01%
European Union	€1,950,000	0.45%	2/5/2046	1,175,992	0.01%
European Union	€1,500,000	0.75%	4/1/2047	968,931	0.01%
European Union	€4,373,884	2.63%	4/2/2048	4,067,499	0.02%
European Union	€15,138,000	3.25%	4/2/2050	15,518,437	0.07%
European Union	€7,078,161	0.70%	6/7/2051	4,111,156	0.02%
European Union	€6,825,215	2.50%	4/10/2052	5,991,812	0.03%
European Union	€3,500,000	3.00%	4/3/2053	3,396,629	0.02%
European Union	€8,042,946	3.38%	5/10/2054	8,269,594	0.04%
Inter-American Development Bank	CAD255,000	4.40%	26/1/2026	179,798	0.00%
Inter-American Development Bank	$1,750,000	0.88%	20/4/2026	1,673,592	0.01%
Inter-American Development Bank	$925,000	4.50%	15/5/2026	926,512	0.00%
Inter-American Development Bank	$1,325,000	2.00%	2/6/2026	1,282,299	0.01%
Inter-American Development Bank	$150,000	2.00%	23/7/2026	144,746	0.00%
Inter-American Development Bank	£2,000,000	0.50%	15/9/2026	2,339,087	0.01%
Inter-American Development Bank	$1,200,000	1.50%	13/1/2027	1,133,573	0.01%
Inter-American Development Bank	$730,000	4.38%	1/2/2027	730,025	0.00%
Inter-American Development Bank	$1,360,000	2.38%	7/7/2027	1,295,993	0.01%
Inter-American Development Bank	CAD265,000	0.88%	27/8/2027	174,141	0.00%
Inter-American Development Bank	$1,000,000	0.63%	16/9/2027	905,747	0.00%
Inter-American Development Bank	$1,380,000	4.00%	12/1/2028	1,365,813	0.01%
Inter-American Development Bank	$500,000	1.13%	20/7/2028	447,276	0.00%
Inter-American Development Bank	$950,000	3.13%	18/9/2028	910,242	0.00%
Inter-American Development Bank	$1,000,000	4.13%	15/2/2029	988,231	0.01%
Inter-American Development Bank	CAD1,400,000	4.60%	1/3/2029	1,029,910	0.01%
Inter-American Development Bank	$1,200,000	2.25%	18/6/2029	1,094,285	0.01%
Inter-American Development Bank	$1,225,000	3.50%	14/9/2029	1,175,918	0.01%
Inter-American Development Bank	AUD200,000	4.70%	3/10/2030	125,425	0.00%
Inter-American Development Bank	$700,000	1.13%	13/1/2031	574,357	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Inter-American Development Bank	$1,175,000	3.63%	17/9/2031	1,110,669	0.01%
Inter-American Development Bank	$1,150,000	3.50%	12/4/2033	1,059,606	0.01%
Inter-American Development Bank	$1,400,000	4.50%	13/9/2033	1,383,191	0.01%
Inter-American Development Bank	$820,000	4.38%	17/7/2034	800,242	0.00%
Inter-American Development Bank	$200,000	3.88%	28/10/2041	173,906	0.00%
Inter-American Development Bank	$200,000	3.20%	7/8/2042	157,597	0.00%
Inter-American Development Bank	$200,000	4.38%	24/1/2044	183,717	0.00%
Inter-American Investment Corp.	$150,000	3.63%	17/2/2027	147,551	0.00%
Inter-American Investment Corp.	$350,000	4.13%	15/2/2028	346,769	0.00%
Inter-American Investment Corp.	$500,000	4.75%	19/9/2028	504,915	0.00%
Inter-American Investment Corp.	$325,000	4.25%	14/2/2029	321,317	0.00%
International Bank for Reconstruction & Development	$700,000	4.75%	10/4/2026	703,170	0.00%
International Bank for Reconstruction & Development	$4,208,000	0.88%	15/7/2026	3,993,904	0.02%
International Bank for Reconstruction & Development	$303,000	4.00%	27/8/2026	301,478	0.00%
International Bank for Reconstruction & Development	AUD500,000	3.00%	19/10/2026	303,424	0.00%
International Bank for Reconstruction & Development	NZD2,000,000	2.88%	30/11/2026	1,105,428	0.01%
International Bank for Reconstruction & Development	CAD1,900,000	1.80%	19/1/2027	1,289,765	0.01%
International Bank for Reconstruction & Development	$3,000,000	3.13%	15/6/2027	2,915,710	0.01%
International Bank for Reconstruction & Development	NZD7,000,000	4.25%	29/7/2027	3,982,130	0.02%
International Bank for Reconstruction & Development	CAD610,000	0.88%	28/9/2027	400,184	0.00%
International Bank for Reconstruction & Development	$1,050,000	0.75%	24/11/2027	948,222	0.01%
International Bank for Reconstruction & Development	AUD3,000,000	4.40%	13/1/2028	1,869,133	0.01%
International Bank for Reconstruction & Development	CAD2,550,000	3.70%	18/1/2028	1,806,191	0.01%
International Bank for Reconstruction & Development	$1,500,000	1.38%	20/4/2028	1,363,911	0.01%
International Bank for Reconstruction & Development	€1,200,000	0.01%	24/4/2028	1,149,812	0.01%
International Bank for Reconstruction & Development	$2,025,000	3.50%	12/7/2028	1,968,477	0.01%
International Bank for Reconstruction & Development	$1,850,000	4.63%	1/8/2028	1,866,052	0.01%
International Bank for Reconstruction & Development	$1,500,000	1.13%	13/9/2028	1,335,840	0.01%
International Bank for Reconstruction & Development	£6,184,000	3.88%	2/10/2028	7,595,633	0.04%
International Bank for Reconstruction & Development	£2,000,000	1.25%	13/12/2028	2,221,641	0.01%
International Bank for Reconstruction & Development	CAD90,000	1.95%	20/9/2029	59,227	0.00%
International Bank for Reconstruction & Development	$2,225,000	3.63%	21/9/2029	2,147,131	0.01%
International Bank for Reconstruction & Development	$1,046,000	3.88%	16/10/2029	1,019,932	0.01%
International Bank for Reconstruction & Development	$970,000	1.75%	23/10/2029	857,719	0.00%
International Bank for Reconstruction & Development	$2,625,000	3.88%	14/2/2030	2,553,227	0.01%
International Bank for Reconstruction & Development	€2,950,000	0.00%	21/2/2030	2,686,796	0.01%
International Bank for Reconstruction & Development	$1,000,000	0.88%	14/5/2030	829,601	0.00%
International Bank for Reconstruction & Development	$1,350,000	4.00%	25/7/2030	1,317,688	0.01%
International Bank for Reconstruction & Development	$1,000,000	0.75%	26/8/2030	814,594	0.00%
International Bank for Reconstruction & Development	$800,000	4.00%	10/1/2031	776,178	0.00%
International Bank for Reconstruction & Development	$1,500,000	1.25%	10/2/2031	1,237,824	0.01%
International Bank for Reconstruction & Development	$1,400,000	4.50%	10/4/2031	1,394,344	0.01%
International Bank for Reconstruction & Development	$3,000,000	1.63%	3/11/2031	2,484,838	0.01%
International Bank for Reconstruction & Development	$800,000	2.50%	29/3/2032	698,791	0.00%
International Bank for Reconstruction & Development	$900,000	4.75%	14/11/2033	905,641	0.00%
International Bank for Reconstruction & Development	€6,531,000	2.90%	14/2/2034	6,824,837	0.03%
International Bank for Reconstruction & Development	€964,000	1.20%	8/8/2034	862,370	0.00%
International Bank for Reconstruction & Development	$1,103,000	3.88%	28/8/2034	1,035,438	0.01%
International Bank for Reconstruction & Development	€700,000	0.20%	21/1/2061	288,020	0.00%
International Development Association	$600,000	0.88%	28/4/2026	572,934	0.00%
International Development Association	£1,300,000	0.38%	22/9/2027	1,458,753	0.01%
International Development Association	$900,000	4.88%	1/11/2028	914,787	0.00%
International Development Association	$1,010,000	4.38%	11/6/2029	1,004,718	0.01%
International Development Association	$2,260,000	4.38%	27/11/2029	2,245,189	0.01%
International Development Association	$300,000	1.00%	3/12/2030	245,003	0.00%
International Development Association	$1,550,000	3.75%	12/9/2031	1,471,923	0.01%
International Development Association	€1,710,000	1.75%	5/5/2037	1,540,502	0.01%
International Development Association	€2,499,000	3.20%	18/1/2044	2,585,281	0.01%
International Finance Corp.	$1,735,000	2.13%	7/4/2026	1,686,627	0.01%
International Finance Corp.	CAD250,000	4.50%	21/8/2026	177,901	0.00%
International Finance Corp.	£2,000,000	0.88%	15/9/2026	2,352,479	0.01%
International Finance Corp.	$325,000	4.38%	15/1/2027	324,962	0.00%
International Finance Corp.	CAD650,000	1.85%	28/1/2027	441,624	0.00%
International Finance Corp.	$525,000	4.50%	13/7/2028	527,828	0.00%
International Finance Corp.	AUD5,000,000	3.15%	26/6/2029	2,951,890	0.01%
International Finance Corp.	$1,000,000	4.25%	2/7/2029	991,735	0.01%
International Finance Corp.	$500,000	0.75%	27/8/2030	407,541	0.00%
International Finance Corp.	AUD4,000,000	4.90%	5/12/2034	2,484,352	0.01%
International Finance Facility for Immunisation Co.	$550,000	4.13%	29/10/2027	545,340	0.00%
Nordic Investment Bank	$350,000	0.50%	21/1/2026	335,692	0.00%
Nordic Investment Bank	€1,880,000	0.00%	25/9/2026	1,872,866	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nordic Investment Bank	£2,000,000	0.13%	15/12/2026	2,306,448	0.01%
Nordic Investment Bank	$1,075,000	4.38%	14/3/2028	1,074,503	0.01%
Nordic Investment Bank	$425,000	4.25%	28/2/2029	421,647	0.00%
OPEC Fund for International Development	$500,000	4.63%	8/2/2027	498,919	0.00%
				613,678,360	**2.93%**
Sweden 0.61% (31 December 2023: 0.72%)					
Akelius Residential Property Financing BV	€300,000	1.00%	17/1/2028	288,267	0.00%
Akelius Residential Property Financing BV	€500,000	1.13%	11/1/2029	470,990	0.00%
Akelius Residential Property Financing BV	€700,000	0.75%	22/2/2030	622,612	0.00%
Alfa Laval Treasury International AB	€400,000	1.38%	18/2/2029	389,639	0.00%
Atlas Copco AB	€370,000	0.63%	30/8/2026	370,959	0.00%
Balder Finland OYJ	€600,000	1.00%	20/1/2029	558,927	0.00%
Castellum AB	€707,000	4.13%	10/12/2030	737,741	0.01%
Essity AB	€400,000	0.50%	3/2/2030	366,794	0.00%
Essity AB	€250,000	0.25%	8/2/2031	224,143	0.00%
Essity Capital BV	€650,000	3.00%	21/9/2026	675,307	0.00%
Fastighets AB Balder	€200,000	1.13%	29/1/2027	198,720	0.00%
Heimstaden Bostad AB	€300,000	1.13%	21/1/2026	303,502	0.00%
Heimstaden Bostad AB	€549,000	3.88%	5/11/2029	564,170	0.00%
Heimstaden Bostad Treasury BV	€300,000	1.38%	3/3/2027	296,981	0.00%
Heimstaden Bostad Treasury BV	€1,100,000	1.00%	13/4/2028	1,039,311	0.01%
Kommuninvest I Sverige AB	$1,500,000	2.75%	1/3/2025	1,495,530	0.01%
Kommuninvest I Sverige AB	SEK29,550,000	0.75%	4/2/2026	2,626,679	0.01%
Kommuninvest I Sverige AB	$475,000	4.13%	1/7/2026	473,046	0.00%
Kommuninvest I Sverige AB	$500,000	4.50%	30/9/2026	500,673	0.00%
Kommuninvest I Sverige AB	SEK18,000,000	1.00%	12/11/2026	1,586,323	0.01%
Kommuninvest I Sverige AB	€7,800,000	2.75%	12/2/2027	8,140,075	0.04%
Kommuninvest I Sverige AB	$500,000	3.50%	25/8/2027	488,831	0.00%
Kommuninvest I Sverige AB	$500,000	4.63%	29/9/2028	504,101	0.00%
Kommuninvest I Sverige AB	SEK7,500,000	0.88%	16/5/2029	625,510	0.00%
Kommuninvest I Sverige AB	€165,000	0.88%	1/9/2029	159,135	0.00%
Lansforsakringar Hypotek AB	€2,000,000	0.63%	29/1/2026	2,030,573	0.01%
Lansforsakringar Hypotek AB	SEK35,100,000	1.00%	15/9/2027	3,041,234	0.02%
Loomis AB	€2,000,000	3.63%	10/9/2029	2,084,914	0.01%
Nordea Hypotek AB	SEK100,000,000	1.00%	16/6/2027	8,705,334	0.04%
Nordea Hypotek AB	SEK100,000,000	3.50%	20/9/2028	9,269,414	0.05%
Sagax AB	€1,500,000	4.38%	29/5/2030	1,614,732	0.01%
Sagax Euro MTN NL BV	€400,000	1.00%	17/5/2029	373,228	0.00%
SiriusPoint Ltd.	$300,000	7.00%	5/4/2029	308,357	0.00%
Skandinaviska Enskilda Banken AB	$500,000	1.20%	9/9/2026	472,670	0.00%
Skandinaviska Enskilda Banken AB	€1,000,000	4.00%	9/11/2026	1,056,494	0.01%
Skandinaviska Enskilda Banken AB	€700,000	1.75%	11/11/2026	712,219	0.00%
Skandinaviska Enskilda Banken AB	SEK50,000,000	0.50%	16/12/2026	4,349,768	0.02%
Skandinaviska Enskilda Banken AB	€700,000	0.38%	11/2/2027	687,282	0.00%
Skandinaviska Enskilda Banken AB	€2,100,000	3.75%	7/2/2028	2,223,491	0.01%
Skandinaviska Enskilda Banken AB	€2,735,000	3.25%	4/5/2028	2,891,711	0.02%
Skandinaviska Enskilda Banken AB	€500,000	0.75%	3/11/2031	492,234	0.00%
SKF AB	€176,000	3.13%	14/9/2028	183,803	0.00%
Stadshypotek AB	€1,000,000	0.38%	13/3/2026	1,010,459	0.01%
Stadshypotek AB	SEK100,000,000	0.50%	1/6/2026	8,800,948	0.04%
Stadshypotek AB	SEK100,000,000	2.50%	1/12/2027	9,005,009	0.04%
Stadshypotek AB	SEK10,000,000	2.00%	1/9/2028	880,666	0.01%
Svensk Exportkredit AB	$350,000	4.38%	13/2/2026	349,208	0.00%
Svensk Exportkredit AB	$200,000	4.88%	14/9/2026	201,349	0.00%
Svensk Exportkredit AB	$300,000	2.25%	22/3/2027	285,993	0.00%
Svensk Exportkredit AB	$575,000	3.75%	13/9/2027	565,216	0.00%
Svensk Exportkredit AB	$500,000	4.13%	14/6/2028	494,994	0.00%
Svensk Exportkredit AB	$200,000	4.25%	1/2/2029	197,598	0.00%
Svensk Exportkredit AB	$450,000	4.88%	4/10/2030	455,075	0.00%
Svenska Handelsbanken AB	€1,500,000	3.75%	5/5/2026	1,574,320	0.01%
Svenska Handelsbanken AB	€700,000	0.05%	3/9/2026	692,719	0.00%
Svenska Handelsbanken AB	$2,000,000	3.95%	10/6/2027	1,971,925	0.01%
Svenska Handelsbanken AB	AUD900,000	5.00%	2/3/2028	561,632	0.00%
Svenska Handelsbanken AB	$1,000,000	5.50%	15/6/2028	1,011,904	0.01%
Svenska Handelsbanken AB	€702,000	0.05%	6/9/2028	659,022	0.00%
Svenska Handelsbanken AB	€600,000	1.38%	23/2/2029	582,400	0.00%
Svenska Handelsbanken AB	€500,000	2.63%	5/9/2029	515,410	0.00%
Sveriges Sakerstallda Obligationer AB	€500,000	1.25%	19/4/2033	458,428	0.00%
Swedbank AB	$970,000	5.47%	15/6/2026	981,308	0.01%
Swedbank AB	€2,150,000	0.30%	20/5/2027	2,148,061	0.01%
Swedbank AB	€400,000	2.10%	25/5/2027	408,953	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Swedbank AB	$900,000	5.34%	20/9/2027	907,652	0.01%
Swedbank AB	$450,000	5.00%	20/11/2029	448,597	0.00%
Swedbank AB	€1,500,000	3.38%	29/5/2030	1,586,324	0.01%
Swedbank AB	€800,000	3.63%	23/8/2032	835,075	0.01%
Swedbank AB	£2,000,000	7.27%	15/11/2032	2,617,782	0.01%
Swedbank Hypotek AB	SEK102,300,000	3.00%	28/3/2029	9,306,829	0.05%
Sweden Government Bond	SEK57,500,000	0.75%	12/11/2029	4,864,125	0.02%
Sweden Government Bond	SEK4,000,000	2.25%	1/6/2032	361,083	0.00%
Sweden Government Bond	SEK12,000,000	3.50%	30/3/2039	1,204,121	0.01%
Sweden Government Bond	SEK22,000,000	0.50%	24/11/2045	1,310,019	0.01%
Sweden Government Bond	SEK29,280,000	1.38%	23/6/2071	1,594,494	0.01%
Sweden Government International Bond	$200,000	4.38%	30/1/2026	199,587	0.00%
Tele2 AB	€200,000	2.13%	15/5/2028	200,847	0.00%
Tele2 AB	€910,000	3.75%	22/11/2029	958,458	0.01%
Tele2 AB	€200,000	0.75%	23/3/2031	179,998	0.00%
Telia Co. AB	€1,100,000	0.13%	27/11/2030	964,435	0.01%
Telia Co. AB	€400,000	2.75%	30/6/2083	400,173	0.00%
Vattenfall AB	€400,000	0.50%	24/6/2026	402,185	0.00%
Vattenfall AB	€990,000	0.13%	12/2/2029	922,133	0.01%
Vattenfall AB	£100,000	6.88%	15/4/2039	138,801	0.00%
				127,420,739	**0.61%**
Switzerland 1.01% (31 December 2023: 1.09%)					
ABB Finance BV	€194,000	3.25%	16/1/2027	203,799	0.00%
ABB Finance USA, Inc.	$150,000	3.80%	3/4/2028	146,421	0.00%
Adecco International Financial Services BV	€355,000	0.13%	21/9/2028	333,052	0.00%
Adecco International Financial Services BV	€356,000	0.50%	21/9/2031	307,643	0.00%
Adecco International Financial Services BV	€500,000	1.00%	21/3/2082	479,620	0.00%
Alcon Finance Corp.	$300,000	3.00%	23/9/2029	274,881	0.00%
Alcon Finance Corp.	$250,000	2.60%	27/5/2030	220,791	0.00%
Alcon Finance Corp.	$400,000	5.38%	6/12/2032	400,278	0.00%
Argentum Netherlands BV for Givaudan SA	€700,000	2.00%	17/9/2030	686,387	0.00%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	€1,100,000	3.50%	1/10/2046	1,147,472	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	€700,000	2.75%	19/2/2049	705,561	0.00%
Basellandschaftliche Kantonalbank	CHF700,000	0.38%	13/5/2030	760,497	0.00%
Canton of Basel-Landschaft	CHF1,000,000	1.38%	29/9/2034	1,185,380	0.01%
Canton of Geneva Switzerland	CHF420,000	1.50%	5/3/2032	493,917	0.00%
Canton of Vaud	CHF1,000,000	2.00%	24/10/2033	1,241,452	0.01%
Canton of Zurich	CHF600,000	1.25%	3/12/2032	698,927	0.00%
Canton of Zurich	CHF2,035,000	0.00%	10/11/2033	2,134,812	0.01%
Cloverie plc for Zurich Insurance Co., Ltd.	€200,000	1.50%	15/12/2028	197,301	0.00%
Cloverie plc for Zurich Insurance Co., Ltd.	$400,000	5.63%	24/6/2046	400,525	0.00%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG	€367,000	3.38%	29/9/2047	377,770	0.00%
Firmenich Productions Participations SAS	€300,000	1.75%	30/4/2030	291,889	0.00%
Glencore Finance Canada Ltd.	$715,000	5.55%	25/10/2042	669,693	0.00%
Helvetia Europe SA	€820,000	2.75%	30/9/2041	784,834	0.00%
Holcim Finance Luxembourg SA	€800,000	0.50%	29/11/2026	795,734	0.00%
Holcim Finance Luxembourg SA	€400,000	2.25%	26/5/2028	407,369	0.00%
Holcim Finance Luxembourg SA	€700,000	0.50%	3/9/2030	622,690	0.00%
Holcim Finance Luxembourg SA	€100,000	0.50%	23/4/2031	87,362	0.00%
Holcim Finance Luxembourg SA	€200,000	0.63%	19/1/2033	166,177	0.00%
Holcim Finance US LLC	$250,000	3.50%	22/9/2026	244,239	0.00%
Holcim Finance US LLC	$200,000	4.75%	22/9/2046	168,282	0.00%
Holcim Sterling Finance Netherlands BV	£300,000	3.00%	12/5/2032	322,580	0.00%
Holcim Sterling Finance Netherlands BV	£300,000	2.25%	4/4/2034	288,966	0.00%
Lunar Funding V for Swisscom AG	€1,300,000	1.13%	12/10/2026	1,315,399	0.01%
Nestle Finance International Ltd.	€500,000	0.88%	29/3/2027	500,725	0.00%
Nestle Finance International Ltd.	€600,000	1.25%	29/3/2031	568,615	0.00%
Nestle Finance International Ltd.	€222,000	0.38%	3/12/2040	148,707	0.00%
Nestle SA	CHF1,575,000	2.00%	28/6/2033	1,904,464	0.01%
Nestle SA	CHF2,000,000	1.63%	30/5/2034	2,361,402	0.01%
Novartis Capital Corp.	$440,000	2.00%	14/2/2027	418,491	0.00%
Novartis Capital Corp.	$425,000	3.80%	18/9/2029	409,317	0.00%
Novartis Capital Corp.	$1,100,000	4.00%	18/9/2031	1,047,960	0.01%
Novartis Capital Corp.	$450,000	4.20%	18/9/2034	418,651	0.00%
Novartis Capital Corp.	$500,000	3.70%	21/9/2042	404,143	0.00%
Novartis Capital Corp.	$780,000	4.40%	6/5/2044	682,948	0.00%
Novartis Capital Corp.	$275,000	4.00%	20/11/2045	225,267	0.00%
Novartis Capital Corp.	$535,000	2.75%	14/8/2050	338,748	0.00%
Novartis Capital Corp.	$300,000	4.70%	18/9/2054	264,951	0.00%
Novartis Finance SA	€800,000	1.13%	30/9/2027	799,999	0.00%
Novartis Finance SA	€600,000	1.38%	14/8/2030	578,386	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,980,000	0.38%	12/5/2027	3,285,717	0.02%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF8,800,000	0.50%	5/5/2028	9,718,650	0.05%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	0.13%	6/9/2028	2,177,153	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	0.50%	15/6/2029	2,203,419	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF580,000	0.00%	26/10/2029	623,754	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF410,000	0.00%	26/2/2030	439,566	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	1.88%	15/9/2031	2,377,771	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF6,000,000	0.13%	19/12/2031	6,358,508	0.03%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF800,000	1.50%	2/8/2033	938,820	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF3,900,000	0.75%	28/11/2034	4,302,402	0.02%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,500,000	0.50%	5/10/2035	1,606,960	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF600,000	1.00%	25/1/2036	676,709	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	0.25%	14/10/2036	2,068,793	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	0.63%	23/1/2037	1,079,152	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF475,000	0.75%	18/10/2038	517,142	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF700,000	0.38%	8/7/2039	721,978	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF3,000,000	0.25%	15/3/2041	3,001,097	0.02%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,600,000	0.50%	17/6/2041	1,665,839	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,000,000	1.38%	19/3/2027	1,127,022	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,000,000	0.63%	16/7/2029	1,108,079	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF7,400,000	0.00%	19/7/2030	7,897,638	0.04%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF2,000,000	0.63%	1/11/2030	2,206,836	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF7,500,000	0.30%	6/6/2031	8,078,005	0.04%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF600,000	0.50%	30/3/2034	647,188	0.00%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF2,500,000	0.70%	4/3/2039	2,701,185	0.01%
Richemont International Holding SA	€600,000	1.00%	26/3/2026	609,752	0.00%
Richemont International Holding SA	€400,000	0.75%	26/5/2028	386,897	0.00%
Richemont International Holding SA	€450,000	2.00%	26/3/2038	395,925	0.00%
Richemont International Holding SA	€500,000	1.63%	26/5/2040	397,403	0.00%
Roche Holdings, Inc.	$200,000	2.38%	28/1/2027	191,366	0.00%
Roche Holdings, Inc.	$425,000	4.00%	28/11/2044	348,470	0.00%
Sika Capital BV	€800,000	3.75%	3/11/2026	842,245	0.00%
Sika Capital BV	€350,000	1.50%	29/4/2031	328,918	0.00%
Swiss Confederation Government Bond	CHF7,300,000	1.25%	28/5/2026	8,194,488	0.04%
Swiss Confederation Government Bond	CHF700,000	3.25%	27/6/2027	833,625	0.00%
Swiss Confederation Government Bond	CHF3,178,000	0.50%	27/5/2030	3,574,383	0.02%
Swiss Confederation Government Bond	CHF300,000	2.25%	22/6/2031	375,032	0.00%
Swiss Confederation Government Bond	CHF2,000,000	0.50%	27/6/2032	2,253,288	0.01%
Swiss Confederation Government Bond	CHF350,000	3.50%	8/4/2033	488,907	0.00%
Swiss Confederation Government Bond	CHF4,647,000	0.00%	26/6/2034	4,980,673	0.02%
Swiss Confederation Government Bond	CHF3,424,000	0.25%	23/6/2035	3,755,468	0.02%
Swiss Confederation Government Bond	CHF1,615,000	2.50%	8/3/2036	2,199,924	0.01%
Swiss Confederation Government Bond	CHF400,000	1.25%	27/6/2037	487,344	0.00%
Swiss Confederation Government Bond	CHF4,000,000	1.50%	26/10/2038	5,070,776	0.03%
Swiss Confederation Government Bond	CHF793,000	0.00%	24/7/2039	822,480	0.00%
Swiss Confederation Government Bond	CHF1,200,000	1.50%	30/4/2042	1,562,119	0.01%
Swiss Confederation Government Bond	CHF1,434,000	1.25%	28/6/2043	1,810,859	0.01%
Swiss Confederation Government Bond	CHF1,930,000	4.00%	6/1/2049	3,859,984	0.02%
Swiss Confederation Government Bond	CHF320,000	0.50%	24/5/2055	365,099	0.00%
Swiss Confederation Government Bond	CHF750,000	0.50%	30/5/2058	864,568	0.01%
Swiss Confederation Government Bond	CHF700,000	2.00%	25/6/2064	1,263,196	0.01%
Swiss Re Finance Luxembourg SA	$1,200,000	5.00%	2/4/2049	1,190,511	0.01%
Swisscom Finance BV	€1,480,000	3.50%	29/5/2026	1,551,803	0.01%
Tyco Electronics Group SA	$200,000	4.50%	13/2/2026	199,997	0.00%
Tyco Electronics Group SA	$235,000	3.70%	15/2/2026	232,590	0.00%
Tyco Electronics Group SA	$440,000	3.13%	15/8/2027	423,208	0.00%
Tyco Electronics Group SA	€700,000	0.00%	16/2/2029	643,356	0.00%
Tyco Electronics Group SA	$1,500,000	2.50%	4/2/2032	1,272,735	0.01%
UBS AG	€900,000	0.25%	5/1/2026	908,906	0.01%
UBS AG	£2,000,000	7.75%	10/3/2026	2,580,369	0.01%
UBS AG	$700,000	1.25%	7/8/2026	662,628	0.00%
UBS AG	€1,500,000	5.50%	20/8/2026	1,617,465	0.01%
UBS AG	$950,000	7.50%	15/2/2028	1,017,216	0.01%
UBS AG	$500,000	5.65%	11/9/2028	511,309	0.00%
UBS AG	€1,000,000	0.50%	31/3/2031	883,367	0.01%
UBS AG	$200,000	4.50%	26/6/2048	169,658	0.00%
UBS Group AG	$750,000	4.13%	15/4/2026	742,691	0.00%
UBS Group AG	$931,000	4.55%	17/4/2026	928,012	0.01%
UBS Group AG	$1,000,000	2.19%	5/6/2026	987,935	0.01%
UBS Group AG	$800,000	5.71%	12/1/2027	805,345	0.00%
UBS Group AG	$800,000	1.31%	2/2/2027	768,896	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
UBS Group AG	€2,300,000	1.00%	24/6/2027	2,316,223	0.01%
UBS Group AG	$1,200,000	4.70%	5/8/2027	1,194,255	0.01%
UBS Group AG	$800,000	1.49%	10/8/2027	756,546	0.00%
UBS Group AG	$900,000	4.28%	9/1/2028	879,104	0.01%
UBS Group AG	$2,000,000	4.25%	23/3/2028	1,943,195	0.01%
UBS Group AG	$800,000	4.75%	12/5/2028	794,030	0.00%
UBS Group AG	£1,000,000	2.25%	9/6/2028	1,168,233	0.01%
UBS Group AG	€1,000,000	0.25%	5/11/2028	958,686	0.01%
UBS Group AG	CHF2,000,000	0.44%	9/11/2028	2,176,673	0.01%
UBS Group AG	$1,250,000	3.87%	12/1/2029	1,203,355	0.01%
UBS Group AG	€4,700,000	7.75%	1/3/2029	5,542,901	0.03%
UBS Group AG	$700,000	5.43%	8/2/2030	704,358	0.00%
UBS Group AG	$1,000,000	3.13%	13/8/2030	912,874	0.01%
UBS Group AG	$350,000	5.62%	13/9/2030	355,577	0.00%
UBS Group AG	€2,000,000	4.38%	11/1/2031	2,179,137	0.01%
UBS Group AG	$900,000	4.19%	1/4/2031	851,162	0.01%
UBS Group AG	$500,000	2.10%	11/2/2032	411,876	0.00%
UBS Group AG	€1,000,000	4.75%	17/3/2032	1,115,449	0.01%
UBS Group AG	€500,000	2.88%	2/4/2032	503,921	0.00%
UBS Group AG	$1,300,000	3.09%	14/5/2032	1,132,340	0.01%
UBS Group AG	€600,000	0.63%	18/1/2033	501,062	0.00%
UBS Group AG	$1,050,000	2.75%	11/2/2033	876,518	0.01%
UBS Group AG	$600,000	4.99%	5/8/2033	580,704	0.00%
UBS Group AG	$1,200,000	6.54%	12/8/2033	1,268,057	0.01%
UBS Group AG	$800,000	9.02%	15/11/2033	965,390	0.01%
UBS Group AG	$1,425,000	6.30%	22/9/2034	1,487,609	0.01%
UBS Group AG	$1,225,000	5.70%	8/2/2035	1,233,811	0.01%
UBS Group AG	$600,000	3.18%	11/2/2043	432,911	0.00%
UBS Group AG	$710,000	4.88%	15/5/2045	635,498	0.00%
UBS Group AG	$1,200,000	5.38%	6/9/2045	1,140,290	0.01%
UBS Switzerland AG	€8,097,000	3.30%	5/3/2029	8,601,741	0.04%
Zuercher Kantonalbank	CHF2,500,000	0.13%	13/5/2026	2,745,291	0.01%
Zurich Finance Ireland Designated Activity Co.	€400,000	1.63%	17/6/2039	330,542	0.00%
Zurich Finance Ireland Designated Activity Co.	$700,000	3.00%	19/4/2051	597,941	0.00%
Zurich Finance Ireland Designated Activity Co.	£1,000,000	5.13%	23/11/2052	1,194,805	0.01%
				211,217,108	**1.01%**
Taiwan 0.03% (31 December 2023: 0.03%)					
Cathaylife Singapore Pte Ltd.	$250,000	5.95%	5/7/2034	257,073	0.00%
TSMC Arizona Corp.	$525,000	1.75%	25/10/2026	497,877	0.00%
TSMC Arizona Corp.	$200,000	3.88%	22/4/2027	196,454	0.00%
TSMC Arizona Corp.	$200,000	4.13%	22/4/2029	194,568	0.00%
TSMC Arizona Corp.	$525,000	2.50%	25/10/2031	449,683	0.00%
TSMC Arizona Corp.	$200,000	4.25%	22/4/2032	190,986	0.00%
TSMC Arizona Corp.	$425,000	3.13%	25/10/2041	325,248	0.00%
TSMC Arizona Corp.	$425,000	3.25%	25/10/2051	304,805	0.00%
TSMC Arizona Corp.	$300,000	4.50%	22/4/2052	271,388	0.00%
TSMC Global Ltd.	$700,000	1.75%	23/4/2028	632,972	0.01%
TSMC Global Ltd.	$1,175,000	1.38%	28/9/2030	965,420	0.01%
TSMC Global Ltd.	$1,200,000	2.25%	23/4/2031	1,022,836	0.01%
				5,309,310	**0.03%**
Tanzania 0.00% (31 December 2023: 0.00%)					
AngloGold Ashanti Holdings plc	$200,000	3.38%	1/11/2028	183,827	0.00%
AngloGold Ashanti Holdings plc	$250,000	3.75%	1/10/2030	225,719	0.00%
				409,546	**0.00%**
Thailand 0.45% (31 December 2023: 0.39%)					
Bangkok Bank PCL	$600,000	5.30%	21/9/2028	602,462	0.00%
Bangkok Bank PCL	$500,000	5.50%	21/9/2033	500,220	0.00%
Bangkok Bank PCL	$500,000	5.65%	5/7/2034	505,649	0.00%
Bangkok Bank PCL	$425,000	3.47%	23/9/2036	363,024	0.00%
Export Import Bank of Thailand	$600,000	5.35%	16/5/2029	605,520	0.00%
GC Treasury Center Co., Ltd.	$300,000	4.40%	30/3/2032	273,337	0.00%
GC Treasury Center Co., Ltd.	$500,000	4.30%	18/3/2051	366,854	0.00%
PTT Treasury Center Co., Ltd.	$400,000	4.50%	25/10/2042	340,470	0.00%
PTTEP Treasury Center Co., Ltd.	$875,000	2.59%	10/6/2027	827,841	0.01%
PTTEP Treasury Center Co., Ltd.	$400,000	6.35%	12/6/2042	426,028	0.00%
Thailand Government Bond	THB180,000,000	2.25%	17/3/2027	5,308,115	0.03%
Thailand Government Bond	THB60,000,000	1.00%	17/6/2027	1,717,436	0.01%
Thailand Government Bond	THB234,500,000	2.40%	17/11/2027	6,953,372	0.03%
Thailand Government Bond	THB55,000,000	3.58%	17/12/2027	1,682,833	0.01%
Thailand Government Bond	THB20,000,000	5.67%	13/3/2028	651,927	0.00%
Thailand Government Bond	THB245,000,000	2.65%	17/6/2028	7,329,552	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Thailand Government Bond	THB110,000,000	2.88%	17/12/2028	3,326,521	0.02%
Thailand Government Bond	THB70,000,000	4.88%	22/6/2029	2,297,383	0.01%
Thailand Government Bond	THB140,000,000	1.60%	17/12/2029	4,012,717	0.02%
Thailand Government Bond	THB120,000,000	3.65%	20/6/2031	3,838,731	0.02%
Thailand Government Bond	THB100,000,000	2.00%	17/12/2031	2,903,094	0.01%
Thailand Government Bond	THB65,000,000	3.78%	25/6/2032	2,109,712	0.01%
Thailand Government Bond	THB110,000,000	3.35%	17/6/2033	3,498,712	0.02%
Thailand Government Bond	THB82,500,000	2.80%	17/6/2034	2,531,810	0.01%
Thailand Government Bond	THB10,000,000	1.60%	17/6/2035	273,730	0.00%
Thailand Government Bond	THB110,000,000	1.59%	17/12/2035	3,010,591	0.02%
Thailand Government Bond	THB95,000,000	3.40%	17/6/2036	3,091,512	0.02%
Thailand Government Bond	THB136,045,000	3.39%	17/6/2037	4,411,794	0.02%
Thailand Government Bond	THB19,000,000	4.26%	12/12/2037	655,812	0.00%
Thailand Government Bond	THB192,450,000	3.30%	17/6/2038	6,182,601	0.03%
Thailand Government Bond	THB10,000,000	3.80%	14/6/2041	340,380	0.00%
Thailand Government Bond	THB80,000,000	2.00%	17/6/2042	2,145,051	0.01%
Thailand Government Bond	THB78,000,000	3.45%	17/6/2043	2,545,589	0.01%
Thailand Government Bond	THB34,400,000	4.68%	29/6/2044	1,316,324	0.01%
Thailand Government Bond	THB90,500,000	2.88%	17/6/2046	2,727,727	0.01%
Thailand Government Bond	THB20,000,000	3.14%	17/6/2047	624,550	0.00%
Thailand Government Bond	THB110,000,000	1.88%	17/6/2049	2,668,618	0.01%
Thailand Government Bond	THB80,125,000	4.00%	17/6/2055	2,941,880	0.02%
Thailand Government Bond	THB12,000,000	4.85%	17/6/2061	493,726	0.00%
Thailand Government Bond	THB50,285,000	4.00%	17/6/2066	1,818,570	0.01%
Thailand Government Bond	THB94,000,000	3.60%	17/6/2067	3,062,695	0.02%
Thailand Government Bond	THB20,000,000	2.50%	17/6/2071	502,807	0.00%
Thailand Government Bond	THB63,000,000	4.00%	17/6/2072	2,319,796	0.01%
Thaioil Treasury Center Co., Ltd.	$200,000	4.63%	20/11/2028	192,174	0.00%
Thaioil Treasury Center Co., Ltd.	$500,000	5.38%	20/11/2048	418,300	0.00%
				94,717,547	**0.45%**
United Arab Emirates 0.23% (31 December 2023: 0.22%)					
Abu Dhabi Commercial Bank PJSC	$200,000	3.50%	31/3/2027	193,202	0.00%
Abu Dhabi Commercial Bank PJSC	$200,000	4.50%	14/9/2027	197,564	0.00%
Abu Dhabi Commercial Bank PJSC	$500,000	5.50%	12/1/2029	508,082	0.00%
Abu Dhabi Crude Oil Pipeline LLC	$800,000	3.65%	2/11/2029	751,035	0.01%
Abu Dhabi Crude Oil Pipeline LLC	$450,000	4.60%	2/11/2047	395,195	0.00%
Abu Dhabi Developmental Holding Co. PJSC	$500,000	5.38%	8/5/2029	504,239	0.00%
Abu Dhabi Developmental Holding Co. PJSC	$400,000	4.38%	2/10/2031	382,679	0.00%
Abu Dhabi Developmental Holding Co. PJSC	$500,000	5.50%	8/5/2034	506,771	0.00%
Abu Dhabi Developmental Holding Co. PJSC	$400,000	5.25%	2/10/2054	367,922	0.00%
Abu Dhabi Government International Bond	$800,000	3.13%	11/10/2027	766,180	0.01%
Abu Dhabi Government International Bond	$1,450,000	1.63%	2/6/2028	1,302,987	0.01%
Abu Dhabi Government International Bond	$500,000	4.88%	30/4/2029	499,878	0.00%
Abu Dhabi Government International Bond	$500,000	2.50%	30/9/2029	450,391	0.00%
Abu Dhabi Government International Bond	$3,300,000	3.13%	16/4/2030	3,028,733	0.02%
Abu Dhabi Government International Bond	$700,000	1.88%	15/9/2031	576,023	0.01%
Abu Dhabi Government International Bond	$500,000	5.00%	30/4/2034	498,883	0.00%
Abu Dhabi Government International Bond	$1,200,000	4.13%	11/10/2047	967,875	0.01%
Abu Dhabi Government International Bond	$1,700,000	3.13%	30/9/2049	1,128,965	0.01%
Abu Dhabi Government International Bond	$1,750,000	3.88%	16/4/2050	1,338,248	0.01%
Abu Dhabi Government International Bond	$500,000	5.50%	30/4/2054	490,190	0.00%
Abu Dhabi Government International Bond	$600,000	2.70%	2/9/2070	327,245	0.00%
Abu Dhabi National Energy Co. PJSC	$200,000	4.38%	22/6/2026	198,558	0.00%
Abu Dhabi National Energy Co. PJSC	$500,000	4.38%	24/1/2029	488,994	0.00%
Abu Dhabi National Energy Co. PJSC	$600,000	4.88%	23/4/2030	594,695	0.01%
Abu Dhabi National Energy Co. PJSC	$400,000	4.38%	9/10/2031	379,801	0.00%
Abu Dhabi National Energy Co. PJSC	$500,000	4.70%	24/4/2033	481,931	0.00%
Abu Dhabi National Energy Co. PJSC	$400,000	4.75%	9/3/2037	374,093	0.00%
Abu Dhabi National Energy Co. PJSC	$650,000	4.00%	3/10/2049	506,695	0.00%
Abu Dhabi Ports Co. PJSC	$400,000	2.50%	6/5/2031	344,252	0.00%
Adnoc Murban Rsc Ltd.	$475,000	4.25%	11/9/2029	458,688	0.00%
Adnoc Murban Rsc Ltd.	$500,000	4.50%	11/9/2034	469,450	0.00%
Adnoc Murban Rsc Ltd.	$500,000	5.13%	11/9/2054	451,026	0.00%
Aldar Investment Properties Sukuk Ltd.	$300,000	4.88%	24/5/2033	291,610	0.00%
Aldar Sukuk No 2 Ltd.	$800,000	3.88%	22/10/2029	752,099	0.01%
Commercial Bank of Dubai PSC	$200,000	5.32%	14/6/2028	201,073	0.00%
Commercial Bank of Dubai PSC	$500,000	4.86%	10/10/2029	493,202	0.00%
DAE Funding LLC	$500,000	3.38%	20/3/2028	467,201	0.00%
DIB Sukuk Ltd.	$500,000	2.95%	16/1/2026	488,141	0.00%
DIB Sukuk Ltd.	$400,000	1.96%	22/6/2026	381,073	0.00%
DIB Sukuk Ltd.	$300,000	2.74%	16/2/2027	284,795	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
DIB Sukuk Ltd.	$300,000	5.49%	30/11/2027	303,316	0.00%
DIB Sukuk Ltd.	$400,000	4.80%	16/8/2028	396,063	0.00%
DP World Crescent Ltd.	$200,000	4.85%	26/9/2028	197,259	0.00%
DP World Crescent Ltd.	$1,100,000	3.75%	30/1/2030	1,027,348	0.01%
DP World Crescent Ltd.	$600,000	5.50%	13/9/2033	599,461	0.01%
DP World Ltd.	$400,000	6.85%	2/7/2037	434,330	0.00%
DP World Ltd.	$300,000	5.63%	25/9/2048	283,473	0.00%
DP World Ltd.	$600,000	4.70%	30/9/2049	498,922	0.00%
EI Sukuk Co., Ltd.	$200,000	2.08%	2/11/2026	189,259	0.00%
EI Sukuk Co., Ltd.	$500,000	5.43%	28/5/2029	508,159	0.00%
Emaar Sukuk Ltd.	$300,000	3.64%	15/9/2026	292,017	0.00%
Emaar Sukuk Ltd.	$200,000	3.88%	17/9/2029	189,911	0.00%
Emaar Sukuk Ltd.	$200,000	3.70%	6/7/2031	184,127	0.00%
Emirates Development Bank PJSC	$300,000	1.64%	15/6/2026	284,951	0.00%
Emirates NBD Bank PJSC	$300,000	1.64%	13/1/2026	289,304	0.00%
Emirates NBD Bank PJSC	$875,000	5.63%	21/10/2027	890,082	0.01%
Emirates NBD Bank PJSC	$300,000	5.88%	11/10/2028	308,957	0.00%
Emirates NBD Bank PJSC	AUD1,000,000	3.05%	26/2/2030	558,040	0.00%
Emirates Semb Corp. Water & Power Co. PJSC	$200,000	4.45%	1/8/2035	190,534	0.00%
Emirates Telecommunications Group Co. PJSC	€800,000	0.88%	17/5/2033	691,159	0.01%
Esic Sukuk Ltd.	$275,000	5.83%	14/2/2029	278,512	0.00%
Fab Sukuk Co., Ltd.	$200,000	2.59%	2/3/2027	191,486	0.00%
Fab Sukuk Co., Ltd.	$200,000	4.58%	17/1/2028	198,922	0.00%
Fab Sukuk Co., Ltd.	$200,000	4.78%	23/1/2029	198,696	0.00%
First Abu Dhabi Bank PJSC	$500,000	4.50%	Perpetual	490,339	0.00%
First Abu Dhabi Bank PJSC	$300,000	5.13%	13/10/2027	302,229	0.00%
First Abu Dhabi Bank PJSC	$200,000	4.38%	24/4/2028	196,207	0.00%
First Abu Dhabi Bank PJSC	$250,000	4.77%	6/6/2028	248,367	0.00%
First Abu Dhabi Bank PJSC	$825,000	5.00%	28/2/2029	824,338	0.01%
First Abu Dhabi Bank PJSC	$400,000	5.80%	16/1/2035	402,157	0.00%
Galaxy Pipeline Assets Bidco Ltd.	$561,360	2.16%	31/3/2034	480,955	0.00%
Galaxy Pipeline Assets Bidco Ltd.	$600,000	2.63%	31/3/2036	487,314	0.00%
Galaxy Pipeline Assets Bidco Ltd.	$809,766	2.94%	30/9/2040	638,612	0.01%
Galaxy Pipeline Assets Bidco Ltd.	$500,000	3.25%	30/9/2040	376,779	0.00%
MAF Sukuk Ltd.	$750,000	4.64%	14/5/2029	733,548	0.01%
MAF Sukuk Ltd.	$200,000	5.00%	1/6/2033	197,550	0.00%
Masdar Abu Dhabi Future Energy Co.	$400,000	4.88%	25/7/2033	388,060	0.00%
Mashreqbank PSC	$200,000	7.88%	24/2/2033	212,020	0.00%
MDGH GMTN RSC Ltd.	$400,000	2.50%	21/5/2026	386,481	0.00%
MDGH GMTN RSC Ltd.	$200,000	3.00%	28/3/2027	191,982	0.00%
MDGH GMTN RSC Ltd.	$300,000	4.50%	7/11/2028	295,653	0.00%
MDGH GMTN RSC Ltd.	$300,000	3.75%	19/4/2029	285,808	0.00%
MDGH GMTN RSC Ltd.	$400,000	2.88%	7/11/2029	362,836	0.00%
MDGH GMTN RSC Ltd.	$400,000	2.88%	21/5/2030	359,873	0.00%
MDGH GMTN RSC Ltd.	$200,000	2.50%	3/6/2031	172,642	0.00%
MDGH GMTN RSC Ltd.	$850,000	5.50%	28/4/2033	865,421	0.01%
MDGH GMTN RSC Ltd.	$500,000	5.88%	1/5/2034	520,165	0.00%
MDGH GMTN RSC Ltd.	$1,100,000	3.70%	7/11/2049	802,092	0.01%
MDGH GMTN RSC Ltd.	$500,000	3.40%	7/6/2051	343,295	0.00%
MDGH GMTN RSC Ltd.	$400,000	5.08%	22/5/2053	366,133	0.00%
Mdgh Sukuk Ltd.	$500,000	4.96%	4/4/2034	494,066	0.00%
National Central Cooling Co. PJSC	$200,000	2.50%	21/10/2027	185,326	0.00%
NBK Tier 1 Ltd.	$300,000	3.63%	Perpetual	284,424	0.00%
Ruwais Power Co. PJSC	$450,000	6.00%	31/8/2036	455,002	0.00%
SIB Sukuk Co. III Ltd.	$500,000	5.25%	3/7/2029	505,705	0.00%
Sweihan PV Power Co. PJSC	$283,173	3.63%	31/1/2049	230,091	0.00%
UAE International Government Bond	$600,000	4.86%	2/7/2034	594,889	0.01%
United Arab Emirates International Bond	$400,000	2.00%	19/10/2031	332,823	0.00%
United Arab Emirates International Bond	$700,000	4.05%	7/7/2032	660,796	0.01%
United Arab Emirates International Bond	$600,000	4.92%	25/9/2033	596,676	0.01%
United Arab Emirates International Bond	$400,000	2.88%	19/10/2041	288,995	0.00%
United Arab Emirates International Bond	$500,000	4.95%	7/7/2052	457,669	0.00%
United Arab Emirates International Bond	$800,000	3.25%	19/10/2061	523,532	0.00%
				49,014,802	**0.23%**
United Kingdom 3.97% (31 December 2023: 4.01%)					
3i Group plc	£400,000	3.75%	5/6/2040	379,104	0.00%
AA Bond Co., Ltd.	£200,000	5.50%	31/7/2027	247,486	0.00%
AA Bond Co., Ltd.	£181,000	3.25%	31/7/2028	203,748	0.00%
Accent Capital plc	£300,000	2.63%	18/7/2049	219,412	0.00%
Affinity Water Finance 2004 plc	£200,000	5.88%	13/7/2026	250,087	0.00%
Affordable Housing Finance plc	£200,000	3.80%	20/5/2042	208,674	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Affordable Housing Finance plc	£525,000	2.89%	11/8/2043	471,226	0.00%
Anchor Hanover Group	£500,000	2.00%	21/7/2051	306,029	0.00%
Anglian Water Services Financing plc	£1,000,000	4.50%	22/2/2026	1,240,556	0.01%
Anglian Water Services Financing plc	£100,000	4.50%	5/10/2027	121,725	0.00%
Anglian Water Services Financing plc	CAD400,000	4.53%	26/8/2032	273,579	0.00%
Anglian Water Services Financing plc	£537,000	6.00%	20/6/2039	656,396	0.00%
Annington Funding plc	£300,000	3.18%	12/7/2029	354,187	0.00%
Annington Funding plc	£300,000	2.31%	6/10/2032	319,418	0.00%
Annington Funding plc	£300,000	4.75%	9/8/2033	373,484	0.00%
Annington Funding plc	£500,000	3.69%	12/7/2034	569,415	0.00%
Arqiva Financing plc	£53,338	4.88%	31/12/2032	65,050	0.00%
Ashtead Capital, Inc.	$550,000	1.50%	12/8/2026	519,604	0.00%
Ashtead Capital, Inc.	$250,000	4.38%	15/8/2027	245,544	0.00%
Ashtead Capital, Inc.	$500,000	2.45%	12/8/2031	415,565	0.00%
Ashtead Capital, Inc.	$650,000	5.55%	30/5/2033	639,598	0.00%
Ashtead Capital, Inc.	$500,000	5.95%	15/10/2033	505,340	0.00%
Aspire Defence Finance plc	£76,679	4.67%	31/3/2040	90,367	0.00%
Assura Financing plc	£230,000	1.50%	15/9/2030	237,235	0.00%
Aster Treasury plc	£1,000,000	5.41%	20/12/2032	1,264,961	0.01%
Astrazeneca Finance LLC	$800,000	4.80%	26/2/2027	804,692	0.01%
Astrazeneca Finance LLC	$600,000	4.88%	3/3/2028	603,508	0.00%
Astrazeneca Finance LLC	$510,000	1.75%	28/5/2028	462,464	0.00%
Astrazeneca Finance LLC	$595,000	4.85%	26/2/2029	596,409	0.00%
Astrazeneca Finance LLC	$635,000	4.90%	26/2/2031	634,381	0.00%
Astrazeneca Finance LLC	$400,000	2.25%	28/5/2031	340,554	0.00%
Astrazeneca Finance LLC	$500,000	4.88%	3/3/2033	494,033	0.00%
Astrazeneca Finance LLC	$815,000	5.00%	26/2/2034	806,106	0.01%
AstraZeneca plc	$150,000	3.13%	12/6/2027	145,277	0.00%
AstraZeneca plc	€3,000,000	1.25%	12/5/2028	2,982,848	0.02%
AstraZeneca plc	$70,000	4.00%	17/1/2029	68,109	0.00%
AstraZeneca plc	€300,000	0.38%	3/6/2029	279,862	0.00%
AstraZeneca plc	$1,467,000	6.45%	15/9/2037	1,609,357	0.01%
AstraZeneca plc	$255,000	4.00%	18/9/2042	211,181	0.00%
AstraZeneca plc	$400,000	2.13%	6/8/2050	217,693	0.00%
AstraZeneca plc	$860,000	3.00%	28/5/2051	563,460	0.00%
Aviva plc	£10,000	6.13%	14/11/2036	12,743	0.00%
Aviva plc	£400,000	4.38%	12/9/2049	473,201	0.00%
Aviva plc	£100,000	5.13%	4/6/2050	120,583	0.00%
Aviva plc	£185,000	6.13%	12/9/2054	227,806	0.00%
Aviva plc	£130,000	6.88%	20/5/2058	164,315	0.00%
Babcock International Group plc	£700,000	1.88%	5/10/2026	829,427	0.01%
Babcock International Group plc	€400,000	1.38%	13/9/2027	395,524	0.00%
BAE Systems plc	$950,000	5.00%	26/3/2027	953,643	0.01%
BAE Systems plc	$200,000	5.13%	26/3/2029	200,323	0.00%
BAE Systems plc	$1,000,000	5.25%	26/3/2031	1,001,734	0.01%
BAE Systems plc	$1,600,000	5.30%	26/3/2034	1,595,832	0.01%
BAE Systems plc	$500,000	3.00%	15/9/2050	321,183	0.00%
Barclays plc	$450,000	4.38%	12/1/2026	447,882	0.00%
Barclays plc	£1,000,000	3.00%	8/5/2026	1,219,411	0.01%
Barclays plc	$2,470,000	5.20%	12/5/2026	2,470,857	0.01%
Barclays plc	$500,000	7.33%	2/11/2026	509,019	0.00%
Barclays plc	€700,000	2.89%	31/1/2027	724,995	0.01%
Barclays plc	$500,000	5.83%	9/5/2027	505,305	0.00%
Barclays plc	CAD1,000,000	2.17%	23/6/2027	680,847	0.00%
Barclays plc	$500,000	5.67%	12/3/2028	505,924	0.00%
Barclays plc	$580,000	4.84%	9/5/2028	569,588	0.00%
Barclays plc	$800,000	5.50%	9/8/2028	808,465	0.01%
Barclays plc	$184,000	4.84%	10/9/2028	182,807	0.00%
Barclays plc	$2,300,000	7.39%	2/11/2028	2,436,730	0.01%
Barclays plc	AUD1,250,000	4.00%	26/6/2029	731,023	0.01%
Barclays plc	€2,500,000	0.58%	9/8/2029	2,362,697	0.01%
Barclays plc	$244,000	6.49%	13/9/2029	253,823	0.00%
Barclays plc	£1,334,000	7.09%	6/11/2029	1,765,607	0.01%
Barclays plc	$500,000	5.69%	12/3/2030	505,012	0.00%
Barclays plc	$405,000	5.09%	20/6/2030	394,430	0.00%
Barclays plc	$666,000	4.94%	10/9/2030	652,659	0.00%
Barclays plc	£1,000,000	6.37%	31/1/2031	1,300,904	0.01%
Barclays plc	€400,000	1.13%	22/3/2031	403,502	0.00%
Barclays plc	$250,000	2.65%	24/6/2031	217,242	0.00%
Barclays plc	$500,000	2.67%	10/3/2032	424,326	0.00%
Barclays plc	€1,000,000	1.11%	12/5/2032	897,634	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Barclays plc	£700,000	8.41%	14/11/2032	938,378	0.01%
Barclays plc	$700,000	2.89%	24/11/2032	591,953	0.00%
Barclays plc	$800,000	5.75%	9/8/2033	800,277	0.01%
Barclays plc	$800,000	7.44%	2/11/2033	880,850	0.01%
Barclays plc	€1,300,000	5.26%	29/1/2034	1,489,032	0.01%
Barclays plc	$800,000	6.22%	9/5/2034	820,755	0.01%
Barclays plc	$600,000	7.12%	27/6/2034	637,611	0.00%
Barclays plc	$400,000	6.69%	13/9/2034	423,760	0.00%
Barclays plc	£954,000	5.85%	21/3/2035	1,200,148	0.01%
Barclays plc	€549,000	4.35%	8/5/2035	591,775	0.00%
Barclays plc	$1,708,000	5.34%	10/9/2035	1,642,172	0.01%
Barclays plc	$900,000	3.56%	23/9/2035	795,330	0.01%
Barclays plc	€2,066,000	3.94%	31/1/2036	2,145,007	0.01%
Barclays plc	$375,000	3.81%	10/3/2042	290,087	0.00%
Barclays plc	$380,000	3.33%	24/11/2042	274,974	0.00%
Barclays plc	$500,000	5.25%	17/8/2045	467,045	0.00%
Barclays plc	$725,000	4.95%	10/1/2047	644,594	0.00%
Barclays plc	$700,000	6.04%	12/3/2055	699,935	0.01%
BAT Capital Corp.	$1,454,000	3.22%	6/9/2026	1,416,934	0.01%
BAT Capital Corp.	$1,525,000	4.70%	2/4/2027	1,518,736	0.01%
BAT Capital Corp.	$902,000	3.56%	15/8/2027	872,775	0.01%
BAT Capital Corp.	$375,000	3.46%	6/9/2029	349,209	0.00%
BAT Capital Corp.	$600,000	4.91%	2/4/2030	592,578	0.00%
BAT Capital Corp.	$500,000	6.34%	2/8/2030	525,513	0.00%
BAT Capital Corp.	$350,000	5.83%	20/2/2031	357,778	0.00%
BAT Capital Corp.	$400,000	7.75%	19/10/2032	453,582	0.00%
BAT Capital Corp.	$500,000	6.42%	2/8/2033	528,085	0.00%
BAT Capital Corp.	$475,000	4.39%	15/8/2037	410,008	0.00%
BAT Capital Corp.	$325,000	7.08%	2/8/2043	350,450	0.00%
BAT Capital Corp.	$1,049,000	4.54%	15/8/2047	827,779	0.01%
BAT Capital Corp.	$825,000	4.76%	6/9/2049	667,949	0.00%
BAT Capital Corp.	$220,000	5.28%	2/4/2050	192,550	0.00%
BAT Capital Corp.	$775,000	7.08%	2/8/2053	850,939	0.01%
BAT International Finance plc	$375,000	1.67%	25/3/2026	360,938	0.00%
BAT International Finance plc	$500,000	4.45%	16/3/2028	491,751	0.00%
BAT International Finance plc	£866,000	2.25%	26/6/2028	985,690	0.01%
BAT International Finance plc	$500,000	5.93%	2/2/2029	514,877	0.00%
BAT International Finance plc	€700,000	2.25%	16/1/2030	693,286	0.00%
BAT International Finance plc	€1,528,000	4.13%	12/4/2032	1,623,366	0.01%
BAT International Finance plc	£300,000	6.00%	24/11/2034	377,932	0.00%
BAT International Finance plc	€140,000	2.00%	13/3/2045	106,623	0.00%
Bazalgette Finance plc	£100,000	2.38%	29/11/2027	115,626	0.00%
Bazalgette Finance plc	£100,000	2.75%	10/3/2034	98,907	0.00%
Beazley Insurance DAC	$200,000	5.50%	10/9/2029	195,263	0.00%
BG Energy Capital plc	€250,000	2.25%	21/11/2029	250,942	0.00%
BG Energy Capital plc	$275,000	5.13%	15/10/2041	256,756	0.00%
Blend Funding plc	£500,000	3.46%	21/9/2047	439,324	0.00%
BNI Finance BV	€2,200,000	3.88%	1/12/2030	2,370,063	0.01%
BP Capital Markets plc	€1,000,000	2.97%	27/2/2026	1,038,584	0.01%
BP Capital Markets plc	€2,100,000	2.52%	7/4/2028	2,152,763	0.01%
BP Capital Markets plc	€600,000	1.23%	8/5/2031	551,666	0.00%
BPHA Finance plc	£100,000	4.82%	11/4/2044	110,100	0.00%
British Airways 2019-1 Class AA Pass Through Trust	$327,202	3.30%	15/12/2032	300,960	0.00%
British Airways 2020-1 Class A Pass Through Trust	$231,614	4.25%	15/11/2032	219,878	0.00%
British Telecommunications plc	$250,000	5.13%	4/12/2028	250,515	0.00%
British Telecommunications plc	$600,000	3.25%	8/11/2029	551,508	0.00%
British Telecommunications plc	$500,000	9.63%	15/12/2030	605,608	0.00%
Broadgate Financing plc	£47,000	5.00%	5/10/2031	57,348	0.00%
BUPA Finance plc	£371,000	5.00%	8/12/2026	462,401	0.00%
BUPA Finance plc	£300,000	1.75%	14/6/2027	348,842	0.00%
Cadent Finance plc	£100,000	2.63%	22/9/2038	86,251	0.00%
Cadent Finance plc	£100,000	3.13%	21/3/2040	88,855	0.00%
Cadent Finance plc	£600,000	2.75%	22/9/2046	449,355	0.00%
CCEP Finance Ireland DAC	€400,000	0.50%	6/9/2029	370,306	0.00%
CCEP Finance Ireland DAC	€400,000	0.88%	6/5/2033	341,571	0.00%
Centrica plc	£200,000	4.38%	13/3/2029	243,619	0.00%
Centrica plc	£210,000	7.00%	19/9/2033	288,374	0.00%
Centrica plc	$200,000	5.38%	16/10/2043	178,901	0.00%
Centrica plc	£100,000	4.25%	12/9/2044	98,566	0.00%
Chancellor Masters & Scholars of The University of Cambridge	£150,000	3.75%	17/10/2052	143,542	0.00%
Chancellor Masters & Scholars of The University of Cambridge	£300,000	2.35%	27/6/2078	189,932	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Channel Link Enterprises Finance plc	£1,000,000	3.04%	30/6/2050	1,112,434	0.01%
Church Commissioners for England	£200,000	3.25%	14/7/2032	223,182	0.00%
Church Commissioners for England	£200,000	3.63%	14/7/2052	182,261	0.00%
Citizen Treasury plc	£300,000	3.25%	20/10/2048	247,696	0.00%
CK Hutchison Europe Finance 18 Ltd.	€300,000	2.00%	13/4/2030	293,656	0.00%
CK Hutchison Finance 16 Ltd.	€800,000	2.00%	6/4/2028	805,687	0.01%
CK Hutchison Group Telecom Finance SA	£500,000	2.00%	17/10/2027	572,372	0.00%
CK Hutchison International 21 Ltd.	$400,000	1.50%	15/4/2026	383,739	0.00%
CK Hutchison International 21 Ltd.	$400,000	2.50%	15/4/2031	342,283	0.00%
CK Hutchison International 21 Ltd.	$1,300,000	3.13%	15/4/2041	960,540	0.01%
CK Hutchison International 23 Ltd.	$650,000	4.75%	21/4/2028	645,909	0.00%
CK Hutchison International 24 II Ltd.	$600,000	4.38%	13/3/2030	582,136	0.00%
CK Hutchison International 24 II Ltd.	$600,000	4.75%	13/9/2034	571,590	0.00%
Clarion Funding plc	£400,000	2.63%	18/1/2029	455,850	0.00%
Clarion Funding plc	£400,000	1.88%	22/1/2035	360,228	0.00%
Clarion Funding plc	£600,000	3.13%	19/4/2048	489,319	0.00%
Clydesdale Bank plc	£200,000	4.63%	8/6/2026	250,307	0.00%
Clydesdale Bank plc	€1,400,000	0.01%	22/9/2026	1,387,192	0.01%
Clydesdale Bank plc	€500,000	2.50%	22/6/2027	515,777	0.00%
Clydesdale Bank plc	€882,000	3.75%	22/8/2028	946,842	0.01%
CNH Industrial Finance Europe SA	€200,000	1.88%	19/1/2026	204,888	0.00%
CNH Industrial Finance Europe SA	€300,000	1.75%	25/3/2027	303,305	0.00%
Coca-Cola Europacific Partners plc	€500,000	1.50%	8/11/2027	503,227	0.00%
Community Finance Co. 1 plc	£300,000	5.02%	31/7/2034	368,193	0.00%
Compass Group Finance Netherlands BV	€692,000	3.00%	8/3/2030	720,446	0.01%
Compass Group plc	£1,100,000	2.00%	3/7/2029	1,236,409	0.01%
Compass Group plc	€800,000	3.25%	16/9/2033	828,382	0.01%
Connect Plus M25 Issuer plc	£413,565	2.61%	31/3/2039	423,148	0.00%
Derwent London plc	£200,000	1.88%	17/11/2031	200,865	0.00%
Diageo Capital plc	$400,000	5.30%	24/10/2027	406,970	0.00%
Diageo Capital plc	$750,000	2.38%	24/10/2029	671,877	0.00%
Diageo Capital plc	$750,000	2.13%	29/4/2032	612,176	0.00%
Diageo Capital plc	$350,000	5.63%	5/10/2033	359,354	0.00%
Diageo Capital plc	$100,000	5.88%	30/9/2036	105,287	0.00%
Diageo Capital plc	$200,000	3.88%	29/4/2043	159,921	0.00%
Diageo Finance plc	£500,000	1.75%	12/10/2026	596,712	0.00%
Diageo Finance plc	€600,000	1.50%	22/10/2027	602,289	0.00%
Diageo Finance plc	£1,000,000	2.38%	8/6/2028	1,164,038	0.01%
Diageo Finance plc	€490,000	3.13%	28/2/2031	510,461	0.00%
Diageo Finance plc	£400,000	1.25%	28/3/2033	380,309	0.00%
Diageo Finance plc	£1,000,000	2.75%	8/6/2038	945,040	0.01%
Diageo Investment Corp.	$150,000	7.45%	15/4/2035	174,279	0.00%
Diageo Investment Corp.	$60,000	4.25%	11/5/2042	51,103	0.00%
DS Smith plc	€1,000,000	0.88%	12/9/2026	1,001,404	0.01%
DS Smith plc	£400,000	2.88%	26/7/2029	453,204	0.00%
DWR Cymru Financing UK plc	£600,000	1.38%	31/3/2033	549,318	0.00%
DWR Cymru Financing UK plc	£100,000	2.50%	31/3/2036	92,620	0.00%
Eastern Power Networks plc	£500,000	1.88%	1/6/2035	453,401	0.00%
Electricity North West Ltd.	£150,000	8.88%	25/3/2026	196,279	0.00%
ENW Finance plc	£300,000	1.42%	30/7/2030	310,195	0.00%
Eversholt Funding plc	£270,000	6.70%	22/2/2035	353,615	0.00%
Eversholt Funding plc	£200,000	3.53%	7/8/2042	192,593	0.00%
Experian Finance plc	€300,000	1.38%	25/6/2026	305,862	0.00%
Experian Finance plc	$295,000	4.25%	1/2/2029	286,679	0.00%
Experian Finance plc	$200,000	2.75%	8/3/2030	179,259	0.00%
Flagship Finance plc	£200,000	1.88%	14/7/2061	110,444	0.00%
Gatwick Funding Ltd.	£300,000	6.13%	2/3/2026	380,772	0.00%
Gatwick Funding Ltd.	£579,000	2.50%	15/4/2030	637,490	0.00%
Gatwick Funding Ltd.	£100,000	4.63%	27/3/2034	116,494	0.00%
Gatwick Funding Ltd.	£300,000	3.13%	28/9/2039	274,057	0.00%
GlaxoSmithKline Capital plc	£1,000,000	1.25%	12/10/2028	1,114,365	0.01%
GlaxoSmithKline Capital plc	$1,175,000	3.38%	1/6/2029	1,111,287	0.01%
GlaxoSmithKline Capital plc	€1,200,000	1.75%	21/5/2030	1,171,626	0.01%
GlaxoSmithKline Capital plc	£53,000	5.25%	19/12/2033	68,235	0.00%
GlaxoSmithKline Capital plc	£800,000	1.63%	12/5/2035	718,592	0.01%
GlaxoSmithKline Capital, Inc.	$675,000	3.88%	15/5/2028	658,264	0.00%
GlaxoSmithKline Capital, Inc.	$1,100,000	6.38%	15/5/2038	1,192,366	0.01%
GlaxoSmithKline Capital, Inc.	$200,000	4.20%	18/3/2043	169,070	0.00%
Global Switch Finance BV	€519,000	1.38%	7/10/2030	504,962	0.00%
Grainger plc	£200,000	3.38%	24/4/2028	234,963	0.00%
Great Places Housing Group Ltd.	£200,000	4.75%	22/10/2042	219,376	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Great Portland Estates plc	£100,000	5.38%	25/9/2031	122,845	0.00%
Greater Gabbard OFTO plc	£59,681	4.14%	29/11/2032	71,391	0.00%
Greene King Finance plc	£118,824	4.06%	15/3/2035	136,907	0.00%
Greensquareaccord Ltd.	£300,000	5.25%	30/11/2047	336,862	0.00%
GSK Capital BV	€486,000	3.00%	28/11/2027	507,856	0.00%
GSK Capital BV	€484,000	3.13%	28/11/2032	503,597	0.00%
GSK Capital BV	€4,100,000	3.25%	19/11/2036	4,204,530	0.02%
Gwynt y Mor OFTO plc	£61,605	2.78%	17/2/2034	66,656	0.00%
Haleon Netherlands Capital BV	€500,000	1.25%	29/3/2026	509,561	0.00%
Hammerson plc	£520,000	5.88%	8/10/2036	624,852	0.00%
Heathrow Funding Ltd.	CAD200,000	3.40%	8/3/2028	138,019	0.00%
Heathrow Funding Ltd.	£461,000	2.63%	16/3/2028	530,087	0.00%
Heathrow Funding Ltd.	£700,000	2.75%	13/10/2029	789,281	0.01%
Heathrow Funding Ltd.	€100,000	1.50%	11/2/2030	95,276	0.00%
Heathrow Funding Ltd.	CAD810,000	3.78%	4/9/2030	554,628	0.00%
Heathrow Funding Ltd.	€3,000,000	1.13%	8/10/2030	2,752,281	0.01%
Heathrow Funding Ltd.	£1,275,000	6.45%	10/12/2031	1,686,233	0.01%
Heathrow Funding Ltd.	€1,500,000	4.50%	11/7/2033	1,652,518	0.01%
Heathrow Funding Ltd.	€500,000	1.88%	14/3/2034	449,814	0.00%
Heathrow Funding Ltd.	£200,000	5.88%	13/5/2041	247,369	0.00%
Hexagon Housing Association Ltd.	£200,000	3.63%	22/4/2048	169,309	0.00%
HSBC Bank plc	£100,000	4.75%	24/3/2046	104,316	0.00%
HSBC Bank USA NA	$425,000	7.00%	15/1/2039	470,799	0.00%
HSBC Holdings plc	$1,263,000	4.30%	8/3/2026	1,256,588	0.01%
HSBC Holdings plc	$225,000	3.90%	25/5/2026	222,460	0.00%
HSBC Holdings plc	$4,013,000	2.10%	4/6/2026	3,964,422	0.02%
HSBC Holdings plc	$725,000	7.34%	3/11/2026	738,930	0.01%
HSBC Holdings plc	€1,550,000	3.02%	15/6/2027	1,606,166	0.01%
HSBC Holdings plc	£1,000,000	1.75%	24/7/2027	1,189,936	0.01%
HSBC Holdings plc	$750,000	2.25%	22/11/2027	713,681	0.01%
HSBC Holdings plc	€300,000	4.75%	10/3/2028	321,720	0.00%
HSBC Holdings plc	$1,000,000	4.04%	13/3/2028	978,509	0.01%
HSBC Holdings plc	$1,550,000	4.76%	9/6/2028	1,538,709	0.01%
HSBC Holdings plc	£1,600,000	3.00%	22/7/2028	1,902,280	0.01%
HSBC Holdings plc	$545,000	5.21%	11/8/2028	546,816	0.00%
HSBC Holdings plc	$500,000	2.01%	22/9/2028	460,675	0.00%
HSBC Holdings plc	$850,000	7.39%	3/11/2028	900,682	0.01%
HSBC Holdings plc	$200,000	5.13%	19/11/2028	199,918	0.00%
HSBC Holdings plc	$1,000,000	6.16%	9/3/2029	1,027,055	0.01%
HSBC Holdings plc	$500,000	2.21%	17/8/2029	449,206	0.00%
HSBC Holdings plc	€1,450,000	0.64%	24/9/2029	1,369,075	0.01%
HSBC Holdings plc	$775,000	4.95%	31/3/2030	767,099	0.01%
HSBC Holdings plc	$280,000	3.97%	22/5/2030	264,444	0.00%
HSBC Holdings plc	$200,000	5.29%	19/11/2030	198,577	0.00%
HSBC Holdings plc	$200,000	2.85%	4/6/2031	175,560	0.00%
HSBC Holdings plc	$900,000	2.36%	18/8/2031	765,710	0.01%
HSBC Holdings plc	€500,000	4.79%	10/3/2032	558,236	0.00%
HSBC Holdings plc	$3,677,000	2.80%	24/5/2032	3,124,620	0.02%
HSBC Holdings plc	€1,000,000	6.36%	16/11/2032	1,113,919	0.01%
HSBC Holdings plc	$1,750,000	2.87%	22/11/2032	1,476,128	0.01%
HSBC Holdings plc	$1,000,000	4.76%	29/3/2033	940,544	0.01%
HSBC Holdings plc	€600,000	4.86%	23/5/2033	677,510	0.00%
HSBC Holdings plc	$625,000	5.40%	11/8/2033	617,449	0.00%
HSBC Holdings plc	$775,000	8.11%	3/11/2033	873,335	0.01%
HSBC Holdings plc	$1,300,000	6.25%	9/3/2034	1,350,029	0.01%
HSBC Holdings plc	$800,000	6.55%	20/6/2034	824,417	0.01%
HSBC Holdings plc	$400,000	7.40%	13/11/2034	434,781	0.00%
HSBC Holdings plc	£1,300,000	8.20%	16/11/2034	1,783,292	0.01%
HSBC Holdings plc	€590,000	4.60%	22/3/2035	631,398	0.00%
HSBC Holdings plc	$2,050,000	6.50%	2/5/2036	2,113,119	0.01%
HSBC Holdings plc	$800,000	6.50%	15/9/2037	819,670	0.01%
HSBC Holdings plc	$200,000	6.80%	1/6/2038	209,123	0.00%
HSBC Holdings plc	£200,000	6.00%	29/3/2040	242,283	0.00%
HSBC Holdings plc	$225,000	6.10%	14/1/2042	238,787	0.00%
HSBC Holdings plc	$1,100,000	6.33%	9/3/2044	1,159,191	0.01%
HSBC Holdings plc	$580,000	5.25%	14/3/2044	532,953	0.00%
Hyde Housing Association Ltd.	£350,000	1.75%	18/8/2055	183,548	0.00%
IHG Finance LLC	€1,600,000	4.38%	28/11/2029	1,745,281	0.01%
IHG Finance LLC	€1,200,000	3.63%	27/9/2031	1,249,704	0.01%
Imperial Brands Finance Netherlands BV	€1,200,000	5.25%	15/2/2031	1,348,570	0.01%
Imperial Brands Finance Netherlands BV	€650,000	1.75%	18/3/2033	571,651	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Imperial Brands Finance plc	$400,000	3.50%	26/7/2026	391,446	0.00%
Imperial Brands Finance plc	$300,000	6.13%	27/7/2027	307,975	0.00%
Imperial Brands Finance plc	$200,000	3.88%	26/7/2029	188,968	0.00%
Imperial Brands Finance plc	$500,000	5.50%	1/2/2030	504,725	0.00%
Imperial Brands Finance plc	$500,000	5.88%	1/7/2034	498,108	0.00%
Incommunities Treasury plc	£500,000	3.25%	21/3/2049	417,015	0.00%
Informa plc	£200,000	3.13%	5/7/2026	243,205	0.00%
Informa plc	€1,850,000	3.00%	23/10/2027	1,920,196	0.01%
International Distributions Services plc	€300,000	1.25%	8/10/2026	301,101	0.00%
Investec plc	£120,000	1.88%	16/7/2028	137,045	0.00%
Just Group plc	£150,000	6.88%	30/3/2035	187,591	0.00%
Juturna European Loan Conduit No 16 plc	£1,943,299	5.06%	10/8/2033	2,422,112	0.01%
Karbon Homes Ltd.	£500,000	3.38%	15/11/2047	435,432	0.00%
Land Securities Capital Markets plc	£900,000	2.40%	8/2/2029	1,019,815	0.01%
Land Securities Capital Markets plc	£283,000	4.75%	18/9/2031	348,385	0.00%
Land Securities Capital Markets plc	£130,000	4.63%	23/9/2034	154,657	0.00%
Land Securities Capital Markets plc	£200,000	2.63%	22/9/2037	186,721	0.00%
LCR Finance plc	£50,000	4.50%	7/12/2028	62,497	0.00%
LCR Finance plc	£100,000	4.50%	7/12/2038	118,496	0.00%
LCR Finance plc	£50,000	5.10%	7/3/2051	61,038	0.00%
Leeds Building Society	£300,000	1.50%	16/3/2027	360,494	0.00%
Leeds Building Society	£700,000	1.38%	6/10/2027	795,847	0.01%
Legal & General Group plc	$500,000	5.25%	21/3/2047	495,220	0.00%
Legal & General Group plc	£600,000	5.13%	14/11/2048	739,313	0.01%
Legal & General Group plc	£400,000	5.50%	27/6/2064	467,185	0.00%
Lloyds Bank plc	£100,000	4.88%	30/3/2027	125,436	0.00%
Lloyds Bank plc	£100,000	6.00%	8/2/2029	131,055	0.00%
Lloyds Banking Group plc	$1,694,000	3.75%	11/1/2027	1,656,383	0.01%
Lloyds Banking Group plc	AUD1,000,000	4.25%	22/11/2027	607,275	0.00%
Lloyds Banking Group plc	$600,000	5.46%	5/1/2028	604,881	0.00%
Lloyds Banking Group plc	$500,000	3.75%	18/3/2028	486,538	0.00%
Lloyds Banking Group plc	$2,600,000	4.55%	16/8/2028	2,551,652	0.01%
Lloyds Banking Group plc	$300,000	3.57%	7/11/2028	288,193	0.00%
Lloyds Banking Group plc	$300,000	5.09%	26/11/2028	300,376	0.00%
Lloyds Banking Group plc	$450,000	5.87%	6/3/2029	458,498	0.00%
Lloyds Banking Group plc	AUD1,000,000	5.69%	6/3/2030	630,894	0.00%
Lloyds Banking Group plc	$250,000	5.72%	5/6/2030	254,289	0.00%
Lloyds Banking Group plc	€800,000	3.13%	24/8/2030	823,319	0.01%
Lloyds Banking Group plc	£2,400,000	5.25%	4/10/2030	3,018,686	0.02%
Lloyds Banking Group plc	€1,000,000	3.50%	6/11/2030	1,047,352	0.01%
Lloyds Banking Group plc	€486,000	4.75%	21/9/2031	538,637	0.00%
Lloyds Banking Group plc	£1,030,000	1.99%	15/12/2031	1,214,439	0.01%
Lloyds Banking Group plc	€716,000	3.88%	14/5/2032	757,173	0.01%
Lloyds Banking Group plc	$800,000	5.68%	5/1/2035	797,479	0.01%
Lloyds Banking Group plc	$300,000	5.59%	26/11/2035	297,302	0.00%
Lloyds Banking Group plc	$460,000	3.37%	14/12/2046	320,058	0.00%
Lloyds Banking Group plc	$550,000	4.34%	9/1/2048	431,468	0.00%
Logicor 2019-1 UK plc	£500,000	1.88%	17/11/2026	593,097	0.00%
London & Quadrant Housing Trust	£800,000	2.63%	28/2/2028	928,542	0.01%
London & Quadrant Housing Trust	£400,000	5.49%	15/6/2042	475,123	0.00%
London & Quadrant Housing Trust	£100,000	3.75%	27/10/2049	89,200	0.00%
London & Quadrant Housing Trust	£300,000	3.13%	28/2/2053	231,462	0.00%
London Power Networks plc	£137,000	2.63%	1/3/2029	157,107	0.00%
London Stock Exchange Group plc	€500,000	1.75%	6/12/2027	503,526	0.00%
London Stock Exchange Group plc	€249,000	1.75%	19/9/2029	245,222	0.00%
Lseg Netherlands BV	€250,000	2.75%	20/9/2027	258,593	0.00%
Lseg US Finance Corp.	$500,000	4.88%	28/3/2027	500,346	0.00%
Lseg US Finance Corp.	$500,000	5.30%	28/3/2034	497,696	0.00%
LSEGA Financing plc	$400,000	2.00%	6/4/2028	364,620	0.00%
LSEGA Financing plc	$422,000	2.50%	6/4/2031	359,567	0.00%
M&G plc	$200,000	6.50%	20/10/2048	201,856	0.00%
M&G plc	£400,000	5.63%	20/10/2051	479,940	0.00%
M&G plc	£500,000	5.56%	20/7/2055	570,226	0.00%
M&G plc	£500,000	6.34%	19/12/2063	579,777	0.00%
M&G plc	£200,000	6.25%	20/10/2068	226,509	0.00%
Macquarie Airfinance Holdings Ltd.	$400,000	5.15%	17/3/2030	391,148	0.00%
Manchester Airport Group Funding plc	£500,000	2.88%	30/9/2044	401,351	0.00%
Marex Group plc	$300,000	6.40%	4/11/2029	302,914	0.00%
Martlet Homes Ltd.	£500,000	3.00%	9/5/2052	378,990	0.00%
Mead Johnson Nutrition Co.	$75,000	5.90%	1/11/2039	77,035	0.00%
Mead Johnson Nutrition Co.	$235,000	4.60%	1/6/2044	204,228	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Metropolitan Funding plc	£200,000	4.13%	5/4/2048	190,539	0.00%
Motability Operations Group plc	€700,000	0.38%	3/1/2026	708,763	0.01%
Motability Operations Group plc	€600,000	0.13%	20/7/2028	564,828	0.00%
Motability Operations Group plc	£225,000	2.38%	14/3/2032	235,197	0.00%
Motability Operations Group plc	€1,255,000	3.88%	24/1/2034	1,331,706	0.01%
Motability Operations Group plc	£100,000	3.63%	10/3/2036	105,509	0.00%
Motability Operations Group plc	£500,000	2.38%	3/7/2039	426,154	0.00%
Motability Operations Group plc	£400,000	1.50%	20/1/2041	282,078	0.00%
Motability Operations Group plc	£100,000	2.13%	18/1/2042	76,238	0.00%
Myriad Capital plc	£200,000	4.75%	20/12/2043	216,792	0.00%
Narragansett Electric Co.	$595,000	3.92%	1/8/2028	572,957	0.00%
National Gas Transmission plc	€300,000	4.25%	5/4/2030	322,679	0.00%
National Gas Transmission plc	£200,000	1.38%	7/2/2031	200,261	0.00%
National Gas Transmission plc	£750,000	1.13%	14/1/2033	672,881	0.00%
National Gas Transmission plc	£700,000	5.75%	5/4/2035	876,219	0.01%
National Gas Transmission plc	£350,000	1.63%	14/1/2043	227,846	0.00%
National Grid Electricity Distribution East Midlands plc	€1,094,000	3.53%	20/9/2028	1,152,977	0.01%
National Grid Electricity Distribution East Midlands plc	£300,000	1.75%	9/9/2031	302,204	0.00%
National Grid Electricity Distribution East Midlands plc	€773,000	3.95%	20/9/2032	833,389	0.01%
National Grid Electricity Distribution South Wales plc	£500,000	1.63%	7/10/2035	429,114	0.00%
National Grid Electricity Distribution South West plc	£200,000	5.75%	23/3/2040	244,239	0.00%
National Grid Electricity Distribution West Midlands plc	£100,000	5.75%	16/4/2032	127,281	0.00%
National Grid Electricity Transmission plc	£300,000	1.38%	16/9/2026	354,149	0.00%
National Grid Electricity Transmission plc	CAD340,000	2.30%	22/6/2029	222,431	0.00%
National Grid Electricity Transmission plc	£300,000	2.00%	16/9/2038	243,769	0.00%
National Grid plc	€1,120,000	0.16%	20/1/2028	1,067,055	0.01%
National Grid plc	$500,000	5.60%	12/6/2028	509,778	0.00%
National Grid plc	€2,300,000	0.25%	1/9/2028	2,159,898	0.01%
National Grid plc	€400,000	3.88%	16/1/2029	426,940	0.00%
National Grid plc	€250,000	0.55%	18/9/2029	230,184	0.00%
National Grid plc	$500,000	5.81%	12/6/2033	510,008	0.00%
National Grid plc	€600,000	4.28%	16/1/2035	651,146	0.00%
Nationwide Building Society	£100,000	5.63%	28/1/2026	126,345	0.00%
Nationwide Building Society	£600,000	3.00%	6/5/2026	734,527	0.01%
Nationwide Building Society	$1,400,000	4.00%	14/9/2026	1,372,112	0.01%
Nationwide Building Society	€3,983,000	4.50%	1/11/2026	4,253,419	0.02%
Nationwide Building Society	$900,000	5.26%	10/11/2026	910,318	0.01%
Nationwide Building Society	€1,000,000	0.25%	14/9/2028	940,743	0.01%
Nationwide Building Society	$450,000	4.30%	8/3/2029	437,151	0.00%
Nationwide Building Society	$500,000	5.13%	29/7/2029	500,486	0.00%
Nationwide Building Society	€800,000	3.25%	5/9/2029	838,710	0.01%
Nationwide Building Society	$300,000	3.96%	18/7/2030	283,402	0.00%
Nationwide Building Society	€4,453,000	3.31%	2/5/2034	4,771,593	0.02%
NatWest Group plc	$2,200,000	7.47%	10/11/2026	2,244,920	0.01%
NatWest Group plc	£300,000	3.13%	28/3/2027	366,725	0.00%
NatWest Group plc	$200,000	5.58%	1/3/2028	202,288	0.00%
NatWest Group plc	$395,000	5.52%	30/9/2028	399,862	0.00%
NatWest Group plc	€500,000	4.77%	16/2/2029	543,520	0.00%
NatWest Group plc	£600,000	3.62%	29/3/2029	717,595	0.01%
NatWest Group plc	$1,000,000	4.89%	18/5/2029	989,818	0.01%
NatWest Group plc	$500,000	5.81%	13/9/2029	509,784	0.00%
NatWest Group plc	€1,000,000	0.67%	14/9/2029	947,312	0.01%
NatWest Group plc	$700,000	5.08%	27/1/2030	693,079	0.00%
NatWest Group plc	$450,000	4.96%	15/8/2030	443,289	0.00%
NatWest Group plc	£1,000,000	2.11%	28/11/2031	1,181,481	0.01%
NatWest Group plc	€800,000	1.04%	14/9/2032	778,168	0.01%
NatWest Group plc	£400,000	7.42%	6/6/2033	525,447	0.00%
NatWest Group plc	$300,000	6.48%	1/6/2034	308,003	0.00%
NatWest Group plc	$500,000	5.78%	1/3/2035	502,910	0.00%
NatWest Group plc	$800,000	3.03%	28/11/2035	690,733	0.00%
NatWest Markets plc	$500,000	1.60%	29/9/2026	474,165	0.00%
NatWest Markets plc	£900,000	6.38%	8/11/2027	1,169,359	0.01%
Network Rail Infrastructure Finance plc	£250,000	4.38%	9/12/2030	309,019	0.00%
Network Rail Infrastructure Finance plc	£50,000	4.75%	29/11/2035	61,607	0.00%
New England Power Co.	$250,000	3.80%	5/12/2047	184,558	0.00%
New England Power Co.	$250,000	2.81%	6/10/2050	149,036	0.00%
Next Group plc	£200,000	3.63%	18/5/2028	240,599	0.00%
Niagara Mohawk Power Corp.	$175,000	4.12%	28/11/2042	140,076	0.00%
Northern Gas Networks Finance plc	£200,000	4.88%	15/11/2035	232,078	0.00%
Northern Powergrid Northeast plc	£500,000	1.88%	16/6/2062	272,163	0.00%
Northern Powergrid Yorkshire plc	£100,000	5.13%	4/5/2035	121,565	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Northern Powergrid Yorkshire plc	£200,000	2.25%	9/10/2059	118,838	0.00%
Northumbrian Water Finance plc	£200,000	1.63%	11/10/2026	234,767	0.00%
Northumbrian Water Finance plc	£100,000	5.13%	23/1/2042	109,493	0.00%
Notting Hill Genesis	£900,000	3.25%	12/10/2048	726,142	0.01%
nVent Finance Sarl	$85,000	4.55%	15/4/2028	84,134	0.00%
Optivo Finance plc	£300,000	5.25%	13/3/2043	341,439	0.00%
Orbit Capital plc	£300,000	2.00%	24/11/2038	246,164	0.00%
Orbit Capital plc	£200,000	3.50%	24/3/2045	181,308	0.00%
Paragon Treasury plc	£500,000	2.00%	7/5/2036	428,612	0.00%
Pearson Funding plc	£200,000	3.75%	4/6/2030	234,331	0.00%
Pension Insurance Corp. plc	£183,000	6.88%	15/11/2034	229,080	0.00%
Phoenix Group Holdings plc	€1,000,000	4.38%	24/1/2029	1,053,683	0.01%
Platform HG Financing plc	£900,000	1.93%	15/9/2041	682,436	0.00%
Platform HG Financing plc	£500,000	5.34%	10/4/2050	587,619	0.00%
Prs Finance plc	£1,000,000	2.00%	23/1/2029	1,131,363	0.01%
RAC Bond Co. plc	£200,000	4.87%	6/5/2026	248,515	0.00%
Reckitt Benckiser Treasury Services Nederland BV	€400,000	0.38%	19/5/2026	401,177	0.00%
Reckitt Benckiser Treasury Services Nederland BV	€500,000	0.75%	19/5/2030	461,774	0.00%
Reckitt Benckiser Treasury Services plc	$1,925,000	3.00%	26/6/2027	1,842,577	0.01%
Reckitt Benckiser Treasury Services plc	€2,050,000	3.63%	20/6/2029	2,183,727	0.01%
Reckitt Benckiser Treasury Services plc	£400,000	1.75%	19/5/2032	403,253	0.00%
RELX Capital, Inc.	$150,000	4.00%	18/3/2029	144,923	0.00%
RELX Capital, Inc.	$200,000	4.75%	20/5/2032	194,622	0.00%
RELX Finance BV	€500,000	0.50%	10/3/2028	482,758	0.00%
RELX Finance BV	€200,000	0.88%	10/3/2032	177,511	0.00%
RELX Finance BV	€2,200,000	3.38%	20/3/2033	2,285,442	0.01%
Rentokil Initial plc	€600,000	0.88%	30/5/2026	607,523	0.00%
Rentokil Initial plc	€1,400,000	0.50%	14/10/2028	1,330,269	0.01%
Reynolds American, Inc.	$600,000	5.70%	15/8/2035	600,650	0.00%
Reynolds American, Inc.	$1,325,000	5.85%	15/8/2045	1,261,395	0.01%
Rothesay Life plc	£1,250,000	3.38%	12/7/2026	1,522,685	0.01%
Rothesay Life plc	£300,000	7.73%	16/5/2033	399,558	0.00%
Rothesay Life plc	£1,000,000	7.02%	10/12/2034	1,278,513	0.01%
Sage Group plc	€216,000	3.82%	15/2/2028	229,352	0.00%
Sage Group plc	£400,000	2.88%	8/2/2034	408,997	0.00%
Sanctuary Capital plc	£500,000	6.70%	23/3/2039	693,159	0.00%
Sanctuary Capital plc	£400,000	2.38%	14/4/2050	277,305	0.00%
Santander UK Group Holdings plc	$650,000	1.67%	14/6/2027	618,431	0.00%
Santander UK Group Holdings plc	$800,000	3.82%	3/11/2028	769,987	0.01%
Santander UK Group Holdings plc	€800,000	0.60%	13/9/2029	750,793	0.01%
Santander UK Group Holdings plc	$500,000	2.90%	15/3/2032	428,401	0.00%
Santander UK plc	£870,000	5.75%	2/3/2026	1,101,798	0.01%
Santander UK plc	$200,000	3.21%	12/6/2026	195,972	0.00%
Santander UK plc	€710,000	0.05%	12/1/2027	699,371	0.00%
Santander UK plc	$200,000	4.50%	12/12/2027	199,265	0.00%
Santander UK plc	£1,330,000	5.25%	16/2/2029	1,695,711	0.01%
Santander UK plc	€2,235,000	3.00%	12/3/2029	2,346,390	0.01%
Schroders plc	£510,000	6.35%	18/7/2034	643,963	0.00%
Scotland Gas Networks plc	£100,000	3.25%	8/3/2027	120,785	0.00%
Scottish Hydro Electric Transmission plc	£500,000	2.25%	27/9/2035	470,525	0.00%
Scottish Hydro Electric Transmission plc	£1,135,000	5.50%	15/1/2044	1,353,861	0.01%
Segro Capital Sarl	€200,000	1.25%	23/3/2026	203,389	0.00%
Segro plc	£200,000	2.38%	11/10/2029	223,809	0.00%
Segro plc	€185,000	3.50%	24/9/2032	191,035	0.00%
Segro plc	£500,000	2.88%	11/10/2037	476,448	0.00%
Segro plc	£150,000	5.13%	6/12/2041	176,935	0.00%
Severn Trent Utilities Finance plc	£100,000	2.75%	5/12/2031	107,168	0.00%
Severn Trent Utilities Finance plc	£160,000	2.63%	22/2/2033	163,777	0.00%
Severn Trent Utilities Finance plc	£511,000	4.63%	30/11/2034	596,999	0.00%
Severn Trent Utilities Finance plc	£1,300,000	4.88%	24/1/2042	1,431,064	0.01%
Sky Ltd.	€500,000	2.50%	15/9/2026	515,794	0.00%
Sky Ltd.	£50,000	6.00%	21/5/2027	64,199	0.00%
Sky Ltd.	£100,000	4.00%	26/11/2029	120,446	0.00%
Smith & Nephew plc	$500,000	5.15%	20/3/2027	503,379	0.00%
Smith & Nephew plc	$475,000	5.40%	20/3/2034	471,376	0.00%
South Eastern Power Networks plc	£1,000,000	5.63%	30/9/2030	1,291,073	0.01%
South Eastern Power Networks plc	£340,000	6.38%	12/11/2031	454,312	0.00%
South Eastern Power Networks plc	£500,000	1.75%	30/9/2034	457,474	0.00%
Southern Gas Networks plc	£50,000	4.88%	21/3/2029	62,686	0.00%
Southern Gas Networks plc	£200,000	3.10%	15/9/2036	191,912	0.00%
Southern Housing	£100,000	5.63%	1/10/2054	117,249	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Southern Water Services Finance Ltd.	£550,000	6.64%	31/3/2026	637,421	0.00%
Sovereign Housing Capital plc	£300,000	4.77%	1/6/2043	327,585	0.00%
Sovereign Housing Capital plc	£200,000	2.38%	4/11/2048	138,054	0.00%
SP Manweb plc	£150,000	4.88%	20/9/2027	188,283	0.00%
SSE plc	€500,000	3.13%	Perpetual	509,928	0.00%
SSE plc	€400,000	4.00%	Perpetual	415,953	0.00%
SSE plc	£200,000	8.38%	20/11/2028	280,499	0.00%
SSE plc	€500,000	1.75%	16/4/2030	485,777	0.00%
Standard Chartered plc	$950,000	4.05%	12/4/2026	940,199	0.01%
Standard Chartered plc	$1,200,000	6.17%	9/1/2027	1,211,639	0.01%
Standard Chartered plc	$800,000	6.19%	6/7/2027	813,420	0.01%
Standard Chartered plc	$275,000	2.61%	12/1/2028	261,805	0.00%
Standard Chartered plc	$400,000	7.77%	16/11/2028	426,979	0.00%
Standard Chartered plc	$1,000,000	6.30%	9/1/2029	1,026,845	0.01%
Standard Chartered plc	$200,000	4.31%	21/5/2030	191,605	0.00%
Standard Chartered plc	$600,000	5.01%	15/10/2030	588,744	0.00%
Standard Chartered plc	$1,000,000	2.68%	29/6/2032	838,797	0.01%
Standard Chartered plc	$200,000	4.87%	15/3/2033	195,434	0.00%
Standard Chartered plc	$800,000	6.10%	11/1/2035	815,941	0.01%
Standard Chartered plc	$725,000	3.27%	18/2/2036	627,065	0.00%
Standard Chartered plc	$225,000	5.30%	9/1/2043	208,325	0.00%
Tesco Corporate Treasury Services plc	€400,000	0.88%	29/5/2026	404,166	0.00%
Tesco Corporate Treasury Services plc	£1,120,000	1.88%	2/11/2028	1,249,736	0.01%
Tesco Corporate Treasury Services plc	€800,000	0.38%	27/7/2029	734,543	0.01%
Tesco Corporate Treasury Services plc	£500,000	5.50%	27/2/2035	612,402	0.00%
Tesco Property Finance 2 plc	£713,277	6.05%	13/10/2039	901,938	0.01%
THFC Funding No 3 plc	£400,000	5.20%	11/10/2043	465,084	0.00%
Tritax Big Box plc	£250,000	2.63%	14/12/2026	299,694	0.00%
Tritax Big Box plc	£225,000	3.13%	14/12/2031	245,690	0.00%
UK Municipal Bonds Agency Finance Co. Designated Activity Co.	£800,000	1.63%	26/8/2060	365,067	0.00%
Unilever Capital Corp.	$450,000	4.25%	12/8/2027	447,296	0.00%
Unilever Capital Corp.	$450,000	4.88%	8/9/2028	453,542	0.00%
Unilever Capital Corp.	$350,000	2.13%	6/9/2029	311,565	0.00%
Unilever Capital Corp.	$385,000	5.90%	15/11/2032	408,613	0.00%
Unilever Capital Corp.	$450,000	5.00%	8/12/2033	449,419	0.00%
Unilever Capital Corp.	$450,000	4.63%	12/8/2034	433,101	0.00%
Unilever Capital Corp.	$465,000	2.63%	12/8/2051	282,580	0.00%
Unilever Finance Netherlands BV	€500,000	1.63%	12/2/2033	474,815	0.00%
Unilever plc	€1,000,000	1.50%	11/6/2039	838,644	0.01%
United Kingdom Gilt	£5,054,000	1.50%	22/7/2026	6,069,694	0.03%
United Kingdom Gilt	£17,000,000	4.13%	29/1/2027	21,185,977	0.10%
United Kingdom Gilt	£27,000,000	3.75%	7/3/2027	33,365,000	0.16%
United Kingdom Gilt	£1,137,000	4.25%	7/12/2027	1,426,920	0.01%
United Kingdom Gilt	£13,549,000	4.50%	7/6/2028	17,059,522	0.08%
United Kingdom Gilt	£12,120,000	0.50%	31/1/2029	13,093,989	0.06%
United Kingdom Gilt	£43,026,000	4.13%	22/7/2029	53,375,575	0.26%
United Kingdom Gilt	£34,788,532	0.25%	31/7/2031	33,612,006	0.16%
United Kingdom Gilt	£8,512,000	1.00%	31/1/2032	8,495,443	0.04%
United Kingdom Gilt	£19,100,000	3.25%	31/1/2033	21,920,283	0.11%
United Kingdom Gilt	£22,400,000	0.88%	31/7/2033	20,896,712	0.10%
United Kingdom Gilt	£17,970,000	4.63%	31/1/2034	22,618,832	0.11%
United Kingdom Gilt	£11,400,000	4.25%	31/7/2034	13,931,368	0.07%
United Kingdom Gilt	£8,073,000	0.63%	31/7/2035	6,781,851	0.03%
United Kingdom Gilt	£3,135,969	4.25%	7/3/2036	3,786,882	0.02%
United Kingdom Gilt	£11,531,856	1.75%	7/9/2037	10,378,336	0.05%
United Kingdom Gilt	£5,000,000	3.75%	29/1/2038	5,645,086	0.03%
United Kingdom Gilt	£17,528,000	1.13%	31/1/2039	13,777,318	0.07%
United Kingdom Gilt	£2,930,000	4.25%	7/9/2039	3,430,284	0.02%
United Kingdom Gilt	£2,226,400	4.38%	31/1/2040	2,632,461	0.01%
United Kingdom Gilt	£3,045,052	4.25%	7/12/2040	3,527,666	0.02%
United Kingdom Gilt	£24,501,000	1.25%	22/10/2041	17,945,125	0.09%
United Kingdom Gilt	£3,800,000	4.50%	7/12/2042	4,478,403	0.02%
United Kingdom Gilt	£5,945,000	4.75%	22/10/2043	7,179,546	0.04%
United Kingdom Gilt	£2,078,532	3.25%	22/1/2044	2,030,035	0.01%
United Kingdom Gilt	£7,300,000	3.50%	22/1/2045	7,346,877	0.04%
United Kingdom Gilt	£13,172,000	0.88%	31/1/2046	7,650,345	0.04%
United Kingdom Gilt	£5,847,000	4.25%	7/12/2046	6,506,401	0.03%
United Kingdom Gilt	£18,050,000	1.50%	22/7/2047	11,890,616	0.06%
United Kingdom Gilt	£9,260,000	1.75%	22/1/2049	6,301,804	0.03%
United Kingdom Gilt	£3,699,952	0.63%	22/10/2050	1,730,152	0.01%
United Kingdom Gilt	£2,561,947	3.75%	22/7/2052	2,563,950	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
United Kingdom Gilt	£10,715,098	1.50%	31/7/2053	6,252,372	0.03%
United Kingdom Gilt	£10,881,233	3.75%	22/10/2053	10,817,159	0.05%
United Kingdom Gilt	£14,233,000	4.38%	31/7/2054	15,795,059	0.08%
United Kingdom Gilt	£5,203,000	1.63%	22/10/2054	3,105,533	0.02%
United Kingdom Gilt	£5,039,843	4.25%	7/12/2055	5,484,267	0.03%
United Kingdom Gilt	£9,500,000	1.75%	22/7/2057	5,726,856	0.03%
United Kingdom Gilt	£5,207,335	4.00%	22/1/2060	5,403,838	0.03%
United Kingdom Gilt	£9,137,000	0.50%	22/10/2061	3,214,713	0.02%
United Kingdom Gilt	£4,713,000	4.00%	22/10/2063	4,853,545	0.02%
United Kingdom Gilt	£8,361,507	2.50%	22/7/2065	5,965,723	0.03%
United Kingdom Gilt	£6,509,000	3.50%	22/7/2068	6,008,399	0.03%
United Kingdom Gilt	£6,700,000	1.63%	22/10/2071	3,449,801	0.02%
United Kingdom Gilt	£4,760,000	1.13%	22/10/2073	1,982,048	0.01%
United Utilities Water Finance plc	£200,000	2.00%	3/7/2033	193,056	0.00%
United Utilities Water Finance plc	€576,000	3.75%	23/5/2034	598,736	0.00%
United Utilities Water Finance plc	£600,000	1.88%	3/6/2042	436,344	0.00%
United Utilities Water Finance plc	£700,000	5.75%	28/5/2051	831,570	0.01%
University of Oxford	£300,000	2.54%	8/12/2117	183,426	0.00%
Virgin Money UK plc	€2,477,000	4.00%	18/3/2028	2,615,367	0.01%
Virgin Money UK plc	€700,000	4.63%	29/10/2028	755,049	0.01%
Virgin Money UK plc	£300,000	7.63%	23/8/2029	404,900	0.00%
Vodafone Group plc	€2,000,000	2.20%	25/8/2026	2,057,959	0.01%
Vodafone Group plc	€2,200,000	1.50%	24/7/2027	2,214,393	0.01%
Vodafone Group plc	€100,000	1.88%	20/11/2029	99,655	0.00%
Vodafone Group plc	€500,000	1.63%	24/11/2030	482,164	0.00%
Vodafone Group plc	€280,000	1.60%	29/7/2031	264,942	0.00%
Vodafone Group plc	£200,000	5.90%	26/11/2032	262,841	0.00%
Vodafone Group plc	$532,000	6.15%	27/2/2037	558,382	0.00%
Vodafone Group plc	€300,000	2.88%	20/11/2037	292,618	0.00%
Vodafone Group plc	$300,000	5.00%	30/5/2038	285,327	0.00%
Vodafone Group plc	$600,000	4.88%	19/6/2049	515,893	0.00%
Vodafone Group plc	£600,000	3.38%	8/8/2049	490,857	0.00%
Vodafone Group plc	$2,025,000	4.25%	17/9/2050	1,571,417	0.01%
Vodafone Group plc	£300,000	5.13%	2/12/2052	322,122	0.00%
Vodafone Group plc	$500,000	5.75%	28/6/2054	483,161	0.00%
Vodafone Group plc	£250,000	3.00%	12/8/2056	176,023	0.00%
Vodafone Group plc	$500,000	5.88%	28/6/2064	483,719	0.00%
Vodafone International Financing DAC	€487,000	4.00%	10/2/2043	520,506	0.00%
Wales & West Utilities Finance plc	£200,000	3.00%	3/8/2038	187,223	0.00%
Wales & West Utilities Finance plc	£200,000	1.88%	28/5/2041	150,077	0.00%
Wellcome Trust Finance plc	£200,000	4.63%	25/7/2036	240,755	0.00%
Wellcome Trust Ltd.	£565,000	2.52%	7/2/2118	344,686	0.00%
Wessex Water Services Finance plc	£476,000	1.25%	12/1/2036	374,540	0.00%
Westfield Stratford City Finance No 2 plc	£300,000	1.64%	4/8/2026	352,460	0.00%
WHG Treasury plc	£500,000	4.25%	6/10/2045	502,517	0.00%
Wods Transmission plc	£64,198	3.45%	24/8/2034	73,563	0.00%
WPP Finance 2013	£200,000	2.88%	14/9/2046	152,801	0.00%
WPP Finance Deutschland GmbH	€300,000	1.63%	23/3/2030	289,807	0.00%
Yorkshire Housing Finance plc	£200,000	4.13%	31/10/2044	194,013	0.00%
Yorkshire Power Finance Ltd.	£500,000	7.25%	4/8/2028	660,106	0.00%
Yorkshire Water Finance plc	£500,000	1.75%	26/11/2026	582,472	0.00%
Yorkshire Water Finance plc	£300,000	3.63%	1/8/2029	343,168	0.00%
Yorkshire Water Finance plc	£500,000	2.75%	18/4/2041	399,673	0.00%
				832,899,621	**3.97%**
United States 46.46% (31 December 2023: 44.36%)					
3M Co.	$400,000	2.88%	15/10/2027	382,712	0.00%
3M Co.	$325,000	3.38%	1/3/2029	306,333	0.00%
3M Co.	$750,000	3.05%	15/4/2030	687,854	0.01%
3M Co.	$100,000	3.13%	19/9/2046	68,549	0.00%
3M Co.	$300,000	3.63%	15/10/2047	218,223	0.00%
3M Co.	$1,380,000	3.25%	26/8/2049	935,678	0.01%
7-Eleven, Inc.	$1,260,000	0.95%	10/2/2026	1,205,401	0.01%
7-Eleven, Inc.	$850,000	1.30%	10/2/2028	754,078	0.01%
7-Eleven, Inc.	$525,000	1.80%	10/2/2031	423,020	0.00%
7-Eleven, Inc.	$475,000	2.80%	10/2/2051	273,490	0.00%
Abbott Ireland Financing DAC	€1,000,000	0.38%	19/11/2027	971,212	0.01%
Abbott Laboratories	$1,200,000	1.15%	30/1/2028	1,086,873	0.01%
Abbott Laboratories	$200,000	1.40%	30/6/2030	169,028	0.00%
Abbott Laboratories	$175,000	6.15%	30/11/2037	190,397	0.00%
Abbott Laboratories	$350,000	6.00%	1/4/2039	376,453	0.00%
Abbott Laboratories	$1,270,000	4.90%	30/11/2046	1,184,430	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
AbbVie, Inc.	$2,530,000	3.20%	14/5/2026	2,485,869	0.01%
AbbVie, Inc.	$275,000	2.95%	21/11/2026	267,245	0.00%
AbbVie, Inc.	$1,000,000	4.80%	15/3/2027	1,005,842	0.01%
AbbVie, Inc.	$465,000	4.25%	14/11/2028	457,808	0.00%
AbbVie, Inc.	€200,000	2.63%	15/11/2028	206,005	0.00%
AbbVie, Inc.	€500,000	2.13%	17/11/2028	506,729	0.00%
AbbVie, Inc.	$1,000,000	4.80%	15/3/2029	999,231	0.01%
AbbVie, Inc.	$2,575,000	3.20%	21/11/2029	2,390,763	0.01%
AbbVie, Inc.	$2,500,000	4.95%	15/3/2031	2,498,574	0.01%
AbbVie, Inc.	$1,175,000	5.05%	15/3/2034	1,161,342	0.01%
AbbVie, Inc.	$1,075,000	4.55%	15/3/2035	1,010,597	0.01%
AbbVie, Inc.	$400,000	4.30%	14/5/2036	365,204	0.00%
AbbVie, Inc.	$1,875,000	4.05%	21/11/2039	1,603,242	0.01%
AbbVie, Inc.	$445,000	4.63%	1/10/2042	393,574	0.00%
AbbVie, Inc.	$2,728,000	4.40%	6/11/2042	2,360,276	0.01%
AbbVie, Inc.	$500,000	5.35%	15/3/2044	485,774	0.00%
AbbVie, Inc.	$265,000	4.85%	15/6/2044	240,015	0.00%
AbbVie, Inc.	$1,000,000	4.70%	14/5/2045	884,264	0.01%
AbbVie, Inc.	$1,250,000	4.45%	14/5/2046	1,063,786	0.01%
AbbVie, Inc.	$700,000	4.88%	14/11/2048	628,704	0.00%
AbbVie, Inc.	$2,875,000	4.25%	21/11/2049	2,341,463	0.01%
AbbVie, Inc.	$1,175,000	5.40%	15/3/2054	1,132,083	0.01%
AbbVie, Inc.	$600,000	5.50%	15/3/2064	574,038	0.00%
Accenture Capital, Inc.	$525,000	3.90%	4/10/2027	517,332	0.00%
Accenture Capital, Inc.	$450,000	4.05%	4/10/2029	436,838	0.00%
Accenture Capital, Inc.	$475,000	4.25%	4/10/2031	456,637	0.00%
Accenture Capital, Inc.	$300,000	4.50%	4/10/2034	285,189	0.00%
ACE Capital Trust II	$300,000	9.70%	1/4/2030	357,954	0.00%
Adobe, Inc.	$260,000	2.15%	1/2/2027	248,057	0.00%
Adobe, Inc.	$500,000	4.85%	4/4/2027	503,401	0.00%
Adobe, Inc.	$500,000	4.80%	4/4/2029	502,251	0.00%
Adobe, Inc.	$490,000	2.30%	1/2/2030	435,848	0.00%
Adventist Health System	$500,000	5.43%	1/3/2032	498,338	0.00%
Adventist Health System	$500,000	5.76%	1/12/2034	503,901	0.00%
Adventist Health System	$100,000	3.63%	1/3/2049	70,122	0.00%
Advocate Health & Hospitals Corp.	$75,000	3.83%	15/8/2028	72,722	0.00%
Advocate Health & Hospitals Corp.	$125,000	2.21%	15/6/2030	108,889	0.00%
Advocate Health & Hospitals Corp.	$100,000	4.27%	15/8/2048	81,557	0.00%
Advocate Health & Hospitals Corp.	$200,000	3.39%	15/10/2049	142,105	0.00%
Advocate Health & Hospitals Corp.	$225,000	3.01%	15/6/2050	148,291	0.00%
AEP Texas, Inc.	$120,000	3.95%	1/6/2028	115,944	0.00%
AEP Texas, Inc.	$500,000	5.45%	15/5/2029	506,790	0.00%
AEP Texas, Inc.	$40,000	3.80%	1/10/2047	28,734	0.00%
AEP Texas, Inc.	$165,000	3.45%	15/1/2050	111,009	0.00%
AEP Texas, Inc.	$395,000	3.45%	15/5/2051	262,296	0.00%
AEP Texas, Inc.	$400,000	5.25%	15/5/2052	360,807	0.00%
AEP Transmission Co. LLC	$465,000	3.10%	1/12/2026	451,990	0.00%
AEP Transmission Co. LLC	$350,000	5.15%	1/4/2034	344,611	0.00%
AEP Transmission Co. LLC	$60,000	4.00%	1/12/2046	47,111	0.00%
AEP Transmission Co. LLC	$100,000	3.75%	1/12/2047	74,204	0.00%
AEP Transmission Co. LLC	$75,000	4.25%	15/9/2048	59,797	0.00%
AEP Transmission Co. LLC	$100,000	3.80%	15/6/2049	74,216	0.00%
AEP Transmission Co. LLC	$360,000	3.15%	15/9/2049	237,074	0.00%
AEP Transmission Co. LLC	$200,000	3.65%	1/4/2050	144,802	0.00%
AEP Transmission Co. LLC	$520,000	4.50%	15/6/2052	430,341	0.00%
AES Corp.	$300,000	1.38%	15/1/2026	288,795	0.00%
AES Corp.	$500,000	5.45%	1/6/2028	502,658	0.00%
AES Corp.	$405,000	3.95%	15/7/2030	373,728	0.00%
AES Corp.	$300,000	2.45%	15/1/2031	250,121	0.00%
Aetna, Inc.	$100,000	6.63%	15/6/2036	104,990	0.00%
Aetna, Inc.	$225,000	6.75%	15/12/2037	237,269	0.00%
Aetna, Inc.	$100,000	4.50%	15/5/2042	81,186	0.00%
Aetna, Inc.	$420,000	4.75%	15/3/2044	346,872	0.00%
Affiliated Managers Group, Inc.	$700,000	3.30%	15/6/2030	639,712	0.00%
Aflac, Inc.	$265,000	1.13%	15/3/2026	254,253	0.00%
Aflac, Inc.	$500,000	2.88%	15/10/2026	485,180	0.00%
Aflac, Inc.	$150,000	3.60%	1/4/2030	140,945	0.00%
Aflac, Inc.	$270,000	4.00%	15/10/2046	211,357	0.00%
Aflac, Inc.	$225,000	4.75%	15/1/2049	197,389	0.00%
AGCO Corp.	$175,000	5.45%	21/3/2027	176,659	0.00%
AGCO Corp.	$160,000	5.80%	21/3/2034	160,829	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Agilent Technologies, Inc.	$85,000	3.05%	22/9/2026	82,669	0.00%
Agilent Technologies, Inc.	$250,000	2.75%	15/9/2029	226,901	0.00%
Agilent Technologies, Inc.	$330,000	2.10%	4/6/2030	283,325	0.00%
Agilent Technologies, Inc.	$505,000	2.30%	12/3/2031	428,510	0.00%
Agilent Technologies, Inc.	$300,000	4.75%	9/9/2034	285,730	0.00%
Agree LP	$200,000	2.00%	15/6/2028	181,142	0.00%
Agree LP	$400,000	4.80%	1/10/2032	382,929	0.00%
Agree LP	$200,000	2.60%	15/6/2033	160,856	0.00%
AHS Hospital Corp.	$100,000	5.02%	1/7/2045	93,268	0.00%
AHS Hospital Corp.	$250,000	2.78%	1/7/2051	154,506	0.00%
Air Lease Corp.	$75,000	2.88%	15/1/2026	73,369	0.00%
Air Lease Corp.	$200,000	5.30%	25/6/2026	201,325	0.00%
Air Lease Corp.	$200,000	2.20%	15/1/2027	189,831	0.00%
Air Lease Corp.	$115,000	3.63%	1/4/2027	112,146	0.00%
Air Lease Corp.	$250,000	3.63%	1/12/2027	241,630	0.00%
Air Lease Corp.	$600,000	5.85%	15/12/2027	615,144	0.00%
Air Lease Corp.	$200,000	2.10%	1/9/2028	180,372	0.00%
Air Lease Corp.	$390,000	4.63%	1/10/2028	383,800	0.00%
Air Lease Corp.	$200,000	5.10%	1/3/2029	200,331	0.00%
Air Lease Corp.	$170,000	3.25%	1/10/2029	156,774	0.00%
Air Lease Corp.	$200,000	2.88%	15/1/2032	170,427	0.00%
Air Products & Chemicals, Inc.	$150,000	1.85%	15/5/2027	141,046	0.00%
Air Products & Chemicals, Inc.	€400,000	0.50%	5/5/2028	384,658	0.00%
Air Products & Chemicals, Inc.	$1,300,000	2.05%	15/5/2030	1,128,228	0.01%
Air Products & Chemicals, Inc.	$400,000	4.80%	3/3/2033	392,738	0.00%
Air Products & Chemicals, Inc.	€2,000,000	4.00%	3/3/2035	2,164,750	0.01%
Air Products & Chemicals, Inc.	$200,000	2.70%	15/5/2040	142,637	0.00%
Air Products & Chemicals, Inc.	$370,000	2.80%	15/5/2050	232,457	0.00%
Aircastle Ltd.	$150,000	4.25%	15/6/2026	148,501	0.00%
Aircastle Ltd.	$900,000	6.50%	18/7/2028	930,546	0.01%
Aircastle Ltd.	$250,000	5.95%	15/2/2029	255,084	0.00%
Aircastle Ltd./Aircastle Ireland DAC	$500,000	5.75%	1/10/2031	503,386	0.00%
Alabama Federal Aid Highway Finance Authority	$250,000	2.65%	1/9/2037	196,341	0.00%
Alabama Power Co.	$400,000	3.75%	1/9/2027	391,243	0.00%
Alabama Power Co.	$1,475,000	1.45%	15/9/2030	1,221,144	0.01%
Alabama Power Co.	$180,000	6.00%	1/3/2039	187,730	0.00%
Alabama Power Co.	$200,000	4.15%	15/8/2044	164,234	0.00%
Alabama Power Co.	$250,000	3.75%	1/3/2045	191,540	0.00%
Alabama Power Co.	$325,000	4.30%	2/1/2046	268,966	0.00%
Alabama Power Co.	$550,000	3.70%	1/12/2047	409,850	0.00%
Alabama Power Co.	$185,000	3.45%	1/10/2049	130,876	0.00%
Alabama Power Co.	$300,000	3.13%	15/7/2051	197,310	0.00%
Alameda County Joint Powers Authority	$150,000	7.05%	1/12/2044	168,496	0.00%
Albemarle Corp.	$200,000	4.65%	1/6/2027	198,283	0.00%
Albemarle Corp.	$625,000	5.05%	1/6/2032	594,799	0.00%
Alcon Finance Corp.	$200,000	2.75%	23/9/2026	193,245	0.00%
Alcon Finance Corp.	$200,000	3.80%	23/9/2049	146,797	0.00%
Alcon Finance Corp.	$400,000	5.75%	6/12/2052	393,953	0.00%
Alexandria Real Estate Equities, Inc.	$593,000	4.30%	15/1/2026	589,631	0.00%
Alexandria Real Estate Equities, Inc.	$190,000	3.95%	15/1/2028	184,660	0.00%
Alexandria Real Estate Equities, Inc.	$75,000	2.75%	15/12/2029	67,095	0.00%
Alexandria Real Estate Equities, Inc.	$100,000	4.70%	1/7/2030	97,539	0.00%
Alexandria Real Estate Equities, Inc.	$500,000	3.38%	15/8/2031	447,764	0.00%
Alexandria Real Estate Equities, Inc.	$600,000	2.00%	18/5/2032	478,285	0.00%
Alexandria Real Estate Equities, Inc.	$1,000,000	1.88%	1/2/2033	770,647	0.01%
Alexandria Real Estate Equities, Inc.	$500,000	2.95%	15/3/2034	411,923	0.00%
Alexandria Real Estate Equities, Inc.	$300,000	4.75%	15/4/2035	281,754	0.00%
Alexandria Real Estate Equities, Inc.	$100,000	4.85%	15/4/2049	85,874	0.00%
Alexandria Real Estate Equities, Inc.	$150,000	4.00%	1/2/2050	111,621	0.00%
Alexandria Real Estate Equities, Inc.	$400,000	3.00%	18/5/2051	244,985	0.00%
Alexandria Real Estate Equities, Inc.	$500,000	5.63%	15/5/2054	477,752	0.00%
Alleghany Corp.	$200,000	4.90%	15/9/2044	183,894	0.00%
Alleghany Corp.	$480,000	3.25%	15/8/2051	323,016	0.00%
Allegion plc	$225,000	3.50%	1/10/2029	210,220	0.00%
Allegion US Holding Co., Inc.	$150,000	3.55%	1/10/2027	144,673	0.00%
Alliant Energy Finance LLC	$200,000	3.60%	1/3/2032	177,363	0.00%
Allina Health System	$125,000	3.89%	15/4/2049	94,900	0.00%
Allstate Corp.	$310,000	3.28%	15/12/2026	302,909	0.00%
Allstate Corp.	$400,000	5.05%	24/6/2029	402,047	0.00%
Allstate Corp.	$50,000	5.35%	1/6/2033	50,309	0.00%
Allstate Corp.	$720,000	5.55%	9/5/2035	729,282	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Allstate Corp.	$400,000	4.50%	15/6/2043	342,173	0.00%
Allstate Corp.	$350,000	4.20%	15/12/2046	281,852	0.00%
Allstate Corp.	$150,000	3.85%	10/8/2049	112,581	0.00%
Allstate Corp.	$220,000	6.50%	15/5/2057	226,010	0.00%
Ally Financial, Inc.	$1,000,000	8.00%	1/11/2031	1,106,511	0.01%
Alphabet, Inc.	$1,500,000	0.80%	15/8/2027	1,372,039	0.01%
Alphabet, Inc.	$500,000	1.10%	15/8/2030	415,891	0.00%
Alphabet, Inc.	$900,000	2.05%	15/8/2050	499,185	0.00%
Alphabet, Inc.	$850,000	2.25%	15/8/2060	459,783	0.00%
Altria Group, Inc.	$1,150,000	4.40%	14/2/2026	1,144,966	0.01%
Altria Group, Inc.	€700,000	2.20%	15/6/2027	714,053	0.01%
Altria Group, Inc.	$625,000	4.80%	14/2/2029	617,996	0.00%
Altria Group, Inc.	€600,000	3.13%	15/6/2031	606,853	0.00%
Altria Group, Inc.	$700,000	2.45%	4/2/2032	575,735	0.00%
Altria Group, Inc.	$550,000	6.88%	1/11/2033	596,185	0.00%
Altria Group, Inc.	$950,000	5.80%	14/2/2039	938,870	0.01%
Altria Group, Inc.	$300,000	3.40%	4/2/2041	216,607	0.00%
Altria Group, Inc.	$300,000	4.25%	9/8/2042	238,916	0.00%
Altria Group, Inc.	$1,325,000	4.50%	2/5/2043	1,081,646	0.01%
Altria Group, Inc.	$625,000	3.88%	16/9/2046	451,119	0.00%
Altria Group, Inc.	$300,000	5.95%	14/2/2049	293,939	0.00%
Altria Group, Inc.	$400,000	4.45%	6/5/2050	309,487	0.00%
Altria Group, Inc.	$80,000	6.20%	14/2/2059	78,314	0.00%
Amazon.com, Inc.	$620,000	3.30%	13/4/2027	605,253	0.00%
Amazon.com, Inc.	$285,000	1.20%	3/6/2027	264,214	0.00%
Amazon.com, Inc.	$925,000	3.15%	22/8/2027	894,407	0.01%
Amazon.com, Inc.	$625,000	4.55%	1/12/2027	628,650	0.00%
Amazon.com, Inc.	$625,000	3.45%	13/4/2029	599,416	0.00%
Amazon.com, Inc.	$565,000	4.65%	1/12/2029	568,644	0.00%
Amazon.com, Inc.	$2,090,000	1.50%	3/6/2030	1,772,800	0.01%
Amazon.com, Inc.	$1,200,000	2.10%	12/5/2031	1,024,436	0.01%
Amazon.com, Inc.	$875,000	3.60%	13/4/2032	809,201	0.01%
Amazon.com, Inc.	$1,200,000	4.70%	1/12/2032	1,194,082	0.01%
Amazon.com, Inc.	$500,000	4.80%	5/12/2034	498,027	0.00%
Amazon.com, Inc.	$685,000	3.88%	22/8/2037	605,572	0.00%
Amazon.com, Inc.	$1,150,000	4.05%	22/8/2047	946,131	0.01%
Amazon.com, Inc.	$1,605,000	2.50%	3/6/2050	956,634	0.01%
Amazon.com, Inc.	$1,275,000	3.10%	12/5/2051	857,329	0.01%
Amazon.com, Inc.	$1,575,000	3.95%	13/4/2052	1,240,484	0.01%
Amazon.com, Inc.	$850,000	4.25%	22/8/2057	694,717	0.01%
Amazon.com, Inc.	$470,000	2.70%	3/6/2060	269,271	0.00%
Amazon.com, Inc.	$875,000	3.25%	12/5/2061	570,113	0.00%
Amazon.com, Inc.	$210,000	4.10%	13/4/2062	164,606	0.00%
Amcor Finance USA, Inc.	$375,000	3.63%	28/4/2026	368,889	0.00%
Amcor Finance USA, Inc.	$500,000	4.50%	15/5/2028	490,401	0.00%
Amcor Group Finance plc	$500,000	5.45%	23/5/2029	504,019	0.00%
Amdocs Ltd.	$500,000	2.54%	15/6/2030	434,705	0.00%
Ameren Corp.	$115,000	3.65%	15/2/2026	113,537	0.00%
Ameren Corp.	$500,000	5.70%	1/12/2026	508,162	0.00%
Ameren Corp.	$500,000	1.95%	15/3/2027	470,076	0.00%
Ameren Corp.	$150,000	1.75%	15/3/2028	135,716	0.00%
Ameren Corp.	$675,000	3.50%	15/1/2031	615,791	0.00%
Ameren Illinois Co.	$100,000	3.80%	15/5/2028	96,902	0.00%
Ameren Illinois Co.	$300,000	1.55%	15/11/2030	248,211	0.00%
Ameren Illinois Co.	$300,000	3.85%	1/9/2032	275,311	0.00%
Ameren Illinois Co.	$125,000	3.70%	1/12/2047	93,885	0.00%
Ameren Illinois Co.	$345,000	4.50%	15/3/2049	291,711	0.00%
Ameren Illinois Co.	$95,000	3.25%	15/3/2050	64,732	0.00%
Ameren Illinois Co.	$200,000	2.90%	15/6/2051	125,628	0.00%
Ameren Illinois Co.	$500,000	5.55%	1/7/2054	492,873	0.00%
American Airlines 2016-1 Class AA Pass Through Trust	$61,941	3.58%	15/1/2028	59,595	0.00%
American Airlines 2016-2 Class AA Pass Through Trust	$251,800	3.20%	15/6/2028	237,880	0.00%
American Airlines 2016-3 Class AA Pass Through Trust	$311,509	3.00%	15/10/2028	289,068	0.00%
American Airlines 2021-1 Class A Pass Through Trust	$446,377	2.88%	11/7/2034	385,658	0.00%
American Assets Trust LP	$95,000	3.38%	1/2/2031	82,749	0.00%
American Assets Trust LP	$200,000	6.15%	1/10/2034	199,003	0.00%
American Electric Power Co., Inc.	$200,000	5.75%	1/11/2027	204,782	0.00%
American Electric Power Co., Inc.	$100,000	3.20%	13/11/2027	95,820	0.00%
American Electric Power Co., Inc.	$200,000	4.30%	1/12/2028	195,413	0.00%
American Electric Power Co., Inc.	$250,000	5.20%	15/1/2029	251,869	0.00%
American Electric Power Co., Inc.	$500,000	6.95%	15/12/2054	517,478	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
American Express Co.	$495,000	3.13%	20/5/2026	485,074	0.00%
American Express Co.	$400,000	1.65%	4/11/2026	379,193	0.00%
American Express Co.	$1,000,000	2.55%	4/3/2027	957,165	0.01%
American Express Co.	$500,000	5.65%	23/4/2027	505,301	0.00%
American Express Co.	$1,945,000	3.30%	3/5/2027	1,887,252	0.01%
American Express Co.	$500,000	5.39%	28/7/2027	505,428	0.00%
American Express Co.	$1,000,000	5.10%	16/2/2028	1,005,474	0.01%
American Express Co.	$500,000	5.04%	26/7/2028	501,821	0.00%
American Express Co.	$1,525,000	4.05%	3/5/2029	1,487,430	0.01%
American Express Co.	$500,000	5.28%	27/7/2029	504,717	0.00%
American Express Co.	$500,000	6.49%	30/10/2031	533,966	0.00%
American Express Co.	$1,075,000	4.42%	3/8/2033	1,021,570	0.01%
American Express Co.	$400,000	5.92%	25/4/2035	408,576	0.00%
American Express Co.	$500,000	5.28%	26/7/2035	494,367	0.00%
American Financial Group, Inc.	$279,000	5.25%	2/4/2030	282,198	0.00%
American Financial Group, Inc.	$120,000	4.50%	15/6/2047	99,139	0.00%
American Homes 4 Rent LP	$100,000	4.90%	15/2/2029	99,188	0.00%
American Homes 4 Rent LP	$300,000	2.38%	15/7/2031	250,929	0.00%
American Homes 4 Rent LP	$500,000	5.50%	1/2/2034	497,780	0.00%
American Homes 4 Rent LP	$400,000	5.50%	15/7/2034	396,664	0.00%
American Homes 4 Rent LP	$300,000	5.25%	15/3/2035	292,048	0.00%
American Homes 4 Rent LP	$225,000	3.38%	15/7/2051	148,356	0.00%
American Honda Finance Corp.	$500,000	4.95%	9/1/2026	500,946	0.00%
American Honda Finance Corp.	$450,000	1.30%	9/9/2026	425,424	0.00%
American Honda Finance Corp.	$50,000	2.30%	9/9/2026	48,142	0.00%
American Honda Finance Corp.	$500,000	4.40%	5/10/2026	498,269	0.00%
American Honda Finance Corp.	$250,000	2.35%	8/1/2027	238,725	0.00%
American Honda Finance Corp.	$500,000	4.90%	12/3/2027	501,402	0.00%
American Honda Finance Corp.	$400,000	4.90%	9/7/2027	401,614	0.00%
American Honda Finance Corp.	£700,000	1.50%	19/10/2027	803,927	0.01%
American Honda Finance Corp.	$500,000	4.45%	22/10/2027	496,454	0.00%
American Honda Finance Corp.	€1,525,000	3.75%	25/10/2027	1,615,777	0.01%
American Honda Finance Corp.	$50,000	2.00%	24/3/2028	45,692	0.00%
American Honda Finance Corp.	$500,000	5.13%	7/7/2028	503,330	0.00%
American Honda Finance Corp.	€300,000	0.30%	7/7/2028	282,277	0.00%
American Honda Finance Corp.	$500,000	5.65%	15/11/2028	512,867	0.00%
American Honda Finance Corp.	$500,000	4.90%	13/3/2029	498,381	0.00%
American Honda Finance Corp.	$400,000	4.40%	5/9/2029	389,166	0.00%
American Honda Finance Corp.	$500,000	1.80%	13/1/2031	412,635	0.00%
American Honda Finance Corp.	$400,000	5.05%	10/7/2031	395,390	0.00%
American Honda Finance Corp.	$600,000	4.85%	23/10/2031	587,509	0.00%
American International Group, Inc.	€511,000	1.88%	21/6/2027	516,842	0.00%
American International Group, Inc.	$375,000	3.40%	30/6/2030	346,080	0.00%
American International Group, Inc.	$688,000	3.88%	15/1/2035	611,445	0.00%
American International Group, Inc.	$543,000	4.50%	16/7/2044	466,251	0.00%
American International Group, Inc.	$375,000	4.75%	1/4/2048	332,508	0.00%
American International Group, Inc.	$250,000	4.38%	30/6/2050	206,602	0.00%
American Municipal Power, Inc.	$100,000	8.08%	15/2/2050	126,159	0.00%
American National Group, Inc.	$300,000	5.00%	15/6/2027	298,403	0.00%
American National Group, Inc.	$115,000	5.75%	1/10/2029	115,289	0.00%
American Tower Corp.	$2,500,000	1.45%	15/9/2026	2,362,691	0.01%
American Tower Corp.	$400,000	3.38%	15/10/2026	390,687	0.00%
American Tower Corp.	$725,000	3.13%	15/1/2027	701,348	0.01%
American Tower Corp.	€400,000	0.50%	15/1/2028	385,434	0.00%
American Tower Corp.	$2,000,000	1.50%	31/1/2028	1,803,989	0.01%
American Tower Corp.	$250,000	5.20%	15/2/2029	251,409	0.00%
American Tower Corp.	$550,000	3.95%	15/3/2029	526,917	0.00%
American Tower Corp.	€1,000,000	0.88%	21/5/2029	943,137	0.01%
American Tower Corp.	$230,000	2.90%	15/1/2030	207,058	0.00%
American Tower Corp.	$400,000	5.00%	31/1/2030	397,625	0.00%
American Tower Corp.	$850,000	2.10%	15/6/2030	727,787	0.01%
American Tower Corp.	$200,000	2.70%	15/4/2031	172,739	0.00%
American Tower Corp.	$500,000	2.30%	15/9/2031	415,370	0.00%
American Tower Corp.	$300,000	5.55%	15/7/2033	301,980	0.00%
American Tower Corp.	$300,000	5.90%	15/11/2033	308,951	0.00%
American Tower Corp.	$250,000	5.45%	15/2/2034	249,933	0.00%
American Tower Corp.	$400,000	5.40%	31/1/2035	395,903	0.00%
American Tower Corp.	$250,000	3.70%	15/10/2049	180,207	0.00%
American Tower Corp.	$200,000	3.10%	15/6/2050	128,466	0.00%
American Tower Corp.	$500,000	2.95%	15/1/2051	309,886	0.00%
American Transmission Systems, Inc.	$325,000	5.00%	1/9/2044	296,915	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
American University	$190,000	3.67%	1/4/2049	145,465	0.00%
American Water Capital Corp.	$780,000	2.95%	1/9/2027	745,404	0.01%
American Water Capital Corp.	$195,000	2.30%	1/6/2031	164,655	0.00%
American Water Capital Corp.	$300,000	4.45%	1/6/2032	286,282	0.00%
American Water Capital Corp.	$300,000	5.15%	1/3/2034	297,386	0.00%
American Water Capital Corp.	$195,000	4.30%	1/12/2042	164,878	0.00%
American Water Capital Corp.	$125,000	4.30%	1/9/2045	102,507	0.00%
American Water Capital Corp.	$200,000	4.00%	1/12/2046	155,973	0.00%
American Water Capital Corp.	$280,000	4.20%	1/9/2048	223,086	0.00%
American Water Capital Corp.	$275,000	4.15%	1/6/2049	217,139	0.00%
American Water Capital Corp.	$115,000	3.25%	1/6/2051	76,723	0.00%
American Water Capital Corp.	$400,000	5.45%	1/3/2054	383,475	0.00%
Americold Realty Operating Partnership LP	$120,000	5.41%	12/9/2034	114,847	0.00%
Ameriprise Financial, Inc.	$541,000	2.88%	15/9/2026	526,613	0.00%
Ameriprise Financial, Inc.	$500,000	5.70%	15/12/2028	514,827	0.00%
Ameriprise Financial, Inc.	$190,000	4.50%	13/5/2032	182,633	0.00%
AmFam Holdings, Inc.	$200,000	2.81%	11/3/2031	155,474	0.00%
AmFam Holdings, Inc.	$278,000	3.83%	11/3/2051	167,872	0.00%
Amgen, Inc.	$940,000	2.60%	19/8/2026	909,796	0.01%
Amgen, Inc.	£100,000	5.50%	7/12/2026	126,759	0.00%
Amgen, Inc.	$775,000	2.20%	21/2/2027	735,009	0.01%
Amgen, Inc.	$500,000	3.20%	2/11/2027	481,005	0.00%
Amgen, Inc.	$1,475,000	5.15%	2/3/2028	1,485,768	0.01%
Amgen, Inc.	$500,000	1.65%	15/8/2028	446,859	0.00%
Amgen, Inc.	$475,000	4.05%	18/8/2029	456,852	0.00%
Amgen, Inc.	£1,200,000	4.00%	13/9/2029	1,450,984	0.01%
Amgen, Inc.	$1,085,000	2.45%	21/2/2030	958,753	0.01%
Amgen, Inc.	$1,850,000	5.25%	2/3/2030	1,866,872	0.01%
Amgen, Inc.	$275,000	2.30%	25/2/2031	234,244	0.00%
Amgen, Inc.	$1,050,000	2.00%	15/1/2032	852,014	0.01%
Amgen, Inc.	$600,000	3.35%	22/2/2032	534,697	0.00%
Amgen, Inc.	$500,000	4.20%	1/3/2033	463,635	0.00%
Amgen, Inc.	$1,675,000	5.25%	2/3/2033	1,663,176	0.01%
Amgen, Inc.	$840,000	3.15%	21/2/2040	624,363	0.00%
Amgen, Inc.	$500,000	2.80%	15/8/2041	347,489	0.00%
Amgen, Inc.	$300,000	4.95%	1/10/2041	270,527	0.00%
Amgen, Inc.	$925,000	5.60%	2/3/2043	900,272	0.01%
Amgen, Inc.	$1,060,000	4.40%	1/5/2045	877,670	0.01%
Amgen, Inc.	$1,111,000	4.66%	15/6/2051	932,326	0.01%
Amgen, Inc.	$800,000	4.20%	22/2/2052	618,855	0.00%
Amgen, Inc.	$675,000	4.88%	1/3/2053	578,969	0.00%
Amgen, Inc.	$1,650,000	5.65%	2/3/2053	1,590,625	0.01%
Amgen, Inc.	$283,000	2.77%	1/9/2053	164,696	0.00%
Amgen, Inc.	$950,000	4.40%	22/2/2062	736,369	0.01%
Amgen, Inc.	$1,075,000	5.75%	2/3/2063	1,031,215	0.01%
Amphenol Corp.	$730,000	5.05%	5/4/2027	736,437	0.01%
Amphenol Corp.	$500,000	5.05%	5/4/2029	502,311	0.00%
Amphenol Corp.	$475,000	4.35%	1/6/2029	465,215	0.00%
Amphenol Corp.	$310,000	2.80%	15/2/2030	280,429	0.00%
Amphenol Corp.	$225,000	5.25%	5/4/2034	225,903	0.00%
Amphenol Corp.	$370,000	5.00%	15/1/2035	361,215	0.00%
Amphenol Corp.	$260,000	5.38%	15/11/2054	247,589	0.00%
Amphenol Technologies Holding GmbH	€300,000	0.75%	4/5/2026	302,694	0.00%
Analog Devices, Inc.	$180,000	3.50%	5/12/2026	176,729	0.00%
Analog Devices, Inc.	$300,000	3.45%	15/6/2027	292,364	0.00%
Analog Devices, Inc.	$675,000	2.10%	1/10/2031	565,564	0.00%
Analog Devices, Inc.	$500,000	2.80%	1/10/2041	352,286	0.00%
Analog Devices, Inc.	$500,000	2.95%	1/10/2051	317,480	0.00%
Andrew W Mellon Foundation	$100,000	0.95%	1/8/2027	91,263	0.00%
Aon Corp.	$200,000	8.21%	1/1/2027	210,614	0.00%
Aon Corp.	$750,000	4.50%	15/12/2028	739,050	0.01%
Aon Corp.	$350,000	3.75%	2/5/2029	332,639	0.00%
Aon Corp.	$1,000,000	2.80%	15/5/2030	889,994	0.01%
Aon Corp./Aon Global Holdings plc	$1,000,000	5.35%	28/2/2033	994,826	0.01%
Aon Corp./Aon Global Holdings plc	$370,000	3.90%	28/2/2052	271,748	0.00%
Aon Global Ltd.	$375,000	4.60%	14/6/2044	317,607	0.00%
Aon Global Ltd.	$295,000	4.75%	15/5/2045	253,796	0.00%
Aon North America, Inc.	$400,000	5.13%	1/3/2027	402,886	0.00%
Aon North America, Inc.	$500,000	5.15%	1/3/2029	501,772	0.00%
Aon North America, Inc.	$500,000	5.30%	1/3/2031	502,548	0.00%
Aon North America, Inc.	$665,000	5.45%	1/3/2034	664,630	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Aon North America, Inc.	$1,000,000	5.75%	1/3/2054	976,455	0.01%
Apache Corp.	$860,000	4.25%	15/1/2030	807,751	0.01%
Apache Corp.	$935,000	5.10%	1/9/2040	812,240	0.01%
Apollo Debt Solutions BDC	$500,000	6.90%	13/4/2029	516,454	0.00%
Apollo Debt Solutions BDC	$250,000	6.70%	29/7/2031	256,689	0.00%
Apollo Global Management, Inc.	$500,000	6.38%	15/11/2033	539,964	0.00%
Apollo Global Management, Inc.	$500,000	5.80%	21/5/2054	502,125	0.00%
Apollo Management Holdings LP	$425,000	4.40%	27/5/2026	421,599	0.00%
Apollo Management Holdings LP	$210,000	4.87%	15/2/2029	208,141	0.00%
Apollo Management Holdings LP	$200,000	2.65%	5/6/2030	175,411	0.00%
Apollo Management Holdings LP	$85,000	5.00%	15/3/2048	76,344	0.00%
Appalachian Power Co.	$50,000	3.30%	1/6/2027	48,275	0.00%
Appalachian Power Co.	$200,000	4.50%	1/8/2032	188,270	0.00%
Appalachian Power Co.	$500,000	5.65%	1/4/2034	501,600	0.00%
Appalachian Power Co.	$540,000	4.45%	1/6/2045	436,336	0.00%
Appalachian Power Co.	$175,000	4.50%	1/3/2049	140,198	0.00%
Appalachian Power Co.	$200,000	3.70%	1/5/2050	139,185	0.00%
Apple, Inc.	$2,177,000	2.45%	4/8/2026	2,112,554	0.01%
Apple, Inc.	$850,000	3.35%	9/2/2027	832,662	0.01%
Apple, Inc.	$950,000	3.20%	11/5/2027	923,574	0.01%
Apple, Inc.	$1,230,000	2.90%	12/9/2027	1,182,850	0.01%
Apple, Inc.	€556,000	2.00%	17/9/2027	569,228	0.00%
Apple, Inc.	$1,000,000	1.40%	5/8/2028	897,587	0.01%
Apple, Inc.	$750,000	2.20%	11/9/2029	674,945	0.01%
Apple, Inc.	CHF200,000	0.75%	25/2/2030	223,346	0.00%
Apple, Inc.	$585,000	1.65%	11/5/2030	502,690	0.00%
Apple, Inc.	$650,000	1.70%	5/8/2031	541,416	0.00%
Apple, Inc.	$1,125,000	3.35%	8/8/2032	1,030,903	0.01%
Apple, Inc.	$285,000	4.50%	23/2/2036	277,896	0.00%
Apple, Inc.	$500,000	2.38%	8/2/2041	344,120	0.00%
Apple, Inc.	$2,200,000	3.85%	4/5/2043	1,820,213	0.01%
Apple, Inc.	$800,000	4.45%	6/5/2044	728,183	0.01%
Apple, Inc.	$1,625,000	3.45%	9/2/2045	1,243,922	0.01%
Apple, Inc.	$625,000	4.38%	13/5/2045	550,937	0.00%
Apple, Inc.	$670,000	3.85%	4/8/2046	539,254	0.00%
Apple, Inc.	$325,000	4.25%	9/2/2047	277,670	0.00%
Apple, Inc.	$529,000	3.75%	12/9/2047	415,659	0.00%
Apple, Inc.	$425,000	3.75%	13/11/2047	334,050	0.00%
Apple, Inc.	$510,000	2.95%	11/9/2049	340,202	0.00%
Apple, Inc.	$1,085,000	2.65%	11/5/2050	673,859	0.01%
Apple, Inc.	$1,500,000	2.65%	8/2/2051	924,786	0.01%
Apple, Inc.	$750,000	2.70%	5/8/2051	466,119	0.00%
Apple, Inc.	$1,000,000	3.95%	8/8/2052	795,332	0.01%
Apple, Inc.	$300,000	4.85%	10/5/2053	283,499	0.00%
Apple, Inc.	$2,000,000	2.80%	8/2/2061	1,185,812	0.01%
Apple, Inc.	$750,000	2.85%	5/8/2061	451,027	0.00%
Applied Materials, Inc.	$750,000	1.75%	1/6/2030	640,709	0.00%
Applied Materials, Inc.	$100,000	5.10%	1/10/2035	99,974	0.00%
Applied Materials, Inc.	$135,000	4.35%	1/4/2047	114,278	0.00%
Applied Materials, Inc.	$500,000	2.75%	1/6/2050	312,098	0.00%
AppLovin Corp.	$400,000	5.13%	1/12/2029	398,771	0.00%
AppLovin Corp.	$450,000	5.38%	1/12/2031	450,351	0.00%
AppLovin Corp.	$500,000	5.50%	1/12/2034	495,612	0.00%
AppLovin Corp.	$325,000	5.95%	1/12/2054	320,806	0.00%
Aptiv Swiss Holdings Ltd.	$500,000	4.65%	13/9/2029	485,463	0.00%
Aptiv Swiss Holdings Ltd.	$500,000	5.15%	13/9/2034	472,996	0.00%
Aptiv Swiss Holdings Ltd.	$1,350,000	5.75%	13/9/2054	1,212,722	0.01%
Aptiv Swiss Holdings Ltd.	$400,000	6.88%	15/12/2054	389,909	0.00%
Arch Capital Finance LLC	$125,000	4.01%	15/12/2026	123,523	0.00%
Arch Capital Finance LLC	$300,000	5.03%	15/12/2046	269,871	0.00%
Arch Capital Group Ltd.	$500,000	3.64%	30/6/2050	356,795	0.00%
Arch Capital Group US, Inc.	$65,000	5.14%	1/11/2043	59,478	0.00%
Archer-Daniels-Midland Co.	$305,000	5.38%	15/9/2035	308,059	0.00%
Archer-Daniels-Midland Co.	$100,000	3.75%	15/9/2047	74,586	0.00%
Archer-Daniels-Midland Co.	$175,000	4.50%	15/3/2049	147,130	0.00%
Archer-Daniels-Midland Co.	$490,000	2.70%	15/9/2051	294,092	0.00%
Ares Capital Corp.	$700,000	2.15%	15/7/2026	669,755	0.01%
Ares Capital Corp.	$500,000	2.88%	15/6/2027	475,537	0.00%
Ares Capital Corp.	$350,000	2.88%	15/6/2028	322,535	0.00%
Ares Capital Corp.	$500,000	5.95%	15/7/2029	505,971	0.00%
Ares Capital Corp.	$500,000	3.20%	15/11/2031	429,925	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Ares Finance Co. IV LLC	$500,000	3.65%	1/2/2052	349,100	0.00%
Ares Management Corp.	$500,000	5.60%	11/10/2054	476,317	0.00%
Ares Strategic Income Fund	$180,000	5.70%	15/3/2028	179,989	0.00%
Ares Strategic Income Fund	$500,000	6.35%	15/8/2029	508,952	0.00%
Arizona Public Service Co.	$50,000	2.95%	15/9/2027	47,598	0.00%
Arizona Public Service Co.	$400,000	5.70%	15/8/2034	404,632	0.00%
Arizona Public Service Co.	$120,000	5.05%	1/9/2041	109,105	0.00%
Arizona Public Service Co.	$150,000	4.50%	1/4/2042	126,774	0.00%
Arizona Public Service Co.	$140,000	3.75%	15/5/2046	103,368	0.00%
Arizona Public Service Co.	$120,000	4.25%	1/3/2049	93,432	0.00%
Arizona Public Service Co.	$245,000	3.35%	15/5/2050	165,567	0.00%
Arizona Public Service Co.	$165,000	2.65%	15/9/2050	95,562	0.00%
Army Hawaii Family Housing Trust Certificates	$318,512	5.52%	15/6/2050	321,751	0.00%
Arrow Electronics, Inc.	$350,000	3.88%	12/1/2028	336,976	0.00%
Arrow Electronics, Inc.	$500,000	5.88%	10/4/2034	502,160	0.00%
Arthur J Gallagher & Co.	$75,000	4.60%	15/12/2027	74,706	0.00%
Arthur J Gallagher & Co.	$55,000	4.85%	15/12/2029	54,741	0.00%
Arthur J Gallagher & Co.	$65,000	5.00%	15/2/2032	64,149	0.00%
Arthur J Gallagher & Co.	$300,000	6.50%	15/2/2034	322,142	0.00%
Arthur J Gallagher & Co.	$105,000	5.15%	15/2/2035	102,351	0.00%
Arthur J Gallagher & Co.	$525,000	3.50%	20/5/2051	361,695	0.00%
Arthur J Gallagher & Co.	$400,000	3.05%	9/3/2052	249,355	0.00%
Arthur J Gallagher & Co.	$400,000	6.75%	15/2/2054	442,765	0.00%
Arthur J Gallagher & Co.	$130,000	5.55%	15/2/2055	124,821	0.00%
Ascension Health	$775,000	2.53%	15/11/2029	696,538	0.01%
Ascension Health	$425,000	3.11%	15/11/2039	320,276	0.00%
Ascension Health	$450,000	3.95%	15/11/2046	359,091	0.00%
Associated Banc-Corp.	$250,000	6.46%	29/8/2030	254,652	0.00%
Assured Guaranty US Holdings, Inc.	$280,000	3.60%	15/9/2051	191,625	0.00%
AT&T, Inc.	$1,825,000	1.70%	25/3/2026	1,761,129	0.01%
AT&T, Inc.	€800,000	1.80%	5/9/2026	815,078	0.01%
AT&T, Inc.	£1,550,000	2.90%	4/12/2026	1,871,895	0.01%
AT&T, Inc.	$550,000	2.30%	1/6/2027	519,243	0.00%
AT&T, Inc.	$1,050,000	1.65%	1/2/2028	954,698	0.01%
AT&T, Inc.	$522,000	4.10%	15/2/2028	510,707	0.00%
AT&T, Inc.	€600,000	1.60%	19/5/2028	595,636	0.00%
AT&T, Inc.	$1,079,000	4.35%	1/3/2029	1,056,116	0.01%
AT&T, Inc.	$1,314,000	4.30%	15/2/2030	1,271,738	0.01%
AT&T, Inc.	$1,000,000	2.75%	1/6/2031	869,967	0.01%
AT&T, Inc.	$1,500,000	2.25%	1/2/2032	1,239,199	0.01%
AT&T, Inc.	$2,398,000	2.55%	1/12/2033	1,931,452	0.01%
AT&T, Inc.	$1,135,000	5.40%	15/2/2034	1,140,154	0.01%
AT&T, Inc.	€1,550,000	4.30%	18/11/2034	1,702,028	0.01%
AT&T, Inc.	€500,000	2.45%	15/3/2035	471,191	0.00%
AT&T, Inc.	$1,100,000	4.50%	15/5/2035	1,017,762	0.01%
AT&T, Inc.	€500,000	3.15%	4/9/2036	492,231	0.00%
AT&T, Inc.	$841,000	4.90%	15/8/2037	792,669	0.01%
AT&T, Inc.	€800,000	2.60%	19/5/2038	729,950	0.01%
AT&T, Inc.	$650,000	4.85%	1/3/2039	602,511	0.00%
AT&T, Inc.	€600,000	1.80%	14/9/2039	491,680	0.00%
AT&T, Inc.	£150,000	7.00%	30/4/2040	207,050	0.00%
AT&T, Inc.	$520,000	3.50%	1/6/2041	398,340	0.00%
AT&T, Inc.	$250,000	4.30%	15/12/2042	207,897	0.00%
AT&T, Inc.	$500,000	3.10%	1/2/2043	359,997	0.00%
AT&T, Inc.	$625,000	4.65%	1/6/2044	531,687	0.00%
AT&T, Inc.	£400,000	4.88%	1/6/2044	431,565	0.00%
AT&T, Inc.	$760,000	4.35%	15/6/2045	624,008	0.00%
AT&T, Inc.	$875,000	4.75%	15/5/2046	759,814	0.01%
AT&T, Inc.	$745,000	5.15%	15/11/2046	684,866	0.01%
AT&T, Inc.	$500,000	5.45%	1/3/2047	472,997	0.00%
AT&T, Inc.	CAD450,000	4.85%	25/5/2047	302,161	0.00%
AT&T, Inc.	CAD150,000	5.10%	25/11/2048	103,945	0.00%
AT&T, Inc.	$1,975,000	3.65%	1/6/2051	1,393,406	0.01%
AT&T, Inc.	$2,851,000	3.50%	15/9/2053	1,921,740	0.01%
AT&T, Inc.	$3,953,000	3.55%	15/9/2055	2,666,494	0.01%
AT&T, Inc.	$2,475,000	3.80%	1/12/2057	1,713,881	0.01%
AT&T, Inc.	$2,669,000	3.65%	15/9/2059	1,770,098	0.01%
AT&T, Inc.	$775,000	3.85%	1/6/2060	537,433	0.00%
Athene Global Funding	$500,000	5.62%	8/5/2026	504,438	0.00%
Athene Global Funding	$300,000	4.86%	27/8/2026	299,728	0.00%
Athene Global Funding	€893,000	0.37%	10/9/2026	886,431	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Athene Global Funding	$175,000	2.95%	12/11/2026	168,827	0.00%
Athene Global Funding	$200,000	5.34%	15/1/2027	201,176	0.00%
Athene Global Funding	$500,000	5.52%	25/3/2027	505,747	0.00%
Athene Global Funding	$200,000	5.35%	9/7/2027	202,017	0.00%
Athene Global Funding	£1,300,000	5.15%	28/7/2027	1,620,837	0.01%
Athene Global Funding	€350,000	0.63%	12/1/2028	337,312	0.00%
Athene Global Funding	$200,000	2.50%	24/3/2028	184,238	0.00%
Athene Global Funding	$1,000,000	1.99%	19/8/2028	893,089	0.01%
Athene Global Funding	$500,000	2.72%	7/1/2029	453,448	0.00%
Athene Global Funding	$500,000	5.58%	9/1/2029	505,450	0.00%
Athene Global Funding	$200,000	4.72%	8/10/2029	194,970	0.00%
Athene Global Funding	$450,000	2.67%	7/6/2031	382,037	0.00%
Athene Global Funding	$200,000	5.53%	11/7/2031	200,412	0.00%
Athene Global Funding	$400,000	5.32%	13/11/2031	393,486	0.00%
Athene Holding Ltd.	$250,000	4.13%	12/1/2028	243,837	0.00%
Athene Holding Ltd.	$829,000	6.15%	3/4/2030	861,067	0.01%
Athene Holding Ltd.	$675,000	5.88%	15/1/2034	684,510	0.01%
Athene Holding Ltd.	$500,000	6.25%	1/4/2054	502,154	0.00%
Athene Holding Ltd.	$225,000	6.63%	15/10/2054	224,469	0.00%
Atlantic City Electric Co.	$300,000	2.30%	15/3/2031	255,053	0.00%
Atlassian Corp.	$500,000	5.25%	15/5/2029	503,416	0.00%
Atlassian Corp.	$500,000	5.50%	15/5/2034	502,580	0.00%
Atmos Energy Corp.	$100,000	3.00%	15/6/2027	96,289	0.00%
Atmos Energy Corp.	$120,000	2.63%	15/9/2029	109,315	0.00%
Atmos Energy Corp.	$850,000	5.90%	15/11/2033	890,098	0.01%
Atmos Energy Corp.	$200,000	5.50%	15/6/2041	199,449	0.00%
Atmos Energy Corp.	$325,000	4.15%	15/1/2043	269,701	0.00%
Atmos Energy Corp.	$225,000	4.13%	15/10/2044	183,319	0.00%
Atmos Energy Corp.	$200,000	4.30%	1/10/2048	163,872	0.00%
Atmos Energy Corp.	$500,000	4.13%	15/3/2049	393,119	0.00%
Atmos Energy Corp.	$220,000	3.38%	15/9/2049	151,204	0.00%
Atmos Energy Corp.	$300,000	5.00%	15/12/2054	269,954	0.00%
Autodesk, Inc.	$125,000	3.50%	15/6/2027	121,382	0.00%
Autodesk, Inc.	$225,000	2.85%	15/1/2030	203,774	0.00%
Autodesk, Inc.	$475,000	2.40%	15/12/2031	398,970	0.00%
Automatic Data Processing, Inc.	$235,000	1.70%	15/5/2028	214,555	0.00%
Automatic Data Processing, Inc.	$1,000,000	1.25%	1/9/2030	830,821	0.01%
Automatic Data Processing, Inc.	$400,000	4.45%	9/9/2034	380,423	0.00%
AutoNation, Inc.	$175,000	1.95%	1/8/2028	156,916	0.00%
AutoNation, Inc.	$500,000	2.40%	1/8/2031	412,387	0.00%
AutoZone, Inc.	$100,000	3.75%	1/6/2027	97,703	0.00%
AutoZone, Inc.	$450,000	4.50%	1/2/2028	445,922	0.00%
AutoZone, Inc.	$500,000	6.25%	1/11/2028	522,991	0.00%
AutoZone, Inc.	$75,000	3.75%	18/4/2029	71,511	0.00%
AutoZone, Inc.	$500,000	5.10%	15/7/2029	502,565	0.00%
AutoZone, Inc.	$1,400,000	1.65%	15/1/2031	1,150,801	0.01%
AutoZone, Inc.	$500,000	5.20%	1/8/2033	492,719	0.00%
AutoZone, Inc.	$400,000	5.40%	15/7/2034	397,779	0.00%
AvalonBay Communities, Inc.	$50,000	2.95%	11/5/2026	48,834	0.00%
AvalonBay Communities, Inc.	$175,000	3.35%	15/5/2027	169,729	0.00%
AvalonBay Communities, Inc.	$145,000	3.20%	15/1/2028	138,717	0.00%
AvalonBay Communities, Inc.	$425,000	1.90%	1/12/2028	379,958	0.00%
AvalonBay Communities, Inc.	$150,000	3.30%	1/6/2029	140,503	0.00%
AvalonBay Communities, Inc.	$100,000	2.30%	1/3/2030	87,906	0.00%
AvalonBay Communities, Inc.	$1,100,000	5.00%	15/2/2033	1,083,337	0.01%
AvalonBay Communities, Inc.	$175,000	5.35%	1/6/2034	175,818	0.00%
AvalonBay Communities, Inc.	$75,000	4.35%	15/4/2048	61,765	0.00%
Avangrid, Inc.	$150,000	3.80%	1/6/2029	142,095	0.00%
Avery Dennison Corp.	$375,000	2.65%	30/4/2030	332,635	0.00%
Avery Dennison Corp.	$450,000	5.75%	15/3/2033	461,892	0.00%
Aviation Capital Group LLC	$825,000	6.25%	15/4/2028	850,370	0.01%
Aviation Capital Group LLC	$500,000	5.38%	15/7/2029	500,467	0.00%
Avista Corp.	$100,000	4.35%	1/6/2048	82,027	0.00%
Avnet, Inc.	$150,000	4.63%	15/4/2026	149,118	0.00%
AXIS Specialty Finance LLC	$90,000	3.90%	15/7/2029	85,496	0.00%
AXIS Specialty Finance LLC	$135,000	4.90%	15/1/2040	126,366	0.00%
Bacardi Ltd.	$225,000	5.15%	15/5/2038	206,446	0.00%
Bacardi Ltd.	$275,000	5.30%	15/5/2048	246,227	0.00%
Bacardi Ltd./Bacardi-Martini BV	$625,000	5.40%	15/6/2033	612,647	0.00%
Bain Capital Specialty Finance, Inc.	$200,000	2.95%	10/3/2026	194,133	0.00%
Bain Capital Specialty Finance, Inc.	$500,000	2.55%	13/10/2026	476,280	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Baker Hughes Holdings LLC	$550,000	5.13%	15/9/2040	522,234	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	$475,000	3.34%	15/12/2027	458,153	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	$450,000	4.08%	15/12/2047	354,035	0.00%
Baltimore Gas & Electric Co.	$100,000	2.40%	15/8/2026	96,594	0.00%
Baltimore Gas & Electric Co.	$200,000	2.25%	15/6/2031	169,371	0.00%
Baltimore Gas & Electric Co.	$250,000	5.30%	1/6/2034	249,749	0.00%
Baltimore Gas & Electric Co.	$125,000	3.50%	15/8/2046	90,472	0.00%
Baltimore Gas & Electric Co.	$75,000	3.75%	15/8/2047	55,798	0.00%
Baltimore Gas & Electric Co.	$100,000	4.25%	15/9/2048	79,865	0.00%
Baltimore Gas & Electric Co.	$520,000	3.20%	15/9/2049	343,070	0.00%
Baltimore Gas & Electric Co.	$300,000	2.90%	15/6/2050	187,783	0.00%
Baltimore Gas & Electric Co.	$400,000	4.55%	1/6/2052	333,032	0.00%
Baltimore Gas & Electric Co.	$200,000	5.65%	1/6/2054	197,449	0.00%
BANK 2017	$725,000	3.78%	15/5/2050	692,656	0.01%
BANK 2017	$500,000	3.63%	15/5/2050	485,221	0.00%
BANK 2017	$150,000	3.49%	15/11/2050	140,899	0.00%
BANK 2017	$100,000	4.09%	15/11/2050	77,452	0.00%
BANK 2017	$25,000	3.73%	15/11/2050	23,215	0.00%
BANK 2017	$150,000	3.54%	15/11/2054	144,064	0.00%
BANK 2017	$66,456	3.28%	15/11/2054	64,434	0.00%
BANK 2017	$300,000	3.39%	15/6/2060	289,056	0.00%
BANK 2017	$100,000	3.62%	15/6/2060	95,785	0.00%
BANK 2017	$499,000	3.52%	15/7/2060	480,090	0.00%
BANK 2017	$499,000	3.74%	15/7/2060	479,351	0.00%
BANK 2017	$70,224	3.25%	15/7/2060	67,614	0.00%
BANK 2017	$450,000	3.18%	15/9/2060	429,592	0.00%
BANK 2017	$300,000	3.75%	15/9/2060	285,505	0.00%
BANK 2017	$275,000	3.44%	15/9/2060	264,012	0.00%
BANK 2018	$2,300,000	3.97%	15/9/2060	2,209,477	0.01%
BANK 2018	$450,000	4.23%	15/9/2060	437,418	0.00%
BANK 2018	$100,000	4.48%	15/9/2060	96,866	0.00%
BANK 2018	$87,868	4.13%	15/9/2060	86,784	0.00%
BANK 2018	$275,000	3.69%	15/2/2061	263,634	0.00%
BANK 2018	$50,000	3.90%	15/2/2061	47,815	0.00%
BANK 2018	$30,401	3.64%	15/2/2061	29,876	0.00%
BANK 2018	$125,000	4.05%	15/3/2061	121,177	0.00%
BANK 2018	$150,000	4.26%	15/5/2061	146,165	0.00%
BANK 2018	$50,000	4.34%	15/5/2061	48,381	0.00%
BANK 2018	$900,000	3.95%	15/8/2061	866,560	0.01%
BANK 2018	$275,000	4.22%	15/8/2061	266,582	0.00%
BANK 2018	$540,000	4.41%	15/11/2061	527,320	0.00%
Bank of America Corp.	$575,000	4.45%	3/3/2026	572,772	0.00%
Bank of America Corp.	$3,375,000	3.50%	19/4/2026	3,326,369	0.02%
Bank of America Corp.	CHF1,000,000	0.25%	12/6/2026	1,099,150	0.01%
Bank of America Corp.	$720,000	4.25%	22/10/2026	713,658	0.01%
Bank of America Corp.	$1,100,000	5.08%	20/1/2027	1,103,410	0.01%
Bank of America Corp.	$2,350,000	1.66%	11/3/2027	2,263,888	0.01%
Bank of America Corp.	$450,000	3.56%	23/4/2027	442,642	0.00%
Bank of America Corp.	$1,600,000	1.73%	22/7/2027	1,525,396	0.01%
Bank of America Corp.	CAD150,000	1.98%	15/9/2027	101,637	0.00%
Bank of America Corp.	$1,700,000	3.25%	21/10/2027	1,638,726	0.01%
Bank of America Corp.	$1,568,000	3.82%	20/1/2028	1,535,503	0.01%
Bank of America Corp.	$700,000	2.55%	4/2/2028	667,115	0.01%
Bank of America Corp.	CAD1,370,000	3.62%	16/3/2028	952,490	0.01%
Bank of America Corp.	$1,350,000	3.71%	24/4/2028	1,314,523	0.01%
Bank of America Corp.	$1,215,000	4.38%	27/4/2028	1,201,385	0.01%
Bank of America Corp.	$775,000	3.59%	21/7/2028	750,147	0.01%
Bank of America Corp.	$400,000	4.95%	22/7/2028	400,786	0.00%
Bank of America Corp.	£150,000	7.00%	31/7/2028	200,389	0.00%
Bank of America Corp.	€500,000	0.58%	24/8/2028	487,265	0.00%
Bank of America Corp.	$2,000,000	6.20%	10/11/2028	2,070,834	0.01%
Bank of America Corp.	$3,028,000	3.42%	20/12/2028	2,903,332	0.02%
Bank of America Corp.	$3,275,000	3.97%	5/3/2029	3,175,175	0.02%
Bank of America Corp.	$1,000,000	2.09%	14/6/2029	906,534	0.01%
Bank of America Corp.	$210,000	4.27%	23/7/2029	204,478	0.00%
Bank of America Corp.	$1,900,000	3.97%	7/2/2030	1,821,504	0.01%
Bank of America Corp.	$3,025,000	3.19%	23/7/2030	2,784,385	0.02%
Bank of America Corp.	$1,000,000	2.88%	22/10/2030	904,210	0.01%
Bank of America Corp.	$1,275,000	2.50%	13/2/2031	1,119,299	0.01%
Bank of America Corp.	€3,000,000	0.69%	22/3/2031	2,743,346	0.01%
Bank of America Corp.	£800,000	3.58%	27/4/2031	933,753	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bank of America Corp.	$2,500,000	2.59%	29/4/2031	2,197,399	0.01%
Bank of America Corp.	$150,000	1.90%	23/7/2031	126,230	0.00%
Bank of America Corp.	$1,200,000	1.92%	24/10/2031	1,001,406	0.01%
Bank of America Corp.	€2,900,000	0.65%	26/10/2031	2,595,430	0.01%
Bank of America Corp.	$500,000	2.65%	11/3/2032	430,450	0.00%
Bank of America Corp.	$2,375,000	2.69%	22/4/2032	2,042,186	0.01%
Bank of America Corp.	$1,000,000	2.30%	21/7/2032	833,981	0.01%
Bank of America Corp.	$1,600,000	2.57%	20/10/2032	1,347,144	0.01%
Bank of America Corp.	$2,300,000	2.97%	4/2/2033	1,977,741	0.01%
Bank of America Corp.	$1,095,000	4.57%	27/4/2033	1,041,677	0.01%
Bank of America Corp.	$1,330,000	5.02%	22/7/2033	1,304,664	0.01%
Bank of America Corp.	$2,025,000	5.29%	25/4/2034	2,009,967	0.01%
Bank of America Corp.	$1,500,000	5.87%	15/9/2034	1,541,306	0.01%
Bank of America Corp.	$1,600,000	5.47%	23/1/2035	1,604,753	0.01%
Bank of America Corp.	$420,000	5.43%	15/8/2035	408,908	0.00%
Bank of America Corp.	$960,000	5.52%	25/10/2035	942,625	0.01%
Bank of America Corp.	$500,000	2.48%	21/9/2036	407,267	0.00%
Bank of America Corp.	$750,000	6.11%	29/1/2037	776,792	0.01%
Bank of America Corp.	$1,000,000	3.85%	8/3/2037	885,653	0.01%
Bank of America Corp.	$550,000	4.24%	24/4/2038	487,540	0.00%
Bank of America Corp.	$1,025,000	7.75%	14/5/2038	1,198,194	0.01%
Bank of America Corp.	$675,000	4.08%	23/4/2040	573,791	0.00%
Bank of America Corp.	$1,995,000	2.68%	19/6/2041	1,381,711	0.01%
Bank of America Corp.	$250,000	5.88%	7/2/2042	260,809	0.00%
Bank of America Corp.	$1,250,000	3.31%	22/4/2042	935,677	0.01%
Bank of America Corp.	$1,585,000	5.00%	21/1/2044	1,481,129	0.01%
Bank of America Corp.	$100,000	4.88%	1/4/2044	91,600	0.00%
Bank of America Corp.	$590,000	4.75%	21/4/2045	520,614	0.00%
Bank of America Corp.	$620,000	4.44%	20/1/2048	521,240	0.00%
Bank of America Corp.	$1,065,000	3.95%	23/1/2049	814,697	0.01%
Bank of America Corp.	$1,000,000	4.33%	15/3/2050	815,284	0.01%
Bank of America Corp.	$2,150,000	4.08%	20/3/2051	1,679,522	0.01%
Bank of America Corp.	$190,000	2.83%	24/10/2051	116,687	0.00%
Bank of America Corp.	$400,000	3.48%	13/3/2052	282,854	0.00%
Bank of America Corp.	$1,000,000	2.97%	21/7/2052	634,736	0.00%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	$420,564	3.31%	15/2/2050	407,271	0.00%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	$180,000	3.57%	15/2/2050	174,751	0.00%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	$70,000	3.75%	15/2/2050	67,757	0.00%
Bank of America NA	$500,000	5.53%	18/8/2026	507,007	0.00%
Bank of America NA	$650,000	6.00%	15/10/2036	672,134	0.01%
Bank of New York Mellon	$500,000	5.15%	22/5/2026	500,531	0.00%
Bank of New York Mellon Corp.	$1,349,000	2.45%	17/8/2026	1,306,655	0.01%
Bank of New York Mellon Corp.	$450,000	4.95%	26/4/2027	451,779	0.00%
Bank of New York Mellon Corp.	$450,000	3.25%	16/5/2027	436,652	0.00%
Bank of New York Mellon Corp.	$250,000	3.44%	7/2/2028	243,304	0.00%
Bank of New York Mellon Corp.	$500,000	4.89%	21/7/2028	501,772	0.00%
Bank of New York Mellon Corp.	$500,000	5.80%	25/10/2028	513,092	0.00%
Bank of New York Mellon Corp.	$200,000	3.00%	30/10/2028	186,907	0.00%
Bank of New York Mellon Corp.	$500,000	4.54%	1/2/2029	495,768	0.00%
Bank of New York Mellon Corp.	$500,000	3.30%	23/8/2029	464,952	0.00%
Bank of New York Mellon Corp.	$500,000	6.32%	25/10/2029	525,218	0.00%
Bank of New York Mellon Corp.	$500,000	4.98%	14/3/2030	499,820	0.00%
Bank of New York Mellon Corp.	$1,500,000	1.80%	28/7/2031	1,244,991	0.01%
Bank of New York Mellon Corp.	$400,000	5.06%	22/7/2032	399,094	0.00%
Bank of New York Mellon Corp.	$300,000	4.29%	13/6/2033	282,512	0.00%
Bank of New York Mellon Corp.	$400,000	5.83%	25/10/2033	414,145	0.00%
Bank of New York Mellon Corp.	$500,000	4.71%	1/2/2034	480,131	0.00%
Bank of New York Mellon Corp.	$450,000	4.97%	26/4/2034	440,492	0.00%
Bank of New York Mellon Corp.	$500,000	5.19%	14/3/2035	494,416	0.00%
Banner Health	$100,000	2.34%	1/1/2030	88,543	0.00%
Banner Health	$450,000	2.91%	1/1/2042	320,317	0.00%
Banner Health	$125,000	3.18%	1/1/2050	84,650	0.00%
Banner Health	$400,000	2.91%	1/1/2051	254,922	0.00%
Baptist Health South Florida Foundation, Inc.	$250,000	3.12%	15/11/2071	142,367	0.00%
Baptist Healthcare System Obligated Group	$350,000	3.54%	15/8/2050	245,208	0.00%
Basin Electric Power Cooperative	$200,000	4.75%	26/4/2047	167,665	0.00%
Baxalta, Inc.	$67,000	4.00%	23/6/2025	66,772	0.00%
Baxalta, Inc.	$175,000	5.25%	23/6/2045	161,473	0.00%
Baxter International, Inc.	$100,000	2.60%	15/8/2026	96,637	0.00%
Baxter International, Inc.	$600,000	1.92%	1/2/2027	565,669	0.00%
Baxter International, Inc.	$500,000	2.27%	1/12/2028	450,791	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Baxter International, Inc.	€500,000	1.30%	15/5/2029	479,574	0.00%
Baxter International, Inc.	$1,100,000	1.73%	1/4/2031	893,384	0.01%
Baxter International, Inc.	$1,250,000	2.54%	1/2/2032	1,041,958	0.01%
Baxter International, Inc.	$725,000	3.13%	1/12/2051	449,656	0.00%
Bay Area Toll Authority	$550,000	6.26%	1/4/2049	580,947	0.00%
Bay Area Toll Authority	$70,000	7.04%	1/4/2050	80,353	0.00%
Bay Area Toll Authority	$125,000	6.91%	1/10/2050	141,965	0.00%
Bay Area Toll Authority	$600,000	3.13%	1/4/2055	391,930	0.00%
BayCare Health System, Inc.	$200,000	3.83%	15/11/2050	153,752	0.00%
Bayer US Finance II LLC	$100,000	4.20%	15/7/2034	85,748	0.00%
Bayer US Finance II LLC	$465,000	4.65%	15/11/2043	351,664	0.00%
Baylor Scott & White Holdings	$700,000	1.78%	15/11/2030	586,429	0.00%
Baylor Scott & White Holdings	$500,000	2.84%	15/11/2050	317,112	0.00%
BBCMS Mortgage Trust 2017	$125,000	3.67%	15/2/2050	121,484	0.00%
BBCMS Mortgage Trust 2018	$650,000	4.31%	15/12/2051	633,282	0.00%
Beacon Funding Trust	$480,000	6.27%	15/8/2054	473,355	0.00%
Becton Dickinson & Co.	$1,625,000	3.70%	6/6/2027	1,585,591	0.01%
Becton Dickinson & Co.	$450,000	4.69%	13/2/2028	447,638	0.00%
Becton Dickinson & Co.	$300,000	4.87%	8/2/2029	298,989	0.00%
Becton Dickinson & Co.	$500,000	5.08%	7/6/2029	503,548	0.00%
Becton Dickinson & Co.	$350,000	2.82%	20/5/2030	313,519	0.00%
Becton Dickinson & Co.	$300,000	5.11%	8/2/2034	295,597	0.00%
Becton Dickinson & Co.	$550,000	4.67%	6/6/2047	469,929	0.00%
Becton Dickinson & Co.	$475,000	3.79%	20/5/2050	351,481	0.00%
Becton Dickinson Euro Finance Sarl	€800,000	1.21%	4/6/2026	811,488	0.01%
Becton Dickinson Euro Finance Sarl	€300,000	1.34%	13/8/2041	216,349	0.00%
Benchmark 2018-B1 Mortgage Trust	$125,000	3.67%	15/1/2051	120,668	0.00%
Benchmark 2018-B1 Mortgage Trust	$50,000	3.88%	15/1/2051	47,257	0.00%
Benchmark 2018-B2 Mortgage Trust	$6,300,000	3.88%	15/2/2051	6,043,814	0.03%
Benchmark 2018-B2 Mortgage Trust	$150,000	4.08%	15/2/2051	143,085	0.00%
Benchmark 2018-B3 Mortgage Trust	$275,000	4.03%	10/4/2051	266,107	0.00%
Benchmark 2018-B4 Mortgage Trust	$900,000	4.12%	15/7/2051	871,078	0.01%
Benchmark 2018-B4 Mortgage Trust	$150,000	4.31%	15/7/2051	144,021	0.00%
Benchmark 2018-B5 Mortgage Trust	$625,000	4.21%	15/7/2051	606,848	0.00%
Benchmark 2018-B6 Mortgage Trust	$1,000,000	4.00%	10/10/2051	966,427	0.01%
Benchmark 2018-B6 Mortgage Trust	$300,000	4.26%	10/10/2051	289,698	0.00%
Benchmark 2018-B6 Mortgage Trust	$100,000	4.44%	10/10/2051	94,880	0.00%
Benchmark 2018-B7 Mortgage Trust	$975,000	4.51%	15/5/2053	946,188	0.01%
Benchmark 2018-B8 Mortgage Trust	$1,525,000	4.23%	15/1/2052	1,465,608	0.01%
Benchmark 2018-B8 Mortgage Trust	$275,000	4.53%	15/1/2052	259,457	0.00%
Berkshire Hathaway Energy Co.	$650,000	3.25%	15/4/2028	618,923	0.00%
Berkshire Hathaway Energy Co.	$200,000	3.70%	15/7/2030	188,228	0.00%
Berkshire Hathaway Energy Co.	$300,000	1.65%	15/5/2031	243,770	0.00%
Berkshire Hathaway Energy Co.	$825,000	6.13%	1/4/2036	867,542	0.01%
Berkshire Hathaway Energy Co.	$400,000	5.95%	15/5/2037	413,733	0.00%
Berkshire Hathaway Energy Co.	$225,000	5.15%	15/11/2043	213,507	0.00%
Berkshire Hathaway Energy Co.	$115,000	4.50%	1/2/2045	99,545	0.00%
Berkshire Hathaway Energy Co.	$900,000	4.45%	15/1/2049	742,161	0.01%
Berkshire Hathaway Energy Co.	$400,000	4.25%	15/10/2050	315,944	0.00%
Berkshire Hathaway Energy Co.	$250,000	2.85%	15/5/2051	152,947	0.00%
Berkshire Hathaway Finance Corp.	$1,000,000	1.85%	12/3/2030	872,178	0.01%
Berkshire Hathaway Finance Corp.	$1,300,000	2.88%	15/3/2032	1,137,074	0.01%
Berkshire Hathaway Finance Corp.	£500,000	2.38%	19/6/2039	432,841	0.00%
Berkshire Hathaway Finance Corp.	$300,000	5.75%	15/1/2040	316,261	0.00%
Berkshire Hathaway Finance Corp.	$850,000	4.40%	15/5/2042	771,126	0.01%
Berkshire Hathaway Finance Corp.	$375,000	4.30%	15/5/2043	324,187	0.00%
Berkshire Hathaway Finance Corp.	$200,000	4.20%	15/8/2048	164,938	0.00%
Berkshire Hathaway Finance Corp.	$750,000	4.25%	15/1/2049	625,683	0.00%
Berkshire Hathaway Finance Corp.	$1,000,000	2.85%	15/10/2050	626,315	0.00%
Berkshire Hathaway Finance Corp.	$400,000	3.85%	15/3/2052	302,616	0.00%
Berkshire Hathaway Finance Corp.	£500,000	2.63%	19/6/2059	341,801	0.00%
Berkshire Hathaway, Inc.	$675,000	3.13%	15/3/2026	664,744	0.01%
Berkshire Hathaway, Inc.	¥200,000,000	0.44%	13/9/2029	1,215,626	0.01%
Berkshire Hathaway, Inc.	€900,000	1.63%	16/3/2035	807,552	0.01%
Berkshire Hathaway, Inc.	$1,000,000	4.50%	11/2/2043	923,498	0.01%
Berkshire Hathaway, Inc.	¥100,000,000	1.11%	13/9/2049	437,059	0.00%
Berry Global, Inc.	$1,245,000	1.57%	15/1/2026	1,201,528	0.01%
Berry Global, Inc.	$200,000	1.65%	15/1/2027	187,250	0.00%
Berry Global, Inc.	$500,000	5.80%	15/6/2031	509,321	0.00%
Berry Global, Inc.	$500,000	5.65%	15/1/2034	502,162	0.00%
Best Buy Co., Inc.	$300,000	4.45%	1/10/2028	295,027	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Best Buy Co., Inc.	$200,000	1.95%	1/10/2030	168,407	0.00%
Beth Israel Lahey Health, Inc.	$500,000	3.08%	1/7/2051	308,705	0.00%
BGC Group, Inc.	$500,000	8.00%	25/5/2028	531,734	0.00%
Biogen, Inc.	$600,000	2.25%	1/5/2030	518,496	0.00%
Biogen, Inc.	$850,000	3.15%	1/5/2050	535,665	0.00%
Black Hills Corp.	$95,000	3.95%	15/1/2026	94,015	0.00%
Black Hills Corp.	$100,000	3.15%	15/1/2027	96,505	0.00%
Black Hills Corp.	$260,000	2.50%	15/6/2030	226,782	0.00%
Black Hills Corp.	$500,000	6.00%	15/1/2035	515,801	0.00%
Black Hills Corp.	$50,000	4.20%	15/9/2046	38,990	0.00%
Black Hills Corp.	$240,000	3.88%	15/10/2049	173,877	0.00%
BlackRock Funding, Inc.	$500,000	4.60%	26/7/2027	501,028	0.00%
BlackRock Funding, Inc.	$500,000	4.70%	14/3/2029	500,531	0.00%
BlackRock Funding, Inc.	$500,000	5.00%	14/3/2034	494,079	0.00%
BlackRock Funding, Inc.	$500,000	4.90%	8/1/2035	488,907	0.00%
BlackRock Funding, Inc.	$500,000	5.25%	14/3/2054	472,215	0.00%
BlackRock Funding, Inc.	$500,000	5.35%	8/1/2055	478,437	0.00%
BlackRock, Inc.	$120,000	3.25%	30/4/2029	113,370	0.00%
BlackRock, Inc.	$500,000	2.10%	25/2/2032	411,591	0.00%
BlackRock, Inc.	$1,000,000	4.75%	25/5/2033	977,801	0.01%
Blackstone Holdings Finance Co. LLC	$200,000	3.15%	2/10/2027	191,150	0.00%
Blackstone Holdings Finance Co. LLC	$530,000	2.50%	10/1/2030	470,843	0.00%
Blackstone Holdings Finance Co. LLC	$100,000	1.60%	30/3/2031	80,451	0.00%
Blackstone Holdings Finance Co. LLC	$430,000	2.00%	30/1/2032	346,129	0.00%
Blackstone Holdings Finance Co. LLC	$345,000	2.55%	30/3/2032	288,085	0.00%
Blackstone Holdings Finance Co. LLC	$500,000	6.20%	22/4/2033	524,732	0.00%
Blackstone Holdings Finance Co. LLC	€700,000	3.50%	1/6/2034	729,155	0.01%
Blackstone Holdings Finance Co. LLC	$200,000	4.45%	15/7/2045	165,305	0.00%
Blackstone Holdings Finance Co. LLC	$215,000	4.00%	2/10/2047	164,283	0.00%
Blackstone Holdings Finance Co. LLC	$140,000	3.50%	10/9/2049	96,665	0.00%
Blackstone Holdings Finance Co. LLC	$50,000	2.85%	5/8/2051	29,922	0.00%
Blackstone Holdings Finance Co. LLC	$500,000	3.20%	30/1/2052	326,192	0.00%
Blackstone Private Credit Fund	$500,000	2.63%	15/12/2026	476,368	0.00%
Blackstone Private Credit Fund	$500,000	3.25%	15/3/2027	478,563	0.00%
Blackstone Private Credit Fund	$500,000	7.30%	27/11/2028	525,873	0.00%
Blackstone Private Credit Fund	$100,000	5.95%	16/7/2029	100,700	0.00%
Blackstone Reg Finance Co. LLC	$500,000	5.00%	6/12/2034	484,222	0.00%
Blackstone Secured Lending Fund	$525,000	2.75%	16/9/2026	503,899	0.00%
Blackstone Secured Lending Fund	$500,000	5.88%	15/11/2027	508,055	0.00%
Blackstone Secured Lending Fund	$300,000	5.35%	13/4/2028	299,220	0.00%
Blackstone Secured Lending Fund	$500,000	2.85%	30/9/2028	453,974	0.00%
Block Financial LLC	$735,000	3.88%	15/8/2030	678,607	0.01%
Blue Owl Capital Corp.	$750,000	3.40%	15/7/2026	726,846	0.01%
Blue Owl Capital Corp.	$200,000	2.63%	15/1/2027	188,848	0.00%
Blue Owl Capital Corp.	$900,000	5.95%	15/3/2029	903,690	0.01%
Blue Owl Credit Income Corp.	$300,000	5.80%	15/3/2030	295,269	0.00%
Blue Owl Credit Income Corp.	$500,000	6.65%	15/3/2031	508,576	0.00%
Blue Owl Finance LLC	$400,000	3.13%	10/6/2031	351,054	0.00%
Blue Owl Finance LLC	$500,000	6.25%	18/4/2034	513,641	0.00%
Blue Owl Technology Finance Corp.	$500,000	4.75%	15/12/2025	494,601	0.00%
Blue Owl Technology Finance Corp.	$500,000	2.50%	15/1/2027	469,036	0.00%
Blue Owl Technology Finance Corp. II	$300,000	6.75%	4/4/2029	301,764	0.00%
BNSF Funding Trust I	$80,000	6.61%	15/12/2055	80,370	0.00%
Board of Regents of the University of Texas System	$385,000	4.79%	15/8/2046	365,355	0.00%
Board of Regents of the University of Texas System	$100,000	3.35%	15/8/2047	74,374	0.00%
Board of Regents of the University of Texas System	$125,000	2.44%	15/8/2049	75,362	0.00%
Boardwalk Pipelines LP	$375,000	5.95%	1/6/2026	379,564	0.00%
Boardwalk Pipelines LP	$80,000	4.45%	15/7/2027	79,153	0.00%
Boardwalk Pipelines LP	$600,000	3.60%	1/9/2032	524,192	0.00%
Boeing Co.	$500,000	2.75%	1/2/2026	487,746	0.00%
Boeing Co.	$2,525,000	2.20%	4/2/2026	2,448,301	0.01%
Boeing Co.	$800,000	5.04%	1/5/2027	801,911	0.01%
Boeing Co.	$500,000	6.26%	1/5/2027	511,701	0.00%
Boeing Co.	$90,000	3.45%	1/11/2028	84,087	0.00%
Boeing Co.	$370,000	6.30%	1/5/2029	383,645	0.00%
Boeing Co.	$2,650,000	5.15%	1/5/2030	2,615,285	0.01%
Boeing Co.	$750,000	3.63%	1/2/2031	680,881	0.01%
Boeing Co.	$500,000	6.39%	1/5/2031	522,757	0.00%
Boeing Co.	$1,000,000	6.53%	1/5/2034	1,047,551	0.01%
Boeing Co.	$75,000	3.60%	1/5/2034	62,821	0.00%
Boeing Co.	$335,000	3.25%	1/2/2035	267,108	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Boeing Co.	$600,000	3.50%	1/3/2039	444,651	0.00%
Boeing Co.	$225,000	6.88%	15/3/2039	236,926	0.00%
Boeing Co.	$225,000	5.88%	15/2/2040	217,464	0.00%
Boeing Co.	$295,000	5.71%	1/5/2040	280,939	0.00%
Boeing Co.	$175,000	3.38%	15/6/2046	113,148	0.00%
Boeing Co.	$50,000	3.65%	1/3/2047	33,549	0.00%
Boeing Co.	$25,000	3.63%	1/3/2048	16,599	0.00%
Boeing Co.	$90,000	3.85%	1/11/2048	61,554	0.00%
Boeing Co.	$650,000	3.90%	1/5/2049	451,328	0.00%
Boeing Co.	$300,000	3.75%	1/2/2050	204,310	0.00%
Boeing Co.	$2,980,000	5.81%	1/5/2050	2,766,333	0.02%
Boeing Co.	$1,000,000	6.86%	1/5/2054	1,063,241	0.01%
Boeing Co.	$485,000	3.95%	1/8/2059	320,828	0.00%
Boeing Co.	$1,200,000	5.93%	1/5/2060	1,106,015	0.01%
Boeing Co.	$500,000	7.01%	1/5/2064	531,661	0.00%
Bon Secours Mercy Health, Inc.	$75,000	4.30%	1/7/2028	73,567	0.00%
Bon Secours Mercy Health, Inc.	$145,000	3.46%	1/6/2030	135,793	0.00%
Booking Holdings, Inc.	€336,000	1.80%	3/3/2027	342,883	0.00%
Booking Holdings, Inc.	€120,000	0.50%	8/3/2028	115,714	0.00%
Booking Holdings, Inc.	€300,000	3.63%	12/11/2028	320,001	0.00%
Booking Holdings, Inc.	$545,000	4.63%	13/4/2030	539,933	0.00%
Booking Holdings, Inc.	€400,000	4.50%	15/11/2031	445,671	0.00%
Booking Holdings, Inc.	€800,000	4.13%	12/5/2033	873,406	0.01%
Booking Holdings, Inc.	€200,000	4.75%	15/11/2034	228,698	0.00%
Booking Holdings, Inc.	€1,400,000	3.88%	21/3/2045	1,441,703	0.01%
Booz Allen Hamilton, Inc.	$275,000	3.88%	1/9/2028	260,386	0.00%
Booz Allen Hamilton, Inc.	$450,000	4.00%	1/7/2029	423,801	0.00%
BorgWarner, Inc.	$505,000	2.65%	1/7/2027	480,303	0.00%
BorgWarner, Inc.	$250,000	4.95%	15/8/2029	248,567	0.00%
BorgWarner, Inc.	€400,000	1.00%	19/5/2031	356,175	0.00%
BorgWarner, Inc.	$400,000	5.40%	15/8/2034	393,644	0.00%
Boston Gas Co.	$1,580,000	3.15%	1/8/2027	1,505,417	0.01%
Boston Gas Co.	$580,000	3.00%	1/8/2029	526,243	0.00%
Boston Gas Co.	$50,000	4.49%	15/2/2042	41,050	0.00%
Boston Properties LP	$95,000	3.65%	1/2/2026	93,637	0.00%
Boston Properties LP	$150,000	2.75%	1/10/2026	144,525	0.00%
Boston Properties LP	$1,075,000	4.50%	1/12/2028	1,046,413	0.01%
Boston Properties LP	$185,000	3.25%	30/1/2031	162,693	0.00%
Boston Properties LP	$775,000	2.45%	1/10/2033	597,775	0.00%
Boston Scientific Corp.	€400,000	0.63%	1/12/2027	390,070	0.00%
Boston Scientific Corp.	$511,000	2.65%	1/6/2030	456,311	0.00%
Boston Scientific Corp.	$130,000	6.50%	15/11/2035	142,816	0.00%
Boston Scientific Corp.	$302,000	4.70%	1/3/2049	266,085	0.00%
BP Capital Markets America, Inc.	$2,105,000	3.41%	11/2/2026	2,079,396	0.01%
BP Capital Markets America, Inc.	$1,935,000	3.12%	4/5/2026	1,900,592	0.01%
BP Capital Markets America, Inc.	$1,235,000	3.02%	16/1/2027	1,197,100	0.01%
BP Capital Markets America, Inc.	$700,000	5.02%	17/11/2027	707,416	0.01%
BP Capital Markets America, Inc.	$225,000	3.94%	21/9/2028	218,106	0.00%
BP Capital Markets America, Inc.	$800,000	4.23%	6/11/2028	783,369	0.01%
BP Capital Markets America, Inc.	$500,000	4.70%	10/4/2029	497,061	0.00%
BP Capital Markets America, Inc.	$500,000	4.97%	17/10/2029	502,392	0.00%
BP Capital Markets America, Inc.	$1,000,000	4.87%	25/11/2029	1,000,522	0.01%
BP Capital Markets America, Inc.	$500,000	3.63%	6/4/2030	470,776	0.00%
BP Capital Markets America, Inc.	$400,000	1.75%	10/8/2030	338,594	0.00%
BP Capital Markets America, Inc.	$790,000	2.72%	12/1/2032	676,146	0.01%
BP Capital Markets America, Inc.	$890,000	4.81%	13/2/2033	858,733	0.01%
BP Capital Markets America, Inc.	$1,000,000	5.23%	17/11/2034	984,553	0.01%
BP Capital Markets America, Inc.	$1,375,000	3.06%	17/6/2041	992,020	0.01%
BP Capital Markets America, Inc.	$790,000	3.00%	24/2/2050	502,780	0.00%
BP Capital Markets America, Inc.	$640,000	2.77%	10/11/2050	384,213	0.00%
BP Capital Markets America, Inc.	$890,000	2.94%	4/6/2051	551,225	0.00%
BP Capital Markets America, Inc.	$500,000	3.00%	17/3/2052	312,372	0.00%
BP Capital Markets America, Inc.	$510,000	3.38%	8/2/2061	323,768	0.00%
BP Capital Markets BV	€6,300,000	3.36%	12/9/2031	6,530,392	0.03%
BP Capital Markets BV	€1,000,000	4.32%	12/5/2035	1,089,796	0.01%
BP Capital Markets BV	€1,226,000	1.47%	21/9/2041	894,440	0.01%
BP Capital Markets plc	€1,100,000	3.63%	Perpetual	1,120,236	0.01%
BP Capital Markets plc	€900,000	3.25%	Perpetual	927,266	0.01%
BP Capital Markets plc	£600,000	4.25%	Perpetual	723,879	0.01%
BP Capital Markets plc	$200,000	3.28%	19/9/2027	193,320	0.00%
BP Capital Markets plc	$1,025,000	3.72%	28/11/2028	985,761	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BP Capital Markets plc	AUD400,000	4.75%	28/8/2029	247,308	0.00%
BP Capital Markets plc	AUD400,000	5.44%	28/8/2034	245,808	0.00%
Brighthouse Financial Global Funding	$300,000	1.55%	24/5/2026	286,192	0.00%
Brighthouse Financial, Inc.	$114,000	4.70%	22/6/2047	88,442	0.00%
Brighthouse Financial, Inc.	$200,000	3.85%	22/12/2051	129,711	0.00%
Bristol-Myers Squibb Co.	$500,000	4.95%	20/2/2026	502,564	0.00%
Bristol-Myers Squibb Co.	$214,000	3.20%	15/6/2026	210,224	0.00%
Bristol-Myers Squibb Co.	$500,000	4.90%	22/2/2027	504,238	0.00%
Bristol-Myers Squibb Co.	$225,000	3.45%	15/11/2027	218,653	0.00%
Bristol-Myers Squibb Co.	$700,000	4.90%	22/2/2029	703,631	0.01%
Bristol-Myers Squibb Co.	$1,000,000	3.40%	26/7/2029	942,994	0.01%
Bristol-Myers Squibb Co.	$475,000	1.45%	13/11/2030	393,267	0.00%
Bristol-Myers Squibb Co.	$700,000	5.10%	22/2/2031	704,589	0.01%
Bristol-Myers Squibb Co.	$500,000	2.95%	15/3/2032	435,800	0.00%
Bristol-Myers Squibb Co.	$975,000	5.20%	22/2/2034	972,495	0.01%
Bristol-Myers Squibb Co.	$650,000	4.13%	15/6/2039	560,630	0.00%
Bristol-Myers Squibb Co.	$500,000	2.35%	13/11/2040	331,340	0.00%
Bristol-Myers Squibb Co.	$1,900,000	3.55%	15/3/2042	1,469,713	0.01%
Bristol-Myers Squibb Co.	$325,000	3.25%	1/8/2042	238,002	0.00%
Bristol-Myers Squibb Co.	$475,000	4.35%	15/11/2047	391,477	0.00%
Bristol-Myers Squibb Co.	$311,000	4.55%	20/2/2048	264,472	0.00%
Bristol-Myers Squibb Co.	$1,125,000	4.25%	26/10/2049	911,201	0.01%
Bristol-Myers Squibb Co.	$1,000,000	2.55%	13/11/2050	577,978	0.00%
Bristol-Myers Squibb Co.	$760,000	6.25%	15/11/2053	805,526	0.01%
Bristol-Myers Squibb Co.	$1,100,000	5.55%	22/2/2054	1,071,307	0.01%
Bristol-Myers Squibb Co.	$450,000	3.90%	15/3/2062	322,387	0.00%
Bristol-Myers Squibb Co.	$475,000	6.40%	15/11/2063	508,664	0.00%
Bristol-Myers Squibb Co.	$700,000	5.65%	22/2/2064	674,421	0.01%
Brixmor Operating Partnership LP	$795,000	4.13%	15/6/2026	787,102	0.01%
Brixmor Operating Partnership LP	$500,000	2.25%	1/4/2028	457,110	0.00%
Brixmor Operating Partnership LP	$416,000	4.13%	15/5/2029	398,947	0.00%
Brixmor Operating Partnership LP	$455,000	2.50%	16/8/2031	382,228	0.00%
Brixmor Operating Partnership LP	$200,000	5.75%	15/2/2035	201,802	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	$1,325,000	3.88%	15/1/2027	1,303,992	0.01%
Broadcom, Inc.	$1,211,000	3.46%	15/9/2026	1,188,204	0.01%
Broadcom, Inc.	$334,000	5.05%	12/7/2027	337,244	0.00%
Broadcom, Inc.	$500,000	1.95%	15/2/2028	457,726	0.00%
Broadcom, Inc.	$300,000	4.15%	15/2/2028	294,967	0.00%
Broadcom, Inc.	$395,000	4.11%	15/9/2028	385,831	0.00%
Broadcom, Inc.	$1,220,000	4.75%	15/4/2029	1,211,530	0.01%
Broadcom, Inc.	$341,000	5.05%	12/7/2029	342,273	0.00%
Broadcom, Inc.	$450,000	4.35%	15/2/2030	437,662	0.00%
Broadcom, Inc.	$625,000	4.15%	15/11/2030	598,595	0.00%
Broadcom, Inc.	$625,000	2.45%	15/2/2031	539,333	0.00%
Broadcom, Inc.	$165,000	5.15%	15/11/2031	166,067	0.00%
Broadcom, Inc.	$300,000	4.55%	15/2/2032	290,061	0.00%
Broadcom, Inc.	$1,000,000	4.30%	15/11/2032	943,480	0.01%
Broadcom, Inc.	$3,278,000	2.60%	15/2/2033	2,711,502	0.01%
Broadcom, Inc.	$500,000	3.42%	15/4/2033	437,813	0.00%
Broadcom, Inc.	$2,041,000	3.47%	15/4/2034	1,768,546	0.01%
Broadcom, Inc.	$750,000	4.80%	15/10/2034	723,772	0.01%
Broadcom, Inc.	$1,050,000	3.19%	15/11/2036	845,680	0.01%
Broadcom, Inc.	$1,100,000	3.50%	15/2/2041	858,810	0.01%
Broadcom, Inc.	$620,000	3.75%	15/2/2051	460,926	0.00%
Broadridge Financial Solutions, Inc.	$125,000	3.40%	27/6/2026	122,590	0.00%
Broadridge Financial Solutions, Inc.	$295,000	2.90%	1/12/2029	266,696	0.00%
Broadstone Net Lease LLC	$500,000	2.60%	15/9/2031	413,527	0.00%
Brooklyn Union Gas Co.	$150,000	3.87%	4/3/2029	141,996	0.00%
Brooklyn Union Gas Co.	$130,000	4.50%	10/3/2046	105,120	0.00%
Brooklyn Union Gas Co.	$150,000	4.49%	4/3/2049	117,508	0.00%
Brooklyn Union Gas Co.	$535,000	6.42%	18/7/2054	554,812	0.00%
Brown & Brown, Inc.	$100,000	4.50%	15/3/2029	97,921	0.00%
Brown & Brown, Inc.	$465,000	4.20%	17/3/2032	429,066	0.00%
Brown & Brown, Inc.	$500,000	5.65%	11/6/2034	500,366	0.00%
Brown & Brown, Inc.	$250,000	4.95%	17/3/2052	213,501	0.00%
Brown University	$200,000	2.92%	1/9/2050	132,401	0.00%
Brown-Forman Corp.	£100,000	2.60%	7/7/2028	116,473	0.00%
Brown-Forman Corp.	$100,000	4.50%	15/7/2045	87,298	0.00%
Brunswick Corp.	$175,000	5.85%	18/3/2029	177,774	0.00%
Brunswick Corp.	$180,000	4.40%	15/9/2032	164,827	0.00%
Brunswick Corp.	$225,000	5.10%	1/4/2052	174,889	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bunge Ltd. Finance Corp.	$200,000	3.25%	15/8/2026	195,380	0.00%
Bunge Ltd. Finance Corp.	$950,000	3.75%	25/9/2027	925,229	0.01%
Bunge Ltd. Finance Corp.	$500,000	4.65%	17/9/2034	472,319	0.00%
Burlington Northern Santa Fe LLC	$1,740,000	3.25%	15/6/2027	1,690,332	0.01%
Burlington Northern Santa Fe LLC	$10,000	5.75%	1/5/2040	10,245	0.00%
Burlington Northern Santa Fe LLC	$450,000	5.40%	1/6/2041	442,256	0.00%
Burlington Northern Santa Fe LLC	$700,000	4.95%	15/9/2041	651,263	0.00%
Burlington Northern Santa Fe LLC	$565,000	4.40%	15/3/2042	490,611	0.00%
Burlington Northern Santa Fe LLC	$550,000	4.38%	1/9/2042	475,110	0.00%
Burlington Northern Santa Fe LLC	$525,000	4.45%	15/3/2043	456,591	0.00%
Burlington Northern Santa Fe LLC	$150,000	4.90%	1/4/2044	137,164	0.00%
Burlington Northern Santa Fe LLC	$350,000	4.55%	1/9/2044	304,820	0.00%
Burlington Northern Santa Fe LLC	$1,000,000	4.15%	1/4/2045	822,484	0.01%
Burlington Northern Santa Fe LLC	$500,000	4.70%	1/9/2045	441,238	0.00%
Burlington Northern Santa Fe LLC	$730,000	3.90%	1/8/2046	569,869	0.00%
Burlington Northern Santa Fe LLC	$65,000	4.13%	15/6/2047	52,642	0.00%
Burlington Northern Santa Fe LLC	$800,000	4.05%	15/6/2048	636,428	0.00%
Burlington Northern Santa Fe LLC	$300,000	4.15%	15/12/2048	241,145	0.00%
Burlington Northern Santa Fe LLC	$225,000	3.55%	15/2/2050	162,956	0.00%
Burlington Northern Santa Fe LLC	$500,000	3.05%	15/2/2051	327,347	0.00%
Burlington Northern Santa Fe LLC	$1,000,000	3.30%	15/9/2051	685,398	0.01%
Burlington Northern Santa Fe LLC	$200,000	2.88%	15/6/2052	124,319	0.00%
Burlington Northern Santa Fe LLC	$300,000	4.45%	15/1/2053	251,269	0.00%
Burlington Northern Santa Fe LLC	$1,000,000	5.20%	15/4/2054	941,759	0.01%
Burlington Northern Santa Fe LLC	$500,000	5.50%	15/3/2055	490,907	0.00%
Cabot Corp.	$90,000	4.00%	1/7/2029	86,005	0.00%
Cadence Design Systems, Inc.	$300,000	4.20%	10/9/2027	296,569	0.00%
Cadence Design Systems, Inc.	$400,000	4.30%	10/9/2029	392,078	0.00%
Cadence Design Systems, Inc.	$300,000	4.70%	10/9/2034	287,683	0.00%
California Earthquake Authority	$200,000	5.60%	1/7/2027	201,220	0.00%
California Endowment	$50,000	2.50%	1/4/2051	29,637	0.00%
California Health Facilities Financing Authority	$100,000	4.19%	1/6/2037	90,839	0.00%
California Health Facilities Financing Authority	$100,000	4.35%	1/6/2041	88,309	0.00%
California Institute of Technology	$50,000	4.32%	1/8/2045	43,400	0.00%
California Institute of Technology	$200,000	4.70%	1/11/2111	164,231	0.00%
California Institute of Technology	$75,000	3.65%	1/9/2119	47,705	0.00%
California State University	$75,000	3.90%	1/11/2047	61,551	0.00%
California State University	$250,000	2.90%	1/11/2051	173,238	0.00%
California State University	$175,000	2.98%	1/11/2051	117,678	0.00%
California State University	$400,000	2.94%	1/11/2052	267,301	0.00%
California State University	$400,000	2.72%	1/11/2052	256,696	0.00%
California State University	$200,000	5.18%	1/11/2053	189,722	0.00%
Camden Property Trust	$135,000	4.10%	15/10/2028	131,259	0.00%
Camden Property Trust	$235,000	3.15%	1/7/2029	218,415	0.00%
Camden Property Trust	$285,000	2.80%	15/5/2030	255,685	0.00%
Camden Property Trust	$120,000	3.35%	1/11/2049	82,581	0.00%
Cameron LNG LLC	$225,000	2.90%	15/7/2031	195,927	0.00%
Cameron LNG LLC	$550,000	3.30%	15/1/2035	453,071	0.00%
Cameron LNG LLC	$325,000	3.70%	15/1/2039	262,079	0.00%
Campbell Soup Co.	$200,000	5.30%	20/3/2026	201,301	0.00%
Campbell Soup Co.	$400,000	5.20%	19/3/2027	403,797	0.00%
Campbell Soup Co.	$590,000	4.15%	15/3/2028	575,627	0.00%
Campbell Soup Co.	$450,000	5.20%	21/3/2029	453,736	0.00%
Campbell Soup Co.	$500,000	5.40%	21/3/2034	498,118	0.00%
Campbell Soup Co.	$300,000	4.75%	23/3/2035	283,032	0.00%
Campbell Soup Co.	$165,000	4.80%	15/3/2048	142,297	0.00%
Cantor Fitzgerald LP	$500,000	7.20%	12/12/2028	522,524	0.00%
Capital One Financial Corp.	$375,000	2.64%	3/3/2026	373,352	0.00%
Capital One Financial Corp.	$350,000	3.75%	28/7/2026	343,680	0.00%
Capital One Financial Corp.	$500,000	7.15%	29/10/2027	518,875	0.00%
Capital One Financial Corp.	$500,000	1.88%	2/11/2027	472,543	0.00%
Capital One Financial Corp.	$475,000	3.80%	31/1/2028	458,454	0.00%
Capital One Financial Corp.	$600,000	4.93%	10/5/2028	597,900	0.00%
Capital One Financial Corp.	$1,100,000	5.47%	1/2/2029	1,107,912	0.01%
Capital One Financial Corp.	$500,000	5.70%	1/2/2030	506,936	0.00%
Capital One Financial Corp.	$1,500,000	3.27%	1/3/2030	1,385,269	0.01%
Capital One Financial Corp.	$800,000	5.25%	26/7/2030	797,163	0.01%
Capital One Financial Corp.	$500,000	5.46%	26/7/2030	501,662	0.00%
Capital One Financial Corp.	$500,000	7.62%	30/10/2031	551,630	0.00%
Capital One Financial Corp.	$400,000	2.36%	29/7/2032	322,003	0.00%
Capital One Financial Corp.	$1,500,000	5.82%	1/2/2034	1,503,485	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Capital One Financial Corp.	$1,300,000	6.05%	1/2/2035	1,321,134	0.01%
Capital One Financial Corp.	$400,000	5.88%	26/7/2035	401,659	0.00%
Cardinal Health, Inc.	$400,000	4.70%	15/11/2026	399,470	0.00%
Cardinal Health, Inc.	$350,000	5.13%	15/2/2029	350,677	0.00%
Cardinal Health, Inc.	$400,000	5.00%	15/11/2029	397,626	0.00%
Cardinal Health, Inc.	$450,000	5.35%	15/11/2034	440,495	0.00%
Cardinal Health, Inc.	$100,000	4.60%	15/3/2043	84,598	0.00%
Cardinal Health, Inc.	$350,000	4.90%	15/9/2045	302,865	0.00%
Cardinal Health, Inc.	$450,000	5.75%	15/11/2054	431,045	0.00%
Cargill, Inc.	$500,000	4.50%	24/6/2026	500,045	0.00%
Cargill, Inc.	$225,000	3.25%	23/5/2029	211,368	0.00%
Cargill, Inc.	€389,000	3.88%	24/4/2030	417,557	0.00%
Cargill, Inc.	$350,000	1.70%	2/2/2031	288,311	0.00%
Cargill, Inc.	$500,000	2.13%	10/11/2031	412,736	0.00%
Cargill, Inc.	$500,000	4.75%	24/4/2033	485,785	0.00%
Cargill, Inc.	$145,000	4.76%	23/11/2045	128,036	0.00%
Cargill, Inc.	$100,000	3.88%	23/5/2049	76,366	0.00%
Cargill, Inc.	$400,000	3.13%	25/5/2051	262,624	0.00%
Cargill, Inc.	$200,000	4.38%	22/4/2052	165,042	0.00%
Carlisle Cos, Inc.	$210,000	3.75%	1/12/2027	204,481	0.00%
Carlisle Cos, Inc.	$450,000	2.20%	1/3/2032	367,313	0.00%
Carlyle Finance LLC	$325,000	5.65%	15/9/2048	307,706	0.00%
Carlyle Holdings II Finance LLC	$110,000	5.63%	30/3/2043	106,089	0.00%
Carlyle Secured Lending, Inc.	$200,000	6.75%	18/2/2030	203,929	0.00%
Carnival Corp.	$500,000	4.00%	1/8/2028	473,707	0.00%
Carrier Global Corp.	$430,000	2.49%	15/2/2027	411,200	0.00%
Carrier Global Corp.	$1,000,000	2.70%	15/2/2031	868,721	0.01%
Carrier Global Corp.	$332,000	5.90%	15/3/2034	343,600	0.00%
Carrier Global Corp.	$1,074,000	3.38%	5/4/2040	827,534	0.01%
Carrier Global Corp.	$272,000	6.20%	15/3/2054	287,797	0.00%
Case Western Reserve University	$200,000	5.41%	1/6/2122	187,072	0.00%
Caterpillar Financial Services Corp.	$500,000	4.45%	16/10/2026	500,123	0.00%
Caterpillar Financial Services Corp.	$500,000	1.70%	8/1/2027	473,181	0.00%
Caterpillar Financial Services Corp.	$450,000	3.60%	12/8/2027	440,214	0.00%
Caterpillar Financial Services Corp.	$550,000	1.10%	14/9/2027	504,416	0.00%
Caterpillar Financial Services Corp.	$300,000	4.40%	15/10/2027	298,775	0.00%
Caterpillar Financial Services Corp.	$400,000	4.60%	15/11/2027	400,242	0.00%
Caterpillar Financial Services Corp.	$400,000	4.70%	15/11/2029	398,608	0.00%
Caterpillar, Inc.	$400,000	1.90%	12/3/2031	339,332	0.00%
Caterpillar, Inc.	$675,000	3.80%	15/8/2042	546,991	0.00%
Caterpillar, Inc.	$100,000	4.30%	15/5/2044	86,288	0.00%
Caterpillar, Inc.	$840,000	3.25%	19/9/2049	584,967	0.00%
Cboe Global Markets, Inc.	$150,000	3.65%	12/1/2027	147,249	0.00%
CBRE Services, Inc.	$575,000	4.88%	1/3/2026	574,570	0.00%
CBRE Services, Inc.	$500,000	5.95%	15/8/2034	516,421	0.00%
CCRE22 Commercial Mortgage Trust 2015	$250,000	3.60%	10/3/2048	246,848	0.00%
CCRE24 Commercial Mortgage Trust 2015	$291,000	3.70%	10/8/2048	288,851	0.00%
CCRE24 Commercial Mortgage Trust 2015	$145,307	3.43%	10/8/2048	144,654	0.00%
CCRE26 Commercial Mortgage Trust 2015	$200,000	3.63%	10/10/2048	197,728	0.00%
CD 2016-CD2 Mortgage Trust	$1,265,000	3.53%	10/11/2049	1,209,662	0.01%
CD 2017-CD3 Mortgage Trust	$144,000	3.63%	10/2/2050	135,937	0.00%
CD 2017-CD3 Mortgage Trust	$31,000	3.83%	10/2/2050	27,744	0.00%
CD 2017-CD4 Mortgage Trust	$500,000	3.51%	10/5/2050	474,508	0.00%
CD 2017-CD4 Mortgage Trust	$500,000	3.75%	10/5/2050	460,416	0.00%
CD 2017-CD6 Mortgage Trust	$50,000	3.46%	13/11/2050	47,847	0.00%
CD 2018-CD7 Mortgage Trust	$525,000	4.28%	15/8/2051	509,144	0.00%
CD 2018-CD7 Mortgage Trust	$7,244	4.21%	15/8/2051	7,161	0.00%
CDW LLC/CDW Finance Corp.	$250,000	4.25%	1/4/2028	242,130	0.00%
CDW LLC/CDW Finance Corp.	$450,000	3.25%	15/2/2029	414,885	0.00%
Cedars-Sinai Health System	$200,000	2.29%	15/8/2031	168,128	0.00%
Celanese US Holdings LLC	€300,000	4.78%	19/7/2026	315,432	0.00%
Celanese US Holdings LLC	$500,000	1.40%	5/8/2026	467,939	0.00%
Celanese US Holdings LLC	€400,000	2.13%	1/3/2027	398,141	0.00%
Celanese US Holdings LLC	$790,000	6.17%	15/7/2027	802,226	0.01%
Celanese US Holdings LLC	€209,000	5.34%	19/1/2029	228,757	0.00%
Celanese US Holdings LLC	$450,000	6.33%	15/7/2029	459,074	0.00%
Celanese US Holdings LLC	$400,000	6.80%	15/11/2030	413,849	0.00%
Celanese US Holdings LLC	$475,000	6.38%	15/7/2032	483,028	0.00%
Cencora, Inc.	$400,000	4.63%	15/12/2027	399,989	0.00%
Cencora, Inc.	$350,000	3.45%	15/12/2027	338,712	0.00%
Cencora, Inc.	$350,000	4.85%	15/12/2029	347,610	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Cencora, Inc.	$175,000	2.80%	15/5/2030	156,948	0.00%
Cencora, Inc.	$300,000	5.13%	15/2/2034	293,913	0.00%
Cencora, Inc.	$450,000	5.15%	15/2/2035	438,961	0.00%
Cencora, Inc.	$400,000	4.25%	1/3/2045	324,938	0.00%
Cencora, Inc.	$200,000	4.30%	15/12/2047	161,605	0.00%
Centene Corp.	$2,000,000	2.45%	15/7/2028	1,802,273	0.01%
Centene Corp.	$1,450,000	4.63%	15/12/2029	1,370,921	0.01%
Centene Corp.	$435,000	3.38%	15/2/2030	387,523	0.00%
Centene Corp.	$900,000	2.50%	1/3/2031	743,063	0.01%
Centene Corp.	$1,100,000	2.63%	1/8/2031	905,662	0.01%
CenterPoint Energy Houston Electric LLC	$115,000	2.40%	1/9/2026	110,893	0.00%
CenterPoint Energy Houston Electric LLC	$250,000	3.00%	1/2/2027	241,901	0.00%
CenterPoint Energy Houston Electric LLC	$650,000	2.35%	1/4/2031	553,866	0.00%
CenterPoint Energy Houston Electric LLC	$200,000	3.00%	1/3/2032	174,010	0.00%
CenterPoint Energy Houston Electric LLC	$200,000	4.45%	1/10/2032	190,207	0.00%
CenterPoint Energy Houston Electric LLC	$235,000	4.95%	1/4/2033	229,535	0.00%
CenterPoint Energy Houston Electric LLC	$300,000	5.15%	1/3/2034	296,458	0.00%
CenterPoint Energy Houston Electric LLC	$300,000	5.05%	1/3/2035	293,273	0.00%
CenterPoint Energy Houston Electric LLC	$62,000	3.55%	1/8/2042	47,698	0.00%
CenterPoint Energy Houston Electric LLC	$250,000	4.50%	1/4/2044	215,229	0.00%
CenterPoint Energy Houston Electric LLC	$230,000	3.95%	1/3/2048	176,707	0.00%
CenterPoint Energy Houston Electric LLC	$255,000	4.25%	1/2/2049	205,562	0.00%
CenterPoint Energy Houston Electric LLC	$200,000	3.35%	1/4/2051	137,029	0.00%
CenterPoint Energy Houston Electric LLC	$190,000	3.60%	1/3/2052	135,935	0.00%
CenterPoint Energy Houston Electric LLC	$120,000	5.30%	1/4/2053	113,232	0.00%
CenterPoint Energy Resources Corp.	$200,000	5.25%	1/3/2028	201,917	0.00%
CenterPoint Energy Resources Corp.	$1,050,000	4.00%	1/4/2028	1,019,122	0.01%
CenterPoint Energy Resources Corp.	$180,000	4.40%	1/7/2032	170,599	0.00%
CenterPoint Energy Resources Corp.	$200,000	5.40%	1/3/2033	200,876	0.00%
CenterPoint Energy Resources Corp.	$200,000	5.40%	1/7/2034	199,653	0.00%
CenterPoint Energy Resources Corp.	$100,000	4.10%	1/9/2047	78,027	0.00%
CenterPoint Energy, Inc.	$200,000	1.45%	1/6/2026	191,010	0.00%
CenterPoint Energy, Inc.	$1,000,000	5.40%	1/6/2029	1,011,311	0.01%
CenterPoint Energy, Inc.	$430,000	2.95%	1/3/2030	386,519	0.00%
CenterPoint Energy, Inc.	$200,000	2.65%	1/6/2031	171,889	0.00%
CenterPoint Energy, Inc.	$300,000	7.00%	15/2/2055	308,476	0.00%
CenterPoint Energy, Inc.	$300,000	6.85%	15/2/2055	306,530	0.00%
CenterPoint Energy, Inc.	$750,000	6.70%	15/5/2055	747,573	0.01%
CF Industries, Inc.	$100,000	4.50%	1/12/2026	99,012	0.00%
CF Industries, Inc.	$500,000	4.95%	1/6/2043	440,375	0.00%
CF Industries, Inc.	$275,000	5.38%	15/3/2044	255,119	0.00%
CFCRE Commercial Mortgage Trust 2016	$400,000	3.22%	10/11/2049	385,211	0.00%
CFCRE Commercial Mortgage Trust 2017	$500,000	3.57%	15/6/2050	481,898	0.00%
CGMS Commercial Mortgage Trust 2017	$275,000	3.46%	15/8/2050	263,645	0.00%
CGMS Commercial Mortgage Trust 2017	$50,000	3.71%	15/8/2050	47,685	0.00%
Charles Schwab Corp.	$130,000	3.45%	13/2/2026	128,124	0.00%
Charles Schwab Corp.	$420,000	0.90%	11/3/2026	401,946	0.00%
Charles Schwab Corp.	$500,000	1.15%	13/5/2026	477,532	0.00%
Charles Schwab Corp.	$405,000	5.88%	24/8/2026	412,287	0.00%
Charles Schwab Corp.	$300,000	3.20%	2/3/2027	290,653	0.00%
Charles Schwab Corp.	$1,599,000	3.30%	1/4/2027	1,552,735	0.01%
Charles Schwab Corp.	$1,955,000	2.00%	20/3/2028	1,791,540	0.01%
Charles Schwab Corp.	$175,000	4.00%	1/2/2029	169,673	0.00%
Charles Schwab Corp.	$205,000	3.25%	22/5/2029	192,052	0.00%
Charles Schwab Corp.	$1,145,000	2.75%	1/10/2029	1,040,925	0.01%
Charles Schwab Corp.	$300,000	1.65%	11/3/2031	245,790	0.00%
Charles Schwab Corp.	$500,000	6.14%	24/8/2034	524,176	0.00%
Charlotte-Mecklenburg Hospital Authority	$200,000	3.20%	15/1/2051	137,169	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$75,000	4.91%	23/7/2025	74,895	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$500,000	6.15%	10/11/2026	509,548	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$780,000	3.75%	15/2/2028	742,888	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$450,000	4.20%	15/3/2028	434,968	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$475,000	2.25%	15/1/2029	418,723	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$500,000	5.05%	30/3/2029	490,285	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$500,000	6.10%	1/6/2029	509,583	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	$175,000	2.80%	1/4/2031	147,695	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$1,000,000	2.30%	1/2/2032	791,623	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$400,000	4.40%	1/4/2033	357,023	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$500,000	6.55%	1/6/2034	511,218	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$500,000	6.38%	23/10/2035	499,093	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$700,000	5.38%	1/4/2038	625,133	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$575,000	3.50%	1/6/2041	394,256	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$1,000,000	3.50%	1/3/2042	680,078	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$1,380,000	6.48%	23/10/2045	1,303,827	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$900,000	5.38%	1/5/2047	735,391	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$850,000	5.75%	1/4/2048	727,649	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$1,000,000	5.13%	1/7/2049	786,613	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$1,090,000	4.80%	1/3/2050	818,910	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$825,000	3.70%	1/4/2051	517,775	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$700,000	3.90%	1/6/2052	450,411	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$625,000	3.85%	1/4/2061	377,296	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$595,000	4.40%	1/12/2061	395,225	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$495,000	3.95%	30/6/2062	301,389	0.00%
Cheniere Corpus Christi Holdings LLC	$465,000	5.13%	30/6/2027	467,453	0.00%
Cheniere Corpus Christi Holdings LLC	$465,000	3.70%	15/11/2029	436,504	0.00%
Cheniere Corpus Christi Holdings LLC	$265,000	2.74%	31/12/2039	211,373	0.00%
Cheniere Energy Partners LP	$1,275,000	4.00%	1/3/2031	1,180,107	0.01%
Cheniere Energy Partners LP	$1,000,000	5.95%	30/6/2033	1,021,861	0.01%
Cheniere Energy, Inc.	$790,000	4.63%	15/10/2028	774,683	0.01%
Cheniere Energy, Inc.	$350,000	5.65%	15/4/2034	350,605	0.00%
Chevron Corp.	$300,000	2.00%	11/5/2027	283,621	0.00%
Chevron Corp.	$600,000	2.24%	11/5/2030	528,360	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	$400,000	3.40%	1/12/2026	390,390	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	$138,000	3.70%	1/6/2028	132,579	0.00%
Chevron USA, Inc.	$1,000,000	1.02%	12/8/2027	915,179	0.01%
Chevron USA, Inc.	$150,000	3.85%	15/1/2028	147,962	0.00%
Chevron USA, Inc.	$200,000	5.25%	15/11/2043	194,325	0.00%
Chevron USA, Inc.	$160,000	2.34%	12/8/2050	90,123	0.00%
Chicago O'Hare International Airport	$110,000	6.40%	1/1/2040	115,919	0.00%
Chicago O'Hare International Airport	$350,000	4.57%	1/1/2054	310,029	0.00%
Chicago Transit Authority Sales & Transfer Tax Receipts Revenue	$506,820	6.90%	1/12/2040	555,395	0.00%
Children's Health System of Texas	$200,000	2.51%	15/8/2050	118,296	0.00%
Children's Hospital	$400,000	2.93%	15/7/2050	250,878	0.00%
Children's Hospital Corp.	$150,000	4.12%	1/1/2047	123,198	0.00%
Children's Hospital Corp.	$100,000	2.59%	1/2/2050	60,167	0.00%
Children's Hospital Medical Center	$25,000	4.27%	15/5/2044	21,451	0.00%
Children's Hospital of Philadelphia	$415,000	2.70%	1/7/2050	257,357	0.00%
Choice Hotels International, Inc.	$400,000	5.85%	1/8/2034	400,746	0.00%
CHRISTUS Health	$100,000	4.34%	1/7/2028	97,942	0.00%
Chubb Corp.	$600,000	6.00%	11/5/2037	637,098	0.00%
Chubb Corp.	$790,000	6.50%	15/5/2038	870,340	0.01%
Chubb INA Holdings LLC	$225,000	3.35%	3/5/2026	221,612	0.00%
Chubb INA Holdings LLC	€500,000	0.88%	15/6/2027	494,186	0.00%
Chubb INA Holdings LLC	€2,752,000	1.55%	15/3/2028	2,735,816	0.01%
Chubb INA Holdings LLC	€600,000	0.88%	15/12/2029	563,122	0.00%
Chubb INA Holdings LLC	$500,000	1.38%	15/9/2030	414,878	0.00%
Chubb INA Holdings LLC	€500,000	1.40%	15/6/2031	468,438	0.00%
Chubb INA Holdings LLC	$500,000	5.00%	15/3/2034	493,897	0.00%
Chubb INA Holdings LLC	$695,000	4.15%	13/3/2043	581,132	0.00%
Chubb INA Holdings LLC	$400,000	2.85%	15/12/2051	252,628	0.00%

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Church & Dwight Co., Inc.	$125,000	3.15%	1/8/2027	120,908	0.00%
Church & Dwight Co., Inc.	$75,000	3.95%	1/8/2047	57,697	0.00%
Church & Dwight Co., Inc.	$360,000	5.00%	15/6/2052	325,296	0.00%
Cigna Group	$320,000	3.40%	1/3/2027	311,126	0.00%
Cigna Group	$100,000	3.05%	15/10/2027	95,682	0.00%
Cigna Group	$1,500,000	4.38%	15/10/2028	1,470,041	0.01%
Cigna Group	$400,000	5.00%	15/5/2029	399,756	0.00%
Cigna Group	$1,021,000	2.40%	15/3/2030	892,637	0.01%
Cigna Group	$425,000	5.25%	15/2/2034	416,817	0.00%
Cigna Group	$1,190,000	4.80%	15/8/2038	1,079,128	0.01%
Cigna Group	$2,000,000	3.20%	15/3/2040	1,466,078	0.01%
Cigna Group	$171,000	6.13%	15/11/2041	173,622	0.00%
Cigna Group	$1,660,000	4.80%	15/7/2046	1,415,446	0.01%
Cigna Group	$100,000	3.88%	15/10/2047	72,821	0.00%
Cigna Group	$225,000	4.90%	15/12/2048	191,641	0.00%
Cigna Group	$500,000	5.60%	15/2/2054	468,837	0.00%
Cintas Corp. No 2	$2,340,000	3.70%	1/4/2027	2,293,098	0.01%
Cisco Systems, Inc.	$9,200,000	4.90%	26/2/2026	9,258,655	0.05%
Cisco Systems, Inc.	$1,000,000	4.80%	26/2/2027	1,006,975	0.01%
Cisco Systems, Inc.	$3,000,000	4.85%	26/2/2029	3,018,050	0.02%
Cisco Systems, Inc.	$500,000	4.95%	26/2/2031	501,652	0.00%
Cisco Systems, Inc.	$500,000	5.05%	26/2/2034	498,059	0.00%
Cisco Systems, Inc.	$980,000	5.50%	15/1/2040	987,047	0.01%
Cisco Systems, Inc.	$800,000	5.30%	26/2/2054	776,805	0.01%
Cisco Systems, Inc.	$500,000	5.35%	26/2/2064	480,106	0.00%
Citadel LP	$300,000	4.88%	15/1/2027	295,999	0.00%
Citibank Credit Card Issuance Trust	$400,000	3.96%	13/10/2030	390,133	0.00%
Citibank Credit Card Issuance Trust	$200,000	6.15%	15/6/2039	215,766	0.00%
Citibank NA	$1,000,000	5.44%	30/4/2026	1,009,581	0.01%
Citibank NA	$500,000	4.93%	6/8/2026	502,017	0.00%
Citibank NA	$1,000,000	5.49%	4/12/2026	1,014,994	0.01%
Citibank NA	$1,140,000	4.88%	19/11/2027	1,140,411	0.01%
Citibank NA	$1,000,000	5.80%	29/9/2028	1,030,972	0.01%
Citibank NA	$740,000	4.84%	6/8/2029	735,254	0.01%
Citibank NA	$250,000	5.57%	30/4/2034	253,071	0.00%
Citigroup Commercial Mortgage Trust 2015	$100,000	3.55%	10/11/2048	98,919	0.00%
Citigroup Commercial Mortgage Trust 2015	$903,012	3.52%	10/9/2058	895,999	0.01%
Citigroup Commercial Mortgage Trust 2016	$300,000	3.62%	10/2/2049	293,639	0.00%
Citigroup Commercial Mortgage Trust 2016	$850,000	3.31%	10/4/2049	834,939	0.01%
Citigroup Commercial Mortgage Trust 2016	$250,000	2.65%	10/7/2049	241,945	0.00%
Citigroup Commercial Mortgage Trust 2017	$200,000	3.47%	12/10/2050	192,013	0.00%
Citigroup Commercial Mortgage Trust 2017	$166,450	3.21%	12/10/2050	159,383	0.00%
Citigroup Commercial Mortgage Trust 2017	$50,000	3.76%	12/10/2050	47,039	0.00%
Citigroup Commercial Mortgage Trust 2018	$4,200,000	4.01%	10/3/2051	4,077,824	0.02%
Citigroup Commercial Mortgage Trust 2018	$48,302	3.74%	10/3/2051	46,827	0.00%
Citigroup Commercial Mortgage Trust 2018	$51,081	3.96%	10/6/2051	49,337	0.00%
Citigroup Commercial Mortgage Trust 2018	$500,000	4.41%	10/11/2051	479,251	0.00%
Citigroup, Inc.	$2,550,000	3.70%	12/1/2026	2,526,508	0.01%
Citigroup, Inc.	$2,142,000	4.60%	9/3/2026	2,136,130	0.01%
Citigroup, Inc.	$1,130,000	3.20%	21/10/2026	1,099,337	0.01%
Citigroup, Inc.	£500,000	1.75%	23/10/2026	593,507	0.00%
Citigroup, Inc.	$50,000	4.30%	20/11/2026	49,546	0.00%
Citigroup, Inc.	$405,000	1.12%	28/1/2027	388,876	0.00%
Citigroup, Inc.	$2,450,000	4.45%	29/9/2027	2,416,033	0.01%
Citigroup, Inc.	€1,000,000	0.50%	8/10/2027	992,956	0.01%
Citigroup, Inc.	$1,050,000	3.89%	10/1/2028	1,028,671	0.01%
Citigroup, Inc.	$2,500,000	3.07%	24/2/2028	2,403,786	0.01%
Citigroup, Inc.	$625,000	3.67%	24/7/2028	605,098	0.00%
Citigroup, Inc.	$775,000	4.13%	25/7/2028	753,101	0.01%
Citigroup, Inc.	$1,070,000	3.52%	27/10/2028	1,029,115	0.01%
Citigroup, Inc.	€500,000	1.25%	10/4/2029	480,481	0.00%
Citigroup, Inc.	$885,000	4.08%	23/4/2029	858,616	0.01%
Citigroup, Inc.	$1,000,000	5.17%	13/2/2030	998,454	0.01%
Citigroup, Inc.	$750,000	3.98%	20/3/2030	714,937	0.01%
Citigroup, Inc.	$745,000	4.54%	19/9/2030	723,724	0.01%
Citigroup, Inc.	$365,000	2.98%	5/11/2030	329,485	0.00%
Citigroup, Inc.	$775,000	2.67%	29/1/2031	684,817	0.01%
Citigroup, Inc.	$2,100,000	4.41%	31/3/2031	2,017,409	0.01%
Citigroup, Inc.	$1,725,000	2.57%	3/6/2031	1,503,376	0.01%
Citigroup, Inc.	$1,250,000	3.06%	25/1/2033	1,073,466	0.01%
Citigroup, Inc.	$625,000	5.88%	22/2/2033	638,056	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Citigroup, Inc.	$1,500,000	3.79%	17/3/2033	1,347,622	0.01%
Citigroup, Inc.	$700,000	4.91%	24/5/2033	675,752	0.01%
Citigroup, Inc.	$875,000	6.27%	17/11/2033	917,033	0.01%
Citigroup, Inc.	$1,000,000	6.17%	25/5/2034	1,018,411	0.01%
Citigroup, Inc.	$1,225,000	5.83%	13/2/2035	1,219,427	0.01%
Citigroup, Inc.	$257,000	6.13%	25/8/2036	262,138	0.00%
Citigroup, Inc.	£200,000	6.80%	25/6/2038	280,641	0.00%
Citigroup, Inc.	$1,070,000	3.88%	24/1/2039	893,480	0.01%
Citigroup, Inc.	$425,000	8.13%	15/7/2039	524,279	0.00%
Citigroup, Inc.	$200,000	5.32%	26/3/2041	192,184	0.00%
Citigroup, Inc.	$150,000	6.68%	13/9/2043	164,694	0.00%
Citigroup, Inc.	$550,000	5.30%	6/5/2044	517,201	0.00%
Citigroup, Inc.	$705,000	4.65%	30/7/2045	613,943	0.00%
Citigroup, Inc.	$600,000	4.75%	18/5/2046	523,092	0.00%
Citigroup, Inc.	$175,000	4.28%	24/4/2048	142,976	0.00%
Citigroup, Inc.	$1,075,000	4.65%	23/7/2048	922,417	0.01%
Citizens Bank NA	$350,000	3.75%	18/2/2026	345,569	0.00%
Citizens Bank NA	$250,000	4.58%	9/8/2028	247,511	0.00%
Citizens Financial Group, Inc.	$500,000	5.84%	23/1/2030	507,409	0.00%
Citizens Financial Group, Inc.	$465,000	2.50%	6/2/2030	406,491	0.00%
Citizens Financial Group, Inc.	$68,000	4.30%	11/2/2031	65,221	0.00%
City of Atlanta GA Water & Wastewater Revenue	$150,000	2.26%	1/11/2035	120,034	0.00%
City of Hope	$175,000	4.38%	15/8/2048	140,948	0.00%
City of Houston TX	$230,000	6.29%	1/3/2032	241,170	0.00%
City of Los Angeles Department of Airports Customer Facility Charge Revenue	$100,000	4.24%	15/5/2048	85,162	0.00%
City of New York NY	$350,000	4.61%	1/9/2037	334,683	0.00%
City of New York NY	$100,000	5.52%	1/10/2037	100,024	0.00%
City of New York NY	$250,000	6.27%	1/12/2037	262,843	0.00%
City of New York NY	$450,000	5.26%	1/10/2044	437,546	0.00%
City of New York NY	$450,000	5.09%	1/10/2049	429,368	0.00%
City of New York NY	$150,000	5.26%	1/10/2052	146,629	0.00%
City of New York NY	$200,000	5.83%	1/10/2053	209,155	0.00%
City of New York NY	$450,000	5.11%	1/10/2054	426,303	0.00%
City of Riverside CA	$125,000	3.86%	1/6/2045	106,891	0.00%
City of San Antonio TX Electric & Gas Systems Revenue	$250,000	5.81%	1/2/2041	249,922	0.00%
City of San Francisco CA Public Utilities Commission Water Revenue	$200,000	6.95%	1/11/2050	224,094	0.00%
City of Tucson AZ	$150,000	2.86%	1/7/2047	106,451	0.00%
CK Hutchison International 24 Ltd.	$525,000	5.50%	26/4/2034	529,255	0.00%
Claremont Mckenna College	$200,000	3.78%	1/1/2122	129,695	0.00%
Cleco Corporate Holdings LLC	$21,000	3.74%	1/5/2026	20,571	0.00%
Cleco Corporate Holdings LLC	$130,000	4.97%	1/5/2046	108,272	0.00%
Cleveland Clinic Foundation	$75,000	4.86%	1/1/2114	63,582	0.00%
Cleveland Electric Illuminating Co.	$125,000	3.50%	1/4/2028	118,975	0.00%
Cleveland Electric Illuminating Co.	$150,000	4.55%	15/11/2030	144,459	0.00%
Cleveland Electric Illuminating Co.	$150,000	5.95%	15/12/2036	151,320	0.00%
Clorox Co.	$400,000	3.10%	1/10/2027	383,386	0.00%
Clorox Co.	$125,000	3.90%	15/5/2028	121,427	0.00%
Clorox Co.	$200,000	1.80%	15/5/2030	170,179	0.00%
CME Group, Inc.	$85,000	3.75%	15/6/2028	82,710	0.00%
CME Group, Inc.	$390,000	5.30%	15/9/2043	390,302	0.00%
CMS Energy Corp.	$200,000	3.00%	15/5/2026	195,162	0.00%
CMS Energy Corp.	$50,000	3.45%	15/8/2027	48,385	0.00%
CMS Energy Corp.	$210,000	4.88%	1/3/2044	186,230	0.00%
CMS Energy Corp.	$300,000	4.75%	1/6/2050	282,959	0.00%
CNA Financial Corp.	$215,000	3.90%	1/5/2029	205,742	0.00%
CNA Financial Corp.	$500,000	5.13%	15/2/2034	490,853	0.00%
CNH Industrial Capital LLC	$350,000	1.45%	15/7/2026	332,730	0.00%
CNH Industrial Capital LLC	$275,000	4.50%	8/10/2027	272,318	0.00%
CNH Industrial Capital LLC	$500,000	4.55%	10/4/2028	492,922	0.00%
CNH Industrial Capital LLC	$600,000	5.10%	20/4/2029	599,672	0.00%
CNH Industrial Finance Europe SA	€400,000	1.63%	3/7/2029	388,013	0.00%
CNH Industrial NV	$125,000	3.85%	15/11/2027	122,124	0.00%
CNO Financial Group, Inc.	$275,000	6.45%	15/6/2034	283,803	0.00%
CNO Global Funding	$200,000	4.88%	10/12/2027	199,180	0.00%
CNO Global Funding	$675,000	2.65%	6/1/2029	609,718	0.00%
Coca-Cola Co.	$50,000	2.90%	25/5/2027	48,355	0.00%
Coca-Cola Co.	$500,000	1.45%	1/6/2027	466,852	0.00%
Coca-Cola Co.	$465,000	1.00%	15/3/2028	417,214	0.00%
Coca-Cola Co.	€400,000	0.13%	9/3/2029	371,794	0.00%
Coca-Cola Co.	$500,000	3.45%	25/3/2030	471,904	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Coca-Cola Co.	€900,000	0.40%	6/5/2030	818,982	0.01%
Coca-Cola Co.	$325,000	1.65%	1/6/2030	277,128	0.00%
Coca-Cola Co.	$300,000	2.00%	5/3/2031	255,719	0.00%
Coca-Cola Co.	$475,000	1.38%	15/3/2031	388,828	0.00%
Coca-Cola Co.	€500,000	0.50%	9/3/2033	424,052	0.00%
Coca-Cola Co.	€300,000	0.38%	15/3/2033	252,151	0.00%
Coca-Cola Co.	$500,000	5.00%	13/5/2034	499,284	0.00%
Coca-Cola Co.	€800,000	0.95%	6/5/2036	649,436	0.00%
Coca-Cola Co.	€600,000	0.80%	15/3/2040	434,404	0.00%
Coca-Cola Co.	$1,325,000	2.50%	1/6/2040	927,876	0.01%
Coca-Cola Co.	$500,000	4.20%	25/3/2050	413,637	0.00%
Coca-Cola Co.	$500,000	2.50%	15/3/2051	292,949	0.00%
Coca-Cola Co.	$800,000	5.20%	14/1/2055	760,912	0.01%
Coca-Cola Co.	$400,000	5.40%	13/5/2064	384,533	0.00%
Coca-Cola Consolidated, Inc.	$400,000	5.25%	1/6/2029	404,937	0.00%
Coca-Cola Consolidated, Inc.	$350,000	5.45%	1/6/2034	352,462	0.00%
Colgate-Palmolive Co.	$250,000	3.10%	15/8/2027	241,891	0.00%
Colgate-Palmolive Co.	$450,000	4.60%	1/3/2028	452,725	0.00%
Colgate-Palmolive Co.	€300,000	1.38%	6/3/2034	273,590	0.00%
Colgate-Palmolive Co.	$205,000	4.00%	15/8/2045	170,915	0.00%
Colonial Enterprises, Inc.	$240,000	3.25%	15/5/2030	216,984	0.00%
Colonial Pipeline Co.	$380,000	7.63%	15/4/2032	427,449	0.00%
Colonial Pipeline Co.	$165,000	4.25%	15/4/2048	130,203	0.00%
Columbia Pipeline Group, Inc.	$240,000	5.80%	1/6/2045	230,876	0.00%
Columbia Pipelines Operating Co. LLC	$400,000	5.93%	15/8/2030	411,804	0.00%
Columbia Pipelines Operating Co. LLC	$610,000	6.04%	15/11/2033	626,225	0.00%
Columbia Pipelines Operating Co. LLC	$245,000	6.50%	15/8/2043	253,578	0.00%
Columbia Pipelines Operating Co. LLC	$510,000	6.54%	15/11/2053	535,033	0.00%
Columbia Pipelines Operating Co. LLC	$205,000	6.71%	15/8/2063	217,634	0.00%
Comcast Corp.	$225,000	3.15%	1/3/2026	221,574	0.00%
Comcast Corp.	€300,000	0.00%	14/9/2026	296,834	0.00%
Comcast Corp.	$1,095,000	2.35%	15/1/2027	1,046,471	0.01%
Comcast Corp.	$340,000	3.30%	1/2/2027	330,975	0.00%
Comcast Corp.	$1,800,000	3.30%	1/4/2027	1,748,721	0.01%
Comcast Corp.	€500,000	0.25%	20/5/2027	488,603	0.00%
Comcast Corp.	$3,450,000	3.15%	15/2/2028	3,285,329	0.02%
Comcast Corp.	£900,000	1.50%	20/2/2029	992,812	0.01%
Comcast Corp.	$500,000	5.10%	1/6/2029	504,643	0.00%
Comcast Corp.	€500,000	0.25%	14/9/2029	460,171	0.00%
Comcast Corp.	$2,050,000	2.65%	1/2/2030	1,836,185	0.01%
Comcast Corp.	$3,000,000	1.50%	15/2/2031	2,442,680	0.01%
Comcast Corp.	$55,000	4.25%	15/1/2033	51,306	0.00%
Comcast Corp.	$300,000	7.05%	15/3/2033	334,073	0.00%
Comcast Corp.	$500,000	4.80%	15/5/2033	485,886	0.00%
Comcast Corp.	$500,000	5.30%	1/6/2034	499,227	0.00%
Comcast Corp.	$610,000	4.20%	15/8/2034	558,323	0.00%
Comcast Corp.	$1,225,000	4.40%	15/8/2035	1,127,691	0.01%
Comcast Corp.	£400,000	1.88%	20/2/2036	356,277	0.00%
Comcast Corp.	$225,000	3.20%	15/7/2036	181,546	0.00%
Comcast Corp.	$250,000	6.45%	15/3/2037	268,064	0.00%
Comcast Corp.	$775,000	3.90%	1/3/2038	651,243	0.00%
Comcast Corp.	$150,000	4.60%	15/10/2038	135,567	0.00%
Comcast Corp.	€1,000,000	1.25%	20/2/2040	773,134	0.01%
Comcast Corp.	$775,000	3.75%	1/4/2040	623,307	0.00%
Comcast Corp.	$540,000	4.65%	15/7/2042	471,182	0.00%
Comcast Corp.	$1,045,000	3.40%	15/7/2046	734,722	0.01%
Comcast Corp.	$707,000	3.97%	1/11/2047	537,383	0.00%
Comcast Corp.	$663,000	4.70%	15/10/2048	569,069	0.00%
Comcast Corp.	$613,000	4.00%	1/11/2049	463,562	0.00%
Comcast Corp.	$1,500,000	3.45%	1/2/2050	1,027,326	0.01%
Comcast Corp.	$1,783,000	2.89%	1/11/2051	1,074,841	0.01%
Comcast Corp.	$1,500,000	2.45%	15/8/2052	812,822	0.01%
Comcast Corp.	$621,000	4.05%	1/11/2052	466,353	0.00%
Comcast Corp.	$562,000	5.35%	15/5/2053	519,758	0.00%
Comcast Corp.	$2,503,000	2.94%	1/11/2056	1,459,282	0.01%
Comcast Corp.	$625,000	2.65%	15/8/2062	326,772	0.00%
Comcast Corp.	$1,500,000	2.99%	1/11/2063	845,774	0.01%
Comcast Corp.	$1,000,000	5.50%	15/5/2064	933,825	0.01%
Comerica Bank	$250,000	5.33%	25/8/2033	238,638	0.00%
Comerica, Inc.	$225,000	4.00%	1/2/2029	213,411	0.00%
Comerica, Inc.	$500,000	5.98%	30/1/2030	505,458	0.00%

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CommonSpirit Health	$700,000	3.35%	1/10/2029	652,286	0.00%
CommonSpirit Health	$500,000	5.21%	1/12/2031	498,149	0.00%
CommonSpirit Health	$500,000	5.32%	1/12/2034	493,550	0.00%
CommonSpirit Health	$100,000	4.35%	1/11/2042	83,545	0.00%
CommonSpirit Health	$400,000	5.55%	1/12/2054	382,977	0.00%
Commonwealth Edison Co.	$275,000	2.55%	15/6/2026	267,049	0.00%
Commonwealth Edison Co.	$70,000	2.95%	15/8/2027	67,183	0.00%
Commonwealth Edison Co.	$200,000	4.90%	1/2/2033	195,854	0.00%
Commonwealth Edison Co.	$500,000	5.30%	1/6/2034	501,258	0.00%
Commonwealth Edison Co.	$225,000	4.70%	15/1/2044	198,850	0.00%
Commonwealth Edison Co.	$185,000	4.35%	15/11/2045	154,983	0.00%
Commonwealth Edison Co.	$195,000	3.65%	15/6/2046	145,712	0.00%
Commonwealth Edison Co.	$125,000	3.75%	15/8/2047	93,330	0.00%
Commonwealth Edison Co.	$325,000	4.00%	1/3/2048	253,662	0.00%
Commonwealth Edison Co.	$325,000	4.00%	1/3/2049	250,138	0.00%
Commonwealth Edison Co.	$200,000	3.20%	15/11/2049	132,136	0.00%
Commonwealth Edison Co.	$475,000	3.13%	15/3/2051	307,733	0.00%
Commonwealth Edison Co.	$400,000	2.75%	1/9/2051	237,949	0.00%
Commonwealth Edison Co.	$180,000	3.85%	15/3/2052	133,369	0.00%
Commonwealth Edison Co.	$200,000	5.30%	1/2/2053	188,687	0.00%
Commonwealth Edison Co.	$500,000	5.65%	1/6/2054	493,272	0.00%
Commonwealth Financing Authority	$150,000	3.86%	1/6/2038	134,198	0.00%
Commonwealth Financing Authority	$225,000	3.81%	1/6/2041	187,700	0.00%
Commonwealth Financing Authority	$165,000	2.99%	1/6/2042	121,842	0.00%
Commonwealth of Massachusetts	$200,000	3.77%	15/7/2029	193,837	0.00%
Commonwealth of Massachusetts	$99,003	4.11%	15/7/2031	95,039	0.00%
Commonwealth of Massachusetts	$200,000	5.46%	1/12/2039	199,895	0.00%
Commonwealth of Massachusetts	$125,000	2.90%	1/9/2049	84,248	0.00%
Commonwealth of Massachusetts Transportation Fund Revenue	$100,000	5.73%	1/6/2040	99,621	0.00%
Community Health Network, Inc.	$450,000	3.10%	1/5/2050	286,854	0.00%
Conagra Brands, Inc.	$450,000	1.38%	1/11/2027	408,686	0.00%
Conagra Brands, Inc.	$105,000	4.85%	1/11/2028	104,423	0.00%
Conagra Brands, Inc.	$200,000	8.25%	15/9/2030	228,649	0.00%
Conagra Brands, Inc.	$400,000	5.30%	1/11/2038	376,476	0.00%
Conagra Brands, Inc.	$400,000	5.40%	1/11/2048	362,903	0.00%
Concentrix Corp.	$500,000	6.65%	2/8/2026	508,865	0.00%
Concentrix Corp.	$500,000	6.60%	2/8/2028	512,290	0.00%
Connecticut Light & Power Co.	$95,000	3.20%	15/3/2027	92,134	0.00%
Connecticut Light & Power Co.	$120,000	2.05%	1/7/2031	100,348	0.00%
Connecticut Light & Power Co.	$350,000	4.30%	15/4/2044	292,712	0.00%
Connecticut Light & Power Co.	$150,000	4.15%	1/6/2045	122,433	0.00%
Connecticut Light & Power Co.	$185,000	4.00%	1/4/2048	145,267	0.00%
Connecticut Light & Power Co.	$200,000	5.25%	15/1/2053	189,069	0.00%
ConocoPhillips	$1,050,000	5.90%	15/10/2032	1,109,283	0.01%
ConocoPhillips	$20,000	5.90%	15/5/2038	20,694	0.00%
ConocoPhillips	$630,000	6.50%	1/2/2039	687,717	0.01%
ConocoPhillips	$125,000	4.88%	1/10/2047	109,536	0.00%
ConocoPhillips Co.	$515,000	4.70%	15/1/2030	509,426	0.00%
ConocoPhillips Co.	$450,000	4.85%	15/1/2032	441,010	0.00%
ConocoPhillips Co.	$500,000	5.05%	15/9/2033	493,380	0.00%
ConocoPhillips Co.	$475,000	5.00%	15/1/2035	461,585	0.00%
ConocoPhillips Co.	$310,000	3.76%	15/3/2042	243,921	0.00%
ConocoPhillips Co.	$1,475,000	4.30%	15/11/2044	1,232,097	0.01%
ConocoPhillips Co.	$860,000	3.80%	15/3/2052	629,056	0.00%
ConocoPhillips Co.	$500,000	5.30%	15/5/2053	462,651	0.00%
ConocoPhillips Co.	$300,000	5.55%	15/3/2054	288,215	0.00%
ConocoPhillips Co.	$495,000	5.50%	15/1/2055	470,112	0.00%
ConocoPhillips Co.	$740,000	4.03%	15/3/2062	535,983	0.00%
ConocoPhillips Co.	$450,000	5.65%	15/1/2065	425,892	0.00%
Consolidated Edison Co. of New York, Inc.	$75,000	3.13%	15/11/2027	71,821	0.00%
Consolidated Edison Co. of New York, Inc.	$300,000	2.40%	15/6/2031	257,553	0.00%
Consolidated Edison Co. of New York, Inc.	$365,000	5.20%	1/3/2033	365,812	0.00%
Consolidated Edison Co. of New York, Inc.	$500,000	5.50%	15/3/2034	509,013	0.00%
Consolidated Edison Co. of New York, Inc.	$750,000	5.13%	15/3/2035	737,675	0.01%
Consolidated Edison Co. of New York, Inc.	$250,000	6.30%	15/8/2037	265,131	0.00%
Consolidated Edison Co. of New York, Inc.	$245,000	6.75%	1/4/2038	270,749	0.00%
Consolidated Edison Co. of New York, Inc.	$240,000	5.50%	1/12/2039	237,252	0.00%
Consolidated Edison Co. of New York, Inc.	$145,000	5.70%	15/6/2040	144,534	0.00%
Consolidated Edison Co. of New York, Inc.	$165,000	4.20%	15/3/2042	137,462	0.00%
Consolidated Edison Co. of New York, Inc.	$500,000	3.95%	1/3/2043	400,131	0.00%
Consolidated Edison Co. of New York, Inc.	$340,000	4.45%	15/3/2044	290,367	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Consolidated Edison Co. of New York, Inc.	$260,000	4.50%	1/12/2045	220,093	0.00%
Consolidated Edison Co. of New York, Inc.	$225,000	3.85%	15/6/2046	171,582	0.00%
Consolidated Edison Co. of New York, Inc.	$100,000	3.88%	15/6/2047	75,969	0.00%
Consolidated Edison Co. of New York, Inc.	$235,000	4.65%	1/12/2048	200,456	0.00%
Consolidated Edison Co. of New York, Inc.	$400,000	3.95%	1/4/2050	312,242	0.00%
Consolidated Edison Co. of New York, Inc.	$240,000	3.20%	1/12/2051	156,777	0.00%
Consolidated Edison Co. of New York, Inc.	$535,000	6.15%	15/11/2052	562,023	0.00%
Consolidated Edison Co. of New York, Inc.	$500,000	5.90%	15/11/2053	508,617	0.00%
Consolidated Edison Co. of New York, Inc.	$500,000	5.70%	15/5/2054	497,390	0.00%
Consolidated Edison Co. of New York, Inc.	$700,000	5.50%	15/3/2055	674,451	0.01%
Consolidated Edison Co. of New York, Inc.	$365,000	4.50%	15/5/2058	293,089	0.00%
Consolidated Edison Co. of New York, Inc.	$240,000	3.70%	15/11/2059	167,339	0.00%
Consolidated Edison Co. of New York, Inc.	$240,000	3.00%	1/12/2060	141,327	0.00%
Consolidated Edison Co. of New York, Inc.	$300,000	3.60%	15/6/2061	203,948	0.00%
Constellation Brands, Inc.	$1,090,000	3.70%	6/12/2026	1,071,400	0.01%
Constellation Brands, Inc.	$500,000	3.50%	9/5/2027	485,683	0.00%
Constellation Brands, Inc.	$450,000	4.35%	9/5/2027	445,471	0.00%
Constellation Brands, Inc.	$150,000	3.60%	15/2/2028	144,056	0.00%
Constellation Brands, Inc.	$500,000	4.65%	15/11/2028	493,982	0.00%
Constellation Brands, Inc.	$250,000	3.15%	1/8/2029	230,289	0.00%
Constellation Brands, Inc.	$400,000	2.88%	1/5/2030	357,451	0.00%
Constellation Brands, Inc.	$450,000	2.25%	1/8/2031	374,070	0.00%
Constellation Brands, Inc.	$500,000	4.90%	1/5/2033	482,951	0.00%
Constellation Brands, Inc.	$150,000	4.10%	15/2/2048	116,817	0.00%
Constellation Brands, Inc.	$300,000	3.75%	1/5/2050	220,040	0.00%
Constellation Energy Generation LLC	$335,000	5.80%	1/3/2033	342,546	0.00%
Constellation Energy Generation LLC	$135,000	5.75%	1/10/2041	131,707	0.00%
Constellation Energy Generation LLC	$450,000	5.60%	15/6/2042	434,469	0.00%
Constellation Energy Generation LLC	$500,000	6.50%	1/10/2053	531,702	0.00%
Constellation Energy Generation LLC	$300,000	5.75%	15/3/2054	292,022	0.00%
Consumers Energy Co.	$200,000	4.65%	1/3/2028	199,335	0.00%
Consumers Energy Co.	$200,000	3.80%	15/11/2028	192,728	0.00%
Consumers Energy Co.	$500,000	4.60%	30/5/2029	495,470	0.00%
Consumers Energy Co.	$400,000	4.70%	15/1/2030	396,981	0.00%
Consumers Energy Co.	$200,000	4.63%	15/5/2033	192,874	0.00%
Consumers Energy Co.	$150,000	3.95%	15/5/2043	122,245	0.00%
Consumers Energy Co.	$215,000	3.25%	15/8/2046	155,011	0.00%
Consumers Energy Co.	$50,000	3.95%	15/7/2047	39,055	0.00%
Consumers Energy Co.	$515,000	4.05%	15/5/2048	410,632	0.00%
Consumers Energy Co.	$150,000	4.35%	15/4/2049	124,921	0.00%
Consumers Energy Co.	$100,000	3.75%	15/2/2050	75,633	0.00%
Consumers Energy Co.	$120,000	3.10%	15/8/2050	81,081	0.00%
Consumers Energy Co.	$500,000	3.50%	1/8/2051	364,350	0.00%
Continental Resources, Inc.	$500,000	2.27%	15/11/2026	473,775	0.00%
Continental Resources, Inc.	$205,000	4.38%	15/1/2028	199,308	0.00%
Continental Resources, Inc.	$550,000	2.88%	1/4/2032	451,359	0.00%
Continental Resources, Inc.	$445,000	4.90%	1/6/2044	359,908	0.00%
COPT Defense Properties LP	$200,000	2.00%	15/1/2029	175,994	0.00%
COPT Defense Properties LP	$500,000	2.75%	15/4/2031	426,722	0.00%
COPT Defense Properties LP	$480,000	2.90%	1/12/2033	385,822	0.00%
COR3 Commercial Mortgage Trust 2018	$2,650,000	4.23%	10/5/2051	2,512,536	0.01%
Corebridge Financial, Inc.	$400,000	3.65%	5/4/2027	388,712	0.00%
Corebridge Financial, Inc.	$400,000	3.85%	5/4/2029	382,097	0.00%
Corebridge Financial, Inc.	$1,100,000	3.90%	5/4/2032	1,001,519	0.01%
Corebridge Financial, Inc.	$400,000	6.05%	15/9/2033	413,687	0.00%
Corebridge Financial, Inc.	$500,000	5.75%	15/1/2034	509,305	0.00%
Corebridge Financial, Inc.	$500,000	4.35%	5/4/2042	415,923	0.00%
Corebridge Financial, Inc.	$1,000,000	4.40%	5/4/2052	804,336	0.01%
Corebridge Financial, Inc.	$285,000	6.38%	15/9/2054	284,231	0.00%
Corebridge Global Funding	$315,000	5.35%	24/6/2026	317,832	0.00%
Corebridge Global Funding	$350,000	4.65%	20/8/2027	348,547	0.00%
Corebridge Global Funding	$570,000	5.20%	24/6/2029	572,466	0.00%
Corebridge Global Funding	$230,000	4.90%	3/12/2029	228,440	0.00%
Corewell Health Obligated Group	$100,000	3.49%	15/7/2049	71,542	0.00%
Cornell University	$500,000	4.84%	15/6/2034	490,735	0.00%
Corning, Inc.	¥100,000,000	0.99%	10/8/2027	624,577	0.00%
Corning, Inc.	$1,500,000	4.75%	15/3/2042	1,330,377	0.01%
Corning, Inc.	$350,000	5.35%	15/11/2048	326,572	0.00%
Corning, Inc.	$200,000	3.90%	15/11/2049	149,828	0.00%
Corning, Inc.	$150,000	4.38%	15/11/2057	115,082	0.00%
Corning, Inc.	$110,000	5.45%	15/11/2079	99,605	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
CoStar Group, Inc.	$500,000	2.80%	15/7/2030	436,659	0.00%
Costco Wholesale Corp.	$6,699,000	3.00%	18/5/2027	6,505,756	0.03%
Costco Wholesale Corp.	$600,000	1.38%	20/6/2027	557,638	0.00%
Costco Wholesale Corp.	$700,000	1.60%	20/4/2030	598,949	0.00%
Costco Wholesale Corp.	$1,325,000	1.75%	20/4/2032	1,077,853	0.01%
Coterra Energy, Inc.	$325,000	3.90%	15/5/2027	317,612	0.00%
Coterra Energy, Inc.	$150,000	4.38%	15/3/2029	145,188	0.00%
Coterra Energy, Inc.	$300,000	5.40%	15/2/2035	290,985	0.00%
Coterra Energy, Inc.	$250,000	5.90%	15/2/2055	236,018	0.00%
Cottage Health Obligated Group	$200,000	3.30%	1/11/2049	139,910	0.00%
County of Clark Department of Aviation	$200,000	6.82%	1/7/2045	221,437	0.00%
County of Cook IL	$100,000	6.23%	15/11/2034	104,594	0.00%
County of Miami-Dade FL Aviation Revenue	$175,000	4.28%	1/10/2041	155,650	0.00%
County of Miami-Dade Seaport Department	$200,000	6.22%	1/11/2055	206,924	0.00%
County of Riverside CA	$100,000	3.82%	15/2/2038	90,500	0.00%
Cousins Properties LP	$250,000	5.88%	1/10/2034	250,463	0.00%
Cox Communications, Inc.	$1,450,000	3.35%	15/9/2026	1,416,551	0.01%
Cox Communications, Inc.	$575,000	3.50%	15/8/2027	555,931	0.00%
Cox Communications, Inc.	$225,000	2.60%	15/6/2031	189,584	0.00%
Cox Communications, Inc.	$775,000	5.45%	1/9/2034	748,625	0.01%
Cox Communications, Inc.	$625,000	4.80%	1/2/2035	570,208	0.00%
Cox Communications, Inc.	$42,000	4.70%	15/12/2042	33,765	0.00%
Cox Communications, Inc.	$750,000	5.80%	15/12/2053	684,351	0.01%
Cox Communications, Inc.	$300,000	5.95%	1/9/2054	278,263	0.00%
CRH America Finance, Inc.	$300,000	3.40%	9/5/2027	290,406	0.00%
CRH America Finance, Inc.	$500,000	5.40%	21/5/2034	501,112	0.00%
Crh Finance UK plc	£200,000	4.13%	2/12/2029	243,923	0.00%
CRH SMW Finance DAC	$500,000	5.20%	21/5/2029	503,517	0.00%
Crown Castle, Inc.	$800,000	4.45%	15/2/2026	797,117	0.01%
Crown Castle, Inc.	$275,000	3.70%	15/6/2026	270,549	0.00%
Crown Castle, Inc.	$490,000	2.90%	15/3/2027	470,723	0.00%
Crown Castle, Inc.	$200,000	3.65%	1/9/2027	193,874	0.00%
Crown Castle, Inc.	$450,000	3.80%	15/2/2028	433,211	0.00%
Crown Castle, Inc.	$500,000	4.80%	1/9/2028	494,452	0.00%
Crown Castle, Inc.	$300,000	4.90%	1/9/2029	296,797	0.00%
Crown Castle, Inc.	$240,000	3.30%	1/7/2030	218,127	0.00%
Crown Castle, Inc.	$300,000	2.25%	15/1/2031	252,019	0.00%
Crown Castle, Inc.	$300,000	2.10%	1/4/2031	248,313	0.00%
Crown Castle, Inc.	$225,000	2.50%	15/7/2031	189,516	0.00%
Crown Castle, Inc.	$1,000,000	5.10%	1/5/2033	975,160	0.01%
Crown Castle, Inc.	$450,000	5.20%	1/9/2034	438,815	0.00%
Crown Castle, Inc.	$700,000	2.90%	1/4/2041	487,836	0.00%
Crown Castle, Inc.	$200,000	5.20%	15/2/2049	177,996	0.00%
Crown Castle, Inc.	$310,000	4.00%	15/11/2049	231,066	0.00%
Crown Castle, Inc.	$525,000	3.25%	15/1/2051	342,095	0.00%
CSAIL 2015-C3 Commercial Mortgage Trust	$175,000	3.72%	15/8/2048	173,630	0.00%
CSAIL 2016-C7 Commercial Mortgage Trust	$325,000	3.50%	15/11/2049	315,865	0.00%
CSAIL 2017-C8 Commercial Mortgage Trust	$1,000,000	3.39%	15/6/2050	949,087	0.01%
CSAIL 2017-CX10 Commercial Mortgage Trust	$150,000	3.46%	15/11/2050	143,379	0.00%
CSAIL 2017-CX9 Commercial Mortgage Trust	$250,000	3.45%	15/9/2050	237,806	0.00%
CSAIL 2018-CX11 Commercial Mortgage Trust	$450,000	4.03%	15/4/2051	437,501	0.00%
CSAIL 2018-CX12 Commercial Mortgage Trust	$1,750,000	4.22%	15/8/2051	1,695,704	0.01%
CSX Corp.	$550,000	2.60%	1/11/2026	531,802	0.00%
CSX Corp.	$150,000	3.25%	1/6/2027	145,338	0.00%
CSX Corp.	$125,000	3.80%	1/3/2028	121,521	0.00%
CSX Corp.	$125,000	4.25%	15/3/2029	122,395	0.00%
CSX Corp.	$150,000	6.15%	1/5/2037	159,459	0.00%
CSX Corp.	$200,000	5.50%	15/4/2041	198,303	0.00%
CSX Corp.	$500,000	4.75%	30/5/2042	451,079	0.00%
CSX Corp.	$250,000	3.80%	1/11/2046	192,194	0.00%
CSX Corp.	$550,000	4.75%	15/11/2048	484,323	0.00%
CSX Corp.	$1,000,000	3.35%	15/9/2049	694,734	0.01%
CSX Corp.	$290,000	2.50%	15/5/2051	168,065	0.00%
CSX Corp.	$600,000	4.50%	1/8/2054	502,103	0.00%
CSX Corp.	$475,000	4.25%	1/11/2066	359,625	0.00%
CSX Corp.	$175,000	4.65%	1/3/2068	143,032	0.00%
CubeSmart LP	$310,000	2.25%	15/12/2028	278,824	0.00%
CubeSmart LP	$100,000	4.38%	15/2/2029	97,116	0.00%
CubeSmart LP	$100,000	3.00%	15/2/2030	90,005	0.00%
CubeSmart LP	$350,000	2.50%	15/2/2032	292,646	0.00%
Cummins, Inc.	$200,000	4.90%	20/2/2029	201,293	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Cummins, Inc.	$100,000	4.88%	1/10/2043	91,503	0.00%
Cummins, Inc.	$250,000	2.60%	1/9/2050	148,599	0.00%
Cummins, Inc.	$500,000	5.45%	20/2/2054	486,784	0.00%
CVS Health Corp.	$675,000	2.88%	1/6/2026	655,455	0.00%
CVS Health Corp.	$725,000	1.30%	21/8/2027	656,918	0.00%
CVS Health Corp.	$2,871,000	4.30%	25/3/2028	2,783,104	0.02%
CVS Health Corp.	$650,000	5.00%	30/1/2029	641,192	0.00%
CVS Health Corp.	$500,000	5.40%	1/6/2029	500,264	0.00%
CVS Health Corp.	$700,000	3.25%	15/8/2029	637,206	0.00%
CVS Health Corp.	$200,000	5.13%	21/2/2030	195,862	0.00%
CVS Health Corp.	$1,370,000	3.75%	1/4/2030	1,256,021	0.01%
CVS Health Corp.	$400,000	1.75%	21/8/2030	325,793	0.00%
CVS Health Corp.	$500,000	5.25%	30/1/2031	488,524	0.00%
CVS Health Corp.	$1,050,000	1.88%	28/2/2031	847,027	0.01%
CVS Health Corp.	$500,000	5.55%	1/6/2031	496,671	0.00%
CVS Health Corp.	$850,000	5.25%	21/2/2033	813,940	0.01%
CVS Health Corp.	$500,000	5.30%	1/6/2033	479,346	0.00%
CVS Health Corp.	$500,000	5.70%	1/6/2034	491,450	0.00%
CVS Health Corp.	$250,000	4.88%	20/7/2035	227,137	0.00%
CVS Health Corp.	$2,425,000	4.78%	25/3/2038	2,096,081	0.01%
CVS Health Corp.	$128,000	4.13%	1/4/2040	100,196	0.00%
CVS Health Corp.	$1,325,000	5.13%	20/7/2045	1,114,396	0.01%
CVS Health Corp.	$2,825,000	5.05%	25/3/2048	2,331,820	0.01%
CVS Health Corp.	$525,000	5.63%	21/2/2053	464,451	0.00%
CVS Health Corp.	$1,100,000	5.88%	1/6/2053	1,009,067	0.01%
CVS Health Corp.	$200,000	6.05%	1/6/2054	188,110	0.00%
CVS Health Corp.	$350,000	6.00%	1/6/2063	319,523	0.00%
Daimler Truck Finance Canada, Inc.	CAD45,000	2.46%	15/12/2026	30,674	0.00%
Daimler Truck Finance North America LLC	$500,000	5.38%	18/1/2034	497,108	0.00%
Dallas Area Rapid Transit	$100,000	6.00%	1/12/2044	101,769	0.00%
Dallas Area Rapid Transit	$200,000	5.02%	1/12/2048	183,848	0.00%
Dallas Convention Center Hotel Development Corp.	$100,000	7.09%	1/1/2042	110,513	0.00%
Dallas County Hospital District	$50,000	5.62%	15/8/2044	49,134	0.00%
Dallas Fort Worth International Airport	$100,000	2.99%	1/11/2038	82,379	0.00%
Dallas Fort Worth International Airport	$125,000	3.09%	1/11/2040	96,699	0.00%
Dallas Fort Worth International Airport	$125,000	3.14%	1/11/2045	92,052	0.00%
Dallas Fort Worth International Airport	$200,000	2.84%	1/11/2046	141,836	0.00%
Dallas Fort Worth International Airport	$200,000	2.92%	1/11/2050	138,184	0.00%
Dallas Fort Worth International Airport	$100,000	4.51%	1/11/2051	86,817	0.00%
Danaher Corp.	€1,000,000	2.10%	30/9/2026	1,025,926	0.01%
Danaher Corp.	$725,000	4.38%	15/9/2045	619,830	0.00%
Danaher Corp.	$485,000	2.80%	10/12/2051	298,988	0.00%
Darden Restaurants, Inc.	$500,000	4.35%	15/10/2027	493,263	0.00%
Darden Restaurants, Inc.	$350,000	4.55%	15/10/2029	341,301	0.00%
Darden Restaurants, Inc.	$140,000	4.55%	15/2/2048	112,656	0.00%
Dartmouth-Hitchcock Health	$75,000	4.18%	1/8/2048	56,784	0.00%
Dayton Power & Light Co.	$200,000	3.95%	15/6/2049	146,711	0.00%
DBGS 2018-C1 Mortgage Trust	$200,000	4.47%	15/10/2051	191,122	0.00%
DBJPM 17-C6 Mortgage Trust	$300,000	3.33%	10/6/2050	287,160	0.00%
DBJPM 17-C6 Mortgage Trust	$100,000	3.56%	10/6/2050	93,424	0.00%
DCP Midstream Operating LP	$150,000	5.63%	15/7/2027	152,061	0.00%
DCP Midstream Operating LP	$580,000	5.13%	15/5/2029	580,510	0.00%
DCP Midstream Operating LP	$263,000	3.25%	15/2/2032	226,281	0.00%
DCP Midstream Operating LP	$400,000	5.60%	1/4/2044	373,222	0.00%
Deere & Co.	$29,000	3.10%	15/4/2030	26,680	0.00%
Deere & Co.	$300,000	7.13%	3/3/2031	338,530	0.00%
Deere & Co.	$550,000	3.90%	9/6/2042	458,455	0.00%
Deere & Co.	$300,000	2.88%	7/9/2049	196,318	0.00%
Dell International LLC/EMC Corp.	$2,650,000	6.02%	15/6/2026	2,688,701	0.01%
Dell International LLC/EMC Corp.	$550,000	4.90%	1/10/2026	551,375	0.00%
Dell International LLC/EMC Corp.	$275,000	5.25%	1/2/2028	278,185	0.00%
Dell International LLC/EMC Corp.	$400,000	4.35%	1/2/2030	387,179	0.00%
Dell International LLC/EMC Corp.	$325,000	6.20%	15/7/2030	340,738	0.00%
Dell International LLC/EMC Corp.	$275,000	5.75%	1/2/2033	282,527	0.00%
Dell International LLC/EMC Corp.	$450,000	4.85%	1/2/2035	427,420	0.00%
Dell International LLC/EMC Corp.	$173,000	8.10%	15/7/2036	205,124	0.00%
Dell International LLC/EMC Corp.	$600,000	3.38%	15/12/2041	440,804	0.00%
Dell International LLC/EMC Corp.	$308,000	8.35%	15/7/2046	391,083	0.00%
Dell International LLC/EMC Corp.	$1,185,000	3.45%	15/12/2051	803,194	0.01%
Delmarva Power & Light Co.	$135,000	4.15%	15/5/2045	108,225	0.00%
Delta Air Lines 2015-1 Class AA Pass Through Trust	$30,381	3.63%	30/7/2027	29,405	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Delta Air Lines, Inc./SkyMiles IP Ltd.	$500,000	4.75%	20/10/2028	493,103	0.00%
Devon Energy Corp.	$135,000	7.88%	30/9/2031	152,131	0.00%
Devon Energy Corp.	$210,000	7.95%	15/4/2032	236,651	0.00%
DH Europe Finance II Sarl	€500,000	0.20%	18/3/2026	502,875	0.00%
DH Europe Finance II Sarl	€300,000	0.45%	18/3/2028	289,024	0.00%
DH Europe Finance II Sarl	€700,000	0.75%	18/9/2031	624,771	0.00%
DH Europe Finance II Sarl	€500,000	1.35%	18/9/2039	391,327	0.00%
DH Europe Finance II Sarl	$285,000	3.40%	15/11/2049	201,776	0.00%
Diamondback Energy, Inc.	$375,000	3.25%	1/12/2026	365,134	0.00%
Diamondback Energy, Inc.	$235,000	5.20%	18/4/2027	237,273	0.00%
Diamondback Energy, Inc.	$750,000	3.50%	1/12/2029	697,980	0.01%
Diamondback Energy, Inc.	$190,000	5.15%	30/1/2030	190,372	0.00%
Diamondback Energy, Inc.	$300,000	3.13%	24/3/2031	265,489	0.00%
Diamondback Energy, Inc.	$730,000	6.25%	15/3/2033	759,216	0.01%
Diamondback Energy, Inc.	$960,000	5.40%	18/4/2034	944,576	0.01%
Diamondback Energy, Inc.	$205,000	4.40%	24/3/2051	159,154	0.00%
Diamondback Energy, Inc.	$355,000	4.25%	15/3/2052	268,022	0.00%
Diamondback Energy, Inc.	$200,000	6.25%	15/3/2053	199,819	0.00%
Diamondback Energy, Inc.	$355,000	5.75%	18/4/2054	333,213	0.00%
Diamondback Energy, Inc.	$630,000	5.90%	18/4/2064	591,762	0.00%
Dick's Sporting Goods, Inc.	$500,000	4.10%	15/1/2052	365,213	0.00%
Digital Dutch Finco BV	€300,000	1.25%	1/2/2031	272,850	0.00%
Digital Dutch Finco BV	€400,000	1.00%	15/1/2032	349,315	0.00%
Digital Dutch Finco BV	€300,000	3.88%	13/9/2033	314,057	0.00%
Digital Euro Finco LLC	€1,000,000	2.50%	16/1/2026	1,031,665	0.01%
Digital Intrepid Holding BV	€700,000	0.63%	15/7/2031	604,994	0.00%
Digital Realty Trust LP	$500,000	3.70%	15/8/2027	486,708	0.00%
Digital Realty Trust LP	$200,000	5.55%	15/1/2028	203,066	0.00%
Digital Realty Trust LP	$250,000	4.45%	15/7/2028	245,415	0.00%
Digital Realty Trust LP	$495,000	3.60%	1/7/2029	467,623	0.00%
Dignity Health	$175,000	4.50%	1/11/2042	146,657	0.00%
Discover Bank	$771,000	4.25%	13/3/2026	764,515	0.01%
Discover Bank	$986,000	3.45%	27/7/2026	964,158	0.01%
Discover Bank	$500,000	4.65%	13/9/2028	489,517	0.00%
Discover Financial Services	$957,000	4.50%	30/1/2026	952,917	0.01%
Discovery Communications LLC	$350,000	4.90%	11/3/2026	349,238	0.00%
Discovery Communications LLC	€1,000,000	1.90%	19/3/2027	1,002,090	0.01%
Discovery Communications LLC	$575,000	3.95%	20/3/2028	544,492	0.00%
Discovery Communications LLC	$500,000	4.13%	15/5/2029	466,338	0.00%
Discovery Communications LLC	$835,000	3.63%	15/5/2030	742,600	0.01%
Discovery Communications LLC	$650,000	5.00%	20/9/2037	540,503	0.00%
Discovery Communications LLC	$300,000	6.35%	1/6/2040	277,255	0.00%
District of Columbia Water & Sewer Authority	$150,000	4.81%	1/10/2114	129,337	0.00%
DOC DR LLC	$175,000	4.30%	15/3/2027	172,914	0.00%
DOC DR LLC	$400,000	3.95%	15/1/2028	388,159	0.00%
DOC DR LLC	$385,000	2.63%	1/11/2031	325,718	0.00%
Dollar General Corp.	$500,000	4.63%	1/11/2027	496,609	0.00%
Dollar General Corp.	$150,000	4.13%	1/5/2028	145,737	0.00%
Dollar General Corp.	$500,000	5.20%	5/7/2028	501,488	0.00%
Dollar General Corp.	$425,000	3.50%	3/4/2030	389,871	0.00%
Dollar General Corp.	$200,000	5.45%	5/7/2033	196,604	0.00%
Dollar General Corp.	$400,000	5.50%	1/11/2052	361,227	0.00%
Dollar Tree, Inc.	$500,000	4.20%	15/5/2028	486,003	0.00%
Dollar Tree, Inc.	$500,000	2.65%	1/12/2031	421,928	0.00%
Dollar Tree, Inc.	$300,000	3.38%	1/12/2051	190,547	0.00%
Dominion Energy South Carolina, Inc.	$400,000	2.30%	1/12/2031	334,673	0.00%
Dominion Energy South Carolina, Inc.	$100,000	6.63%	1/2/2032	108,411	0.00%
Dominion Energy South Carolina, Inc.	$75,000	6.05%	15/1/2038	78,101	0.00%
Dominion Energy South Carolina, Inc.	$100,000	5.45%	1/2/2041	97,594	0.00%
Dominion Energy South Carolina, Inc.	$140,000	4.60%	15/6/2043	121,696	0.00%
Dominion Energy South Carolina, Inc.	$160,000	6.25%	15/10/2053	172,167	0.00%
Dominion Energy, Inc.	$200,000	1.45%	15/4/2026	191,822	0.00%
Dominion Energy, Inc.	$200,000	2.85%	15/8/2026	194,157	0.00%
Dominion Energy, Inc.	$400,000	3.38%	1/4/2030	367,983	0.00%
Dominion Energy, Inc.	$300,000	2.25%	15/8/2031	249,852	0.00%
Dominion Energy, Inc.	$250,000	5.25%	1/8/2033	246,643	0.00%
Dominion Energy, Inc.	$450,000	5.95%	15/6/2035	461,964	0.00%
Dominion Energy, Inc.	$550,000	7.00%	15/6/2038	611,415	0.00%
Dominion Energy, Inc.	$200,000	3.30%	15/4/2041	147,276	0.00%
Dominion Energy, Inc.	$200,000	4.05%	15/9/2042	157,601	0.00%
Dominion Energy, Inc.	$150,000	4.60%	15/3/2049	123,643	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Dominion Energy, Inc.	$295,000	4.85%	15/8/2052	253,732	0.00%
Dominion Energy, Inc.	$300,000	7.00%	1/6/2054	316,519	0.00%
Dominion Energy, Inc.	$500,000	6.88%	1/2/2055	519,798	0.00%
Dominion Energy, Inc.	$400,000	6.63%	15/5/2055	407,342	0.00%
Dover Corp.	€300,000	1.25%	9/11/2026	302,337	0.00%
Dover Corp.	€200,000	0.75%	4/11/2027	195,912	0.00%
Dover Corp.	$225,000	2.95%	4/11/2029	205,035	0.00%
Dover Corp.	$150,000	5.38%	1/3/2041	145,205	0.00%
Dow Chemical Co.	€800,000	0.50%	15/3/2027	787,423	0.01%
Dow Chemical Co.	$75,000	4.80%	30/11/2028	74,629	0.00%
Dow Chemical Co.	$400,000	2.10%	15/11/2030	339,539	0.00%
Dow Chemical Co.	€400,000	1.88%	15/3/2040	316,967	0.00%
Dow Chemical Co.	$1,685,000	4.38%	15/11/2042	1,384,662	0.01%
Dow Chemical Co.	$100,000	4.63%	1/10/2044	83,971	0.00%
Dow Chemical Co.	$325,000	5.55%	30/11/2048	303,947	0.00%
Dow Chemical Co.	$225,000	4.80%	15/5/2049	188,825	0.00%
Dow Chemical Co.	$450,000	3.60%	15/11/2050	309,167	0.00%
Dow Chemical Co.	$400,000	6.90%	15/5/2053	440,997	0.00%
DR Horton, Inc.	$400,000	5.00%	15/10/2034	386,493	0.00%
DT Midstream, Inc.	$235,000	4.30%	15/4/2032	214,599	0.00%
DTE Electric Co.	$500,000	4.85%	1/12/2026	503,769	0.00%
DTE Electric Co.	$250,000	1.90%	1/4/2028	228,770	0.00%
DTE Electric Co.	$225,000	2.63%	1/3/2031	197,023	0.00%
DTE Electric Co.	$500,000	5.20%	1/3/2034	498,400	0.00%
DTE Electric Co.	$300,000	4.00%	1/4/2043	243,810	0.00%
DTE Electric Co.	$100,000	3.75%	15/8/2047	75,360	0.00%
DTE Electric Co.	$450,000	3.95%	1/3/2049	352,050	0.00%
DTE Electric Co.	$175,000	2.95%	1/3/2050	113,636	0.00%
DTE Electric Co.	$555,000	3.25%	1/4/2051	377,763	0.00%
DTE Electric Co.	$360,000	5.40%	1/4/2053	349,572	0.00%
DTE Energy Co.	$450,000	4.95%	1/7/2027	451,746	0.00%
DTE Energy Co.	$500,000	4.88%	1/6/2028	498,429	0.00%
DTE Energy Co.	$400,000	5.10%	1/3/2029	400,891	0.00%
DTE Energy Co.	$90,000	2.95%	1/3/2030	80,779	0.00%
DTE Energy Co.	$500,000	5.85%	1/6/2034	513,448	0.00%
Duke Energy Carolinas LLC	$150,000	2.95%	1/12/2026	145,650	0.00%
Duke Energy Carolinas LLC	$1,000,000	2.45%	15/8/2029	899,343	0.01%
Duke Energy Carolinas LLC	$300,000	2.55%	15/4/2031	259,822	0.00%
Duke Energy Carolinas LLC	$725,000	4.95%	15/1/2033	713,364	0.01%
Duke Energy Carolinas LLC	$500,000	4.85%	15/1/2034	485,123	0.00%
Duke Energy Carolinas LLC	$165,000	6.10%	1/6/2037	171,897	0.00%
Duke Energy Carolinas LLC	$250,000	6.00%	15/1/2038	259,679	0.00%
Duke Energy Carolinas LLC	$400,000	4.00%	30/9/2042	324,138	0.00%
Duke Energy Carolinas LLC	$600,000	3.75%	1/6/2045	459,008	0.00%
Duke Energy Carolinas LLC	$125,000	3.70%	1/12/2047	92,453	0.00%
Duke Energy Carolinas LLC	$175,000	3.95%	15/3/2048	134,226	0.00%
Duke Energy Carolinas LLC	$435,000	3.20%	15/8/2049	289,912	0.00%
Duke Energy Carolinas LLC	$300,000	3.45%	15/4/2051	206,953	0.00%
Duke Energy Carolinas LLC	$225,000	5.35%	15/1/2053	213,966	0.00%
Duke Energy Carolinas LLC	$400,000	5.40%	15/1/2054	384,166	0.00%
Duke Energy Corp.	$380,000	2.65%	1/9/2026	367,857	0.00%
Duke Energy Corp.	$475,000	3.15%	15/8/2027	456,016	0.00%
Duke Energy Corp.	$200,000	5.00%	8/12/2027	201,520	0.00%
Duke Energy Corp.	$300,000	4.30%	15/3/2028	295,366	0.00%
Duke Energy Corp.	€400,000	3.10%	15/6/2028	415,058	0.00%
Duke Energy Corp.	$335,000	2.45%	1/6/2030	293,399	0.00%
Duke Energy Corp.	$225,000	2.55%	15/6/2031	192,339	0.00%
Duke Energy Corp.	$500,000	5.45%	15/6/2034	499,234	0.00%
Duke Energy Corp.	€300,000	3.85%	15/6/2034	310,960	0.00%
Duke Energy Corp.	$300,000	3.30%	15/6/2041	219,872	0.00%
Duke Energy Corp.	$525,000	4.80%	15/12/2045	452,752	0.00%
Duke Energy Corp.	$125,000	3.75%	1/9/2046	92,029	0.00%
Duke Energy Corp.	$300,000	3.95%	15/8/2047	223,233	0.00%
Duke Energy Corp.	$225,000	4.20%	15/6/2049	173,342	0.00%
Duke Energy Corp.	$350,000	3.50%	15/6/2051	236,680	0.00%
Duke Energy Corp.	$500,000	5.00%	15/8/2052	436,426	0.00%
Duke Energy Corp.	$600,000	5.80%	15/6/2054	585,503	0.00%
Duke Energy Corp.	$350,000	6.45%	1/9/2054	355,470	0.00%
Duke Energy Florida LLC	$2,250,000	3.20%	15/1/2027	2,190,388	0.01%
Duke Energy Florida LLC	$125,000	3.80%	15/7/2028	121,114	0.00%
Duke Energy Florida LLC	$1,035,000	2.50%	1/12/2029	929,947	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Duke Energy Florida LLC	$725,000	1.75%	15/6/2030	614,463	0.00%
Duke Energy Florida LLC	$715,000	2.40%	15/12/2031	602,743	0.00%
Duke Energy Florida LLC	$320,000	6.40%	15/6/2038	344,222	0.00%
Duke Energy Florida LLC	$650,000	5.65%	1/4/2040	652,049	0.00%
Duke Energy Florida LLC	$160,000	3.85%	15/11/2042	125,758	0.00%
Duke Energy Florida LLC	$135,000	3.40%	1/10/2046	95,525	0.00%
Duke Energy Florida LLC	$160,000	4.20%	15/7/2048	127,930	0.00%
Duke Energy Florida LLC	$200,000	3.00%	15/12/2051	124,524	0.00%
Duke Energy Florida LLC	$250,000	6.20%	15/11/2053	263,589	0.00%
Duke Energy Florida Project Finance LLC	$72,417	2.54%	1/9/2029	68,584	0.00%
Duke Energy Indiana LLC	$325,000	6.12%	15/10/2035	341,698	0.00%
Duke Energy Indiana LLC	$180,000	6.45%	1/4/2039	194,043	0.00%
Duke Energy Indiana LLC	$385,000	3.75%	15/5/2046	287,069	0.00%
Duke Energy Indiana LLC	$190,000	3.25%	1/10/2049	127,466	0.00%
Duke Energy Indiana LLC	$220,000	2.75%	1/4/2050	132,648	0.00%
Duke Energy Ohio, Inc.	$150,000	3.65%	1/2/2029	143,285	0.00%
Duke Energy Ohio, Inc.	$150,000	3.70%	15/6/2046	110,844	0.00%
Duke Energy Ohio, Inc.	$500,000	5.55%	15/3/2054	483,476	0.00%
Duke Energy Progress LLC	$350,000	3.70%	1/9/2028	337,015	0.00%
Duke Energy Progress LLC	$200,000	3.45%	15/3/2029	189,606	0.00%
Duke Energy Progress LLC	$200,000	2.00%	15/8/2031	165,519	0.00%
Duke Energy Progress LLC	$450,000	5.25%	15/3/2033	450,682	0.00%
Duke Energy Progress LLC	$500,000	5.10%	15/3/2034	494,622	0.00%
Duke Energy Progress LLC	$390,000	4.20%	15/8/2045	315,479	0.00%
Duke Energy Progress LLC	$100,000	3.70%	15/10/2046	73,997	0.00%
Duke Energy Progress LLC	$500,000	3.60%	15/9/2047	363,038	0.00%
Duke Energy Progress LLC	$200,000	2.50%	15/8/2050	115,587	0.00%
Duke Energy Progress LLC	$200,000	2.90%	15/8/2051	123,230	0.00%
Duke Energy Progress LLC	$300,000	4.00%	1/4/2052	228,870	0.00%
Duke University	$125,000	2.76%	1/10/2050	80,072	0.00%
Duke University	$500,000	2.83%	1/10/2055	310,396	0.00%
Duke University Health System, Inc.	$115,000	3.92%	1/6/2047	90,485	0.00%
DuPont de Nemours, Inc.	$725,000	4.73%	15/11/2028	721,758	0.01%
DuPont de Nemours, Inc.	$925,000	5.42%	15/11/2048	919,842	0.01%
Duquesne Light Holdings, Inc.	$225,000	3.62%	1/8/2027	216,544	0.00%
Duquesne Light Holdings, Inc.	$210,000	2.78%	7/1/2032	174,413	0.00%
DXC Technology Co.	€500,000	1.75%	15/1/2026	511,179	0.00%
DXC Technology Co.	$500,000	1.80%	15/9/2026	473,076	0.00%
DXC Technology Co.	$2,000,000	2.38%	15/9/2028	1,801,600	0.01%
East Bay Municipal Utility District Water System Revenue	$90,000	5.87%	1/6/2040	92,472	0.00%
East Ohio Gas Co.	$500,000	3.00%	15/6/2050	306,075	0.00%
Eastern Energy Gas Holdings LLC	$300,000	5.65%	15/10/2054	283,300	0.00%
Eastern Gas Transmission & Storage, Inc.	$130,000	3.00%	15/11/2029	119,060	0.00%
Eastern Gas Transmission & Storage, Inc.	$135,000	4.80%	1/11/2043	117,956	0.00%
Eastern Gas Transmission & Storage, Inc.	$165,000	4.60%	15/12/2044	138,972	0.00%
Eastman Chemical Co.	$150,000	4.50%	1/12/2028	147,211	0.00%
Eastman Chemical Co.	$450,000	5.75%	8/3/2033	457,661	0.00%
Eastman Chemical Co.	$2,710,000	5.63%	20/2/2034	2,709,756	0.01%
Eastman Chemical Co.	$550,000	4.65%	15/10/2044	464,446	0.00%
Eaton Capital Unlimited Co.	€1,000,000	0.13%	8/3/2026	1,006,007	0.01%
Eaton Corp.	$150,000	3.10%	15/9/2027	144,487	0.00%
Eaton Corp.	$150,000	4.00%	2/11/2032	140,310	0.00%
Eaton Corp.	$500,000	4.15%	2/11/2042	421,738	0.00%
Eaton Corp.	$75,000	3.92%	15/9/2047	58,408	0.00%
Eaton Vance Corp.	$100,000	3.50%	6/4/2027	97,422	0.00%
eBay, Inc.	$200,000	1.40%	10/5/2026	191,418	0.00%
eBay, Inc.	$675,000	3.60%	5/6/2027	658,189	0.00%
eBay, Inc.	$400,000	5.95%	22/11/2027	413,087	0.00%
eBay, Inc.	$500,000	2.70%	11/3/2030	448,560	0.00%
eBay, Inc.	$245,000	2.60%	10/5/2031	211,260	0.00%
eBay, Inc.	$375,000	4.00%	15/7/2042	298,310	0.00%
eBay, Inc.	$215,000	3.65%	10/5/2051	153,133	0.00%
Ecolab, Inc.	$200,000	2.70%	1/11/2026	193,666	0.00%
Ecolab, Inc.	$200,000	3.25%	1/12/2027	192,706	0.00%
Ecolab, Inc.	$400,000	5.25%	15/1/2028	407,684	0.00%
Ecolab, Inc.	$1,325,000	1.30%	30/1/2031	1,072,961	0.01%
Ecolab, Inc.	$200,000	2.13%	1/2/2032	166,287	0.00%
Ecolab, Inc.	$250,000	2.70%	15/12/2051	151,570	0.00%
Edison International	$150,000	5.75%	15/6/2027	152,496	0.00%
Edison International	$670,000	4.13%	15/3/2028	649,652	0.00%
Edison International	$500,000	5.45%	15/6/2029	504,448	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Edison International	$300,000	5.25%	15/3/2032	296,918	0.00%
EIDP, Inc.	$500,000	4.50%	15/5/2026	499,431	0.00%
El Paso Electric Co.	$255,000	5.00%	1/12/2044	217,714	0.00%
Electronic Arts, Inc.	$440,000	4.80%	1/3/2026	440,147	0.00%
Elevance Health, Inc.	$450,000	4.90%	8/2/2026	449,658	0.00%
Elevance Health, Inc.	$280,000	1.50%	15/3/2026	269,643	0.00%
Elevance Health, Inc.	$350,000	4.10%	1/3/2028	342,179	0.00%
Elevance Health, Inc.	$240,000	5.15%	15/6/2029	241,418	0.00%
Elevance Health, Inc.	$310,000	2.88%	15/9/2029	281,932	0.00%
Elevance Health, Inc.	$285,000	4.75%	15/2/2030	281,561	0.00%
Elevance Health, Inc.	$480,000	2.25%	15/5/2030	416,557	0.00%
Elevance Health, Inc.	$285,000	4.95%	1/11/2031	280,367	0.00%
Elevance Health, Inc.	$500,000	4.10%	15/5/2032	461,858	0.00%
Elevance Health, Inc.	$500,000	5.50%	15/10/2032	504,608	0.00%
Elevance Health, Inc.	$450,000	4.75%	15/2/2033	431,191	0.00%
Elevance Health, Inc.	$400,000	5.38%	15/6/2034	396,231	0.00%
Elevance Health, Inc.	$475,000	5.20%	15/2/2035	464,057	0.00%
Elevance Health, Inc.	$350,000	4.63%	15/5/2042	302,309	0.00%
Elevance Health, Inc.	$305,000	4.65%	15/1/2043	264,907	0.00%
Elevance Health, Inc.	$375,000	4.65%	15/8/2044	321,404	0.00%
Elevance Health, Inc.	$510,000	4.38%	1/12/2047	409,706	0.00%
Elevance Health, Inc.	$325,000	4.55%	1/3/2048	266,587	0.00%
Elevance Health, Inc.	$600,000	3.13%	15/5/2050	382,461	0.00%
Elevance Health, Inc.	$525,000	3.60%	15/3/2051	363,867	0.00%
Elevance Health, Inc.	$1,000,000	6.10%	15/10/2052	1,012,152	0.01%
Elevance Health, Inc.	$450,000	5.13%	15/2/2053	398,832	0.00%
Elevance Health, Inc.	$400,000	5.65%	15/6/2054	383,566	0.00%
Elevance Health, Inc.	$505,000	5.70%	15/2/2055	486,996	0.00%
Elevance Health, Inc.	$305,000	5.85%	1/11/2064	294,556	0.00%
Eli Lilly & Co.	$400,000	4.50%	9/2/2027	400,850	0.00%
Eli Lilly & Co.	$275,000	4.15%	14/8/2027	273,511	0.00%
Eli Lilly & Co.	$500,000	4.50%	9/2/2029	497,548	0.00%
Eli Lilly & Co.	$134,000	3.38%	15/3/2029	127,688	0.00%
Eli Lilly & Co.	$375,000	4.20%	14/8/2029	366,974	0.00%
Eli Lilly & Co.	$750,000	4.70%	27/2/2033	735,214	0.01%
Eli Lilly & Co.	€2,153,000	0.50%	14/9/2033	1,835,528	0.01%
Eli Lilly & Co.	$575,000	4.70%	9/2/2034	557,676	0.00%
Eli Lilly & Co.	$475,000	4.60%	14/8/2034	456,200	0.00%
Eli Lilly & Co.	£451,000	1.63%	14/9/2043	316,215	0.00%
Eli Lilly & Co.	$400,000	3.95%	15/3/2049	313,444	0.00%
Eli Lilly & Co.	€350,000	1.70%	1/11/2049	266,868	0.00%
Eli Lilly & Co.	$1,350,000	2.25%	15/5/2050	759,228	0.01%
Eli Lilly & Co.	€300,000	1.13%	14/9/2051	192,963	0.00%
Eli Lilly & Co.	$500,000	4.88%	27/2/2053	451,216	0.00%
Eli Lilly & Co.	$600,000	5.00%	9/2/2054	551,966	0.00%
Eli Lilly & Co.	$450,000	5.05%	14/8/2054	416,844	0.00%
Eli Lilly & Co.	$475,000	4.95%	27/2/2063	426,894	0.00%
Eli Lilly & Co.	$600,000	5.10%	9/2/2064	548,776	0.00%
Eli Lilly & Co.	$275,000	5.20%	14/8/2064	255,641	0.00%
Emerson Electric Co.	$600,000	1.80%	15/10/2027	557,730	0.00%
Emerson Electric Co.	$650,000	1.95%	15/10/2030	557,209	0.00%
Emerson Electric Co.	$750,000	2.20%	21/12/2031	629,964	0.00%
Emerson Electric Co.	$125,000	5.25%	15/11/2039	123,774	0.00%
Emerson Electric Co.	$450,000	2.80%	21/12/2051	277,663	0.00%
Emory University	$200,000	2.14%	1/9/2030	173,992	0.00%
Emory University	$100,000	2.97%	1/9/2050	66,246	0.00%
Empire State Development Corp.	$110,000	3.90%	15/3/2033	103,217	0.00%
Empire State Development Corp.	$70,000	5.77%	15/3/2039	70,806	0.00%
Enact Holdings, Inc.	$300,000	6.25%	28/5/2029	305,305	0.00%
Enbridge Energy Partners LP	$150,000	7.50%	15/4/2038	170,248	0.00%
Enbridge Energy Partners LP	$220,000	5.50%	15/9/2040	210,065	0.00%
Enbridge Energy Partners LP	$300,000	7.38%	15/10/2045	338,891	0.00%
Energy Transfer LP	$200,000	3.90%	15/7/2026	197,421	0.00%
Energy Transfer LP	$150,000	4.40%	15/3/2027	148,563	0.00%
Energy Transfer LP	$140,000	4.20%	15/4/2027	138,181	0.00%
Energy Transfer LP	$100,000	4.00%	1/10/2027	97,787	0.00%
Energy Transfer LP	$200,000	5.55%	15/2/2028	203,126	0.00%
Energy Transfer LP	$200,000	4.95%	15/5/2028	199,731	0.00%
Energy Transfer LP	$740,000	4.95%	15/6/2028	738,769	0.01%
Energy Transfer LP	$475,000	5.25%	15/4/2029	476,805	0.00%
Energy Transfer LP	$183,000	5.25%	1/7/2029	183,917	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Energy Transfer LP	$515,000	4.15%	15/9/2029	494,070	0.00%
Energy Transfer LP	$1,515,000	3.75%	15/5/2030	1,412,466	0.01%
Energy Transfer LP	$500,000	6.40%	1/12/2030	527,935	0.00%
Energy Transfer LP	$595,000	5.75%	15/2/2033	602,311	0.00%
Energy Transfer LP	$900,000	6.55%	1/12/2033	956,466	0.01%
Energy Transfer LP	$283,000	5.60%	1/9/2034	281,785	0.00%
Energy Transfer LP	$350,000	4.90%	15/3/2035	328,685	0.00%
Energy Transfer LP	$425,000	6.63%	15/10/2036	451,033	0.00%
Energy Transfer LP	$1,325,000	5.80%	15/6/2038	1,304,055	0.01%
Energy Transfer LP	$220,000	7.50%	1/7/2038	248,701	0.00%
Energy Transfer LP	$890,000	6.05%	1/6/2041	885,578	0.01%
Energy Transfer LP	$525,000	6.50%	1/2/2042	543,707	0.00%
Energy Transfer LP	$225,000	4.95%	15/1/2043	193,124	0.00%
Energy Transfer LP	$180,000	5.15%	1/2/2043	158,407	0.00%
Energy Transfer LP	$180,000	5.95%	1/10/2043	174,302	0.00%
Energy Transfer LP	$275,000	5.30%	1/4/2044	245,824	0.00%
Energy Transfer LP	$210,000	5.00%	15/5/2044	180,085	0.00%
Energy Transfer LP	$395,000	5.15%	15/3/2045	345,714	0.00%
Energy Transfer LP	$275,000	5.35%	15/5/2045	247,385	0.00%
Energy Transfer LP	$490,000	6.13%	15/12/2045	483,514	0.00%
Energy Transfer LP	$760,000	5.30%	15/4/2047	671,559	0.01%
Energy Transfer LP	$600,000	5.40%	1/10/2047	538,670	0.00%
Energy Transfer LP	$675,000	6.00%	15/6/2048	654,017	0.00%
Energy Transfer LP	$695,000	6.25%	15/4/2049	697,199	0.01%
Energy Transfer LP	$790,000	5.00%	15/5/2050	671,569	0.01%
Energy Transfer LP	$1,415,000	5.95%	15/5/2054	1,364,887	0.01%
Energy Transfer LP	$425,000	6.05%	1/9/2054	416,090	0.00%
EnLink Midstream LLC	$1,110,000	5.65%	1/9/2034	1,106,315	0.01%
EnLink Midstream Partners LP	$940,000	5.45%	1/6/2047	846,153	0.01%
Enstar Finance LLC	$220,000	5.50%	15/1/2042	209,734	0.00%
Enstar Group Ltd.	$425,000	4.95%	1/6/2029	417,632	0.00%
Entegris Escrow Corp.	$550,000	4.75%	15/4/2029	526,550	0.00%
Entergy Arkansas LLC	$150,000	3.50%	1/4/2026	147,991	0.00%
Entergy Arkansas LLC	$200,000	5.15%	15/1/2033	199,327	0.00%
Entergy Arkansas LLC	$250,000	5.45%	1/6/2034	253,417	0.00%
Entergy Arkansas LLC	$350,000	4.20%	1/4/2049	278,369	0.00%
Entergy Arkansas LLC	$300,000	2.65%	15/6/2051	177,497	0.00%
Entergy Arkansas LLC	$300,000	5.75%	1/6/2054	297,379	0.00%
Entergy Corp.	$300,000	2.95%	1/9/2026	291,265	0.00%
Entergy Corp.	$500,000	1.90%	15/6/2028	451,612	0.00%
Entergy Corp.	$750,000	3.75%	15/6/2050	532,191	0.00%
Entergy Corp.	$675,000	7.13%	1/12/2054	687,990	0.01%
Entergy Louisiana LLC	$300,000	2.40%	1/10/2026	288,883	0.00%
Entergy Louisiana LLC	$75,000	3.12%	1/9/2027	72,103	0.00%
Entergy Louisiana LLC	$100,000	3.05%	1/6/2031	89,032	0.00%
Entergy Louisiana LLC	$300,000	2.35%	15/6/2032	249,655	0.00%
Entergy Louisiana LLC	$175,000	4.00%	15/3/2033	160,275	0.00%
Entergy Louisiana LLC	$300,000	5.35%	15/3/2034	299,959	0.00%
Entergy Louisiana LLC	$400,000	5.15%	15/9/2034	393,212	0.00%
Entergy Louisiana LLC	$360,000	4.20%	1/9/2048	286,525	0.00%
Entergy Louisiana LLC	$210,000	4.20%	1/4/2050	165,226	0.00%
Entergy Louisiana LLC	$705,000	2.90%	15/3/2051	433,506	0.00%
Entergy Louisiana LLC	$300,000	5.70%	15/3/2054	296,571	0.00%
Entergy Mississippi LLC	$200,000	2.85%	1/6/2028	187,577	0.00%
Entergy Mississippi LLC	$200,000	3.85%	1/6/2049	148,788	0.00%
Entergy Mississippi LLC	$110,000	3.50%	1/6/2051	76,431	0.00%
Entergy Mississippi LLC	$250,000	5.85%	1/6/2054	251,821	0.00%
Entergy Texas, Inc.	$135,000	4.50%	30/3/2039	119,658	0.00%
Entergy Texas, Inc.	$90,000	3.55%	30/9/2049	63,226	0.00%
Entergy Texas, Inc.	$315,000	5.00%	15/9/2052	280,938	0.00%
Entergy Texas, Inc.	$250,000	5.55%	15/9/2054	242,691	0.00%
Enterprise Products Operating LLC	$200,000	5.05%	10/1/2026	200,957	0.00%
Enterprise Products Operating LLC	$400,000	4.15%	16/10/2028	390,459	0.00%
Enterprise Products Operating LLC	$500,000	3.13%	31/7/2029	465,201	0.00%
Enterprise Products Operating LLC	$1,900,000	5.35%	31/1/2033	1,914,667	0.01%
Enterprise Products Operating LLC	$200,000	6.88%	1/3/2033	220,104	0.00%
Enterprise Products Operating LLC	$400,000	4.95%	15/2/2035	387,204	0.00%
Enterprise Products Operating LLC	$325,000	6.13%	15/10/2039	337,593	0.00%
Enterprise Products Operating LLC	$270,000	6.45%	1/9/2040	290,966	0.00%
Enterprise Products Operating LLC	$300,000	5.95%	1/2/2041	307,526	0.00%
Enterprise Products Operating LLC	$240,000	5.70%	15/2/2042	238,904	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Enterprise Products Operating LLC	$250,000	4.85%	15/8/2042	225,320	0.00%
Enterprise Products Operating LLC	$435,000	4.45%	15/2/2043	370,945	0.00%
Enterprise Products Operating LLC	$600,000	4.85%	15/3/2044	537,133	0.00%
Enterprise Products Operating LLC	$490,000	5.10%	15/2/2045	451,006	0.00%
Enterprise Products Operating LLC	$385,000	4.90%	15/5/2046	342,675	0.00%
Enterprise Products Operating LLC	$495,000	4.25%	15/2/2048	396,497	0.00%
Enterprise Products Operating LLC	$495,000	4.80%	1/2/2049	427,451	0.00%
Enterprise Products Operating LLC	$500,000	4.20%	31/1/2050	394,341	0.00%
Enterprise Products Operating LLC	$395,000	3.70%	31/1/2051	283,625	0.00%
Enterprise Products Operating LLC	$500,000	3.20%	15/2/2052	325,355	0.00%
Enterprise Products Operating LLC	$500,000	3.30%	15/2/2053	329,042	0.00%
Enterprise Products Operating LLC	$160,000	4.95%	15/10/2054	140,179	0.00%
Enterprise Products Operating LLC	$500,000	5.55%	16/2/2055	481,150	0.00%
Enterprise Products Operating LLC	$320,000	3.95%	31/1/2060	230,529	0.00%
Enterprise Products Operating LLC	$290,000	5.38%	15/2/2078	277,050	0.00%
EOG Resources, Inc.	$340,000	3.90%	1/4/2035	302,606	0.00%
EOG Resources, Inc.	$500,000	5.65%	1/12/2054	490,180	0.00%
EPR Properties	$300,000	4.50%	1/6/2027	294,969	0.00%
EPR Properties	$250,000	3.60%	15/11/2031	218,731	0.00%
EQT Corp.	$525,000	3.13%	15/5/2026	511,336	0.00%
EQT Corp.	$400,000	5.70%	1/4/2028	405,887	0.00%
EQT Corp.	$195,000	5.00%	15/1/2029	192,215	0.00%
EQT Corp.	$370,000	7.00%	1/2/2030	393,622	0.00%
Equifax, Inc.	$750,000	5.10%	1/6/2028	752,936	0.01%
Equifax, Inc.	$226,000	4.80%	15/9/2029	223,313	0.00%
Equifax, Inc.	$1,920,000	2.35%	15/9/2031	1,605,687	0.01%
Equinix Europe 2 Financing Corp. LLC	€3,200,000	3.25%	15/3/2031	3,301,786	0.02%
Equinix, Inc.	$200,000	1.45%	15/5/2026	191,363	0.00%
Equinix, Inc.	$200,000	2.90%	18/11/2026	193,197	0.00%
Equinix, Inc.	$200,000	1.80%	15/7/2027	185,909	0.00%
Equinix, Inc.	$1,000,000	1.55%	15/3/2028	900,169	0.01%
Equinix, Inc.	$1,350,000	3.20%	18/11/2029	1,241,115	0.01%
Equinix, Inc.	$375,000	3.00%	15/7/2050	236,916	0.00%
Equitable Financial Life Global Funding	$500,000	1.30%	12/7/2026	474,957	0.00%
Equitable Financial Life Global Funding	$350,000	4.88%	19/11/2027	350,431	0.00%
Equitable Financial Life Global Funding	€750,000	0.60%	16/6/2028	718,605	0.01%
Equitable Holdings, Inc.	$200,000	5.59%	11/1/2033	202,020	0.00%
Equitable Holdings, Inc.	$662,000	5.00%	20/4/2048	589,412	0.00%
ERAC USA Finance LLC	$100,000	3.30%	1/12/2026	97,414	0.00%
ERAC USA Finance LLC	$500,000	5.00%	15/2/2029	501,591	0.00%
ERAC USA Finance LLC	$780,000	4.90%	1/5/2033	757,354	0.01%
ERAC USA Finance LLC	$125,000	6.70%	1/6/2034	137,376	0.00%
ERAC USA Finance LLC	$485,000	5.20%	30/10/2034	479,403	0.00%
ERAC USA Finance LLC	$725,000	7.00%	15/10/2037	816,735	0.01%
ERAC USA Finance LLC	$995,000	5.63%	15/3/2042	985,215	0.01%
ERAC USA Finance LLC	$195,000	4.50%	15/2/2045	166,773	0.00%
ERAC USA Finance LLC	$820,000	5.40%	1/5/2053	785,068	0.01%
ERP Operating LP	$50,000	3.50%	1/3/2028	48,164	0.00%
ERP Operating LP	$100,000	4.15%	1/12/2028	97,738	0.00%
ERP Operating LP	$150,000	3.00%	1/7/2029	138,435	0.00%
ERP Operating LP	$650,000	2.50%	15/2/2030	577,932	0.00%
ERP Operating LP	$470,000	1.85%	1/8/2031	387,624	0.00%
ERP Operating LP	$275,000	4.65%	15/9/2034	260,635	0.00%
ERP Operating LP	$400,000	4.50%	1/6/2045	339,652	0.00%
Essent Group Ltd.	$200,000	6.25%	1/7/2029	204,266	0.00%
Essential Properties LP	$350,000	2.95%	15/7/2031	298,220	0.00%
Essential Utilities, Inc.	$300,000	4.80%	15/8/2027	299,545	0.00%
Essential Utilities, Inc.	$130,000	3.57%	1/5/2029	122,340	0.00%
Essential Utilities, Inc.	$300,000	2.70%	15/4/2030	266,849	0.00%
Essential Utilities, Inc.	$240,000	4.28%	1/5/2049	188,113	0.00%
Essential Utilities, Inc.	$150,000	3.35%	15/4/2050	98,628	0.00%
Essential Utilities, Inc.	$200,000	5.30%	1/5/2052	181,938	0.00%
Essex Portfolio LP	$215,000	3.38%	15/4/2026	211,178	0.00%
Essex Portfolio LP	$200,000	1.70%	1/3/2028	180,771	0.00%
Essex Portfolio LP	$230,000	4.00%	1/3/2029	221,235	0.00%
Essex Portfolio LP	$725,000	3.00%	15/1/2030	655,819	0.00%
Essex Portfolio LP	$545,000	2.65%	15/3/2032	459,401	0.00%
Essex Portfolio LP	$350,000	4.50%	15/3/2048	289,195	0.00%
Estee Lauder Cos, Inc.	$500,000	3.15%	15/3/2027	484,251	0.00%
Estee Lauder Cos, Inc.	$650,000	2.38%	1/12/2029	579,387	0.00%
Estee Lauder Cos, Inc.	$500,000	4.65%	15/5/2033	477,525	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Estee Lauder Cos, Inc.	$150,000	4.38%	15/6/2045	122,358	0.00%
Estee Lauder Cos, Inc.	$685,000	4.15%	15/3/2047	540,476	0.00%
Estee Lauder Cos, Inc.	$125,000	3.13%	1/12/2049	80,167	0.00%
Everest Reinsurance Holdings, Inc.	$400,000	3.13%	15/10/2052	247,492	0.00%
Evergy Kansas Central, Inc.	$275,000	2.55%	1/7/2026	266,797	0.00%
Evergy Kansas Central, Inc.	$110,000	3.10%	1/4/2027	106,441	0.00%
Evergy Kansas Central, Inc.	$100,000	4.13%	1/3/2042	81,554	0.00%
Evergy Kansas Central, Inc.	$100,000	4.10%	1/4/2043	80,399	0.00%
Evergy Metro, Inc.	$450,000	5.40%	1/4/2034	450,285	0.00%
Evergy Metro, Inc.	$100,000	5.30%	1/10/2041	94,582	0.00%
Evergy Metro, Inc.	$525,000	4.20%	15/3/2048	415,094	0.00%
Evergy Missouri West, Inc.	$115,000	5.15%	15/12/2027	115,641	0.00%
Evergy, Inc.	$350,000	6.65%	1/6/2055	350,883	0.00%
Eversource Energy	$175,000	4.75%	15/5/2026	174,782	0.00%
Eversource Energy	$60,000	3.30%	15/1/2028	57,034	0.00%
Eversource Energy	$500,000	5.45%	1/3/2028	506,382	0.00%
Eversource Energy	$585,000	4.25%	1/4/2029	565,272	0.00%
Eversource Energy	$750,000	5.85%	15/4/2031	769,198	0.01%
Eversource Energy	$400,000	3.38%	1/3/2032	350,431	0.00%
Eversource Energy	$500,000	5.13%	15/5/2033	485,883	0.00%
Eversource Energy	$250,000	5.50%	1/1/2034	248,217	0.00%
Exelon Corp.	$300,000	2.75%	15/3/2027	287,234	0.00%
Exelon Corp.	$500,000	5.15%	15/3/2028	503,109	0.00%
Exelon Corp.	$250,000	5.15%	15/3/2029	251,235	0.00%
Exelon Corp.	$600,000	4.05%	15/4/2030	571,784	0.00%
Exelon Corp.	$78,000	3.35%	15/3/2032	69,102	0.00%
Exelon Corp.	$170,000	5.30%	15/3/2033	169,504	0.00%
Exelon Corp.	$250,000	5.45%	15/3/2034	249,781	0.00%
Exelon Corp.	$50,000	4.95%	15/6/2035	47,287	0.00%
Exelon Corp.	$290,000	5.10%	15/6/2045	262,406	0.00%
Exelon Corp.	$760,000	5.60%	15/3/2053	732,766	0.01%
Expand Energy Corp.	$1,335,000	5.38%	15/3/2030	1,305,437	0.01%
Expand Energy Corp.	$165,000	5.70%	15/1/2035	162,174	0.00%
Expedia Group, Inc.	$95,000	5.00%	15/2/2026	95,199	0.00%
Expedia Group, Inc.	$250,000	4.63%	1/8/2027	248,993	0.00%
Expedia Group, Inc.	$208,000	3.80%	15/2/2028	200,698	0.00%
Expedia Group, Inc.	$500,000	3.25%	15/2/2030	460,820	0.00%
Expedia Group, Inc.	$181,000	2.95%	15/3/2031	159,350	0.00%
Experian Europe DAC	€100,000	1.56%	16/5/2031	95,613	0.00%
Extra Space Storage LP	$75,000	3.50%	1/7/2026	73,644	0.00%
Extra Space Storage LP	$300,000	3.88%	15/12/2027	293,274	0.00%
Extra Space Storage LP	$140,000	5.70%	1/4/2028	142,929	0.00%
Extra Space Storage LP	$480,000	3.90%	1/4/2029	458,478	0.00%
Extra Space Storage LP	$50,000	4.00%	15/6/2029	47,843	0.00%
Extra Space Storage LP	$175,000	5.50%	1/7/2030	177,894	0.00%
Extra Space Storage LP	$650,000	2.55%	1/6/2031	552,579	0.00%
Extra Space Storage LP	$400,000	2.40%	15/10/2031	332,454	0.00%
Extra Space Storage LP	$400,000	2.35%	15/3/2032	326,981	0.00%
Extra Space Storage LP	$200,000	5.40%	1/2/2034	198,374	0.00%
Extra Space Storage LP	$465,000	5.35%	15/1/2035	458,561	0.00%
Exxon Mobil Corp.	$1,200,000	3.04%	1/3/2026	1,181,141	0.01%
Exxon Mobil Corp.	$565,000	2.28%	16/8/2026	546,240	0.00%
Exxon Mobil Corp.	$850,000	3.29%	19/3/2027	832,145	0.01%
Exxon Mobil Corp.	€1,000,000	0.52%	26/6/2028	960,758	0.01%
Exxon Mobil Corp.	€500,000	1.41%	26/6/2039	391,098	0.00%
Exxon Mobil Corp.	$760,000	4.23%	19/3/2040	666,109	0.01%
Exxon Mobil Corp.	$990,000	4.11%	1/3/2046	802,062	0.01%
Exxon Mobil Corp.	$485,000	3.10%	16/8/2049	322,645	0.00%
Exxon Mobil Corp.	$1,940,000	4.33%	19/3/2050	1,597,635	0.01%
Exxon Mobil Corp.	$1,095,000	3.45%	15/4/2051	770,031	0.01%
F&G Annuities & Life, Inc.	$195,000	6.25%	4/10/2034	189,509	0.00%
F&G Global Funding	$500,000	1.75%	30/6/2026	475,627	0.00%
F&G Global Funding	$150,000	2.30%	11/4/2027	141,021	0.00%
FactSet Research Systems, Inc.	$100,000	2.90%	1/3/2027	96,041	0.00%
Farmers Exchange Capital III	$615,000	5.45%	15/10/2054	555,194	0.00%
Farmers Insurance Exchange	$200,000	4.75%	1/11/2057	161,793	0.00%
Federal Farm Credit Banks Funding Corp.	$1,500,000	4.38%	23/6/2026	1,502,911	0.01%
Federal Farm Credit Banks Funding Corp.	$525,000	4.50%	14/8/2026	526,907	0.00%
Federal Farm Credit Banks Funding Corp.	$135,000	3.88%	16/10/2026	133,999	0.00%
Federal Farm Credit Banks Funding Corp.	$3,009,000	4.75%	6/5/2027	3,036,571	0.02%
Federal Farm Credit Banks Funding Corp.	$675,000	4.50%	20/5/2027	677,356	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Federal Farm Credit Banks Funding Corp.	$600,000	4.50%	7/6/2028	602,200	0.00%
Federal Farm Credit Banks Funding Corp.	$231,000	4.25%	15/12/2028	229,333	0.00%
Federal Farm Credit Banks Funding Corp.	$742,000	4.75%	30/4/2029	750,182	0.01%
Federal Farm Credit Banks Funding Corp.	$242,000	3.50%	10/9/2029	232,172	0.00%
Federal Home Loan Banks	$1,225,000	4.38%	12/6/2026	1,225,975	0.01%
Federal Home Loan Banks	$855,000	3.63%	4/9/2026	846,202	0.01%
Federal Home Loan Banks	$800,000	4.00%	9/10/2026	796,347	0.01%
Federal Home Loan Banks	$1,100,000	4.63%	17/11/2026	1,106,457	0.01%
Federal Home Loan Banks	$3,300,000	1.25%	21/12/2026	3,112,721	0.02%
Federal Home Loan Banks	$600,000	4.13%	15/1/2027	598,982	0.00%
Federal Home Loan Banks	$500,000	4.75%	9/4/2027	505,362	0.00%
Federal Home Loan Banks	$1,000,000	3.25%	9/6/2028	966,746	0.01%
Federal Home Loan Banks	$1,275,000	4.00%	30/6/2028	1,263,816	0.01%
Federal Home Loan Banks	$1,180,000	3.25%	16/11/2028	1,138,697	0.01%
Federal Home Loan Banks	$125,000	4.75%	8/12/2028	126,581	0.00%
Federal Home Loan Banks	$820,000	4.63%	8/6/2029	826,421	0.01%
Federal Home Loan Banks	$100,000	4.75%	10/3/2034	99,545	0.00%
Federal Home Loan Banks	$350,000	5.50%	15/7/2036	370,125	0.00%
Federal Home Loan Mortgage Corp.	$47,687	3.02%	25/1/2025	47,687	0.00%
Federal Home Loan Mortgage Corp.	$2,154	3.59%	25/1/2025	2,154	0.00%
Federal Home Loan Mortgage Corp.	$129,275	3.60%	25/2/2025	129,275	0.00%
Federal Home Loan Mortgage Corp.	$178,102	3.21%	25/3/2025	177,336	0.00%
Federal Home Loan Mortgage Corp.	$243	4.00%	1/5/2025	242	0.00%
Federal Home Loan Mortgage Corp.	$789,024	3.16%	25/5/2025	783,807	0.01%
Federal Home Loan Mortgage Corp.	$216,353	3.70%	25/5/2025	215,333	0.00%
Federal Home Loan Mortgage Corp.	$196	4.00%	1/6/2025	195	0.00%
Federal Home Loan Mortgage Corp.	$451,918	3.28%	25/6/2025	449,139	0.00%
Federal Home Loan Mortgage Corp.	$456	4.50%	1/7/2025	455	0.00%
Federal Home Loan Mortgage Corp.	$190,469	3.37%	25/7/2025	189,158	0.00%
Federal Home Loan Mortgage Corp.	$73,769	3.01%	25/7/2025	73,146	0.00%
Federal Home Loan Mortgage Corp.	$303	4.00%	1/8/2025	302	0.00%
Federal Home Loan Mortgage Corp.	$119,863	3.33%	25/8/2025	118,889	0.00%
Federal Home Loan Mortgage Corp.	$2,988	3.50%	1/9/2025	2,969	0.00%
Federal Home Loan Mortgage Corp.	$9,614	3.50%	1/10/2025	9,555	0.00%
Federal Home Loan Mortgage Corp.	$482	5.50%	1/10/2025	482	0.00%
Federal Home Loan Mortgage Corp.	$3	4.00%	1/10/2025	3	0.00%
Federal Home Loan Mortgage Corp.	$17,973	3.50%	1/11/2025	17,854	0.00%
Federal Home Loan Mortgage Corp.	$99,992	3.15%	25/11/2025	98,859	0.00%
Federal Home Loan Mortgage Corp.	$2,156	3.50%	1/12/2025	2,141	0.00%
Federal Home Loan Mortgage Corp.	$50,000	3.00%	25/12/2025	49,337	0.00%
Federal Home Loan Mortgage Corp.	$145,792	2.85%	25/1/2026	143,814	0.00%
Federal Home Loan Mortgage Corp.	$146,334	2.75%	25/1/2026	143,810	0.00%
Federal Home Loan Mortgage Corp.	$14,410	3.50%	1/2/2026	14,295	0.00%
Federal Home Loan Mortgage Corp.	$5,077	4.00%	1/2/2026	5,048	0.00%
Federal Home Loan Mortgage Corp.	$3,793	3.50%	1/3/2026	3,761	0.00%
Federal Home Loan Mortgage Corp.	$297,934	2.67%	25/3/2026	291,882	0.00%
Federal Home Loan Mortgage Corp.	$6,470	3.50%	1/5/2026	6,418	0.00%
Federal Home Loan Mortgage Corp.	$1,205,208	2.86%	25/5/2026	1,180,643	0.01%
Federal Home Loan Mortgage Corp.	$125,000	2.53%	25/5/2026	121,979	0.00%
Federal Home Loan Mortgage Corp.	$6,654	3.50%	1/6/2026	6,601	0.00%
Federal Home Loan Mortgage Corp.	$200,000	2.57%	25/7/2026	194,851	0.00%
Federal Home Loan Mortgage Corp.	$125,000	2.65%	25/8/2026	121,353	0.00%
Federal Home Loan Mortgage Corp.	$200,000	3.12%	25/9/2026	195,416	0.00%
Federal Home Loan Mortgage Corp.	$22,431	3.00%	1/10/2026	22,108	0.00%
Federal Home Loan Mortgage Corp.	$16,541	3.00%	1/11/2026	16,293	0.00%
Federal Home Loan Mortgage Corp.	$390,011	3.35%	25/11/2026	381,750	0.00%
Federal Home Loan Mortgage Corp.	$59,916	3.00%	1/12/2026	58,985	0.00%
Federal Home Loan Mortgage Corp.	$430	4.00%	1/12/2026	428	0.00%
Federal Home Loan Mortgage Corp.	$1,300,000	3.41%	25/12/2026	1,272,154	0.01%
Federal Home Loan Mortgage Corp.	$70,155	3.00%	1/1/2027	69,065	0.00%
Federal Home Loan Mortgage Corp.	$1,000,000	1.55%	25/1/2027	945,682	0.01%
Federal Home Loan Mortgage Corp.	$300,000	3.43%	25/1/2027	293,675	0.00%
Federal Home Loan Mortgage Corp.	$32,423	3.00%	1/3/2027	31,948	0.00%
Federal Home Loan Mortgage Corp.	$1,000,000	3.22%	25/3/2027	973,296	0.01%
Federal Home Loan Mortgage Corp.	$280,090	2.50%	1/4/2027	274,693	0.00%
Federal Home Loan Mortgage Corp.	$1,095,000	3.24%	25/4/2027	1,063,589	0.01%
Federal Home Loan Mortgage Corp.	$91,376	3.00%	1/5/2027	89,950	0.00%
Federal Home Loan Mortgage Corp.	$13,459	2.50%	1/5/2027	13,181	0.00%
Federal Home Loan Mortgage Corp.	$385,000	3.12%	25/6/2027	372,506	0.00%
Federal Home Loan Mortgage Corp.	$375,000	3.19%	25/7/2027	362,545	0.00%
Federal Home Loan Mortgage Corp.	$103,115	2.50%	1/8/2027	100,907	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	$125,000	3.24%	25/8/2027	120,888	0.00%
Federal Home Loan Mortgage Corp.	$29,904	2.50%	1/9/2027	29,243	0.00%
Federal Home Loan Mortgage Corp.	$1,150,000	1.34%	25/9/2027	1,064,278	0.01%
Federal Home Loan Mortgage Corp.	$272,662	3.19%	25/9/2027	263,117	0.00%
Federal Home Loan Mortgage Corp.	$74,440	2.50%	1/10/2027	72,695	0.00%
Federal Home Loan Mortgage Corp.	$36,611	3.59%	25/10/2027	36,291	0.00%
Federal Home Loan Mortgage Corp.	$9,976	2.50%	1/11/2027	9,734	0.00%
Federal Home Loan Mortgage Corp.	$100,000	3.29%	25/11/2027	96,461	0.00%
Federal Home Loan Mortgage Corp.	$75,000	3.30%	25/11/2027	72,444	0.00%
Federal Home Loan Mortgage Corp.	$850,000	1.60%	25/12/2027	781,014	0.01%
Federal Home Loan Mortgage Corp.	$125,000	3.44%	25/12/2027	120,988	0.00%
Federal Home Loan Mortgage Corp.	$4,006	5.50%	1/1/2028	4,026	0.00%
Federal Home Loan Mortgage Corp.	$499	7.00%	1/1/2028	510	0.00%
Federal Home Loan Mortgage Corp.	$275,000	3.60%	25/1/2028	267,096	0.00%
Federal Home Loan Mortgage Corp.	$150,000	3.35%	25/1/2028	144,737	0.00%
Federal Home Loan Mortgage Corp.	$200,000	3.65%	25/2/2028	194,292	0.00%
Federal Home Loan Mortgage Corp.	$11,297	2.50%	1/3/2028	11,007	0.00%
Federal Home Loan Mortgage Corp.	$350,000	1.76%	25/3/2028	321,177	0.00%
Federal Home Loan Mortgage Corp.	$450,000	3.90%	25/4/2028	439,862	0.00%
Federal Home Loan Mortgage Corp.	$178,579	2.50%	1/5/2028	173,659	0.00%
Federal Home Loan Mortgage Corp.	$28,792	4.50%	1/5/2028	28,656	0.00%
Federal Home Loan Mortgage Corp.	$1,200,000	3.85%	25/5/2028	1,170,369	0.01%
Federal Home Loan Mortgage Corp.	$250,000	1.77%	25/5/2028	227,849	0.00%
Federal Home Loan Mortgage Corp.	$137,198	2.50%	1/6/2028	133,364	0.00%
Federal Home Loan Mortgage Corp.	$3,649	5.50%	1/6/2028	3,676	0.00%
Federal Home Loan Mortgage Corp.	$1,400,000	3.93%	25/6/2028	1,367,088	0.01%
Federal Home Loan Mortgage Corp.	$260,000	4.82%	25/6/2028	261,011	0.00%
Federal Home Loan Mortgage Corp.	$150,000	3.85%	25/6/2028	146,275	0.00%
Federal Home Loan Mortgage Corp.	$150,177	2.50%	1/7/2028	145,810	0.00%
Federal Home Loan Mortgage Corp.	$169,129	1.71%	25/7/2028	153,766	0.00%
Federal Home Loan Mortgage Corp.	$12,936	2.00%	1/8/2028	12,461	0.00%
Federal Home Loan Mortgage Corp.	$1,000,000	1.66%	25/8/2028	902,167	0.01%
Federal Home Loan Mortgage Corp.	$525,000	3.90%	25/8/2028	511,625	0.00%
Federal Home Loan Mortgage Corp.	$300,000	4.74%	25/8/2028	300,324	0.00%
Federal Home Loan Mortgage Corp.	$200,000	4.65%	25/8/2028	199,644	0.00%
Federal Home Loan Mortgage Corp.	$189,105	2.50%	1/9/2028	183,494	0.00%
Federal Home Loan Mortgage Corp.	$900,000	3.92%	25/9/2028	877,377	0.01%
Federal Home Loan Mortgage Corp.	$500,000	4.80%	25/9/2028	501,531	0.00%
Federal Home Loan Mortgage Corp.	$325,000	2.03%	25/9/2028	296,060	0.00%
Federal Home Loan Mortgage Corp.	$200,000	4.85%	25/9/2028	200,876	0.00%
Federal Home Loan Mortgage Corp.	$28,247	3.00%	1/10/2028	27,590	0.00%
Federal Home Loan Mortgage Corp.	$1,650,000	3.78%	25/10/2028	1,597,361	0.01%
Federal Home Loan Mortgage Corp.	$700,000	4.06%	25/10/2028	684,152	0.01%
Federal Home Loan Mortgage Corp.	$150,000	5.07%	25/10/2028	151,731	0.00%
Federal Home Loan Mortgage Corp.	$100,000	4.86%	25/10/2028	100,471	0.00%
Federal Home Loan Mortgage Corp.	$41,438	2.50%	1/11/2028	40,304	0.00%
Federal Home Loan Mortgage Corp.	$300,000	2.05%	25/11/2028	272,533	0.00%
Federal Home Loan Mortgage Corp.	$100,000	5.00%	25/11/2028	100,968	0.00%
Federal Home Loan Mortgage Corp.	$1,675,000	3.77%	25/12/2028	1,622,722	0.01%
Federal Home Loan Mortgage Corp.	$200,000	4.72%	25/12/2028	200,011	0.00%
Federal Home Loan Mortgage Corp.	$88,331	2.00%	1/1/2029	85,111	0.00%
Federal Home Loan Mortgage Corp.	$850,000	3.56%	25/1/2029	815,081	0.01%
Federal Home Loan Mortgage Corp.	$515,000	5.40%	25/1/2029	527,033	0.00%
Federal Home Loan Mortgage Corp.	$450,000	5.36%	25/1/2029	459,450	0.00%
Federal Home Loan Mortgage Corp.	$400,000	3.69%	25/1/2029	385,544	0.00%
Federal Home Loan Mortgage Corp.	$250,000	5.48%	25/1/2029	256,262	0.00%
Federal Home Loan Mortgage Corp.	$2,084	6.00%	1/3/2029	2,124	0.00%
Federal Home Loan Mortgage Corp.	$500,000	3.29%	25/3/2029	474,507	0.00%
Federal Home Loan Mortgage Corp.	$450,000	5.18%	25/3/2029	456,938	0.00%
Federal Home Loan Mortgage Corp.	$100,000	2.12%	25/4/2029	89,793	0.00%
Federal Home Loan Mortgage Corp.	$41,148	3.00%	1/5/2029	39,997	0.00%
Federal Home Loan Mortgage Corp.	$75,495	3.00%	1/6/2029	73,340	0.00%
Federal Home Loan Mortgage Corp.	$2,660	6.00%	1/7/2029	2,711	0.00%
Federal Home Loan Mortgage Corp.	$141,437	3.00%	1/8/2029	137,240	0.00%
Federal Home Loan Mortgage Corp.	$1,500,000	2.43%	25/8/2029	1,360,154	0.01%
Federal Home Loan Mortgage Corp.	$24,193	3.50%	1/9/2029	23,659	0.00%
Federal Home Loan Mortgage Corp.	$32,000	6.75%	15/9/2029	35,187	0.00%
Federal Home Loan Mortgage Corp.	$320,000	2.60%	25/9/2029	291,748	0.00%
Federal Home Loan Mortgage Corp.	$1,000,000	2.54%	25/10/2029	907,285	0.01%
Federal Home Loan Mortgage Corp.	$850,000	2.65%	25/11/2029	773,626	0.01%
Federal Home Loan Mortgage Corp.	$176,550	3.50%	1/12/2029	173,305	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	$5,300,000	2.07%	25/1/2030	4,668,301	0.02%
Federal Home Loan Mortgage Corp.	$780,000	2.25%	25/1/2030	695,081	0.01%
Federal Home Loan Mortgage Corp.	$200,000	1.64%	25/1/2030	172,885	0.00%
Federal Home Loan Mortgage Corp.	$160,000	1.87%	25/1/2030	139,660	0.00%
Federal Home Loan Mortgage Corp.	$350,000	4.41%	25/3/2030	344,490	0.00%
Federal Home Loan Mortgage Corp.	$275,000	1.52%	25/3/2030	235,322	0.00%
Federal Home Loan Mortgage Corp.	$1,925,000	1.56%	25/4/2030	1,643,007	0.01%
Federal Home Loan Mortgage Corp.	$325,000	1.48%	25/4/2030	276,666	0.00%
Federal Home Loan Mortgage Corp.	$370,000	1.35%	25/5/2030	311,426	0.00%
Federal Home Loan Mortgage Corp.	$21,632	0.86%	25/5/2030	19,393	0.00%
Federal Home Loan Mortgage Corp.	$750,000	1.37%	25/6/2030	628,377	0.00%
Federal Home Loan Mortgage Corp.	$260,000	4.28%	25/7/2030	253,520	0.00%
Federal Home Loan Mortgage Corp.	$650,000	1.41%	25/8/2030	543,229	0.00%
Federal Home Loan Mortgage Corp.	$44,009	1.00%	25/8/2030	38,923	0.00%
Federal Home Loan Mortgage Corp.	$23,584	2.50%	1/9/2030	22,474	0.00%
Federal Home Loan Mortgage Corp.	$86,685	1.34%	25/9/2030	76,595	0.00%
Federal Home Loan Mortgage Corp.	$164,786	3.00%	1/10/2030	158,689	0.00%
Federal Home Loan Mortgage Corp.	$99,132	2.50%	1/10/2030	94,373	0.00%
Federal Home Loan Mortgage Corp.	$475,000	1.50%	25/10/2030	396,542	0.00%
Federal Home Loan Mortgage Corp.	$300,000	4.40%	25/10/2030	293,639	0.00%
Federal Home Loan Mortgage Corp.	$300,000	1.55%	25/10/2030	250,984	0.00%
Federal Home Loan Mortgage Corp.	$523,864	3.00%	1/11/2030	504,080	0.00%
Federal Home Loan Mortgage Corp.	$94,056	2.50%	1/11/2030	89,492	0.00%
Federal Home Loan Mortgage Corp.	$300,000	1.52%	25/11/2030	250,026	0.00%
Federal Home Loan Mortgage Corp.	$200,000	3.95%	25/11/2030	191,467	0.00%
Federal Home Loan Mortgage Corp.	$150,000	4.94%	25/11/2030	150,763	0.00%
Federal Home Loan Mortgage Corp.	$477,886	2.50%	1/12/2030	454,463	0.00%
Federal Home Loan Mortgage Corp.	$107,790	3.00%	1/12/2030	103,671	0.00%
Federal Home Loan Mortgage Corp.	$750,000	1.62%	25/12/2030	628,606	0.00%
Federal Home Loan Mortgage Corp.	$200,000	3.90%	25/12/2030	190,785	0.00%
Federal Home Loan Mortgage Corp.	$68,304	3.00%	1/1/2031	65,690	0.00%
Federal Home Loan Mortgage Corp.	$100,000	3.72%	25/1/2031	94,184	0.00%
Federal Home Loan Mortgage Corp.	$75,000	3.08%	25/1/2031	68,251	0.00%
Federal Home Loan Mortgage Corp.	$155,289	3.00%	1/2/2031	149,048	0.00%
Federal Home Loan Mortgage Corp.	$153,835	3.00%	1/3/2031	147,560	0.00%
Federal Home Loan Mortgage Corp.	$1,200,000	6.75%	15/3/2031	1,340,920	0.01%
Federal Home Loan Mortgage Corp.	$450,000	2.02%	25/3/2031	384,367	0.00%
Federal Home Loan Mortgage Corp.	$125,000	3.47%	25/3/2031	115,652	0.00%
Federal Home Loan Mortgage Corp.	$95,386	3.00%	1/5/2031	91,432	0.00%
Federal Home Loan Mortgage Corp.	$775,000	1.91%	25/5/2031	655,300	0.00%
Federal Home Loan Mortgage Corp.	$4,284	3.00%	1/6/2031	4,096	0.00%
Federal Home Loan Mortgage Corp.	$265,628	2.50%	1/8/2031	251,161	0.00%
Federal Home Loan Mortgage Corp.	$60,550	3.00%	1/8/2031	57,958	0.00%
Federal Home Loan Mortgage Corp.	$250,000	2.02%	25/8/2031	210,161	0.00%
Federal Home Loan Mortgage Corp.	$400,000	2.10%	25/9/2031	337,361	0.00%
Federal Home Loan Mortgage Corp.	$134,183	2.50%	1/10/2031	126,677	0.00%
Federal Home Loan Mortgage Corp.	$375,000	2.24%	25/10/2031	318,962	0.00%
Federal Home Loan Mortgage Corp.	$300,000	3.12%	25/10/2031	270,107	0.00%
Federal Home Loan Mortgage Corp.	$225,000	2.15%	25/10/2031	190,350	0.00%
Federal Home Loan Mortgage Corp.	$296,446	2.50%	1/11/2031	279,658	0.00%
Federal Home Loan Mortgage Corp.	$989,922	2.50%	1/12/2031	933,232	0.01%
Federal Home Loan Mortgage Corp.	$96,030	2.00%	1/12/2031	89,431	0.00%
Federal Home Loan Mortgage Corp.	$400,347	2.50%	1/1/2032	377,184	0.00%
Federal Home Loan Mortgage Corp.	$24,988	3.50%	1/1/2032	24,184	0.00%
Federal Home Loan Mortgage Corp.	$6,551	6.00%	1/1/2032	6,718	0.00%
Federal Home Loan Mortgage Corp.	$350,000	2.48%	25/1/2032	300,836	0.00%
Federal Home Loan Mortgage Corp.	$250,000	2.25%	25/1/2032	211,301	0.00%
Federal Home Loan Mortgage Corp.	$312,443	2.50%	1/2/2032	294,160	0.00%
Federal Home Loan Mortgage Corp.	$1,875,000	2.35%	25/3/2032	1,590,226	0.01%
Federal Home Loan Mortgage Corp.	$125,193	3.50%	1/4/2032	120,793	0.00%
Federal Home Loan Mortgage Corp.	$3,959	7.00%	1/4/2032	4,173	0.00%
Federal Home Loan Mortgage Corp.	$100,000	3.42%	25/4/2032	94,498	0.00%
Federal Home Loan Mortgage Corp.	$179,598	3.50%	1/5/2032	173,017	0.00%
Federal Home Loan Mortgage Corp.	$4,061	7.00%	1/6/2032	4,296	0.00%
Federal Home Loan Mortgage Corp.	$3,338,000	6.25%	15/7/2032	3,691,396	0.02%
Federal Home Loan Mortgage Corp.	$950,000	3.50%	25/7/2032	866,893	0.01%
Federal Home Loan Mortgage Corp.	$31,520	3.50%	1/8/2032	30,296	0.00%
Federal Home Loan Mortgage Corp.	$242,661	3.00%	1/9/2032	230,938	0.00%
Federal Home Loan Mortgage Corp.	$36,263	3.50%	1/9/2032	34,860	0.00%
Federal Home Loan Mortgage Corp.	$135,177	3.00%	1/10/2032	128,302	0.00%
Federal Home Loan Mortgage Corp.	$6,000,000	3.80%	25/10/2032	5,568,857	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	$229,673	3.00%	1/11/2032	217,882	0.00%
Federal Home Loan Mortgage Corp.	$200,000	3.46%	25/11/2032	181,577	0.00%
Federal Home Loan Mortgage Corp.	$100,000	3.75%	25/11/2032	94,819	0.00%
Federal Home Loan Mortgage Corp.	$1,047	6.00%	1/12/2032	1,080	0.00%
Federal Home Loan Mortgage Corp.	$347,389	3.00%	1/1/2033	329,828	0.00%
Federal Home Loan Mortgage Corp.	$6,447	6.00%	1/1/2033	6,651	0.00%
Federal Home Loan Mortgage Corp.	$154,115	3.50%	1/2/2033	148,791	0.00%
Federal Home Loan Mortgage Corp.	$7,221	6.00%	1/2/2033	7,449	0.00%
Federal Home Loan Mortgage Corp.	$200,000	4.43%	25/2/2033	193,448	0.00%
Federal Home Loan Mortgage Corp.	$107,910	3.00%	1/3/2033	102,078	0.00%
Federal Home Loan Mortgage Corp.	$20,605	6.00%	1/3/2033	21,258	0.00%
Federal Home Loan Mortgage Corp.	$125,933	3.00%	1/4/2033	119,161	0.00%
Federal Home Loan Mortgage Corp.	$16,110	2.50%	1/4/2033	15,020	0.00%
Federal Home Loan Mortgage Corp.	$250,000	3.75%	25/4/2033	230,125	0.00%
Federal Home Loan Mortgage Corp.	$12,814	5.50%	1/5/2033	13,038	0.00%
Federal Home Loan Mortgage Corp.	$2,328	6.00%	1/5/2033	2,402	0.00%
Federal Home Loan Mortgage Corp.	$75,000	3.99%	25/5/2033	71,952	0.00%
Federal Home Loan Mortgage Corp.	$309,846	3.50%	1/6/2033	298,102	0.00%
Federal Home Loan Mortgage Corp.	$36,163	6.00%	1/7/2033	37,309	0.00%
Federal Home Loan Mortgage Corp.	$240,000	4.50%	25/7/2033	232,665	0.00%
Federal Home Loan Mortgage Corp.	$63,597	3.00%	1/8/2033	60,012	0.00%
Federal Home Loan Mortgage Corp.	$16,054	5.00%	1/8/2033	16,091	0.00%
Federal Home Loan Mortgage Corp.	$400,000	4.50%	25/8/2033	387,833	0.00%
Federal Home Loan Mortgage Corp.	$100,000	3.99%	25/8/2033	93,319	0.00%
Federal Home Loan Mortgage Corp.	$69,466	3.50%	1/9/2033	66,753	0.00%
Federal Home Loan Mortgage Corp.	$2,302	4.00%	1/9/2033	2,213	0.00%
Federal Home Loan Mortgage Corp.	$71,204	3.50%	1/10/2033	68,396	0.00%
Federal Home Loan Mortgage Corp.	$13,535	6.00%	1/10/2033	13,968	0.00%
Federal Home Loan Mortgage Corp.	$10,678	5.00%	1/10/2033	10,703	0.00%
Federal Home Loan Mortgage Corp.	$300,000	4.90%	25/10/2033	298,900	0.00%
Federal Home Loan Mortgage Corp.	$23,571	4.00%	1/12/2033	22,979	0.00%
Federal Home Loan Mortgage Corp.	$5,215	5.00%	1/1/2034	5,227	0.00%
Federal Home Loan Mortgage Corp.	$1,786	7.00%	1/1/2034	1,902	0.00%
Federal Home Loan Mortgage Corp.	$175,000	3.79%	25/1/2034	160,472	0.00%
Federal Home Loan Mortgage Corp.	$35,414	5.50%	1/2/2034	36,030	0.00%
Federal Home Loan Mortgage Corp.	$24,062	3.50%	1/2/2034	23,031	0.00%
Federal Home Loan Mortgage Corp.	$310,000	3.54%	25/3/2034	278,215	0.00%
Federal Home Loan Mortgage Corp.	$201,013	3.50%	1/7/2034	191,944	0.00%
Federal Home Loan Mortgage Corp.	$515,000	2.80%	25/8/2034	431,428	0.00%
Federal Home Loan Mortgage Corp.	$63,863	3.50%	1/10/2034	60,869	0.00%
Federal Home Loan Mortgage Corp.	$2,150,000	4.58%	25/10/2034	2,084,716	0.01%
Federal Home Loan Mortgage Corp.	$275,000	2.86%	25/10/2034	229,978	0.00%
Federal Home Loan Mortgage Corp.	$31,773	5.50%	1/12/2034	32,342	0.00%
Federal Home Loan Mortgage Corp.	$18,799	5.50%	1/1/2035	19,136	0.00%
Federal Home Loan Mortgage Corp.	$1,000,000	1.94%	25/2/2035	763,725	0.01%
Federal Home Loan Mortgage Corp.	$1,806	5.00%	1/3/2035	1,806	0.00%
Federal Home Loan Mortgage Corp.	$32,372	3.00%	1/4/2035	30,188	0.00%
Federal Home Loan Mortgage Corp.	$24,583	5.00%	1/4/2035	24,586	0.00%
Federal Home Loan Mortgage Corp.	$138,250	5.50%	1/6/2035	140,728	0.00%
Federal Home Loan Mortgage Corp.	$68,875	3.00%	1/6/2035	64,077	0.00%
Federal Home Loan Mortgage Corp.	$178,353	3.00%	1/7/2035	165,946	0.00%
Federal Home Loan Mortgage Corp.	$26,405	5.00%	1/7/2035	26,436	0.00%
Federal Home Loan Mortgage Corp.	$900,000	1.72%	25/7/2035	667,238	0.01%
Federal Home Loan Mortgage Corp.	$97,379	2.01%	25/7/2035	80,015	0.00%
Federal Home Loan Mortgage Corp.	$43,216	5.00%	1/8/2035	43,221	0.00%
Federal Home Loan Mortgage Corp.	$1,701	5.50%	1/8/2035	1,731	0.00%
Federal Home Loan Mortgage Corp.	$125,741	3.50%	1/9/2035	119,199	0.00%
Federal Home Loan Mortgage Corp.	$60,612	3.00%	1/9/2035	56,371	0.00%
Federal Home Loan Mortgage Corp.	$29,486	5.50%	1/9/2035	30,017	0.00%
Federal Home Loan Mortgage Corp.	$15,518	5.00%	1/9/2035	15,533	0.00%
Federal Home Loan Mortgage Corp.	$287,312	3.50%	1/10/2035	272,006	0.00%
Federal Home Loan Mortgage Corp.	$6,611	5.00%	1/10/2035	6,611	0.00%
Federal Home Loan Mortgage Corp.	$175,000	1.86%	25/10/2035	129,982	0.00%
Federal Home Loan Mortgage Corp.	$57,511	3.00%	1/12/2035	53,396	0.00%
Federal Home Loan Mortgage Corp.	$4,793	6.00%	1/1/2036	4,973	0.00%
Federal Home Loan Mortgage Corp.	$6,281	5.50%	1/2/2036	6,395	0.00%
Federal Home Loan Mortgage Corp.	$375,000	2.44%	25/2/2036	292,157	0.00%
Federal Home Loan Mortgage Corp.	$38,947	3.50%	1/6/2036	36,825	0.00%
Federal Home Loan Mortgage Corp.	$1,175,000	2.18%	25/8/2036	882,672	0.01%
Federal Home Loan Mortgage Corp.	$230,626	3.00%	1/9/2036	213,277	0.00%
Federal Home Loan Mortgage Corp.	$2,184	6.00%	1/10/2036	2,273	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	$300,000	2.36%	25/10/2036	227,852	0.00%
Federal Home Loan Mortgage Corp.	$397,272	3.00%	1/11/2036	366,423	0.00%
Federal Home Loan Mortgage Corp.	$23,746	6.00%	1/12/2036	24,714	0.00%
Federal Home Loan Mortgage Corp.	$353,710	3.00%	1/2/2037	326,094	0.00%
Federal Home Loan Mortgage Corp.	$929	7.00%	1/2/2037	973	0.00%
Federal Home Loan Mortgage Corp.	$120,971	2.50%	1/3/2037	109,219	0.00%
Federal Home Loan Mortgage Corp.	$70,143	6.00%	1/5/2037	73,006	0.00%
Federal Home Loan Mortgage Corp.	$38,161	3.50%	1/5/2037	35,936	0.00%
Federal Home Loan Mortgage Corp.	$2,965	6.00%	1/6/2037	3,086	0.00%
Federal Home Loan Mortgage Corp.	$47,214	5.50%	1/7/2037	48,040	0.00%
Federal Home Loan Mortgage Corp.	$10,135	5.50%	1/8/2037	10,312	0.00%
Federal Home Loan Mortgage Corp.	$5,083	6.00%	1/8/2037	5,291	0.00%
Federal Home Loan Mortgage Corp.	$514,531	3.00%	1/9/2037	471,506	0.00%
Federal Home Loan Mortgage Corp.	$23,928	5.50%	1/11/2037	24,347	0.00%
Federal Home Loan Mortgage Corp.	$1,577	6.00%	1/11/2037	1,642	0.00%
Federal Home Loan Mortgage Corp.	$4,940	6.00%	1/12/2037	5,142	0.00%
Federal Home Loan Mortgage Corp.	$15,218	6.00%	1/1/2038	15,837	0.00%
Federal Home Loan Mortgage Corp.	$2,777	5.00%	1/2/2038	2,767	0.00%
Federal Home Loan Mortgage Corp.	$536	5.00%	1/3/2038	534	0.00%
Federal Home Loan Mortgage Corp.	$9,352	5.50%	1/4/2038	9,515	0.00%
Federal Home Loan Mortgage Corp.	$9,194	5.50%	1/5/2038	9,371	0.00%
Federal Home Loan Mortgage Corp.	$6,538	5.50%	1/6/2038	6,664	0.00%
Federal Home Loan Mortgage Corp.	$181,020	4.00%	1/7/2038	172,205	0.00%
Federal Home Loan Mortgage Corp.	$3,590	5.50%	1/7/2038	3,659	0.00%
Federal Home Loan Mortgage Corp.	$25,780	5.50%	1/8/2038	26,276	0.00%
Federal Home Loan Mortgage Corp.	$20,621	5.00%	1/9/2038	20,548	0.00%
Federal Home Loan Mortgage Corp.	$891	6.00%	1/10/2038	927	0.00%
Federal Home Loan Mortgage Corp.	$272,864	6.00%	1/11/2038	283,961	0.00%
Federal Home Loan Mortgage Corp.	$137,305	5.50%	1/11/2038	139,947	0.00%
Federal Home Loan Mortgage Corp.	$23,358	5.50%	1/12/2038	23,777	0.00%
Federal Home Loan Mortgage Corp.	$126,167	5.50%	1/1/2039	128,451	0.00%
Federal Home Loan Mortgage Corp.	$4,552	5.50%	1/2/2039	4,640	0.00%
Federal Home Loan Mortgage Corp.	$37,720	4.50%	1/3/2039	36,736	0.00%
Federal Home Loan Mortgage Corp.	$9,272	4.50%	1/4/2039	9,030	0.00%
Federal Home Loan Mortgage Corp.	$6,602	6.00%	1/4/2039	6,873	0.00%
Federal Home Loan Mortgage Corp.	$96,730	4.50%	1/5/2039	94,206	0.00%
Federal Home Loan Mortgage Corp.	$23,115	4.50%	1/6/2039	22,512	0.00%
Federal Home Loan Mortgage Corp.	$5,714	4.00%	1/7/2039	5,408	0.00%
Federal Home Loan Mortgage Corp.	$27,855	5.00%	1/9/2039	27,753	0.00%
Federal Home Loan Mortgage Corp.	$5,974	4.50%	1/9/2039	5,818	0.00%
Federal Home Loan Mortgage Corp.	$58,698	4.50%	1/10/2039	57,168	0.00%
Federal Home Loan Mortgage Corp.	$107,254	4.50%	1/11/2039	104,459	0.00%
Federal Home Loan Mortgage Corp.	$1,567	5.00%	1/11/2039	1,560	0.00%
Federal Home Loan Mortgage Corp.	$41,297	5.50%	1/12/2039	42,089	0.00%
Federal Home Loan Mortgage Corp.	$19,542	4.50%	1/12/2039	19,033	0.00%
Federal Home Loan Mortgage Corp.	$102,105	5.50%	1/1/2040	104,062	0.00%
Federal Home Loan Mortgage Corp.	$78,378	5.00%	1/3/2040	78,033	0.00%
Federal Home Loan Mortgage Corp.	$78,473	5.00%	1/4/2040	77,994	0.00%
Federal Home Loan Mortgage Corp.	$4,971	4.50%	1/4/2040	4,829	0.00%
Federal Home Loan Mortgage Corp.	$36,993	5.00%	1/5/2040	36,764	0.00%
Federal Home Loan Mortgage Corp.	$28,132	6.00%	1/5/2040	29,277	0.00%
Federal Home Loan Mortgage Corp.	$21,663	5.50%	1/5/2040	22,078	0.00%
Federal Home Loan Mortgage Corp.	$12,809	4.50%	1/5/2040	12,444	0.00%
Federal Home Loan Mortgage Corp.	$125,140	4.00%	1/7/2040	118,428	0.00%
Federal Home Loan Mortgage Corp.	$116,274	4.50%	1/7/2040	112,959	0.00%
Federal Home Loan Mortgage Corp.	$415,877	4.50%	1/8/2040	404,010	0.00%
Federal Home Loan Mortgage Corp.	$495,483	4.00%	1/9/2040	468,914	0.00%
Federal Home Loan Mortgage Corp.	$248,384	4.50%	1/9/2040	241,301	0.00%
Federal Home Loan Mortgage Corp.	$57,460	4.00%	1/10/2040	54,369	0.00%
Federal Home Loan Mortgage Corp.	$53,035	4.00%	1/11/2040	50,181	0.00%
Federal Home Loan Mortgage Corp.	$2,673	4.50%	1/11/2040	2,597	0.00%
Federal Home Loan Mortgage Corp.	$265,969	4.00%	1/12/2040	251,707	0.00%
Federal Home Loan Mortgage Corp.	$119,560	4.50%	1/12/2040	116,441	0.00%
Federal Home Loan Mortgage Corp.	$303,376	4.00%	1/1/2041	287,108	0.00%
Federal Home Loan Mortgage Corp.	$170,813	3.50%	1/1/2041	156,362	0.00%
Federal Home Loan Mortgage Corp.	$12,758	5.00%	1/1/2041	12,679	0.00%
Federal Home Loan Mortgage Corp.	$430,451	4.00%	1/2/2041	406,970	0.00%
Federal Home Loan Mortgage Corp.	$248,467	4.50%	1/2/2041	240,821	0.00%
Federal Home Loan Mortgage Corp.	$36,476	5.00%	1/2/2041	36,189	0.00%
Federal Home Loan Mortgage Corp.	$122,849	4.50%	1/3/2041	119,054	0.00%
Federal Home Loan Mortgage Corp.	$30,144	5.00%	1/3/2041	29,906	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	$11,292	4.00%	1/3/2041	10,659	0.00%
Federal Home Loan Mortgage Corp.	$25,201	4.50%	1/4/2041	24,423	0.00%
Federal Home Loan Mortgage Corp.	$135,637	4.50%	1/5/2041	131,453	0.00%
Federal Home Loan Mortgage Corp.	$71,516	5.50%	1/6/2041	72,762	0.00%
Federal Home Loan Mortgage Corp.	$14,534	4.50%	1/6/2041	14,086	0.00%
Federal Home Loan Mortgage Corp.	$65,279	5.00%	1/7/2041	65,042	0.00%
Federal Home Loan Mortgage Corp.	$31,319	4.50%	1/7/2041	30,353	0.00%
Federal Home Loan Mortgage Corp.	$20,348	4.50%	1/8/2041	19,720	0.00%
Federal Home Loan Mortgage Corp.	$305,164	4.00%	1/9/2041	288,024	0.00%
Federal Home Loan Mortgage Corp.	$30,170	5.00%	1/10/2041	29,960	0.00%
Federal Home Loan Mortgage Corp.	$75,220	3.50%	1/11/2041	68,768	0.00%
Federal Home Loan Mortgage Corp.	$50,838	4.00%	1/11/2041	48,032	0.00%
Federal Home Loan Mortgage Corp.	$221,444	3.50%	1/1/2042	202,449	0.00%
Federal Home Loan Mortgage Corp.	$71,418	4.00%	1/2/2042	67,406	0.00%
Federal Home Loan Mortgage Corp.	$39,314	3.50%	1/2/2042	35,942	0.00%
Federal Home Loan Mortgage Corp.	$107,946	3.50%	1/3/2042	98,664	0.00%
Federal Home Loan Mortgage Corp.	$49,094	4.50%	1/3/2042	47,580	0.00%
Federal Home Loan Mortgage Corp.	$252,543	3.50%	1/4/2042	231,115	0.00%
Federal Home Loan Mortgage Corp.	$80,586	4.00%	1/5/2042	76,119	0.00%
Federal Home Loan Mortgage Corp.	$149,485	3.50%	1/6/2042	136,603	0.00%
Federal Home Loan Mortgage Corp.	$74,679	4.00%	1/6/2042	70,368	0.00%
Federal Home Loan Mortgage Corp.	$395,147	3.50%	1/7/2042	361,096	0.00%
Federal Home Loan Mortgage Corp.	$193,078	3.50%	1/8/2042	176,440	0.00%
Federal Home Loan Mortgage Corp.	$308,596	3.00%	1/9/2042	273,643	0.00%
Federal Home Loan Mortgage Corp.	$27,929	3.50%	1/9/2042	25,522	0.00%
Federal Home Loan Mortgage Corp.	$272,021	3.00%	1/10/2042	241,213	0.00%
Federal Home Loan Mortgage Corp.	$287,990	3.00%	1/11/2042	255,427	0.00%
Federal Home Loan Mortgage Corp.	$61,360	3.00%	1/12/2042	54,432	0.00%
Federal Home Loan Mortgage Corp.	$282,654	3.00%	1/1/2043	250,636	0.00%
Federal Home Loan Mortgage Corp.	$76,476	3.00%	1/2/2043	67,794	0.00%
Federal Home Loan Mortgage Corp.	$1,423,329	3.00%	1/3/2043	1,261,411	0.01%
Federal Home Loan Mortgage Corp.	$280,236	3.50%	1/4/2043	256,073	0.00%
Federal Home Loan Mortgage Corp.	$231,572	3.00%	1/4/2043	205,246	0.00%
Federal Home Loan Mortgage Corp.	$540,627	3.00%	1/7/2043	479,166	0.00%
Federal Home Loan Mortgage Corp.	$238,065	3.50%	1/7/2043	217,225	0.00%
Federal Home Loan Mortgage Corp.	$155,234	3.00%	1/8/2043	137,586	0.00%
Federal Home Loan Mortgage Corp.	$420,540	3.50%	1/9/2043	383,723	0.00%
Federal Home Loan Mortgage Corp.	$70,645	3.00%	1/9/2043	62,610	0.00%
Federal Home Loan Mortgage Corp.	$172,766	3.50%	1/10/2043	157,641	0.00%
Federal Home Loan Mortgage Corp.	$90,000	4.00%	1/10/2043	84,652	0.00%
Federal Home Loan Mortgage Corp.	$36,726	3.00%	1/10/2043	32,551	0.00%
Federal Home Loan Mortgage Corp.	$514,182	3.50%	1/1/2044	469,848	0.00%
Federal Home Loan Mortgage Corp.	$21,934	4.50%	1/3/2044	21,161	0.00%
Federal Home Loan Mortgage Corp.	$59,519	4.50%	1/4/2044	57,423	0.00%
Federal Home Loan Mortgage Corp.	$55,372	4.00%	1/4/2044	52,082	0.00%
Federal Home Loan Mortgage Corp.	$264,756	4.00%	1/5/2044	247,594	0.00%
Federal Home Loan Mortgage Corp.	$26,519	4.50%	1/5/2044	25,586	0.00%
Federal Home Loan Mortgage Corp.	$110,976	4.00%	1/6/2044	103,782	0.00%
Federal Home Loan Mortgage Corp.	$471,410	4.00%	1/7/2044	443,003	0.00%
Federal Home Loan Mortgage Corp.	$106,188	3.50%	1/7/2044	96,154	0.00%
Federal Home Loan Mortgage Corp.	$773,868	4.00%	1/8/2044	726,691	0.01%
Federal Home Loan Mortgage Corp.	$356,571	5.00%	1/8/2044	355,276	0.00%
Federal Home Loan Mortgage Corp.	$56,140	4.50%	1/9/2044	54,322	0.00%
Federal Home Loan Mortgage Corp.	$106,542	4.00%	1/10/2044	99,636	0.00%
Federal Home Loan Mortgage Corp.	$129,926	3.50%	1/11/2044	117,648	0.00%
Federal Home Loan Mortgage Corp.	$700,264	3.50%	1/12/2044	634,089	0.00%
Federal Home Loan Mortgage Corp.	$404,426	3.50%	1/1/2045	367,421	0.00%
Federal Home Loan Mortgage Corp.	$209,968	4.00%	1/1/2045	196,358	0.00%
Federal Home Loan Mortgage Corp.	$327,265	4.00%	1/2/2045	306,783	0.00%
Federal Home Loan Mortgage Corp.	$303,030	3.50%	1/3/2045	274,261	0.00%
Federal Home Loan Mortgage Corp.	$11,103	4.50%	1/3/2045	10,713	0.00%
Federal Home Loan Mortgage Corp.	$44,173	4.00%	1/4/2045	41,289	0.00%
Federal Home Loan Mortgage Corp.	$163,603	3.50%	1/5/2045	147,972	0.00%
Federal Home Loan Mortgage Corp.	$219,223	3.50%	1/6/2045	198,633	0.00%
Federal Home Loan Mortgage Corp.	$200,126	3.00%	1/7/2045	174,641	0.00%
Federal Home Loan Mortgage Corp.	$328,968	4.00%	1/8/2045	307,486	0.00%
Federal Home Loan Mortgage Corp.	$99,501	3.00%	1/8/2045	86,830	0.00%
Federal Home Loan Mortgage Corp.	$46,704	3.50%	1/8/2045	42,242	0.00%
Federal Home Loan Mortgage Corp.	$1,131,269	3.00%	1/9/2045	987,206	0.01%
Federal Home Loan Mortgage Corp.	$229,492	4.00%	1/9/2045	214,506	0.00%
Federal Home Loan Mortgage Corp.	$106,316	3.50%	1/9/2045	96,158	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	$2,238,290	3.50%	1/10/2045	2,030,393	0.01%
Federal Home Loan Mortgage Corp.	$381,606	3.00%	1/10/2045	333,010	0.00%
Federal Home Loan Mortgage Corp.	$181,216	4.00%	1/10/2045	169,382	0.00%
Federal Home Loan Mortgage Corp.	$66,271	4.00%	1/11/2045	61,944	0.00%
Federal Home Loan Mortgage Corp.	$583,845	4.00%	1/12/2045	546,590	0.00%
Federal Home Loan Mortgage Corp.	$420,052	3.50%	1/12/2045	379,920	0.00%
Federal Home Loan Mortgage Corp.	$167,564	3.00%	1/12/2045	146,225	0.00%
Federal Home Loan Mortgage Corp.	$773,905	4.00%	1/1/2046	723,367	0.01%
Federal Home Loan Mortgage Corp.	$120,084	3.50%	1/1/2046	108,611	0.00%
Federal Home Loan Mortgage Corp.	$397,871	3.00%	1/2/2046	347,203	0.00%
Federal Home Loan Mortgage Corp.	$203,298	4.00%	1/2/2046	190,022	0.00%
Federal Home Loan Mortgage Corp.	$79,202	4.50%	1/2/2046	76,288	0.00%
Federal Home Loan Mortgage Corp.	$1,353,398	3.50%	1/3/2046	1,225,444	0.01%
Federal Home Loan Mortgage Corp.	$166,675	3.50%	1/4/2046	150,792	0.00%
Federal Home Loan Mortgage Corp.	$235,303	3.00%	1/5/2046	204,727	0.00%
Federal Home Loan Mortgage Corp.	$35,808	4.50%	1/5/2046	34,374	0.00%
Federal Home Loan Mortgage Corp.	$506,064	3.50%	1/6/2046	456,473	0.00%
Federal Home Loan Mortgage Corp.	$277,449	3.00%	1/6/2046	241,397	0.00%
Federal Home Loan Mortgage Corp.	$1,291,826	3.50%	1/8/2046	1,169,849	0.01%
Federal Home Loan Mortgage Corp.	$147,510	4.50%	1/9/2046	141,930	0.00%
Federal Home Loan Mortgage Corp.	$21,421	3.50%	1/9/2046	19,322	0.00%
Federal Home Loan Mortgage Corp.	$267,622	3.50%	1/10/2046	241,397	0.00%
Federal Home Loan Mortgage Corp.	$48,788	4.00%	1/10/2046	45,464	0.00%
Federal Home Loan Mortgage Corp.	$175,106	3.00%	1/12/2046	152,353	0.00%
Federal Home Loan Mortgage Corp.	$677,979	3.00%	1/1/2047	589,883	0.00%
Federal Home Loan Mortgage Corp.	$615,629	4.00%	1/1/2047	574,776	0.00%
Federal Home Loan Mortgage Corp.	$429,318	3.00%	1/2/2047	373,533	0.00%
Federal Home Loan Mortgage Corp.	$375,645	3.00%	1/3/2047	326,834	0.00%
Federal Home Loan Mortgage Corp.	$21,958	4.50%	1/3/2047	21,036	0.00%
Federal Home Loan Mortgage Corp.	$2,866,900	3.50%	1/4/2047	2,580,246	0.01%
Federal Home Loan Mortgage Corp.	$205,833	4.50%	1/4/2047	197,197	0.00%
Federal Home Loan Mortgage Corp.	$28,349	4.00%	1/4/2047	26,338	0.00%
Federal Home Loan Mortgage Corp.	$89,556	3.50%	1/5/2047	80,605	0.00%
Federal Home Loan Mortgage Corp.	$322,219	4.00%	1/6/2047	299,361	0.00%
Federal Home Loan Mortgage Corp.	$244,399	4.50%	1/6/2047	234,144	0.00%
Federal Home Loan Mortgage Corp.	$1,094,272	3.50%	1/7/2047	984,911	0.01%
Federal Home Loan Mortgage Corp.	$132,517	4.00%	1/7/2047	123,116	0.00%
Federal Home Loan Mortgage Corp.	$498,667	4.00%	1/8/2047	463,292	0.00%
Federal Home Loan Mortgage Corp.	$80,377	4.50%	1/8/2047	77,004	0.00%
Federal Home Loan Mortgage Corp.	$74,885	3.50%	1/8/2047	67,401	0.00%
Federal Home Loan Mortgage Corp.	$1,362,055	3.50%	1/9/2047	1,225,932	0.01%
Federal Home Loan Mortgage Corp.	$578,436	3.50%	1/10/2047	520,628	0.00%
Federal Home Loan Mortgage Corp.	$191,469	3.50%	1/11/2047	172,334	0.00%
Federal Home Loan Mortgage Corp.	$1,384,424	3.50%	1/12/2047	1,246,763	0.01%
Federal Home Loan Mortgage Corp.	$71,113	4.00%	1/12/2047	66,068	0.00%
Federal Home Loan Mortgage Corp.	$1,065,705	3.50%	1/1/2048	959,199	0.01%
Federal Home Loan Mortgage Corp.	$1,027,273	3.50%	1/2/2048	924,608	0.01%
Federal Home Loan Mortgage Corp.	$521,528	3.00%	1/2/2048	454,010	0.00%
Federal Home Loan Mortgage Corp.	$383,043	3.50%	1/3/2048	344,923	0.00%
Federal Home Loan Mortgage Corp.	$118,463	4.50%	1/3/2048	113,456	0.00%
Federal Home Loan Mortgage Corp.	$72,686	4.00%	1/5/2048	67,498	0.00%
Federal Home Loan Mortgage Corp.	$388,700	3.50%	1/6/2048	349,746	0.00%
Federal Home Loan Mortgage Corp.	$313,040	4.00%	1/6/2048	292,641	0.00%
Federal Home Loan Mortgage Corp.	$166,775	4.50%	1/6/2048	159,362	0.00%
Federal Home Loan Mortgage Corp.	$1,147,852	4.50%	1/7/2048	1,096,825	0.01%
Federal Home Loan Mortgage Corp.	$41,265	4.00%	1/7/2048	38,321	0.00%
Federal Home Loan Mortgage Corp.	$440,428	4.50%	1/8/2048	422,504	0.00%
Federal Home Loan Mortgage Corp.	$324,282	4.00%	1/8/2048	301,141	0.00%
Federal Home Loan Mortgage Corp.	$122,576	3.50%	1/8/2048	110,292	0.00%
Federal Home Loan Mortgage Corp.	$73,149	5.00%	1/8/2048	71,923	0.00%
Federal Home Loan Mortgage Corp.	$1,179,657	4.00%	1/9/2048	1,095,491	0.01%
Federal Home Loan Mortgage Corp.	$117,007	4.50%	1/9/2048	111,805	0.00%
Federal Home Loan Mortgage Corp.	$1,043,980	4.00%	1/10/2048	969,494	0.01%
Federal Home Loan Mortgage Corp.	$360,778	4.50%	1/10/2048	346,095	0.00%
Federal Home Loan Mortgage Corp.	$272,250	3.50%	1/10/2048	244,966	0.00%
Federal Home Loan Mortgage Corp.	$253,712	4.00%	1/11/2048	235,610	0.00%
Federal Home Loan Mortgage Corp.	$22,184	5.00%	1/11/2048	21,798	0.00%
Federal Home Loan Mortgage Corp.	$652,000	4.50%	1/1/2049	623,016	0.00%
Federal Home Loan Mortgage Corp.	$328,418	3.50%	1/1/2049	295,506	0.00%
Federal Home Loan Mortgage Corp.	$10,677	3.50%	1/3/2049	9,571	0.00%
Federal Home Loan Mortgage Corp.	$593,091	3.00%	1/5/2049	511,358	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	$243,920	2.71%	25/4/2055	221,375	0.00%
Federal National Mortgage Association	$5,069	2.90%	25/1/2025	5,069	0.00%
Federal National Mortgage Association	$169,923	2.80%	25/5/2025	168,650	0.00%
Federal National Mortgage Association	$79,708	2.92%	25/10/2025	78,802	0.00%
Federal National Mortgage Association	$39,086	2.70%	25/2/2026	38,316	0.00%
Federal National Mortgage Association	$44,085	2.58%	25/3/2026	43,118	0.00%
Federal National Mortgage Association	$1,200,000	2.13%	24/4/2026	1,167,253	0.01%
Federal National Mortgage Association	$1,263,799	2.47%	25/4/2026	1,233,028	0.01%
Federal National Mortgage Association	$432,184	2.49%	25/5/2026	420,679	0.00%
Federal National Mortgage Association	$486,585	2.29%	25/6/2026	472,892	0.00%
Federal National Mortgage Association	$182,772	2.37%	25/7/2026	177,202	0.00%
Federal National Mortgage Association	$2,025,000	1.88%	24/9/2026	1,945,514	0.01%
Federal National Mortgage Association	$179,732	2.44%	25/9/2026	174,086	0.00%
Federal National Mortgage Association	$86,091	2.52%	25/9/2026	83,388	0.00%
Federal National Mortgage Association	$39,163	2.50%	25/9/2026	38,086	0.00%
Federal National Mortgage Association	$122,065	2.42%	25/10/2026	117,785	0.00%
Federal National Mortgage Association	$648,923	2.55%	25/12/2026	625,210	0.00%
Federal National Mortgage Association	$177,222	2.46%	25/12/2026	170,669	0.00%
Federal National Mortgage Association	$353,515	2.83%	25/2/2027	342,341	0.00%
Federal National Mortgage Association	$243,467	2.96%	25/2/2027	235,800	0.00%
Federal National Mortgage Association	$64,519	3.09%	25/4/2027	62,689	0.00%
Federal National Mortgage Association	$1,017,424	3.06%	25/5/2027	984,718	0.01%
Federal National Mortgage Association	$208,229	3.06%	25/6/2027	201,316	0.00%
Federal National Mortgage Association	$176,441	2.96%	25/9/2027	170,059	0.00%
Federal National Mortgage Association	$7,000,000	0.75%	8/10/2027	6,364,092	0.03%
Federal National Mortgage Association	$266,389	3.16%	25/11/2027	257,338	0.00%
Federal National Mortgage Association	$192,642	2.99%	25/12/2027	184,965	0.00%
Federal National Mortgage Association	$154,743	2.91%	25/1/2028	148,034	0.00%
Federal National Mortgage Association	$147,033	3.06%	25/3/2028	140,896	0.00%
Federal National Mortgage Association	$112,121	3.03%	25/3/2028	107,364	0.00%
Federal National Mortgage Association	$109,849	3.30%	25/6/2028	105,640	0.00%
Federal National Mortgage Association	$248,440	4.18%	25/7/2028	244,544	0.00%
Federal National Mortgage Association	$98,132	3.35%	25/7/2028	94,484	0.00%
Federal National Mortgage Association	$1,201,540	3.58%	25/8/2028	1,160,870	0.01%
Federal National Mortgage Association	$292,235	3.54%	25/9/2028	282,119	0.00%
Federal National Mortgage Association	$70,890	2.99%	25/4/2029	66,836	0.00%
Federal National Mortgage Association	$75,000	6.25%	15/5/2029	80,481	0.00%
Federal National Mortgage Association	$1,466,725	2.94%	25/6/2029	1,377,745	0.01%
Federal National Mortgage Association	$939,156	2.47%	25/8/2029	858,603	0.01%
Federal National Mortgage Association	$486,526	2.52%	25/8/2029	445,258	0.00%
Federal National Mortgage Association	$283,035	2.98%	25/8/2029	264,097	0.00%
Federal National Mortgage Association	$1,600,000	2.44%	25/10/2029	1,446,626	0.01%
Federal National Mortgage Association	$326,636	2.15%	25/10/2029	313,896	0.00%
Federal National Mortgage Association	$194,333	2.33%	25/11/2029	175,384	0.00%
Federal National Mortgage Association	$200,000	7.13%	15/1/2030	224,096	0.00%
Federal National Mortgage Association	$194,291	2.21%	25/1/2030	173,522	0.00%
Federal National Mortgage Association	$104,149	3.06%	25/2/2030	96,981	0.00%
Federal National Mortgage Association	$150,000	7.25%	15/5/2030	169,782	0.00%
Federal National Mortgage Association	$750,000	1.49%	25/5/2030	633,353	0.00%
Federal National Mortgage Association	$338,476	1.78%	25/5/2030	292,196	0.00%
Federal National Mortgage Association	$300,000	2.29%	25/5/2030	265,621	0.00%
Federal National Mortgage Association	$875,000	1.27%	25/7/2030	727,393	0.01%
Federal National Mortgage Association	$3,000,000	0.88%	5/8/2030	2,476,073	0.01%
Federal National Mortgage Association	$600,000	3.63%	25/8/2030	565,845	0.00%
Federal National Mortgage Association	$444,511	3.74%	25/9/2030	421,732	0.00%
Federal National Mortgage Association	$425,000	1.32%	25/10/2030	352,684	0.00%
Federal National Mortgage Association	$350,000	6.63%	15/11/2030	388,176	0.00%
Federal National Mortgage Association	$250,000	1.39%	25/11/2030	206,486	0.00%
Federal National Mortgage Association	$100,000	1.47%	25/11/2030	82,937	0.00%
Federal National Mortgage Association	$1,100,000	1.25%	25/1/2031	900,145	0.01%
Federal National Mortgage Association	$1,725,000	1.46%	25/2/2031	1,424,653	0.01%
Federal National Mortgage Association	$886,277	3.61%	25/2/2031	829,109	0.01%
Federal National Mortgage Association	$94,258	2.35%	25/2/2031	84,380	0.00%
Federal National Mortgage Association	$100,000	1.60%	25/4/2031	82,669	0.00%
Federal National Mortgage Association	$150,000	1.53%	25/9/2031	123,116	0.00%
Federal National Mortgage Association	$100,000	2.58%	25/9/2031	87,925	0.00%
Federal National Mortgage Association	$675,000	1.67%	25/10/2031	550,382	0.00%
Federal National Mortgage Association	$500,000	1.74%	25/10/2031	411,595	0.00%
Federal National Mortgage Association	$200,000	1.71%	25/11/2031	162,886	0.00%
Federal National Mortgage Association	$325,000	1.94%	25/12/2031	269,172	0.00%
Federal National Mortgage Association	$500,000	1.94%	25/1/2032	413,350	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Federal National Mortgage Association	$100,000	4.47%	25/3/2033	97,059	0.00%
Federal National Mortgage Association	$100,000	1.63%	25/3/2033	78,547	0.00%
Federal National Mortgage Association	$260,000	4.50%	25/4/2033	251,895	0.00%
Federal Realty OP LP	$300,000	3.25%	15/7/2027	288,492	0.00%
Federal Realty OP LP	$240,000	3.20%	15/6/2029	221,145	0.00%
Federal Realty OP LP	$320,000	4.50%	1/12/2044	267,758	0.00%
FedEx Corp.	$400,000	3.25%	1/4/2026	393,054	0.00%
FedEx Corp.	$700,000	2.40%	15/5/2031	597,329	0.00%
FedEx Corp.	$150,000	3.90%	1/2/2035	132,632	0.00%
FedEx Corp.	$200,000	3.25%	15/5/2041	145,989	0.00%
FedEx Corp.	$20,000	3.88%	1/8/2042	15,583	0.00%
FedEx Corp.	$200,000	4.75%	15/11/2045	171,420	0.00%
FedEx Corp.	$600,000	4.55%	1/4/2046	499,478	0.00%
FedEx Corp.	$450,000	4.40%	15/1/2047	364,683	0.00%
FedEx Corp.	$150,000	4.95%	17/10/2048	130,749	0.00%
FedEx Corp.	$720,000	5.25%	15/5/2050	658,663	0.00%
Ferguson Finance plc	$750,000	4.25%	20/4/2027	738,802	0.01%
Ferguson Finance plc	$400,000	4.50%	24/10/2028	390,537	0.00%
Ferguson Finance plc	$300,000	4.65%	20/4/2032	286,056	0.00%
Fidelity National Financial, Inc.	$100,000	3.40%	15/6/2030	90,740	0.00%
Fidelity National Financial, Inc.	$465,000	2.45%	15/3/2031	392,319	0.00%
Fidelity National Financial, Inc.	$200,000	3.20%	17/9/2051	123,235	0.00%
Fidelity National Information Services, Inc.	$350,000	1.15%	1/3/2026	335,716	0.00%
Fidelity National Information Services, Inc.	$250,000	1.65%	1/3/2028	226,131	0.00%
Fidelity National Information Services, Inc.	€500,000	1.00%	3/12/2028	482,020	0.00%
Fidelity National Information Services, Inc.	$425,000	2.25%	1/3/2031	360,318	0.00%
Fidelity National Information Services, Inc.	€370,000	2.95%	21/5/2039	355,402	0.00%
Fidelity National Information Services, Inc.	$250,000	3.10%	1/3/2041	181,672	0.00%
Fifth Third Bancorp	$95,000	1.71%	1/11/2027	89,658	0.00%
Fifth Third Bancorp	$175,000	3.95%	14/3/2028	169,462	0.00%
Fifth Third Bancorp	$500,000	4.06%	25/4/2028	489,257	0.00%
Fifth Third Bancorp	$500,000	6.34%	27/7/2029	518,536	0.00%
Fifth Third Bancorp	$400,000	4.77%	28/7/2030	391,941	0.00%
Fifth Third Bancorp	$500,000	5.63%	29/1/2032	505,470	0.00%
Fifth Third Bancorp	$500,000	4.34%	25/4/2033	464,046	0.00%
Fifth Third Bancorp	$425,000	8.25%	1/3/2038	509,890	0.00%
Fifth Third Bank, Inc.	$946,000	3.85%	15/3/2026	935,295	0.01%
Fifth Third Bank, Inc.	$259,000	2.25%	1/2/2027	245,958	0.00%
First American Financial Corp.	$200,000	2.40%	15/8/2031	164,572	0.00%
First American Financial Corp.	$200,000	5.45%	30/9/2034	193,052	0.00%
First Horizon Bank	$250,000	5.75%	1/5/2030	248,740	0.00%
FirstEnergy Corp.	$500,000	3.90%	15/7/2027	487,576	0.00%
FirstEnergy Corp.	$475,000	3.40%	1/3/2050	321,872	0.00%
FirstEnergy Pennsylvania Electric Co.	$340,000	4.30%	15/1/2029	330,975	0.00%
FirstEnergy Transmission LLC	$500,000	4.55%	15/1/2030	486,656	0.00%
FirstEnergy Transmission LLC	$300,000	5.00%	15/1/2035	290,090	0.00%
FirstEnergy Transmission LLC	$430,000	4.55%	1/4/2049	360,220	0.00%
Fiserv, Inc.	$1,715,000	3.20%	1/7/2026	1,677,063	0.01%
Fiserv, Inc.	$450,000	5.45%	2/3/2028	457,039	0.00%
Fiserv, Inc.	$1,513,000	3.50%	1/7/2029	1,419,818	0.01%
Fiserv, Inc.	$650,000	4.75%	15/3/2030	641,668	0.00%
Fiserv, Inc.	€300,000	1.63%	1/7/2030	287,511	0.00%
Fiserv, Inc.	$450,000	5.60%	2/3/2033	456,254	0.00%
Fiserv, Inc.	$450,000	5.15%	12/8/2034	439,882	0.00%
Fiserv, Inc.	$1,155,000	4.40%	1/7/2049	943,709	0.01%
Five Corners Funding Trust II	$500,000	2.85%	15/5/2030	447,143	0.00%
Five Corners Funding Trust IV	$300,000	6.00%	15/2/2053	302,375	0.00%
Flex Intermediate Holdco LLC	$300,000	3.36%	30/6/2031	256,407	0.00%
Flex Intermediate Holdco LLC	$200,000	4.32%	30/12/2039	153,697	0.00%
Flex Ltd.	$255,000	4.88%	15/6/2029	249,970	0.00%
Flex Ltd.	$500,000	5.25%	15/1/2032	492,921	0.00%
Florida Gas Transmission Co. LLC	$300,000	2.55%	1/7/2030	261,646	0.00%
Florida Power & Light Co.	$500,000	4.45%	15/5/2026	500,101	0.00%
Florida Power & Light Co.	$65,000	3.30%	30/5/2027	62,939	0.00%
Florida Power & Light Co.	$395,000	5.05%	1/4/2028	398,901	0.00%
Florida Power & Light Co.	$500,000	4.40%	15/5/2028	495,022	0.00%
Florida Power & Light Co.	$300,000	5.15%	15/6/2029	303,773	0.00%
Florida Power & Light Co.	$500,000	4.63%	15/5/2030	494,983	0.00%
Florida Power & Light Co.	$300,000	2.45%	3/2/2032	253,248	0.00%
Florida Power & Light Co.	$305,000	5.10%	1/4/2033	303,074	0.00%
Florida Power & Light Co.	$500,000	4.80%	15/5/2033	486,977	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Florida Power & Light Co.	$400,000	5.30%	15/6/2034	401,714	0.00%
Florida Power & Light Co.	$130,000	5.65%	1/2/2037	132,866	0.00%
Florida Power & Light Co.	$150,000	5.95%	1/2/2038	157,058	0.00%
Florida Power & Light Co.	$200,000	5.96%	1/4/2039	209,083	0.00%
Florida Power & Light Co.	$235,000	4.13%	1/2/2042	195,818	0.00%
Florida Power & Light Co.	$125,000	4.05%	1/6/2042	103,010	0.00%
Florida Power & Light Co.	$545,000	3.80%	15/12/2042	430,624	0.00%
Florida Power & Light Co.	$285,000	3.70%	1/12/2047	213,401	0.00%
Florida Power & Light Co.	$390,000	3.95%	1/3/2048	306,477	0.00%
Florida Power & Light Co.	$125,000	4.13%	1/6/2048	100,070	0.00%
Florida Power & Light Co.	$235,000	3.99%	1/3/2049	184,185	0.00%
Florida Power & Light Co.	$320,000	3.15%	1/10/2049	215,653	0.00%
Florida Power & Light Co.	$730,000	2.88%	4/12/2051	457,843	0.00%
Florida Power & Light Co.	$305,000	5.30%	1/4/2053	290,794	0.00%
Florida Power & Light Co.	$500,000	5.60%	15/6/2054	499,564	0.00%
Flowers Foods, Inc.	$125,000	3.50%	1/10/2026	122,038	0.00%
Flowserve Corp.	$500,000	3.50%	1/10/2030	456,554	0.00%
FMC Corp.	$500,000	5.15%	18/5/2026	500,576	0.00%
FMC Corp.	$220,000	3.45%	1/10/2029	201,619	0.00%
FMC Corp.	$150,000	4.50%	1/10/2049	114,769	0.00%
FMC Corp.	$500,000	6.38%	18/5/2053	493,105	0.00%
FMR LLC	$250,000	4.95%	1/2/2033	243,553	0.00%
FMR LLC	$665,000	6.45%	15/11/2039	731,286	0.01%
Foothill-Eastern Transportation Corridor Agency	$75,000	4.09%	15/1/2049	59,620	0.00%
Foothill-Eastern Transportation Corridor Agency	$100,000	3.92%	15/1/2053	77,722	0.00%
Ford Credit Canada Co.	CAD250,000	2.96%	16/9/2026	171,248	0.00%
Ford Credit Canada Co.	CAD600,000	5.44%	9/2/2029	432,395	0.00%
Ford Credit Floorplan Master Owner Trust A	$300,000	4.06%	15/11/2030	292,547	0.00%
Ford Foundation	$520,000	2.42%	1/6/2050	305,238	0.00%
Ford Foundation	$250,000	2.82%	1/6/2070	140,726	0.00%
Ford Motor Co.	$1,561,000	3.25%	12/2/2032	1,299,077	0.01%
Ford Motor Co.	$673,000	6.10%	19/8/2032	669,891	0.01%
Ford Motor Co.	$1,219,000	4.75%	15/1/2043	960,109	0.01%
Ford Motor Co.	$155,000	7.40%	1/11/2046	163,458	0.00%
Ford Motor Co.	$300,000	5.29%	8/12/2046	256,967	0.00%
Ford Motor Credit Co. LLC	$575,000	2.70%	10/8/2026	552,252	0.00%
Ford Motor Credit Co. LLC	$1,500,000	5.13%	5/11/2026	1,498,818	0.01%
Ford Motor Credit Co. LLC	$1,000,000	5.85%	17/5/2027	1,010,373	0.01%
Ford Motor Credit Co. LLC	$577,000	4.95%	28/5/2027	571,921	0.00%
Ford Motor Credit Co. LLC	$490,000	4.13%	17/8/2027	474,191	0.00%
Ford Motor Credit Co. LLC	$275,000	3.82%	2/11/2027	263,431	0.00%
Ford Motor Credit Co. LLC	$575,000	7.35%	4/11/2027	601,647	0.00%
Ford Motor Credit Co. LLC	$285,000	2.90%	16/2/2028	262,973	0.00%
Ford Motor Credit Co. LLC	$575,000	6.80%	12/5/2028	594,298	0.00%
Ford Motor Credit Co. LLC	€2,600,000	4.17%	21/11/2028	2,741,456	0.01%
Ford Motor Credit Co. LLC	$875,000	2.90%	10/2/2029	783,224	0.01%
Ford Motor Credit Co. LLC	$500,000	5.80%	8/3/2029	500,037	0.00%
Ford Motor Credit Co. LLC	$550,000	5.11%	3/5/2029	535,331	0.00%
Ford Motor Credit Co. LLC	$3,000,000	5.30%	6/9/2029	2,940,744	0.02%
Ford Motor Credit Co. LLC	$624,000	7.35%	6/3/2030	660,845	0.00%
Ford Motor Credit Co. LLC	$667,000	4.00%	13/11/2030	600,468	0.00%
Ford Motor Credit Co. LLC	$4,600,000	6.05%	5/11/2031	4,564,539	0.02%
Ford Motor Credit Co. LLC	$1,825,000	6.13%	8/3/2034	1,784,083	0.01%
Fortinet, Inc.	$400,000	1.00%	15/3/2026	382,538	0.00%
Fortinet, Inc.	$500,000	2.20%	15/3/2031	425,043	0.00%
Fortive Corp.	$383,000	3.15%	15/6/2026	374,359	0.00%
Fortive Corp.	$50,000	4.30%	15/6/2046	40,313	0.00%
Fortune Brands Innovations, Inc.	$400,000	4.50%	25/3/2052	314,260	0.00%
Foundry JV Holdco LLC	$500,000	5.90%	25/1/2030	506,575	0.00%
Foundry JV Holdco LLC	$1,000,000	6.15%	25/1/2032	1,008,456	0.01%
Foundry JV Holdco LLC	$500,000	6.40%	25/1/2038	504,866	0.00%
Fox Corp.	$105,000	4.71%	25/1/2029	103,758	0.00%
Fox Corp.	$195,000	3.50%	8/4/2030	181,138	0.00%
Fox Corp.	$300,000	6.50%	13/10/2033	315,761	0.00%
Fox Corp.	$730,000	5.48%	25/1/2039	694,014	0.01%
Fox Corp.	$380,000	5.58%	25/1/2049	352,276	0.00%
Franciscan Missionaries of Our Lady Health System, Inc.	$300,000	3.91%	1/7/2049	229,191	0.00%
Franklin Resources, Inc.	$1,155,000	1.60%	30/10/2030	960,736	0.01%
Franklin Resources, Inc.	$500,000	2.95%	12/8/2051	309,445	0.00%
Freeport-McMoRan, Inc.	$600,000	4.13%	1/3/2028	583,112	0.00%
Freeport-McMoRan, Inc.	$575,000	4.63%	1/8/2030	557,187	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Freeport-McMoRan, Inc.	$1,025,000	5.45%	15/3/2043	957,245	0.01%
FS KKR Capital Corp.	$543,000	3.40%	15/1/2026	532,483	0.00%
FS KKR Capital Corp.	$450,000	6.88%	15/8/2029	464,541	0.00%
FS KKR Capital Corp.	$350,000	6.13%	15/1/2030	349,894	0.00%
GA Global Funding Trust	$300,000	2.25%	6/1/2027	284,004	0.00%
GA Global Funding Trust	$300,000	4.40%	23/9/2027	295,485	0.00%
GA Global Funding Trust	$1,400,000	5.50%	8/1/2029	1,413,620	0.01%
GA Global Funding Trust	$300,000	2.90%	6/1/2032	251,275	0.00%
GATX Corp.	$250,000	3.25%	15/9/2026	243,628	0.00%
GATX Corp.	$100,000	3.85%	30/3/2027	97,621	0.00%
GATX Corp.	$175,000	3.50%	15/3/2028	167,213	0.00%
GATX Corp.	$1,300,000	4.55%	7/11/2028	1,278,172	0.01%
GATX Corp.	$55,000	4.70%	1/4/2029	54,167	0.00%
GATX Corp.	$450,000	4.00%	30/6/2030	425,865	0.00%
GATX Corp.	$250,000	1.90%	1/6/2031	203,703	0.00%
GATX Corp.	$500,000	3.50%	1/6/2032	441,971	0.00%
GATX Corp.	$500,000	5.45%	15/9/2033	500,863	0.00%
GE Capital Canada Funding Co.	CAD40,000	5.73%	22/10/2037	28,728	0.00%
GE Capital European Funding Unlimited Co.	€300,000	6.03%	1/3/2038	387,241	0.00%
GE Capital Funding LLC	$300,000	4.55%	15/5/2032	288,690	0.00%
GE Capital UK Funding Unlimited Co.	£150,000	5.88%	18/1/2033	193,748	0.00%
GE HealthCare Technologies, Inc.	$900,000	5.65%	15/11/2027	922,447	0.01%
GE HealthCare Technologies, Inc.	$450,000	4.80%	14/8/2029	445,764	0.00%
GE HealthCare Technologies, Inc.	$600,000	5.91%	22/11/2032	623,947	0.00%
GE HealthCare Technologies, Inc.	$600,000	6.38%	22/11/2052	645,458	0.00%
General Dynamics Corp.	$150,000	2.13%	15/8/2026	144,545	0.00%
General Dynamics Corp.	$800,000	3.75%	15/5/2028	776,319	0.01%
General Dynamics Corp.	$1,000,000	4.25%	1/4/2040	873,011	0.01%
General Electric Co.	€1,075,000	1.50%	17/5/2029	1,053,567	0.01%
General Electric Co.	$1,312,000	5.88%	14/1/2038	1,352,186	0.01%
General Mills, Inc.	$500,000	4.70%	30/1/2027	499,832	0.00%
General Mills, Inc.	$250,000	4.20%	17/4/2028	244,823	0.00%
General Mills, Inc.	$400,000	5.50%	17/10/2028	408,305	0.00%
General Mills, Inc.	€304,000	3.91%	13/4/2029	325,479	0.00%
General Mills, Inc.	$465,000	4.88%	30/1/2030	462,077	0.00%
General Mills, Inc.	$870,000	2.25%	14/10/2031	726,889	0.01%
General Mills, Inc.	$800,000	4.95%	29/3/2033	780,212	0.01%
General Mills, Inc.	$400,000	5.25%	30/1/2035	393,857	0.00%
General Mills, Inc.	$400,000	3.00%	1/2/2051	252,647	0.00%
General Motors Co.	$500,000	4.20%	1/10/2027	490,432	0.00%
General Motors Co.	$300,000	5.40%	15/10/2029	301,911	0.00%
General Motors Co.	$550,000	5.60%	15/10/2032	554,866	0.00%
General Motors Co.	$800,000	6.60%	1/4/2036	839,404	0.01%
General Motors Co.	$595,000	6.25%	2/10/2043	589,668	0.00%
General Motors Co.	$245,000	5.20%	1/4/2045	212,227	0.00%
General Motors Co.	$625,000	6.75%	1/4/2046	653,636	0.00%
General Motors Co.	$250,000	5.40%	1/4/2048	219,679	0.00%
General Motors Financial Co., Inc.	€200,000	0.85%	26/2/2026	202,735	0.00%
General Motors Financial Co., Inc.	$1,150,000	5.25%	1/3/2026	1,153,370	0.01%
General Motors Financial Co., Inc.	$450,000	5.40%	6/4/2026	452,670	0.00%
General Motors Financial Co., Inc.	£600,000	5.15%	15/8/2026	751,919	0.01%
General Motors Financial Co., Inc.	$250,000	4.00%	6/10/2026	246,454	0.00%
General Motors Financial Co., Inc.	$150,000	4.35%	17/1/2027	148,258	0.00%
General Motors Financial Co., Inc.	$500,000	5.40%	8/5/2027	505,261	0.00%
General Motors Financial Co., Inc.	$300,000	5.35%	15/7/2027	302,940	0.00%
General Motors Financial Co., Inc.	£650,000	1.55%	30/7/2027	747,428	0.01%
General Motors Financial Co., Inc.	€400,000	4.50%	22/11/2027	430,304	0.00%
General Motors Financial Co., Inc.	$140,000	3.85%	5/1/2028	135,239	0.00%
General Motors Financial Co., Inc.	€910,000	3.90%	12/1/2028	963,942	0.01%
General Motors Financial Co., Inc.	$275,000	2.40%	10/4/2028	252,663	0.00%
General Motors Financial Co., Inc.	$500,000	5.80%	7/1/2029	510,077	0.00%
General Motors Financial Co., Inc.	€400,000	4.30%	15/2/2029	429,762	0.00%
General Motors Financial Co., Inc.	$500,000	4.30%	6/4/2029	482,479	0.00%
General Motors Financial Co., Inc.	$500,000	5.55%	15/7/2029	505,562	0.00%
General Motors Financial Co., Inc.	$550,000	4.90%	6/10/2029	541,466	0.00%
General Motors Financial Co., Inc.	£1,917,000	5.50%	12/1/2030	2,403,858	0.01%
General Motors Financial Co., Inc.	$175,000	3.60%	21/6/2030	160,408	0.00%
General Motors Financial Co., Inc.	$500,000	5.75%	8/2/2031	506,166	0.00%
General Motors Financial Co., Inc.	$500,000	2.70%	10/6/2031	423,629	0.00%
General Motors Financial Co., Inc.	$400,000	5.60%	18/6/2031	401,553	0.00%
General Motors Financial Co., Inc.	$825,000	3.10%	12/1/2032	705,767	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
General Motors Financial Co., Inc.	$500,000	6.40%	9/1/2033	518,289	0.00%
General Motors Financial Co., Inc.	$500,000	6.10%	7/1/2034	507,596	0.00%
General Motors Financial Co., Inc.	$500,000	5.95%	4/4/2034	502,526	0.00%
General Motors Financial Co., Inc.	$400,000	5.45%	6/9/2034	388,298	0.00%
General Motors Financial of Canada Ltd.	CAD50,000	1.75%	15/4/2026	33,997	0.00%
General Motors Financial of Canada Ltd.	CAD430,000	3.15%	8/2/2027	296,327	0.00%
General Motors Financial of Canada Ltd.	CAD650,000	5.00%	9/2/2029	468,058	0.00%
Genpact Luxembourg Sarl/Genpact USA, Inc.	$200,000	6.00%	4/6/2029	204,366	0.00%
Genuine Parts Co.	$450,000	4.95%	15/8/2029	448,450	0.00%
Genuine Parts Co.	$300,000	1.88%	1/11/2030	250,261	0.00%
George Washington University	$360,000	4.30%	15/9/2044	309,184	0.00%
George Washington University	$200,000	4.13%	15/9/2048	163,601	0.00%
Georgetown University	$101,000	4.32%	1/4/2049	83,878	0.00%
Georgetown University	$90,000	2.94%	1/4/2050	58,280	0.00%
Georgetown University	$100,000	5.12%	1/4/2053	95,228	0.00%
Georgetown University	$154,000	5.22%	1/10/2118	135,552	0.00%
Georgia Power Co.	$400,000	5.00%	23/2/2027	403,152	0.00%
Georgia Power Co.	$125,000	3.25%	30/3/2027	121,303	0.00%
Georgia Power Co.	$100,000	2.65%	15/9/2029	90,686	0.00%
Georgia Power Co.	$1,000,000	4.55%	15/3/2030	983,743	0.01%
Georgia Power Co.	$280,000	4.70%	15/5/2032	272,766	0.00%
Georgia Power Co.	$400,000	5.25%	15/3/2034	397,310	0.00%
Georgia Power Co.	$125,000	4.75%	1/9/2040	114,057	0.00%
Georgia Power Co.	$440,000	4.30%	15/3/2042	374,616	0.00%
Georgia Power Co.	$510,000	4.30%	15/3/2043	427,023	0.00%
Georgia Power Co.	$200,000	3.70%	30/1/2050	146,579	0.00%
Georgia Power Co.	$220,000	5.13%	15/5/2052	204,428	0.00%
Georgia-Pacific LLC	$925,000	2.30%	30/4/2030	809,003	0.01%
Gilead Sciences, Inc.	$1,350,000	3.65%	1/3/2026	1,334,834	0.01%
Gilead Sciences, Inc.	$750,000	1.20%	1/10/2027	683,839	0.01%
Gilead Sciences, Inc.	$400,000	4.80%	15/11/2029	399,298	0.00%
Gilead Sciences, Inc.	$750,000	1.65%	1/10/2030	626,997	0.00%
Gilead Sciences, Inc.	$300,000	5.25%	15/10/2033	300,851	0.00%
Gilead Sciences, Inc.	$200,000	5.10%	15/6/2035	196,761	0.00%
Gilead Sciences, Inc.	$350,000	4.60%	1/9/2035	329,840	0.00%
Gilead Sciences, Inc.	$725,000	4.00%	1/9/2036	639,543	0.00%
Gilead Sciences, Inc.	$400,000	2.60%	1/10/2040	276,830	0.00%
Gilead Sciences, Inc.	$35,000	5.65%	1/12/2041	34,918	0.00%
Gilead Sciences, Inc.	$945,000	4.80%	1/4/2044	844,932	0.01%
Gilead Sciences, Inc.	$200,000	4.50%	1/2/2045	171,366	0.00%
Gilead Sciences, Inc.	$1,650,000	4.75%	1/3/2046	1,455,241	0.01%
Gilead Sciences, Inc.	$600,000	4.15%	1/3/2047	480,458	0.00%
Gilead Sciences, Inc.	$500,000	2.80%	1/10/2050	307,479	0.00%
Gilead Sciences, Inc.	$300,000	5.55%	15/10/2053	295,302	0.00%
Gilead Sciences, Inc.	$200,000	5.50%	15/11/2054	194,805	0.00%
Gilead Sciences, Inc.	$300,000	5.60%	15/11/2064	290,150	0.00%
Global Atlantic Finance Co.	$520,000	7.95%	15/6/2033	576,191	0.00%
Global Atlantic Finance Co.	$315,000	6.75%	15/3/2054	318,454	0.00%
Global Payments, Inc.	$250,000	1.20%	1/3/2026	239,602	0.00%
Global Payments, Inc.	$175,000	4.80%	1/4/2026	174,679	0.00%
Global Payments, Inc.	$2,750,000	2.15%	15/1/2027	2,606,809	0.01%
Global Payments, Inc.	$200,000	4.95%	15/8/2027	200,324	0.00%
Global Payments, Inc.	$100,000	4.45%	1/6/2028	97,863	0.00%
Global Payments, Inc.	$1,230,000	3.20%	15/8/2029	1,127,587	0.01%
Global Payments, Inc.	$375,000	2.90%	15/5/2030	333,966	0.00%
Global Payments, Inc.	€2,595,000	4.88%	17/3/2031	2,837,820	0.02%
Global Payments, Inc.	$200,000	5.40%	15/8/2032	199,821	0.00%
Global Payments, Inc.	$200,000	5.95%	15/8/2052	193,525	0.00%
Globe Life, Inc.	$120,000	4.55%	15/9/2028	118,431	0.00%
Globe Life, Inc.	$500,000	2.15%	15/8/2030	423,155	0.00%
GLP Capital LP/GLP Financing II, Inc.	$380,000	5.38%	15/4/2026	380,365	0.00%
GLP Capital LP/GLP Financing II, Inc.	$950,000	5.75%	1/6/2028	958,092	0.01%
GLP Capital LP/GLP Financing II, Inc.	$350,000	5.30%	15/1/2029	347,408	0.00%
GLP Capital LP/GLP Financing II, Inc.	$115,000	4.00%	15/1/2030	106,802	0.00%
GLP Capital LP/GLP Financing II, Inc.	$300,000	4.00%	15/1/2031	274,857	0.00%
GLP Capital LP/GLP Financing II, Inc.	$450,000	5.63%	15/9/2034	441,828	0.00%
GLP Capital LP/GLP Financing II, Inc.	$250,000	6.25%	15/9/2054	248,185	0.00%
Golden State Tobacco Securitization Corp.	$200,000	2.75%	1/6/2034	167,486	0.00%
Golden State Tobacco Securitization Corp.	$200,000	3.49%	1/6/2036	164,025	0.00%
Golden State Tobacco Securitization Corp.	$150,000	3.12%	1/6/2038	118,839	0.00%
Golden State Tobacco Securitization Corp.	$200,000	3.71%	1/6/2041	154,450	0.00%

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Golden State Tobacco Securitization Corp.	$200,000	3.29%	1/6/2042	149,214	0.00%
Golden State Tobacco Securitization Corp.	$140,000	3.00%	1/6/2046	129,625	0.00%
Golden State Tobacco Securitization Corp.	$200,000	4.21%	1/6/2050	148,861	0.00%
Golden State Tobacco Securitization Corp.	$140,000	3.85%	1/6/2050	129,712	0.00%
Goldman Sachs Bank USA	$1,000,000	5.28%	18/3/2027	1,005,909	0.01%
Goldman Sachs Bank USA	$1,000,000	5.41%	21/5/2027	1,007,626	0.01%
Goldman Sachs Capital I	$275,000	6.35%	15/2/2034	286,978	0.00%
Goldman Sachs Group, Inc.	$1,083,000	3.75%	25/2/2026	1,071,788	0.01%
Goldman Sachs Group, Inc.	$400,000	3.50%	16/11/2026	391,058	0.00%
Goldman Sachs Group, Inc.	$100,000	5.95%	15/1/2027	102,483	0.00%
Goldman Sachs Group, Inc.	$325,000	3.85%	26/1/2027	319,053	0.00%
Goldman Sachs Group, Inc.	$875,000	1.54%	10/9/2027	827,447	0.01%
Goldman Sachs Group, Inc.	$475,000	1.95%	21/10/2027	450,634	0.00%
Goldman Sachs Group, Inc.	CAD100,000	2.60%	30/11/2027	68,347	0.00%
Goldman Sachs Group, Inc.	$2,170,000	2.64%	24/2/2028	2,068,741	0.01%
Goldman Sachs Group, Inc.	$1,800,000	3.62%	15/3/2028	1,749,645	0.01%
Goldman Sachs Group, Inc.	$1,175,000	3.69%	5/6/2028	1,140,643	0.01%
Goldman Sachs Group, Inc.	€1,000,000	1.25%	7/2/2029	965,544	0.01%
Goldman Sachs Group, Inc.	CAD425,000	2.01%	28/2/2029	280,881	0.00%
Goldman Sachs Group, Inc.	$1,075,000	3.81%	23/4/2029	1,033,711	0.01%
Goldman Sachs Group, Inc.	$1,525,000	4.22%	1/5/2029	1,484,603	0.01%
Goldman Sachs Group, Inc.	£500,000	3.13%	25/7/2029	580,040	0.00%
Goldman Sachs Group, Inc.	$1,065,000	6.48%	24/10/2029	1,115,627	0.01%
Goldman Sachs Group, Inc.	$900,000	3.80%	15/3/2030	844,212	0.01%
Goldman Sachs Group, Inc.	$500,000	5.73%	25/4/2030	510,493	0.00%
Goldman Sachs Group, Inc.	$655,000	4.69%	23/10/2030	641,596	0.00%
Goldman Sachs Group, Inc.	$1,000,000	1.99%	27/1/2032	826,173	0.01%
Goldman Sachs Group, Inc.	€901,000	0.75%	23/3/2032	780,878	0.01%
Goldman Sachs Group, Inc.	$1,200,000	2.62%	22/4/2032	1,022,834	0.01%
Goldman Sachs Group, Inc.	$500,000	2.38%	21/7/2032	417,636	0.00%
Goldman Sachs Group, Inc.	$625,000	2.65%	21/10/2032	527,966	0.00%
Goldman Sachs Group, Inc.	$1,075,000	3.10%	24/2/2033	927,202	0.01%
Goldman Sachs Group, Inc.	$485,000	6.56%	24/10/2034	522,077	0.00%
Goldman Sachs Group, Inc.	$500,000	5.85%	25/4/2035	508,775	0.00%
Goldman Sachs Group, Inc.	$1,055,000	5.02%	23/10/2035	1,011,943	0.01%
Goldman Sachs Group, Inc.	$400,000	6.45%	1/5/2036	421,891	0.00%
Goldman Sachs Group, Inc.	$1,950,000	6.75%	1/10/2037	2,092,661	0.01%
Goldman Sachs Group, Inc.	$1,080,000	4.02%	31/10/2038	914,487	0.01%
Goldman Sachs Group, Inc.	$600,000	4.41%	23/4/2039	527,433	0.00%
Goldman Sachs Group, Inc.	$900,000	6.25%	1/2/2041	947,900	0.01%
Goldman Sachs Group, Inc.	$750,000	3.21%	22/4/2042	546,724	0.00%
Goldman Sachs Group, Inc.	$1,300,000	2.91%	21/7/2042	902,589	0.01%
Goldman Sachs Group, Inc.	$775,000	3.44%	24/2/2043	576,744	0.00%
Goldman Sachs Group, Inc.	$965,000	4.80%	8/7/2044	853,783	0.01%
Goldman Sachs Group, Inc.	$505,000	5.15%	22/5/2045	464,912	0.00%
Goldman Sachs Group, Inc.	$1,140,000	5.56%	19/11/2045	1,101,491	0.01%
Golub Capital BDC, Inc.	$300,000	2.50%	24/8/2026	285,852	0.00%
Golub Capital BDC, Inc.	$300,000	2.05%	15/2/2027	278,524	0.00%
Golub Capital BDC, Inc.	$500,000	6.00%	15/7/2029	499,801	0.00%
Golub Capital Private Credit Fund	$250,000	5.80%	12/9/2029	244,797	0.00%
Government National Mortgage Association	$43	4.00%	15/1/2025	43	0.00%
Government National Mortgage Association	$625	4.00%	15/9/2025	622	0.00%
Government National Mortgage Association	$578	4.00%	20/9/2025	575	0.00%
Government National Mortgage Association	$2,703	3.50%	20/12/2025	2,682	0.00%
Government National Mortgage Association	$1,160	3.00%	15/1/2026	1,150	0.00%
Government National Mortgage Association	$1,704	3.50%	15/2/2026	1,691	0.00%
Government National Mortgage Association	$1,537	3.00%	15/2/2026	1,522	0.00%
Government National Mortgage Association	$453	4.00%	20/2/2026	450	0.00%
Government National Mortgage Association	$2,406	3.50%	15/5/2026	2,386	0.00%
Government National Mortgage Association	$7,007	3.50%	20/7/2026	6,936	0.00%
Government National Mortgage Association	$6,276	3.50%	20/10/2026	6,205	0.00%
Government National Mortgage Association	$26,058	3.00%	20/2/2027	25,625	0.00%
Government National Mortgage Association	$16,342	3.00%	20/5/2027	16,041	0.00%
Government National Mortgage Association	$15,314	3.00%	20/6/2027	15,032	0.00%
Government National Mortgage Association	$10,445	2.50%	20/6/2027	10,205	0.00%
Government National Mortgage Association	$34,199	2.50%	20/2/2028	33,215	0.00%
Government National Mortgage Association	$18,753	2.50%	20/6/2028	18,169	0.00%
Government National Mortgage Association	$18,158	3.00%	20/7/2029	17,606	0.00%
Government National Mortgage Association	$9,716	3.00%	20/10/2029	9,406	0.00%
Government National Mortgage Association	$37,351	3.00%	20/12/2029	36,115	0.00%
Government National Mortgage Association	$46,707	3.00%	20/7/2030	45,031	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Government National Mortgage Association	$42,055	2.50%	20/9/2031	39,827	0.00%
Government National Mortgage Association	$298	6.50%	15/1/2032	307	0.00%
Government National Mortgage Association	$5,324	6.50%	15/2/2032	5,521	0.00%
Government National Mortgage Association	$851,717	3.00%	20/5/2032	813,739	0.01%
Government National Mortgage Association	$91,334	3.50%	20/5/2032	88,394	0.00%
Government National Mortgage Association	$5,216	6.50%	15/9/2032	5,417	0.00%
Government National Mortgage Association	$550	6.50%	15/11/2032	577	0.00%
Government National Mortgage Association	$1,260	6.50%	15/1/2033	1,312	0.00%
Government National Mortgage Association	$10,550	4.50%	15/8/2033	10,444	0.00%
Government National Mortgage Association	$8,844	5.00%	15/3/2034	8,885	0.00%
Government National Mortgage Association	$1,723	6.50%	15/5/2034	1,797	0.00%
Government National Mortgage Association	$117,022	3.00%	20/5/2034	111,545	0.00%
Government National Mortgage Association	$23,594	4.50%	15/9/2034	23,354	0.00%
Government National Mortgage Association	$48,900	5.00%	15/11/2034	49,130	0.00%
Government National Mortgage Association	$23,919	5.00%	15/3/2035	24,031	0.00%
Government National Mortgage Association	$53,412	3.00%	20/6/2035	50,198	0.00%
Government National Mortgage Association	$5,958	6.50%	15/7/2035	6,204	0.00%
Government National Mortgage Association	$16,940	5.00%	15/9/2035	17,024	0.00%
Government National Mortgage Association	$83,432	2.50%	20/10/2035	77,147	0.00%
Government National Mortgage Association	$2,646	6.50%	20/12/2035	2,801	0.00%
Government National Mortgage Association	$2,483	6.50%	20/1/2036	2,629	0.00%
Government National Mortgage Association	$12,057	5.00%	15/3/2036	12,118	0.00%
Government National Mortgage Association	$1,388,478	2.50%	20/5/2036	1,274,932	0.01%
Government National Mortgage Association	$3,539	6.50%	20/9/2036	3,751	0.00%
Government National Mortgage Association	$1,437	6.50%	20/8/2037	1,523	0.00%
Government National Mortgage Association	$8,971	6.50%	20/12/2037	9,509	0.00%
Government National Mortgage Association	$23,370	5.00%	15/8/2038	23,483	0.00%
Government National Mortgage Association	$1,007	7.00%	20/8/2038	1,091	0.00%
Government National Mortgage Association	$151	6.50%	15/10/2038	155	0.00%
Government National Mortgage Association	$41,376	6.50%	20/10/2038	43,851	0.00%
Government National Mortgage Association	$8,818	6.50%	20/11/2038	9,345	0.00%
Government National Mortgage Association	$3,450	7.00%	20/11/2038	3,737	0.00%
Government National Mortgage Association	$383	6.50%	15/12/2038	405	0.00%
Government National Mortgage Association	$25,567	5.00%	15/2/2039	25,641	0.00%
Government National Mortgage Association	$23,163	4.50%	15/2/2039	22,542	0.00%
Government National Mortgage Association	$103,725	4.50%	20/2/2039	100,995	0.00%
Government National Mortgage Association	$99,633	5.00%	15/3/2039	99,044	0.00%
Government National Mortgage Association	$84,091	5.00%	15/4/2039	83,593	0.00%
Government National Mortgage Association	$23,082	4.50%	15/4/2039	22,463	0.00%
Government National Mortgage Association	$5,551	4.00%	15/4/2039	5,263	0.00%
Government National Mortgage Association	$52,271	5.00%	20/5/2039	52,114	0.00%
Government National Mortgage Association	$4,680	5.00%	15/6/2039	4,652	0.00%
Government National Mortgage Association	$12,522	4.50%	20/6/2039	12,193	0.00%
Government National Mortgage Association	$38,391	4.50%	15/7/2039	37,361	0.00%
Government National Mortgage Association	$93,623	5.00%	20/7/2039	93,341	0.00%
Government National Mortgage Association	$29,673	4.50%	20/7/2039	28,892	0.00%
Government National Mortgage Association	$112,515	4.50%	15/8/2039	109,495	0.00%
Government National Mortgage Association	$24,239	4.00%	15/8/2039	22,947	0.00%
Government National Mortgage Association	$24,601	5.00%	15/9/2039	24,456	0.00%
Government National Mortgage Association	$175,162	5.00%	20/9/2039	174,635	0.00%
Government National Mortgage Association	$8,331	4.50%	15/10/2039	8,108	0.00%
Government National Mortgage Association	$96,623	5.00%	20/10/2039	96,332	0.00%
Government National Mortgage Association	$8,911	4.00%	15/11/2039	8,449	0.00%
Government National Mortgage Association	$121,747	4.50%	20/11/2039	118,543	0.00%
Government National Mortgage Association	$49,960	5.00%	20/11/2039	49,809	0.00%
Government National Mortgage Association	$9,560	4.50%	15/1/2040	9,304	0.00%
Government National Mortgage Association	$159,950	5.00%	20/1/2040	159,469	0.00%
Government National Mortgage Association	$111,500	4.50%	20/1/2040	108,566	0.00%
Government National Mortgage Association	$58,113	5.00%	20/2/2040	57,939	0.00%
Government National Mortgage Association	$99,880	4.50%	15/3/2040	97,174	0.00%
Government National Mortgage Association	$4,059	5.00%	15/3/2040	4,035	0.00%
Government National Mortgage Association	$124,775	4.50%	15/4/2040	121,395	0.00%
Government National Mortgage Association	$20,442	5.00%	15/4/2040	20,320	0.00%
Government National Mortgage Association	$27,056	4.50%	20/4/2040	26,332	0.00%
Government National Mortgage Association	$68,370	4.50%	15/5/2040	66,517	0.00%
Government National Mortgage Association	$14,681	5.00%	15/5/2040	14,593	0.00%
Government National Mortgage Association	$266,204	4.50%	20/5/2040	259,081	0.00%
Government National Mortgage Association	$42,566	5.00%	20/5/2040	42,300	0.00%
Government National Mortgage Association	$7,117	4.50%	15/6/2040	6,926	0.00%
Government National Mortgage Association	$77,058	5.00%	20/6/2040	76,577	0.00%
Government National Mortgage Association	$71,922	4.50%	20/6/2040	69,998	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Government National Mortgage Association	$103,685	4.50%	15/7/2040	100,868	0.00%
Government National Mortgage Association	$42,350	5.00%	15/7/2040	42,503	0.00%
Government National Mortgage Association	$319,374	5.00%	20/7/2040	317,381	0.00%
Government National Mortgage Association	$47,845	4.50%	20/7/2040	46,565	0.00%
Government National Mortgage Association	$353,547	4.50%	20/8/2040	344,087	0.00%
Government National Mortgage Association	$266,520	5.00%	20/8/2040	264,856	0.00%
Government National Mortgage Association	$58,030	4.00%	20/8/2040	55,092	0.00%
Government National Mortgage Association	$10,207	5.00%	15/9/2040	10,147	0.00%
Government National Mortgage Association	$128,613	4.50%	20/9/2040	125,171	0.00%
Government National Mortgage Association	$45,739	4.00%	20/9/2040	43,424	0.00%
Government National Mortgage Association	$21,495	5.00%	20/9/2040	21,361	0.00%
Government National Mortgage Association	$79,704	4.00%	15/10/2040	75,566	0.00%
Government National Mortgage Association	$103,487	4.00%	20/10/2040	98,247	0.00%
Government National Mortgage Association	$96,430	4.50%	20/10/2040	93,850	0.00%
Government National Mortgage Association	$1,549	4.50%	15/11/2040	1,506	0.00%
Government National Mortgage Association	$330,935	4.00%	20/11/2040	314,180	0.00%
Government National Mortgage Association	$16,194	4.50%	20/11/2040	15,761	0.00%
Government National Mortgage Association	$26,774	4.00%	15/12/2040	25,384	0.00%
Government National Mortgage Association	$427,118	4.00%	20/12/2040	405,494	0.00%
Government National Mortgage Association	$117,836	4.00%	15/1/2041	111,719	0.00%
Government National Mortgage Association	$209,767	4.00%	20/1/2041	199,147	0.00%
Government National Mortgage Association	$429,500	4.00%	20/2/2041	407,755	0.00%
Government National Mortgage Association	$306,278	4.50%	20/2/2041	297,867	0.00%
Government National Mortgage Association	$98,459	4.50%	15/3/2041	95,792	0.00%
Government National Mortgage Association	$304,999	4.50%	20/3/2041	296,624	0.00%
Government National Mortgage Association	$101,305	4.00%	20/3/2041	96,103	0.00%
Government National Mortgage Association	$33,201	5.00%	15/4/2041	33,354	0.00%
Government National Mortgage Association	$216,924	4.50%	20/4/2041	210,967	0.00%
Government National Mortgage Association	$19,127	4.50%	15/5/2041	18,606	0.00%
Government National Mortgage Association	$107,156	4.50%	20/5/2041	104,213	0.00%
Government National Mortgage Association	$52,995	4.00%	20/6/2041	50,274	0.00%
Government National Mortgage Association	$32,965	4.50%	20/6/2041	32,059	0.00%
Government National Mortgage Association	$170,248	4.00%	15/7/2041	161,402	0.00%
Government National Mortgage Association	$210,696	4.50%	20/7/2041	204,910	0.00%
Government National Mortgage Association	$48,444	4.00%	20/7/2041	45,956	0.00%
Government National Mortgage Association	$287,118	4.50%	20/8/2041	279,234	0.00%
Government National Mortgage Association	$124,252	3.50%	15/9/2041	113,817	0.00%
Government National Mortgage Association	$172,779	4.50%	20/9/2041	168,034	0.00%
Government National Mortgage Association	$109,166	5.00%	20/9/2041	108,467	0.00%
Government National Mortgage Association	$96,478	4.00%	20/9/2041	91,524	0.00%
Government National Mortgage Association	$133,838	4.00%	15/10/2041	126,792	0.00%
Government National Mortgage Association	$215,658	3.50%	20/10/2041	198,004	0.00%
Government National Mortgage Association	$138,370	4.50%	20/10/2041	134,570	0.00%
Government National Mortgage Association	$99,805	4.00%	20/10/2041	94,680	0.00%
Government National Mortgage Association	$45,035	3.50%	15/11/2041	41,253	0.00%
Government National Mortgage Association	$171,573	3.50%	20/11/2041	157,528	0.00%
Government National Mortgage Association	$149,819	4.00%	20/11/2041	142,125	0.00%
Government National Mortgage Association	$93,468	5.00%	20/11/2041	92,885	0.00%
Government National Mortgage Association	$585,665	3.50%	20/12/2041	537,722	0.00%
Government National Mortgage Association	$60,849	4.00%	20/12/2041	57,724	0.00%
Government National Mortgage Association	$220,137	3.50%	15/1/2042	201,649	0.00%
Government National Mortgage Association	$101,973	3.50%	20/1/2042	93,625	0.00%
Government National Mortgage Association	$113,865	3.50%	15/2/2042	104,247	0.00%
Government National Mortgage Association	$18,188	4.00%	15/2/2042	17,237	0.00%
Government National Mortgage Association	$70,627	3.50%	15/3/2042	64,661	0.00%
Government National Mortgage Association	$111,287	3.50%	20/3/2042	101,894	0.00%
Government National Mortgage Association	$64,823	4.00%	20/3/2042	61,431	0.00%
Government National Mortgage Association	$107,862	4.00%	20/4/2042	102,217	0.00%
Government National Mortgage Association	$14,066	5.00%	20/4/2042	13,978	0.00%
Government National Mortgage Association	$562,563	3.50%	20/5/2042	515,083	0.00%
Government National Mortgage Association	$138,837	4.00%	20/5/2042	131,572	0.00%
Government National Mortgage Association	$37,863	5.00%	20/5/2042	37,749	0.00%
Government National Mortgage Association	$382,991	3.50%	20/6/2042	350,667	0.00%
Government National Mortgage Association	$354,073	3.00%	20/6/2042	315,635	0.00%
Government National Mortgage Association	$98,456	4.00%	20/6/2042	93,304	0.00%
Government National Mortgage Association	$24,333	4.50%	20/6/2042	23,665	0.00%
Government National Mortgage Association	$17,086	3.50%	15/7/2042	15,642	0.00%
Government National Mortgage Association	$535,268	3.50%	20/7/2042	490,092	0.00%
Government National Mortgage Association	$352,633	3.50%	20/8/2042	322,871	0.00%
Government National Mortgage Association	$350,319	3.00%	20/8/2042	312,288	0.00%
Government National Mortgage Association	$27,224	4.00%	20/8/2042	25,800	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Government National Mortgage Association	$36,476	3.00%	15/9/2042	32,344	0.00%
Government National Mortgage Association	$427,674	3.00%	20/9/2042	381,246	0.00%
Government National Mortgage Association	$298,006	3.50%	20/9/2042	272,855	0.00%
Government National Mortgage Association	$24,535	3.00%	15/10/2042	21,756	0.00%
Government National Mortgage Association	$619,562	3.50%	20/10/2042	567,271	0.00%
Government National Mortgage Association	$301,983	3.00%	15/11/2042	267,771	0.00%
Government National Mortgage Association	$202,869	3.00%	20/11/2042	180,845	0.00%
Government National Mortgage Association	$30,327	3.00%	15/12/2042	26,892	0.00%
Government National Mortgage Association	$2,724	3.50%	15/12/2042	2,493	0.00%
Government National Mortgage Association	$672,054	3.00%	20/12/2042	599,095	0.00%
Government National Mortgage Association	$275,634	3.50%	20/12/2042	252,371	0.00%
Government National Mortgage Association	$800,093	3.00%	20/1/2043	713,234	0.01%
Government National Mortgage Association	$365,227	3.50%	20/1/2043	334,403	0.00%
Government National Mortgage Association	$215,615	2.50%	20/2/2043	186,945	0.00%
Government National Mortgage Association	$151,005	3.50%	20/2/2043	138,261	0.00%
Government National Mortgage Association	$143,448	3.00%	20/2/2043	127,875	0.00%
Government National Mortgage Association	$52,918	5.00%	20/2/2043	52,758	0.00%
Government National Mortgage Association	$272,880	3.50%	20/3/2043	249,650	0.00%
Government National Mortgage Association	$105,476	4.00%	15/4/2043	100,000	0.00%
Government National Mortgage Association	$1,024,610	3.00%	20/4/2043	907,950	0.01%
Government National Mortgage Association	$608,870	3.50%	20/4/2043	557,036	0.00%
Government National Mortgage Association	$23,130	3.00%	15/5/2043	20,406	0.00%
Government National Mortgage Association	$486,904	3.50%	20/5/2043	445,454	0.00%
Government National Mortgage Association	$256,575	3.00%	20/5/2043	227,362	0.00%
Government National Mortgage Association	$130,381	3.00%	20/6/2043	115,537	0.00%
Government National Mortgage Association	$72,095	3.00%	15/7/2043	63,605	0.00%
Government National Mortgage Association	$431,201	3.00%	20/7/2043	382,106	0.00%
Government National Mortgage Association	$361,546	3.50%	20/7/2043	331,165	0.00%
Government National Mortgage Association	$49,660	4.00%	20/7/2043	47,062	0.00%
Government National Mortgage Association	$772,454	3.50%	15/8/2043	707,205	0.01%
Government National Mortgage Association	$317,009	3.00%	20/8/2043	280,915	0.00%
Government National Mortgage Association	$157,517	3.50%	20/8/2043	144,108	0.00%
Government National Mortgage Association	$206,591	3.50%	20/9/2043	189,004	0.00%
Government National Mortgage Association	$139,959	3.00%	20/9/2043	124,023	0.00%
Government National Mortgage Association	$150,103	3.50%	15/10/2043	137,423	0.00%
Government National Mortgage Association	$602,509	4.00%	20/10/2043	568,060	0.00%
Government National Mortgage Association	$184,477	4.50%	20/10/2043	178,507	0.00%
Government National Mortgage Association	$39,108	3.50%	20/10/2043	35,779	0.00%
Government National Mortgage Association	$96,070	4.00%	20/11/2043	90,577	0.00%
Government National Mortgage Association	$197,587	4.00%	20/1/2044	186,289	0.00%
Government National Mortgage Association	$75,282	4.50%	20/2/2044	72,846	0.00%
Government National Mortgage Association	$43,344	3.50%	20/2/2044	39,654	0.00%
Government National Mortgage Association	$31,734	5.00%	20/2/2044	31,530	0.00%
Government National Mortgage Association	$178,688	4.50%	20/3/2044	172,906	0.00%
Government National Mortgage Association	$77,384	3.50%	20/4/2044	70,488	0.00%
Government National Mortgage Association	$66,832	4.50%	20/4/2044	64,670	0.00%
Government National Mortgage Association	$65,043	4.00%	20/6/2044	61,223	0.00%
Government National Mortgage Association	$181,380	4.00%	20/7/2044	170,726	0.00%
Government National Mortgage Association	$107,394	3.50%	20/7/2044	97,824	0.00%
Government National Mortgage Association	$21,342	5.00%	20/7/2044	21,209	0.00%
Government National Mortgage Association	$7,122	4.00%	15/8/2044	6,701	0.00%
Government National Mortgage Association	$218,411	4.00%	20/8/2044	205,581	0.00%
Government National Mortgage Association	$219,705	3.50%	20/8/2044	200,126	0.00%
Government National Mortgage Association	$111,824	3.00%	20/8/2044	99,092	0.00%
Government National Mortgage Association	$25,458	4.00%	15/9/2044	23,951	0.00%
Government National Mortgage Association	$115,805	4.00%	20/9/2044	109,002	0.00%
Government National Mortgage Association	$30,732	3.00%	20/9/2044	27,118	0.00%
Government National Mortgage Association	$427,156	3.50%	20/10/2044	389,090	0.00%
Government National Mortgage Association	$323,181	3.00%	20/10/2044	286,384	0.00%
Government National Mortgage Association	$199,163	4.00%	20/10/2044	187,464	0.00%
Government National Mortgage Association	$283,070	4.50%	20/11/2044	273,631	0.00%
Government National Mortgage Association	$204,682	3.50%	20/11/2044	186,442	0.00%
Government National Mortgage Association	$85,552	4.00%	20/11/2044	80,526	0.00%
Government National Mortgage Association	$351,791	3.00%	20/12/2044	310,415	0.00%
Government National Mortgage Association	$246,044	3.50%	20/12/2044	224,118	0.00%
Government National Mortgage Association	$192,523	4.00%	20/12/2044	181,214	0.00%
Government National Mortgage Association	$263,157	4.00%	20/1/2045	247,699	0.00%
Government National Mortgage Association	$162,234	3.50%	20/1/2045	147,776	0.00%
Government National Mortgage Association	$49,863	4.50%	20/1/2045	48,200	0.00%
Government National Mortgage Association	$236,869	3.50%	20/2/2045	215,761	0.00%
Government National Mortgage Association	$119,973	4.00%	20/2/2045	112,926	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Government National Mortgage Association	$51,559	3.00%	20/2/2045	45,495	0.00%
Government National Mortgage Association	$118,253	3.00%	15/3/2045	104,111	0.00%
Government National Mortgage Association	$45,384	3.50%	15/3/2045	41,103	0.00%
Government National Mortgage Association	$565,087	3.50%	20/3/2045	512,219	0.00%
Government National Mortgage Association	$248,640	4.00%	20/3/2045	234,035	0.00%
Government National Mortgage Association	$140,271	4.50%	20/3/2045	135,732	0.00%
Government National Mortgage Association	$58,449	3.00%	20/3/2045	51,516	0.00%
Government National Mortgage Association	$490,413	3.50%	20/4/2045	446,987	0.00%
Government National Mortgage Association	$412,166	3.50%	20/5/2045	373,606	0.00%
Government National Mortgage Association	$107,035	4.50%	20/5/2045	103,465	0.00%
Government National Mortgage Association	$83,286	4.00%	20/5/2045	78,284	0.00%
Government National Mortgage Association	$253,888	3.50%	20/6/2045	230,135	0.00%
Government National Mortgage Association	$232,944	4.00%	20/6/2045	218,954	0.00%
Government National Mortgage Association	$129,102	3.00%	20/6/2045	113,789	0.00%
Government National Mortgage Association	$94,029	4.50%	20/6/2045	90,986	0.00%
Government National Mortgage Association	$92,608	4.00%	15/7/2045	86,679	0.00%
Government National Mortgage Association	$687,895	3.50%	20/7/2045	623,538	0.00%
Government National Mortgage Association	$393,023	3.00%	20/7/2045	346,404	0.00%
Government National Mortgage Association	$109,222	4.00%	20/7/2045	102,663	0.00%
Government National Mortgage Association	$178,376	3.00%	15/8/2045	157,045	0.00%
Government National Mortgage Association	$434,105	3.00%	20/8/2045	382,612	0.00%
Government National Mortgage Association	$323,369	3.50%	20/8/2045	293,116	0.00%
Government National Mortgage Association	$279,068	4.00%	20/8/2045	262,222	0.00%
Government National Mortgage Association	$505	4.50%	15/9/2045	485	0.00%
Government National Mortgage Association	$736,852	3.50%	20/9/2045	667,915	0.01%
Government National Mortgage Association	$402,383	4.00%	20/9/2045	378,217	0.00%
Government National Mortgage Association	$43,689	3.00%	20/9/2045	38,507	0.00%
Government National Mortgage Association	$581,261	3.00%	20/10/2045	512,314	0.00%
Government National Mortgage Association	$498,330	3.50%	20/10/2045	451,708	0.00%
Government National Mortgage Association	$419,506	4.00%	20/10/2045	394,312	0.00%
Government National Mortgage Association	$253,100	3.50%	20/11/2045	229,421	0.00%
Government National Mortgage Association	$125,043	3.00%	20/11/2045	110,211	0.00%
Government National Mortgage Association	$90,114	4.00%	20/11/2045	84,702	0.00%
Government National Mortgage Association	$416,380	3.00%	15/12/2045	366,586	0.00%
Government National Mortgage Association	$559,881	4.00%	20/12/2045	526,257	0.00%
Government National Mortgage Association	$336,040	3.50%	20/12/2045	304,602	0.00%
Government National Mortgage Association	$33,894	4.50%	15/1/2046	32,531	0.00%
Government National Mortgage Association	$667,900	3.50%	20/1/2046	605,408	0.00%
Government National Mortgage Association	$210,080	3.00%	20/1/2046	185,161	0.00%
Government National Mortgage Association	$77,076	4.00%	20/1/2046	72,447	0.00%
Government National Mortgage Association	$237,448	3.50%	20/2/2046	215,233	0.00%
Government National Mortgage Association	$707,621	3.00%	20/3/2046	622,120	0.00%
Government National Mortgage Association	$603,419	3.50%	20/3/2046	547,950	0.00%
Government National Mortgage Association	$290,884	4.00%	20/3/2046	273,414	0.00%
Government National Mortgage Association	$585,282	4.00%	20/4/2046	550,132	0.00%
Government National Mortgage Association	$198,588	3.50%	20/4/2046	179,897	0.00%
Government National Mortgage Association	$122,497	3.00%	20/4/2046	107,696	0.00%
Government National Mortgage Association	$39,594	4.00%	15/5/2046	37,060	0.00%
Government National Mortgage Association	$772,192	3.50%	20/5/2046	699,514	0.01%
Government National Mortgage Association	$573,726	3.00%	20/5/2046	505,633	0.00%
Government National Mortgage Association	$83,636	4.00%	20/5/2046	78,613	0.00%
Government National Mortgage Association	$57,921	4.00%	15/6/2046	54,209	0.00%
Government National Mortgage Association	$874,424	3.00%	20/6/2046	770,100	0.01%
Government National Mortgage Association	$563,659	3.50%	20/6/2046	511,407	0.00%
Government National Mortgage Association	$31,030	4.00%	20/6/2046	28,954	0.00%
Government National Mortgage Association	$1,843,083	3.50%	20/7/2046	1,671,934	0.01%
Government National Mortgage Association	$124,840	3.00%	20/7/2046	109,756	0.00%
Government National Mortgage Association	$37,362	4.00%	20/7/2046	34,863	0.00%
Government National Mortgage Association	$535,216	3.00%	20/8/2046	470,546	0.00%
Government National Mortgage Association	$1,679,419	3.00%	20/9/2046	1,476,495	0.01%
Government National Mortgage Association	$156,315	3.50%	20/9/2046	141,602	0.00%
Government National Mortgage Association	$52,540	4.00%	20/9/2046	49,026	0.00%
Government National Mortgage Association	$49,955	2.50%	20/9/2046	42,320	0.00%
Government National Mortgage Association	$613,974	3.00%	20/10/2046	539,788	0.00%
Government National Mortgage Association	$250,086	2.50%	20/11/2046	211,864	0.00%
Government National Mortgage Association	$217,416	3.00%	20/11/2046	191,146	0.00%
Government National Mortgage Association	$133,064	3.50%	20/11/2046	120,540	0.00%
Government National Mortgage Association	$1,971,782	3.00%	20/12/2046	1,733,532	0.01%
Government National Mortgage Association	$263,026	2.50%	20/12/2046	222,826	0.00%
Government National Mortgage Association	$792,768	3.00%	20/1/2047	696,978	0.01%
Government National Mortgage Association	$217,759	3.50%	20/1/2047	197,264	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Government National Mortgage Association	$194,986	4.00%	20/1/2047	181,944	0.00%
Government National Mortgage Association	$136,737	3.00%	20/2/2047	120,215	0.00%
Government National Mortgage Association	$78,798	4.00%	20/2/2047	73,527	0.00%
Government National Mortgage Association	$1,200,719	3.50%	20/3/2047	1,085,518	0.01%
Government National Mortgage Association	$269,789	4.00%	20/3/2047	251,743	0.00%
Government National Mortgage Association	$49,727	4.50%	20/3/2047	47,991	0.00%
Government National Mortgage Association	$220,425	4.00%	20/4/2047	205,521	0.00%
Government National Mortgage Association	$141,898	3.50%	20/4/2047	128,283	0.00%
Government National Mortgage Association	$446,207	3.50%	20/5/2047	404,129	0.00%
Government National Mortgage Association	$368,544	4.00%	20/5/2047	343,624	0.00%
Government National Mortgage Association	$59,114	4.50%	20/5/2047	56,775	0.00%
Government National Mortgage Association	$393,125	3.50%	20/6/2047	355,892	0.00%
Government National Mortgage Association	$182,783	4.00%	20/6/2047	170,746	0.00%
Government National Mortgage Association	$912,291	3.50%	20/7/2047	826,170	0.01%
Government National Mortgage Association	$447,762	3.00%	20/7/2047	392,739	0.00%
Government National Mortgage Association	$287,022	4.00%	20/7/2047	267,724	0.00%
Government National Mortgage Association	$41,045	4.50%	20/7/2047	39,421	0.00%
Government National Mortgage Association	$1,270,195	3.50%	20/8/2047	1,148,328	0.01%
Government National Mortgage Association	$245,189	4.00%	20/8/2047	228,703	0.00%
Government National Mortgage Association	$81,413	4.50%	15/9/2047	77,990	0.00%
Government National Mortgage Association	$2,068,202	3.50%	20/9/2047	1,869,772	0.01%
Government National Mortgage Association	$356,354	4.00%	20/9/2047	332,394	0.00%
Government National Mortgage Association	$59,884	4.50%	20/9/2047	57,406	0.00%
Government National Mortgage Association	$5,742	3.50%	15/10/2047	5,191	0.00%
Government National Mortgage Association	$724,233	3.50%	20/10/2047	654,748	0.00%
Government National Mortgage Association	$377,284	3.00%	20/10/2047	330,922	0.00%
Government National Mortgage Association	$63,043	4.50%	20/10/2047	60,548	0.00%
Government National Mortgage Association	$1,519,552	3.00%	20/11/2047	1,332,822	0.01%
Government National Mortgage Association	$587,913	3.50%	20/11/2047	531,506	0.00%
Government National Mortgage Association	$495,721	4.00%	20/11/2047	462,391	0.00%
Government National Mortgage Association	$45,739	4.50%	20/11/2047	43,847	0.00%
Government National Mortgage Association	$863,029	3.50%	20/12/2047	780,228	0.01%
Government National Mortgage Association	$818,582	3.00%	20/12/2047	717,990	0.01%
Government National Mortgage Association	$738,513	4.00%	20/12/2047	688,858	0.01%
Government National Mortgage Association	$102,150	4.50%	20/12/2047	97,924	0.00%
Government National Mortgage Association	$472,713	3.50%	20/1/2048	427,360	0.00%
Government National Mortgage Association	$161,973	4.00%	20/1/2048	151,020	0.00%
Government National Mortgage Association	$1,494,920	3.00%	20/2/2048	1,312,605	0.01%
Government National Mortgage Association	$456,536	3.50%	20/2/2048	412,735	0.00%
Government National Mortgage Association	$566,224	3.50%	20/3/2048	511,899	0.00%
Government National Mortgage Association	$233,680	3.00%	20/3/2048	204,964	0.00%
Government National Mortgage Association	$99,527	3.50%	15/4/2048	89,949	0.00%
Government National Mortgage Association	$1,063,103	4.00%	20/4/2048	990,321	0.01%
Government National Mortgage Association	$391,772	4.50%	20/4/2048	375,563	0.00%
Government National Mortgage Association	$382,046	4.00%	20/5/2048	355,891	0.00%
Government National Mortgage Association	$188,648	3.50%	20/5/2048	170,549	0.00%
Government National Mortgage Association	$132,046	4.50%	20/5/2048	126,583	0.00%
Government National Mortgage Association	$109,903	4.00%	15/6/2048	101,848	0.00%
Government National Mortgage Association	$2,503,126	4.00%	20/6/2048	2,331,757	0.01%
Government National Mortgage Association	$439,420	4.50%	20/7/2048	421,082	0.00%
Government National Mortgage Association	$232,291	4.00%	15/8/2048	215,266	0.00%
Government National Mortgage Association	$1,058,057	4.50%	20/8/2048	1,015,179	0.01%
Government National Mortgage Association	$1,046,489	4.00%	20/8/2048	975,213	0.01%
Government National Mortgage Association	$308,481	3.50%	20/8/2048	278,783	0.00%
Government National Mortgage Association	$901,271	4.00%	20/9/2048	839,886	0.01%
Government National Mortgage Association	$667,738	4.50%	20/9/2048	639,872	0.00%
Government National Mortgage Association	$79,299	5.00%	20/9/2048	77,840	0.00%
Government National Mortgage Association	$155,197	3.50%	20/10/2048	140,256	0.00%
Government National Mortgage Association	$163,181	4.50%	20/12/2048	156,371	0.00%
Government National Mortgage Association	$84,383	3.50%	20/12/2048	76,260	0.00%
Government National Mortgage Association	$108,994	4.50%	20/1/2049	104,446	0.00%
Government National Mortgage Association	$45,405	5.50%	20/1/2049	45,567	0.00%
Government National Mortgage Association	$27,427	3.50%	20/1/2049	24,838	0.00%
Government National Mortgage Association	$735,434	4.50%	20/2/2049	704,743	0.01%
Government National Mortgage Association	$726,492	3.50%	20/2/2049	656,553	0.00%
Government National Mortgage Association	$220,619	5.00%	20/3/2049	216,560	0.00%
Government National Mortgage Association	$1,043,877	3.50%	20/4/2049	943,382	0.01%
Government National Mortgage Association	$371,255	5.00%	20/4/2049	364,880	0.00%
Government National Mortgage Association	$2,110,373	4.00%	20/5/2049	1,964,026	0.01%
Government National Mortgage Association	$1,028,874	3.50%	20/5/2049	927,301	0.01%
Government National Mortgage Association	$341,193	5.00%	20/5/2049	335,334	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Government National Mortgage Association	$93,333	3.50%	15/6/2049	84,187	0.00%
Government National Mortgage Association	$437,016	4.00%	20/6/2049	406,711	0.00%
Government National Mortgage Association	$326,961	3.50%	20/6/2049	294,683	0.00%
Government National Mortgage Association	$754,595	3.50%	20/7/2049	680,100	0.01%
Government National Mortgage Association	$442,442	3.00%	20/7/2049	387,131	0.00%
Government National Mortgage Association	$300,770	4.00%	20/7/2049	279,913	0.00%
Government National Mortgage Association	$953,373	3.00%	20/8/2049	833,393	0.01%
Government National Mortgage Association	$517,408	3.50%	20/8/2049	466,328	0.00%
Government National Mortgage Association	$2,259,168	3.50%	15/9/2049	2,037,783	0.01%
Government National Mortgage Association	$2,419,309	3.00%	20/9/2049	2,114,173	0.01%
Government National Mortgage Association	$620,581	3.50%	20/9/2049	559,316	0.00%
Government National Mortgage Association	$1,732,003	3.50%	20/10/2049	1,561,017	0.01%
Government National Mortgage Association	$284,296	2.50%	20/10/2049	238,922	0.00%
Government National Mortgage Association	$154,212	3.00%	20/10/2049	134,852	0.00%
Government National Mortgage Association	$1,970,984	3.00%	20/11/2049	1,720,747	0.01%
Government National Mortgage Association	$282,466	4.00%	20/11/2049	263,016	0.00%
Government National Mortgage Association	$1,761,930	3.00%	20/12/2049	1,538,234	0.01%
Government National Mortgage Association	$680,511	3.00%	20/1/2050	593,923	0.00%
Government National Mortgage Association	$452,807	4.50%	20/1/2050	433,910	0.00%
Government National Mortgage Association	$71,008	3.50%	20/1/2050	63,998	0.00%
Government National Mortgage Association	$1,265,441	3.00%	20/2/2050	1,105,500	0.01%
Government National Mortgage Association	$617,916	3.50%	20/2/2050	556,915	0.00%
Government National Mortgage Association	$600,891	3.00%	20/3/2050	524,123	0.00%
Government National Mortgage Association	$371,410	3.50%	20/3/2050	334,744	0.00%
Government National Mortgage Association	$1,925,428	2.50%	20/4/2050	1,616,765	0.01%
Government National Mortgage Association	$1,748,716	3.00%	20/4/2050	1,524,874	0.01%
Government National Mortgage Association	$799,739	3.00%	20/5/2050	698,109	0.01%
Government National Mortgage Association	$139,582	4.00%	20/5/2050	129,971	0.00%
Government National Mortgage Association	$2,547,443	3.00%	20/6/2050	2,220,100	0.01%
Government National Mortgage Association	$848,225	3.00%	20/7/2050	739,019	0.01%
Government National Mortgage Association	$155,565	3.50%	20/7/2050	140,207	0.00%
Government National Mortgage Association	$6,006,946	2.50%	20/8/2050	5,036,545	0.03%
Government National Mortgage Association	$3,532,981	3.00%	20/8/2050	3,077,250	0.02%
Government National Mortgage Association	$1,218,276	2.00%	20/8/2050	977,837	0.01%
Government National Mortgage Association	$282,744	3.50%	20/8/2050	254,734	0.00%
Government National Mortgage Association	$848,825	2.50%	20/9/2050	711,438	0.01%
Government National Mortgage Association	$3,458,025	2.00%	20/10/2050	2,770,309	0.02%
Government National Mortgage Association	$1,259,362	2.50%	20/10/2050	1,055,137	0.01%
Government National Mortgage Association	$22,377	3.50%	20/10/2050	20,168	0.00%
Government National Mortgage Association	$3,861,043	2.00%	20/11/2050	3,097,234	0.02%
Government National Mortgage Association	$2,017,771	3.00%	20/11/2050	1,756,993	0.01%
Government National Mortgage Association	$6,395,498	2.00%	20/12/2050	5,129,321	0.03%
Government National Mortgage Association	$1,709,615	2.50%	20/12/2050	1,431,316	0.01%
Government National Mortgage Association	$497,285	3.50%	20/12/2050	447,805	0.00%
Government National Mortgage Association	$6,129,100	2.00%	20/1/2051	4,907,119	0.03%
Government National Mortgage Association	$1,850,459	2.50%	20/1/2051	1,548,661	0.01%
Government National Mortgage Association	$4,233,076	2.00%	20/2/2051	3,394,999	0.02%
Government National Mortgage Association	$1,932,270	2.50%	20/2/2051	1,617,716	0.01%
Government National Mortgage Association	$7,513,285	2.00%	20/3/2051	6,025,201	0.03%
Government National Mortgage Association	$4,318,674	2.50%	20/3/2051	3,614,969	0.02%
Government National Mortgage Association	$1,409,078	1.50%	20/3/2051	1,080,463	0.01%
Government National Mortgage Association	$587,824	3.00%	20/3/2051	511,271	0.00%
Government National Mortgage Association	$5,902,970	2.00%	20/4/2051	4,733,369	0.02%
Government National Mortgage Association	$3,685,326	2.50%	20/4/2051	3,084,252	0.02%
Government National Mortgage Association	$1,298,039	3.00%	20/4/2051	1,129,069	0.01%
Government National Mortgage Association	$2,736,147	2.50%	20/5/2051	2,289,460	0.01%
Government National Mortgage Association	$1,370,834	3.00%	20/5/2051	1,192,176	0.01%
Government National Mortgage Association	$6,618,436	2.50%	20/6/2051	5,536,925	0.03%
Government National Mortgage Association	$3,885,749	2.00%	20/6/2051	3,115,233	0.02%
Government National Mortgage Association	$1,366,411	3.00%	20/6/2051	1,188,118	0.01%
Government National Mortgage Association	$5,379,027	2.00%	20/7/2051	4,307,373	0.02%
Government National Mortgage Association	$4,511,424	2.50%	20/7/2051	3,773,519	0.02%
Government National Mortgage Association	$1,582,435	3.00%	20/7/2051	1,375,710	0.01%
Government National Mortgage Association	$970,691	4.00%	20/7/2051	903,852	0.01%
Government National Mortgage Association	$481,537	3.50%	20/7/2051	432,999	0.00%
Government National Mortgage Association	$4,771,274	2.00%	20/8/2051	3,824,427	0.02%
Government National Mortgage Association	$2,994,945	2.50%	20/8/2051	2,504,618	0.01%
Government National Mortgage Association	$919,140	3.00%	20/8/2051	798,924	0.01%
Government National Mortgage Association	$3,861,880	2.50%	20/9/2051	3,229,022	0.02%
Government National Mortgage Association	$1,555,663	3.00%	20/9/2051	1,351,955	0.01%
Government National Mortgage Association	$1,558,879	3.00%	20/10/2051	1,354,508	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Government National Mortgage Association	$3,346,994	2.50%	20/11/2051	2,797,476	0.02%
Government National Mortgage Association	$2,397,651	3.50%	20/11/2051	2,151,865	0.01%
Government National Mortgage Association	$2,409,144	3.00%	20/11/2051	2,092,930	0.01%
Government National Mortgage Association	$1,906,343	2.00%	20/11/2051	1,527,591	0.01%
Government National Mortgage Association	$4,670,713	2.00%	20/12/2051	3,742,375	0.02%
Government National Mortgage Association	$3,640,279	2.50%	20/12/2051	3,042,609	0.02%
Government National Mortgage Association	$1,196,134	3.00%	20/12/2051	1,038,949	0.01%
Government National Mortgage Association	$418,784	1.50%	20/12/2051	319,002	0.00%
Government National Mortgage Association	$3,926,030	2.50%	20/1/2052	3,280,837	0.02%
Government National Mortgage Association	$1,894,041	3.00%	20/1/2052	1,644,852	0.01%
Government National Mortgage Association	$1,375,067	2.00%	20/1/2052	1,101,656	0.01%
Government National Mortgage Association	$3,626,088	3.50%	20/3/2052	3,248,541	0.02%
Government National Mortgage Association	$3,504,492	2.50%	20/3/2052	2,928,003	0.02%
Government National Mortgage Association	$2,339,503	3.00%	20/3/2052	2,030,256	0.01%
Government National Mortgage Association	$1,820,040	2.00%	20/3/2052	1,456,667	0.01%
Government National Mortgage Association	$5,471,363	2.00%	20/4/2052	4,378,998	0.02%
Government National Mortgage Association	$1,705,054	4.00%	20/4/2052	1,574,121	0.01%
Government National Mortgage Association	$1,340,892	3.50%	20/4/2052	1,201,175	0.01%
Government National Mortgage Association	$1,176,957	3.00%	20/4/2052	1,021,381	0.01%
Government National Mortgage Association	$623,530	2.50%	20/4/2052	521,020	0.00%
Government National Mortgage Association	$2,007,420	2.50%	20/5/2052	1,677,139	0.01%
Government National Mortgage Association	$3,126,741	4.50%	20/6/2052	2,966,044	0.02%
Government National Mortgage Association	$2,893,072	3.00%	20/6/2052	2,510,652	0.01%
Government National Mortgage Association	$2,405,131	2.50%	20/6/2052	2,009,596	0.01%
Government National Mortgage Association	$1,679,939	3.50%	20/6/2052	1,504,765	0.01%
Government National Mortgage Association	$345,121	4.00%	20/6/2052	318,618	0.00%
Government National Mortgage Association	$2,872,557	2.50%	20/7/2052	2,403,135	0.01%
Government National Mortgage Association	$1,275,159	4.50%	20/7/2052	1,209,622	0.01%
Government National Mortgage Association	$2,268,508	3.00%	20/8/2052	1,968,646	0.01%
Government National Mortgage Association	$756,831	5.00%	20/8/2052	736,761	0.01%
Government National Mortgage Association	$544,580	4.00%	20/8/2052	502,761	0.00%
Government National Mortgage Association	$5,413,032	4.50%	20/9/2052	5,125,384	0.03%
Government National Mortgage Association	$2,802,810	5.00%	20/9/2052	2,728,886	0.01%
Government National Mortgage Association	$674,704	3.00%	20/9/2052	585,518	0.00%
Government National Mortgage Association	$381,022	3.50%	20/9/2052	341,203	0.00%
Government National Mortgage Association	$10,206,257	4.50%	20/10/2052	9,681,710	0.05%
Government National Mortgage Association	$9,568,358	4.00%	20/10/2052	8,833,593	0.04%
Government National Mortgage Association	$5,726,722	5.00%	20/10/2052	5,574,501	0.03%
Government National Mortgage Association	$3,470,663	5.50%	20/10/2052	3,454,351	0.02%
Government National Mortgage Association	$5,460,922	5.50%	20/11/2052	5,440,574	0.03%
Government National Mortgage Association	$2,771,744	5.00%	20/11/2052	2,698,241	0.01%
Government National Mortgage Association	$1,920,656	4.00%	20/11/2052	1,773,167	0.01%
Government National Mortgage Association	$1,857,261	3.50%	20/11/2052	1,663,166	0.01%
Government National Mortgage Association	$1,349,435	4.50%	20/11/2052	1,280,081	0.01%
Government National Mortgage Association	$507,923	7.00%	20/11/2052	521,009	0.00%
Government National Mortgage Association	$2,826,187	6.00%	20/12/2052	2,856,590	0.02%
Government National Mortgage Association	$1,697,946	4.50%	20/12/2052	1,610,681	0.01%
Government National Mortgage Association	$1,261,159	5.00%	20/12/2052	1,227,714	0.01%
Government National Mortgage Association	$980,822	6.50%	20/12/2052	998,388	0.01%
Government National Mortgage Association	$300,451	3.50%	20/12/2052	269,075	0.00%
Government National Mortgage Association	$94,807	2.50%	20/12/2052	79,326	0.00%
Government National Mortgage Association	$1,213,301	5.50%	20/1/2053	1,207,155	0.01%
Government National Mortgage Association	$981,405	5.00%	20/1/2053	955,380	0.01%
Government National Mortgage Association	$864,329	6.00%	20/1/2053	873,482	0.01%
Government National Mortgage Association	$337,483	6.50%	20/1/2053	343,606	0.00%
Government National Mortgage Association	$4,131,298	5.00%	20/2/2053	4,022,412	0.02%
Government National Mortgage Association	$536,360	6.50%	20/2/2053	546,091	0.00%
Government National Mortgage Association	$1,706,773	5.00%	20/3/2053	1,659,849	0.01%
Government National Mortgage Association	$1,502,545	6.00%	20/3/2053	1,518,375	0.01%
Government National Mortgage Association	$978,613	5.50%	20/3/2053	972,714	0.01%
Government National Mortgage Association	$4,973,963	5.50%	20/4/2053	4,960,020	0.03%
Government National Mortgage Association	$3,221,478	4.50%	20/4/2053	3,051,911	0.02%
Government National Mortgage Association	$2,950,610	6.00%	20/4/2053	2,992,669	0.02%
Government National Mortgage Association	$2,511,240	5.00%	20/4/2053	2,442,529	0.01%
Government National Mortgage Association	$3,846,995	5.50%	20/5/2053	3,831,243	0.02%
Government National Mortgage Association	$2,362,562	5.00%	20/5/2053	2,296,311	0.01%
Government National Mortgage Association	$1,117,740	6.00%	20/5/2053	1,129,516	0.01%
Government National Mortgage Association	$3,571,510	5.50%	20/6/2053	3,550,723	0.02%
Government National Mortgage Association	$1,335,320	4.50%	20/6/2053	1,265,033	0.01%
Government National Mortgage Association	$1,112,626	6.00%	20/6/2053	1,135,567	0.01%
Government National Mortgage Association	$538,773	5.00%	20/6/2053	523,664	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Government National Mortgage Association	$153,323	3.50%	20/6/2053	138,001	0.00%
Government National Mortgage Association	$2,830,749	5.00%	20/7/2053	2,751,369	0.01%
Government National Mortgage Association	$2,550,832	6.00%	20/7/2053	2,577,706	0.01%
Government National Mortgage Association	$913,590	5.50%	20/7/2053	908,272	0.01%
Government National Mortgage Association	$3,531,434	5.00%	20/8/2053	3,432,406	0.02%
Government National Mortgage Association	$2,529,791	5.50%	20/8/2053	2,515,067	0.01%
Government National Mortgage Association	$468,042	6.00%	20/8/2053	472,973	0.00%
Government National Mortgage Association	$2,602,460	5.50%	20/9/2053	2,587,313	0.01%
Government National Mortgage Association	$2,314,841	6.00%	20/9/2053	2,350,683	0.01%
Government National Mortgage Association	$1,498,308	6.50%	20/9/2053	1,524,397	0.01%
Government National Mortgage Association	$534,938	5.00%	20/9/2053	519,937	0.00%
Government National Mortgage Association	$64,989	7.00%	20/9/2053	66,591	0.00%
Government National Mortgage Association	$2,138,751	5.00%	20/10/2053	2,078,777	0.01%
Government National Mortgage Association	$643,044	7.00%	20/10/2053	659,109	0.00%
Government National Mortgage Association	$4,098,728	6.50%	20/11/2053	4,257,647	0.02%
Government National Mortgage Association	$1,948,473	6.00%	20/11/2053	1,969,001	0.01%
Government National Mortgage Association	$1,777,226	5.50%	20/11/2053	1,766,882	0.01%
Government National Mortgage Association	$944,472	7.00%	20/11/2053	968,067	0.01%
Government National Mortgage Association	$2,026,912	6.50%	20/12/2053	2,062,205	0.01%
Government National Mortgage Association	$1,151,751	6.00%	20/12/2053	1,163,885	0.01%
Government National Mortgage Association	$806,248	7.00%	20/12/2053	826,390	0.01%
Government National Mortgage Association	$4,549,551	6.50%	20/1/2054	4,628,768	0.02%
Government National Mortgage Association	$489,686	7.00%	20/1/2054	501,920	0.00%
Government National Mortgage Association	$2,123,350	4.50%	20/2/2054	2,011,584	0.01%
Government National Mortgage Association	$1,989,111	5.00%	20/2/2054	1,933,332	0.01%
Government National Mortgage Association	$691,016	6.50%	20/2/2054	703,048	0.01%
Government National Mortgage Association	$479,221	6.00%	20/2/2054	484,270	0.00%
Government National Mortgage Association	$7,157,737	5.50%	20/4/2054	7,097,668	0.04%
Government National Mortgage Association	$1,376,389	6.00%	20/4/2054	1,386,534	0.01%
Government National Mortgage Association	$874,975	7.00%	20/4/2054	897,495	0.01%
Government National Mortgage Association	$120,750	3.00%	20/4/2054	105,115	0.00%
Government National Mortgage Association	$3,867,179	5.00%	20/5/2054	3,751,658	0.02%
Government National Mortgage Association	$1,098,596	6.50%	20/5/2054	1,117,521	0.01%
Government National Mortgage Association	$1,080,114	5.50%	20/5/2054	1,071,050	0.01%
Government National Mortgage Association	$2,934,102	6.00%	20/6/2054	2,955,729	0.02%
Government National Mortgage Association	$13,085,612	6.00%	20/7/2054	13,182,063	0.06%
Government National Mortgage Association	$2,957,165	5.50%	20/7/2054	2,932,348	0.02%
Government National Mortgage Association	$211,594	6.50%	20/7/2054	215,459	0.00%
Government National Mortgage Association	$4,531,912	5.50%	20/8/2054	4,493,880	0.02%
Government National Mortgage Association	$2,781,336	6.00%	20/8/2054	2,801,836	0.02%
Government National Mortgage Association	$2,575,576	4.50%	20/8/2054	2,435,556	0.01%
Government National Mortgage Association	$1,731,517	6.50%	20/8/2054	1,763,144	0.01%
Government National Mortgage Association	$2,659,428	5.50%	20/9/2054	2,637,110	0.01%
Government National Mortgage Association	$5,870,454	5.00%	20/11/2054	5,695,091	0.03%
Government National Mortgage Association	$2,145,899	5.50%	20/11/2054	2,127,890	0.01%
Government National Mortgage Association	$3,920,000	5.00%	20/12/2054	3,802,844	0.02%
Government National Mortgage Association TBA	$7,410,000	5.50%	1/1/2055	7,342,710	0.04%
Government National Mortgage Association TBA	$5,100,000	4.50%	1/1/2055	4,821,540	0.02%
Government National Mortgage Association TBA	$4,320,000	5.00%	1/1/2055	4,189,219	0.02%
Government National Mortgage Association TBA	$2,518,000	4.00%	1/1/2055	2,318,579	0.01%
Government National Mortgage Association TBA	$2,090,000	6.00%	1/1/2055	2,102,899	0.01%
Grand Parkway Transportation Corp.	$170,000	5.18%	1/10/2042	165,209	0.00%
Grand Parkway Transportation Corp.	$175,000	3.24%	1/10/2052	120,266	0.00%
Great River Energy	$307,736	6.25%	1/7/2038	311,860	0.00%
GS Mortgage Securities Trust 2015	$150,000	3.38%	10/5/2050	149,167	0.00%
GS Mortgage Securities Trust 2016	$150,000	2.85%	10/10/2049	144,627	0.00%
GS Mortgage Securities Trust 2016	$565,000	3.44%	10/11/2049	549,353	0.00%
GS Mortgage Securities Trust 2017	$125,000	3.67%	10/3/2050	120,316	0.00%
GS Mortgage Securities Trust 2017	$50,000	3.83%	10/3/2050	47,281	0.00%
GS Mortgage Securities Trust 2017	$1,025,000	3.43%	10/5/2050	983,299	0.01%
GS Mortgage Securities Trust 2017	$100,000	3.64%	10/5/2050	93,605	0.00%
GS Mortgage Securities Trust 2017	$1,213,000	3.43%	10/8/2050	1,154,812	0.01%
GS Mortgage Securities Trust 2017	$324,000	3.66%	10/8/2050	304,848	0.00%
GS Mortgage Securities Trust 2017	$100,000	3.21%	10/11/2050	95,942	0.00%
Guardian Life Global Funding	$300,000	1.25%	13/5/2026	286,904	0.00%
Guardian Life Global Funding	$500,000	3.25%	29/3/2027	484,450	0.00%
Guardian Life Global Funding	$200,000	5.55%	28/10/2027	203,990	0.00%
Guardian Life Global Funding	$775,000	1.25%	19/11/2027	704,175	0.01%
Guardian Life Global Funding	$200,000	4.18%	26/9/2029	194,254	0.00%
Guardian Life Insurance Co. of America	$175,000	4.88%	19/6/2064	148,738	0.00%
Guardian Life Insurance Co. of America	$100,000	3.70%	22/1/2070	66,228	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Guardian Life Insurance Co. of America	$100,000	4.85%	24/1/2077	82,948	0.00%
GXO Logistics, Inc.	$250,000	1.65%	15/7/2026	237,668	0.00%
GXO Logistics, Inc.	$595,000	6.25%	6/5/2029	609,530	0.00%
GXO Logistics, Inc.	$200,000	2.65%	15/7/2031	167,909	0.00%
HA Sustainable Infrastructure Capital Inc	$500,000	6.38%	1/7/2034	487,951	0.00%
Hackensack Meridian Health, Inc.	$300,000	2.68%	1/9/2041	206,204	0.00%
Hackensack Meridian Health, Inc.	$125,000	4.21%	1/7/2048	102,061	0.00%
Hackensack Meridian Health, Inc.	$250,000	2.88%	1/9/2050	156,991	0.00%
Hackensack Meridian Health, Inc.	$50,000	4.50%	1/7/2057	41,343	0.00%
Haleon Netherlands Capital BV	€400,000	2.13%	29/3/2034	374,799	0.00%
Haleon UK Capital plc	€500,000	2.88%	18/9/2028	518,484	0.00%
Haleon UK Capital plc	£300,000	2.88%	29/10/2028	351,928	0.00%
Haleon UK Capital plc	£200,000	3.38%	29/3/2038	201,980	0.00%
Haleon US Capital LLC	$510,000	3.38%	24/3/2027	495,189	0.00%
Haleon US Capital LLC	$2,075,000	3.63%	24/3/2032	1,878,792	0.01%
Haleon US Capital LLC	$300,000	4.00%	24/3/2052	231,611	0.00%
Halliburton Co.	$350,000	2.92%	1/3/2030	315,291	0.00%
Halliburton Co.	$990,000	4.85%	15/11/2035	941,206	0.01%
Halliburton Co.	$515,000	6.70%	15/9/2038	561,333	0.00%
Halliburton Co.	$200,000	4.50%	15/11/2041	171,630	0.00%
Halliburton Co.	$100,000	4.75%	1/8/2043	87,123	0.00%
Halliburton Co.	$910,000	5.00%	15/11/2045	815,125	0.01%
Hanover Insurance Group, Inc.	$80,000	4.50%	15/4/2026	79,522	0.00%
Harley-Davidson Financial Services, Inc.	€1,100,000	5.13%	5/4/2026	1,164,340	0.01%
Harley-Davidson Financial Services, Inc.	$950,000	5.95%	11/6/2029	951,055	0.01%
Hartford Financial Services Group, Inc.	$150,000	2.80%	19/8/2029	136,662	0.00%
Hartford Financial Services Group, Inc.	$475,000	5.95%	15/10/2036	487,556	0.00%
Hartford Financial Services Group, Inc.	$100,000	6.10%	1/10/2041	102,130	0.00%
Hartford Financial Services Group, Inc.	$30,000	4.40%	15/3/2048	25,048	0.00%
Hartford Financial Services Group, Inc.	$200,000	3.60%	19/8/2049	145,774	0.00%
Hartford Financial Services Group, Inc.	$200,000	2.90%	15/9/2051	124,561	0.00%
Hartford HealthCare Corp.	$125,000	3.45%	1/7/2054	86,766	0.00%
Hasbro, Inc.	$310,000	3.90%	19/11/2029	291,372	0.00%
Hasbro, Inc.	$500,000	6.05%	14/5/2034	501,842	0.00%
Hasbro, Inc.	$250,000	6.35%	15/3/2040	252,992	0.00%
Hasbro, Inc.	$100,000	5.10%	15/5/2044	86,654	0.00%
HCA, Inc.	$575,000	5.25%	15/6/2026	576,345	0.00%
HCA, Inc.	$325,000	5.38%	1/9/2026	326,300	0.00%
HCA, Inc.	$500,000	3.13%	15/3/2027	481,214	0.00%
HCA, Inc.	$505,000	5.63%	1/9/2028	511,491	0.00%
HCA, Inc.	$200,000	3.38%	15/3/2029	185,784	0.00%
HCA, Inc.	$1,225,000	4.13%	15/6/2029	1,169,369	0.01%
HCA, Inc.	$1,000,000	3.50%	1/9/2030	907,984	0.01%
HCA, Inc.	$650,000	5.45%	1/4/2031	648,682	0.00%
HCA, Inc.	$300,000	2.38%	15/7/2031	249,009	0.00%
HCA, Inc.	$1,375,000	3.63%	15/3/2032	1,211,027	0.01%
HCA, Inc.	$475,000	5.50%	1/6/2033	469,195	0.00%
HCA, Inc.	$100,000	5.60%	1/4/2034	98,514	0.00%
HCA, Inc.	$450,000	5.45%	15/9/2034	438,734	0.00%
HCA, Inc.	$150,000	5.13%	15/6/2039	136,763	0.00%
HCA, Inc.	$525,000	4.38%	15/3/2042	428,186	0.00%
HCA, Inc.	$955,000	5.50%	15/6/2047	866,897	0.01%
HCA, Inc.	$500,000	5.25%	15/6/2049	433,158	0.00%
HCA, Inc.	$575,000	3.50%	15/7/2051	372,256	0.00%
HCA, Inc.	$550,000	4.63%	15/3/2052	429,707	0.00%
HCA, Inc.	$400,000	5.90%	1/6/2053	376,608	0.00%
HCA, Inc.	$1,075,000	6.00%	1/4/2054	1,025,293	0.01%
HCA, Inc.	$450,000	5.95%	15/9/2054	427,852	0.00%
HCA, Inc.	$475,000	6.10%	1/4/2064	453,984	0.00%
Health & Educational Facilities Authority of the State of Missouri	$195,000	3.65%	15/8/2057	143,712	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	$250,000	5.20%	15/6/2029	251,005	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	$250,000	2.20%	1/6/2030	215,792	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	$250,000	5.45%	15/6/2034	249,782	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	$250,000	3.20%	1/6/2050	160,449	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	$325,000	5.88%	15/6/2054	314,348	0.00%
Healthcare Realty Holdings LP	$90,000	3.50%	1/8/2026	87,953	0.00%
Healthcare Realty Holdings LP	$200,000	3.75%	1/7/2027	194,187	0.00%
Healthcare Realty Holdings LP	$105,000	3.10%	15/2/2030	94,202	0.00%
Healthcare Realty Holdings LP	$700,000	2.00%	15/3/2031	572,613	0.00%
Healthpeak OP LLC	$75,000	3.25%	15/7/2026	73,335	0.00%
Healthpeak OP LLC	$1,500,000	2.13%	1/12/2028	1,348,624	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Healthpeak OP LLC	$25,000	3.50%	15/7/2029	23,415	0.00%
Healthpeak OP LLC	$250,000	2.88%	15/1/2031	220,087	0.00%
Healthpeak OP LLC	$700,000	5.25%	15/12/2032	694,678	0.01%
HEICO Corp.	$500,000	5.25%	1/8/2028	504,671	0.00%
Helmerich & Payne, Inc.	$500,000	4.65%	1/12/2027	493,806	0.00%
Helmerich & Payne, Inc.	$300,000	4.85%	1/12/2029	290,579	0.00%
Helmerich & Payne, Inc.	$215,000	2.90%	29/9/2031	178,983	0.00%
Helmerich & Payne, Inc.	$300,000	5.50%	1/12/2034	285,111	0.00%
Hershey Co.	$100,000	2.30%	15/8/2026	96,682	0.00%
Hershey Co.	$450,000	4.25%	4/5/2028	445,672	0.00%
Hershey Co.	$703,000	2.45%	15/11/2029	634,358	0.00%
Hershey Co.	$750,000	4.50%	4/5/2033	728,689	0.01%
Hershey Co.	$225,000	3.38%	15/8/2046	162,287	0.00%
Hershey Co.	$100,000	3.13%	15/11/2049	66,590	0.00%
Hess Corp.	$325,000	4.30%	1/4/2027	321,740	0.00%
Hess Corp.	$1,450,000	5.60%	15/2/2041	1,430,001	0.01%
Hewlett Packard Enterprise Co.	$400,000	4.45%	25/9/2026	397,982	0.00%
Hewlett Packard Enterprise Co.	$465,000	4.40%	25/9/2027	459,951	0.00%
Hewlett Packard Enterprise Co.	$500,000	5.25%	1/7/2028	504,701	0.00%
Hewlett Packard Enterprise Co.	$750,000	4.55%	15/10/2029	730,973	0.01%
Hewlett Packard Enterprise Co.	$350,000	4.85%	15/10/2031	341,406	0.00%
Hewlett Packard Enterprise Co.	$1,900,000	5.00%	15/10/2034	1,827,503	0.01%
Hewlett Packard Enterprise Co.	$650,000	5.60%	15/10/2054	612,671	0.00%
HF Sinclair Corp.	$325,000	5.88%	1/4/2026	327,433	0.00%
HF Sinclair Corp.	$150,000	4.50%	1/10/2030	141,440	0.00%
High Street Funding Trust I	$1,525,000	4.11%	15/2/2028	1,465,553	0.01%
Highland Holdings Sarl	€1,063,000	0.32%	15/12/2026	1,049,252	0.01%
Highland Holdings Sarl	€680,000	0.93%	15/12/2031	602,218	0.00%
Highmark, Inc.	$200,000	1.45%	10/5/2026	189,793	0.00%
Highmark, Inc.	$200,000	2.55%	10/5/2031	161,863	0.00%
Highwoods Realty LP	$200,000	3.88%	1/3/2027	194,639	0.00%
Highwoods Realty LP	$100,000	4.13%	15/3/2028	95,657	0.00%
Highwoods Realty LP	$100,000	4.20%	15/4/2029	94,927	0.00%
Home Depot, Inc.	$850,000	3.00%	1/4/2026	835,009	0.01%
Home Depot, Inc.	$1,000,000	5.15%	25/6/2026	1,010,002	0.01%
Home Depot, Inc.	$883,000	2.50%	15/4/2027	844,970	0.01%
Home Depot, Inc.	$300,000	2.88%	15/4/2027	289,965	0.00%
Home Depot, Inc.	$925,000	2.80%	14/9/2027	886,087	0.01%
Home Depot, Inc.	$410,000	3.90%	6/12/2028	399,609	0.00%
Home Depot, Inc.	$500,000	4.90%	15/4/2029	504,495	0.00%
Home Depot, Inc.	$1,150,000	2.95%	15/6/2029	1,069,052	0.01%
Home Depot, Inc.	$500,000	4.75%	25/6/2029	500,917	0.00%
Home Depot, Inc.	$100,000	2.70%	15/4/2030	90,034	0.00%
Home Depot, Inc.	$450,000	4.85%	25/6/2031	449,676	0.00%
Home Depot, Inc.	$1,050,000	1.88%	15/9/2031	867,711	0.01%
Home Depot, Inc.	$525,000	3.25%	15/4/2032	468,445	0.00%
Home Depot, Inc.	$475,000	4.50%	15/9/2032	462,169	0.00%
Home Depot, Inc.	$375,000	4.95%	25/6/2034	369,697	0.00%
Home Depot, Inc.	$1,175,000	5.88%	16/12/2036	1,238,413	0.01%
Home Depot, Inc.	$800,000	3.30%	15/4/2040	622,817	0.00%
Home Depot, Inc.	$375,000	5.40%	15/9/2040	374,004	0.00%
Home Depot, Inc.	$450,000	5.95%	1/4/2041	472,268	0.00%
Home Depot, Inc.	$300,000	4.20%	1/4/2043	253,240	0.00%
Home Depot, Inc.	$550,000	4.88%	15/2/2044	502,790	0.00%
Home Depot, Inc.	$320,000	4.40%	15/3/2045	273,406	0.00%
Home Depot, Inc.	$440,000	4.25%	1/4/2046	366,120	0.00%
Home Depot, Inc.	$595,000	3.90%	15/6/2047	465,587	0.00%
Home Depot, Inc.	$400,000	4.50%	6/12/2048	341,492	0.00%
Home Depot, Inc.	$450,000	3.13%	15/12/2049	301,417	0.00%
Home Depot, Inc.	$1,775,000	3.35%	15/4/2050	1,240,193	0.01%
Home Depot, Inc.	$500,000	2.38%	15/3/2051	282,106	0.00%
Home Depot, Inc.	$675,000	2.75%	15/9/2051	411,543	0.00%
Home Depot, Inc.	$1,050,000	3.63%	15/4/2052	761,292	0.01%
Home Depot, Inc.	$400,000	5.30%	25/6/2054	383,676	0.00%
Home Depot, Inc.	$250,000	5.40%	25/6/2064	239,458	0.00%
Honeywell International, Inc.	$200,000	2.50%	1/11/2026	193,176	0.00%
Honeywell International, Inc.	$235,000	4.65%	30/7/2027	235,838	0.00%
Honeywell International, Inc.	$400,000	4.95%	15/2/2028	404,532	0.00%
Honeywell International, Inc.	$400,000	4.25%	15/1/2029	394,455	0.00%
Honeywell International, Inc.	$225,000	2.70%	15/8/2029	206,260	0.00%
Honeywell International, Inc.	$500,000	4.88%	1/9/2029	503,081	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Honeywell International, Inc.	$370,000	4.70%	1/2/2030	368,219	0.00%
Honeywell International, Inc.	€4,900,000	3.38%	1/3/2030	5,143,543	0.03%
Honeywell International, Inc.	$532,000	1.95%	1/6/2030	458,474	0.00%
Honeywell International, Inc.	$1,300,000	4.95%	1/9/2031	1,300,059	0.01%
Honeywell International, Inc.	$450,000	4.75%	1/2/2032	442,392	0.00%
Honeywell International, Inc.	€100,000	0.75%	10/3/2032	88,101	0.00%
Honeywell International, Inc.	$900,000	5.00%	15/2/2033	895,162	0.01%
Honeywell International, Inc.	$400,000	4.50%	15/1/2034	381,560	0.00%
Honeywell International, Inc.	$1,375,000	5.00%	1/3/2035	1,346,717	0.01%
Honeywell International, Inc.	$200,000	5.70%	15/3/2036	207,211	0.00%
Honeywell International, Inc.	$250,000	5.38%	1/3/2041	247,281	0.00%
Honeywell International, Inc.	$225,000	3.81%	21/11/2047	172,634	0.00%
Honeywell International, Inc.	$900,000	5.25%	1/3/2054	844,621	0.01%
Honeywell International, Inc.	$200,000	5.35%	1/3/2064	187,143	0.00%
Horizon Mutual Holdings, Inc.	$275,000	6.20%	15/11/2034	268,819	0.00%
Hormel Foods Corp.	$500,000	4.80%	30/3/2027	502,405	0.00%
Hormel Foods Corp.	$200,000	1.70%	3/6/2028	181,196	0.00%
Hormel Foods Corp.	$285,000	3.05%	3/6/2051	185,112	0.00%
Host Hotels & Resorts LP	$170,000	3.38%	15/12/2029	155,559	0.00%
Host Hotels & Resorts LP	$500,000	3.50%	15/9/2030	452,739	0.00%
Host Hotels & Resorts LP	$305,000	2.90%	15/12/2031	259,711	0.00%
Host Hotels & Resorts LP	$250,000	5.70%	1/7/2034	249,740	0.00%
Host Hotels & Resorts LP	$275,000	5.50%	15/4/2035	269,267	0.00%
Howard University	$125,000	5.21%	1/10/2052	108,433	0.00%
Howmet Aerospace, Inc.	$300,000	3.00%	15/1/2029	278,616	0.00%
HP, Inc.	$300,000	1.45%	17/6/2026	286,165	0.00%
HP, Inc.	$200,000	3.00%	17/6/2027	191,644	0.00%
HP, Inc.	$225,000	4.75%	15/1/2028	224,655	0.00%
HP, Inc.	$515,000	5.50%	15/1/2033	519,159	0.00%
HP, Inc.	$700,000	6.00%	15/9/2041	707,486	0.01%
HPS Corporate Lending Fund	$400,000	6.25%	30/9/2029	406,026	0.00%
Hubbell, Inc.	$50,000	3.35%	1/3/2026	49,181	0.00%
Hubbell, Inc.	$225,000	3.15%	15/8/2027	215,449	0.00%
Hubbell, Inc.	$100,000	3.50%	15/2/2028	95,951	0.00%
Hubbell, Inc.	$350,000	2.30%	15/3/2031	297,239	0.00%
Humana, Inc.	$500,000	1.35%	3/2/2027	464,741	0.00%
Humana, Inc.	$150,000	3.95%	15/3/2027	147,061	0.00%
Humana, Inc.	$1,500,000	5.75%	1/3/2028	1,527,737	0.01%
Humana, Inc.	$380,000	3.70%	23/3/2029	358,533	0.00%
Humana, Inc.	$250,000	4.88%	1/4/2030	244,739	0.00%
Humana, Inc.	$400,000	5.38%	15/4/2031	396,696	0.00%
Humana, Inc.	$300,000	5.88%	1/3/2033	300,969	0.00%
Humana, Inc.	$725,000	5.95%	15/3/2034	730,209	0.01%
Humana, Inc.	$120,000	4.63%	1/12/2042	98,880	0.00%
Humana, Inc.	$250,000	4.95%	1/10/2044	211,736	0.00%
Humana, Inc.	$700,000	5.50%	15/3/2053	624,834	0.00%
Huntington Bancshares, Inc.	$2,715,000	4.44%	4/8/2028	2,685,112	0.01%
Huntington Bancshares, Inc.	$525,000	6.21%	21/8/2029	541,770	0.00%
Huntington Bancshares, Inc.	$475,000	5.27%	15/1/2031	475,032	0.00%
Huntington Bancshares, Inc.	$500,000	5.02%	17/5/2033	481,068	0.00%
Huntington Bancshares, Inc.	$500,000	5.71%	2/2/2035	499,457	0.00%
Huntington Bancshares, Inc.	$425,000	2.49%	15/8/2036	344,180	0.00%
Huntington Bancshares, Inc.	$500,000	6.14%	18/11/2039	501,775	0.00%
Huntington Ingalls Industries, Inc.	$425,000	3.48%	1/12/2027	408,119	0.00%
Huntington Ingalls Industries, Inc.	$500,000	2.04%	16/8/2028	449,148	0.00%
Huntington Ingalls Industries, Inc.	$250,000	5.35%	15/1/2030	250,427	0.00%
Huntington Ingalls Industries, Inc.	$250,000	5.75%	15/1/2035	249,120	0.00%
Huntington National Bank	$150,000	5.65%	10/1/2030	152,452	0.00%
Huntsman International LLC	$80,000	4.50%	1/5/2029	76,302	0.00%
Huntsman International LLC	$200,000	2.95%	15/6/2031	166,548	0.00%
Hyatt Hotels Corp.	$200,000	4.85%	15/3/2026	199,854	0.00%
Hyatt Hotels Corp.	$300,000	5.75%	30/1/2027	304,626	0.00%
Hyatt Hotels Corp.	$135,000	4.38%	15/9/2028	131,216	0.00%
Hyatt Hotels Corp.	$550,000	5.25%	30/6/2029	550,503	0.00%
Hyatt Hotels Corp.	$1,000,000	5.38%	15/12/2031	995,379	0.01%
Hyundai Capital America	$500,000	5.50%	30/3/2026	503,208	0.00%
Hyundai Capital America	$550,000	1.50%	15/6/2026	523,588	0.00%
Hyundai Capital America	$500,000	5.65%	26/6/2026	505,018	0.00%
Hyundai Capital America	$160,000	3.50%	2/11/2026	155,994	0.00%
Hyundai Capital America	$500,000	4.30%	24/9/2027	491,809	0.00%
Hyundai Capital America	$250,000	4.88%	1/11/2027	249,235	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Hyundai Capital America	$400,000	4.55%	26/9/2029	388,177	0.00%
Hyundai Capital America	$500,000	6.38%	8/4/2030	522,121	0.00%
Hyundai Capital America	$600,000	4.75%	26/9/2031	576,298	0.00%
IBM International Capital Pte Ltd.	$700,000	4.90%	5/2/2034	680,061	0.01%
IBM International Capital Pte Ltd.	$500,000	5.30%	5/2/2054	461,105	0.00%
Idaho Power Co.	$200,000	5.20%	15/8/2034	198,827	0.00%
Idaho Power Co.	$580,000	4.20%	1/3/2048	459,020	0.00%
Idaho Power Co.	$160,000	5.50%	15/3/2053	153,798	0.00%
IDEX Corp.	$250,000	4.95%	1/9/2029	248,944	0.00%
IDEX Corp.	$175,000	3.00%	1/5/2030	158,373	0.00%
Illinois State Toll Highway Authority	$125,000	6.18%	1/1/2034	130,106	0.00%
Illinois Tool Works, Inc.	$1,410,000	2.65%	15/11/2026	1,369,211	0.01%
Illinois Tool Works, Inc.	€400,000	0.63%	5/12/2027	391,690	0.00%
Illinois Tool Works, Inc.	€600,000	1.00%	5/6/2031	550,277	0.00%
Illinois Tool Works, Inc.	$650,000	3.90%	1/9/2042	530,373	0.00%
Illumina, Inc.	$250,000	4.65%	9/9/2026	249,282	0.00%
Illumina, Inc.	$450,000	5.75%	13/12/2027	461,769	0.00%
Illumina, Inc.	$190,000	2.55%	23/3/2031	161,324	0.00%
Indiana Finance Authority	$200,000	3.05%	1/1/2051	143,090	0.00%
Indiana Michigan Power Co.	$875,000	3.85%	15/5/2028	846,246	0.01%
Indiana Michigan Power Co.	$200,000	4.55%	15/3/2046	168,829	0.00%
Indiana Michigan Power Co.	$50,000	3.75%	1/7/2047	37,058	0.00%
Indiana Michigan Power Co.	$125,000	4.25%	15/8/2048	98,312	0.00%
Indiana Michigan Power Co.	$300,000	3.25%	1/5/2051	196,989	0.00%
Indiana University Health, Inc. Obligated Group	$100,000	3.97%	1/11/2048	79,107	0.00%
Indiana University Health, Inc. Obligated Group	$200,000	2.85%	1/11/2051	125,376	0.00%
Indianapolis Power & Light Co.	$230,000	5.65%	1/12/2032	232,242	0.00%
Indianapolis Power & Light Co.	$75,000	4.05%	1/5/2046	58,333	0.00%
Indianapolis Power & Light Co.	$300,000	5.70%	1/4/2054	294,427	0.00%
Ingersoll Rand, Inc.	$500,000	5.20%	15/6/2027	505,713	0.00%
Ingersoll Rand, Inc.	$500,000	5.40%	14/8/2028	508,175	0.00%
Ingersoll Rand, Inc.	$500,000	5.18%	15/6/2029	504,440	0.00%
Ingersoll Rand, Inc.	$500,000	5.31%	15/6/2031	505,296	0.00%
Ingersoll Rand, Inc.	$500,000	5.45%	15/6/2034	502,611	0.00%
Ingersoll Rand, Inc.	$500,000	5.70%	15/6/2054	490,651	0.00%
Ingredion, Inc.	$250,000	3.20%	1/10/2026	243,174	0.00%
Ingredion, Inc.	$125,000	2.90%	1/6/2030	112,221	0.00%
Ingredion, Inc.	$150,000	3.90%	1/6/2050	110,630	0.00%
Inova Health System Foundation	$250,000	4.07%	15/5/2052	198,358	0.00%
Integris Baptist Medical Center, Inc.	$225,000	3.88%	15/8/2050	162,355	0.00%
Intel Corp.	$500,000	3.75%	5/8/2027	484,954	0.00%
Intel Corp.	$1,000,000	4.88%	10/2/2028	994,576	0.01%
Intel Corp.	$2,500,000	1.60%	12/8/2028	2,209,323	0.01%
Intel Corp.	$300,000	4.00%	5/8/2029	285,732	0.00%
Intel Corp.	$3,360,000	2.45%	15/11/2029	2,947,308	0.02%
Intel Corp.	$500,000	3.90%	25/3/2030	467,835	0.00%
Intel Corp.	$500,000	2.00%	12/8/2031	402,696	0.00%
Intel Corp.	$275,000	4.15%	5/8/2032	250,251	0.00%
Intel Corp.	$125,000	4.00%	15/12/2032	112,117	0.00%
Intel Corp.	$1,000,000	5.20%	10/2/2033	966,085	0.01%
Intel Corp.	$800,000	5.15%	21/2/2034	767,573	0.01%
Intel Corp.	$600,000	4.60%	25/3/2040	499,109	0.00%
Intel Corp.	$500,000	2.80%	12/8/2041	318,723	0.00%
Intel Corp.	$500,000	5.63%	10/2/2043	457,019	0.00%
Intel Corp.	$600,000	4.10%	11/5/2047	425,935	0.00%
Intel Corp.	$1,389,000	3.73%	8/12/2047	919,256	0.01%
Intel Corp.	$435,000	3.25%	15/11/2049	260,535	0.00%
Intel Corp.	$1,000,000	4.75%	25/3/2050	773,300	0.01%
Intel Corp.	$500,000	3.05%	12/8/2051	284,458	0.00%
Intel Corp.	$500,000	4.90%	5/8/2052	394,173	0.00%
Intel Corp.	$800,000	5.70%	10/2/2053	708,396	0.01%
Intel Corp.	$355,000	3.10%	15/2/2060	189,295	0.00%
Intel Corp.	$710,000	3.20%	12/8/2061	384,580	0.00%
Intel Corp.	$275,000	5.05%	5/8/2062	214,607	0.00%
Intel Corp.	$750,000	5.90%	10/2/2063	673,871	0.01%
Intercontinental Exchange, Inc.	$1,025,000	4.00%	15/9/2027	1,009,881	0.01%
Intercontinental Exchange, Inc.	$75,000	3.75%	21/9/2028	72,209	0.00%
Intercontinental Exchange, Inc.	$660,000	4.35%	15/6/2029	646,067	0.00%
Intercontinental Exchange, Inc.	$500,000	2.10%	15/6/2030	432,093	0.00%
Intercontinental Exchange, Inc.	$1,675,000	1.85%	15/9/2032	1,328,314	0.01%
Intercontinental Exchange, Inc.	$500,000	4.60%	15/3/2033	479,807	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Intercontinental Exchange, Inc.	$175,000	4.25%	21/9/2048	141,334	0.00%
Intercontinental Exchange, Inc.	$510,000	3.00%	15/6/2050	324,567	0.00%
Intercontinental Exchange, Inc.	$350,000	4.95%	15/6/2052	312,928	0.00%
Intercontinental Exchange, Inc.	$750,000	3.00%	15/9/2060	437,992	0.00%
Intercontinental Exchange, Inc.	$330,000	5.20%	15/6/2062	300,336	0.00%
International Business Machines Corp.	$275,000	4.50%	6/2/2026	274,701	0.00%
International Business Machines Corp.	$475,000	3.45%	19/2/2026	468,710	0.00%
International Business Machines Corp.	$900,000	3.30%	15/5/2026	884,080	0.01%
International Business Machines Corp.	$250,000	3.30%	27/1/2027	243,443	0.00%
International Business Machines Corp.	$430,000	1.70%	15/5/2027	401,502	0.00%
International Business Machines Corp.	$275,000	4.50%	6/2/2028	273,267	0.00%
International Business Machines Corp.	€700,000	0.30%	11/2/2028	672,398	0.01%
International Business Machines Corp.	$245,000	3.50%	15/5/2029	232,223	0.00%
International Business Machines Corp.	$3,575,000	1.95%	15/5/2030	3,069,072	0.02%
International Business Machines Corp.	€500,000	3.63%	6/2/2031	532,670	0.00%
International Business Machines Corp.	$150,000	5.88%	29/11/2032	157,855	0.00%
International Business Machines Corp.	$1,775,000	4.75%	6/2/2033	1,739,562	0.01%
International Business Machines Corp.	£500,000	4.88%	6/2/2038	582,097	0.00%
International Business Machines Corp.	$695,000	4.15%	15/5/2039	597,337	0.00%
International Business Machines Corp.	$175,000	5.60%	30/11/2039	175,009	0.00%
International Business Machines Corp.	€600,000	1.20%	11/2/2040	446,781	0.00%
International Business Machines Corp.	$1,000,000	2.85%	15/5/2040	712,946	0.01%
International Business Machines Corp.	$565,000	4.00%	20/6/2042	460,664	0.00%
International Business Machines Corp.	€639,000	4.00%	6/2/2043	678,222	0.01%
International Business Machines Corp.	$1,025,000	4.25%	15/5/2049	823,948	0.01%
International Business Machines Corp.	$100,000	5.10%	6/2/2053	91,679	0.00%
International Flavors & Fragrances, Inc.	€500,000	1.80%	25/9/2026	507,275	0.00%
International Flavors & Fragrances, Inc.	$100,000	4.45%	26/9/2028	97,879	0.00%
International Flavors & Fragrances, Inc.	$800,000	3.27%	15/11/2040	570,021	0.00%
International Flavors & Fragrances, Inc.	$148,000	4.38%	1/6/2047	115,691	0.00%
International Paper Co.	$230,000	5.00%	15/9/2035	224,724	0.00%
International Paper Co.	$325,000	4.80%	15/6/2044	285,952	0.00%
International Paper Co.	$1,115,000	4.35%	15/8/2048	899,400	0.01%
Interpublic Group of Cos, Inc.	$480,000	3.38%	1/3/2041	354,828	0.00%
Interpublic Group of Cos, Inc.	$300,000	5.40%	1/10/2048	282,403	0.00%
Interstate Power & Light Co.	$250,000	4.10%	26/9/2028	242,704	0.00%
Interstate Power & Light Co.	$100,000	3.60%	1/4/2029	94,639	0.00%
Interstate Power & Light Co.	$200,000	4.95%	30/9/2034	192,556	0.00%
Interstate Power & Light Co.	$75,000	6.25%	15/7/2039	79,235	0.00%
Interstate Power & Light Co.	$150,000	3.70%	15/9/2046	111,066	0.00%
Interstate Power & Light Co.	$295,000	3.10%	30/11/2051	188,182	0.00%
Intuit, Inc.	$500,000	5.50%	15/9/2053	490,441	0.00%
Invesco Finance plc	$160,000	5.38%	30/11/2043	150,278	0.00%
Invitation Homes Operating Partnership LP	$500,000	2.30%	15/11/2028	451,218	0.00%
Invitation Homes Operating Partnership LP	$800,000	2.70%	15/1/2034	638,061	0.00%
Iowa Health System	$100,000	3.67%	15/2/2050	73,253	0.00%
IPALCO Enterprises, Inc.	$500,000	5.75%	1/4/2034	500,147	0.00%
IQVIA, Inc.	$475,000	6.25%	1/2/2029	490,663	0.00%
Israel Government AID Bond	$175,000	5.50%	18/9/2033	182,319	0.00%
ITC Holdings Corp.	$500,000	4.95%	22/9/2027	500,556	0.00%
ITC Holdings Corp.	$65,000	3.35%	15/11/2027	62,600	0.00%
ITC Holdings Corp.	$300,000	2.95%	14/5/2030	268,116	0.00%
ITC Holdings Corp.	$500,000	5.65%	9/5/2034	503,157	0.00%
ITC Holdings Corp.	$115,000	5.30%	1/7/2043	105,367	0.00%
Jabil, Inc.	$125,000	3.95%	12/1/2028	120,904	0.00%
Jabil, Inc.	$200,000	3.60%	15/1/2030	184,529	0.00%
Jackson Financial, Inc.	$625,000	3.13%	23/11/2031	533,045	0.00%
Jackson Financial, Inc.	$450,000	4.00%	23/11/2051	309,887	0.00%
Jackson National Life Global Funding	$350,000	5.55%	2/7/2027	354,406	0.00%
Jackson National Life Global Funding	$800,000	5.25%	12/4/2028	796,076	0.01%
Jacobs Engineering Group, Inc.	$500,000	5.90%	1/3/2033	506,543	0.00%
JB Hunt Transport Services, Inc.	$375,000	3.88%	1/3/2026	371,228	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$620,000	2.50%	15/1/2027	588,819	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$500,000	5.13%	1/2/2028	497,500	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$575,000	5.50%	15/1/2030	574,331	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$975,000	3.00%	15/5/2032	812,429	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$1,253,000	5.75%	1/4/2033	1,248,715	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$905,000	4.38%	2/2/2052	677,221	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$500,000	6.50%	1/12/2052	505,490	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$450,000	7.25%	15/11/2053	495,861	0.00%
Jefferies Financial Group, Inc.	€300,000	3.88%	16/4/2026	313,594	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Jefferies Financial Group, Inc.	$1,100,000	4.85%	15/1/2027	1,101,590	0.01%
Jefferies Financial Group, Inc.	$500,000	5.88%	21/7/2028	511,177	0.00%
Jefferies Financial Group, Inc.	€500,000	4.00%	16/4/2029	534,191	0.00%
Jefferies Financial Group, Inc.	$560,000	4.15%	23/1/2030	534,329	0.00%
Jefferies Financial Group, Inc.	$500,000	2.63%	15/10/2031	421,521	0.00%
Jefferies Financial Group, Inc.	$300,000	2.75%	15/10/2032	245,976	0.00%
Jefferies Financial Group, Inc.	$500,000	6.20%	14/4/2034	515,140	0.00%
Jefferies Financial Group, Inc.	$115,000	6.25%	15/1/2036	118,167	0.00%
Jefferies Financial Group, Inc.	$50,000	6.50%	20/1/2043	53,096	0.00%
Jersey Central Power & Light Co.	$275,000	4.30%	15/1/2026	273,599	0.00%
Jersey Central Power & Light Co.	$400,000	2.75%	1/3/2032	339,789	0.00%
Jersey Central Power & Light Co.	$250,000	5.10%	15/1/2035	244,015	0.00%
JetBlue 2019-1 Class AA Pass Through Trust	$153,667	2.75%	15/5/2032	132,866	0.00%
JetBlue 2020-1 Class A Pass Through Trust	$369,126	4.00%	15/11/2032	345,802	0.00%
JM Smucker Co.	$245,000	3.38%	15/12/2027	237,356	0.00%
JM Smucker Co.	$300,000	5.90%	15/11/2028	310,812	0.00%
JM Smucker Co.	$415,000	6.20%	15/11/2033	438,029	0.00%
JM Smucker Co.	$300,000	6.50%	15/11/2043	319,819	0.00%
JM Smucker Co.	$875,000	6.50%	15/11/2053	939,755	0.01%
JobsOhio Beverage System	$30,000	3.99%	1/1/2029	29,602	0.00%
JobsOhio Beverage System	$100,000	4.53%	1/1/2035	96,713	0.00%
JobsOhio Beverage System	$250,000	2.83%	1/1/2038	196,499	0.00%
John Deere Bank SA	€2,600,000	3.30%	15/10/2029	2,751,276	0.01%
John Deere Capital Corp.	$250,000	4.80%	9/1/2026	250,763	0.00%
John Deere Capital Corp.	$370,000	0.70%	15/1/2026	355,766	0.00%
John Deere Capital Corp.	$1,800,000	5.05%	3/3/2026	1,813,099	0.01%
John Deere Capital Corp.	$600,000	4.95%	6/3/2026	603,035	0.00%
John Deere Capital Corp.	$500,000	5.15%	8/9/2026	506,377	0.00%
John Deere Capital Corp.	$525,000	1.70%	11/1/2027	496,566	0.00%
John Deere Capital Corp.	$600,000	4.85%	5/3/2027	603,861	0.00%
John Deere Capital Corp.	$426,000	4.90%	11/6/2027	429,164	0.00%
John Deere Capital Corp.	$450,000	2.80%	8/9/2027	431,031	0.00%
John Deere Capital Corp.	$500,000	4.15%	15/9/2027	495,091	0.00%
John Deere Capital Corp.	$250,000	4.75%	20/1/2028	251,255	0.00%
John Deere Capital Corp.	$275,000	4.90%	3/3/2028	277,143	0.00%
John Deere Capital Corp.	$750,000	4.95%	14/7/2028	757,115	0.01%
John Deere Capital Corp.	$225,000	3.45%	7/3/2029	214,267	0.00%
John Deere Capital Corp.	$298,000	4.85%	11/6/2029	299,039	0.00%
John Deere Capital Corp.	$80,000	2.80%	18/7/2029	73,736	0.00%
John Deere Capital Corp.	$500,000	4.70%	10/6/2030	498,395	0.00%
John Deere Capital Corp.	$400,000	1.45%	15/1/2031	329,852	0.00%
John Deere Capital Corp.	$600,000	4.90%	7/3/2031	599,276	0.00%
John Deere Capital Corp.	€2,100,000	3.45%	16/7/2032	2,228,966	0.01%
John Deere Capital Corp.	$625,000	4.35%	15/9/2032	599,126	0.00%
John Deere Capital Corp.	$1,400,000	5.10%	11/4/2034	1,398,740	0.01%
John Deere Capital Corp.	$500,000	5.05%	12/6/2034	497,369	0.00%
John Deere Cash Management Sarl	€200,000	2.20%	2/4/2032	198,005	0.00%
John Deere Financial, Inc.	CAD1,305,000	1.34%	8/9/2027	863,813	0.01%
John Sevier Combined Cycle Generation LLC	$39,553	4.63%	15/1/2042	36,504	0.00%
Johns Hopkins Health System Corp.	$100,000	3.84%	15/5/2046	78,963	0.00%
Johns Hopkins University	$200,000	4.71%	1/7/2032	196,461	0.00%
Johns Hopkins University	$150,000	4.08%	1/7/2053	121,577	0.00%
Johnson & Johnson	$800,000	2.45%	1/3/2026	782,481	0.01%
Johnson & Johnson	$750,000	2.95%	3/3/2027	727,549	0.01%
Johnson & Johnson	$750,000	4.38%	5/12/2033	727,864	0.01%
Johnson & Johnson	$2,175,000	3.63%	3/3/2037	1,882,914	0.01%
Johnson & Johnson	$100,000	5.95%	15/8/2037	107,560	0.00%
Johnson & Johnson	$200,000	3.40%	15/1/2038	166,884	0.00%
Johnson & Johnson	$125,000	5.85%	15/7/2038	133,211	0.00%
Johnson & Johnson	$125,000	4.50%	1/9/2040	116,640	0.00%
Johnson & Johnson	$650,000	4.50%	5/12/2043	593,880	0.00%
Johnson & Johnson	$1,210,000	3.70%	1/3/2046	953,706	0.01%
Johnson & Johnson	$350,000	3.75%	3/3/2047	275,296	0.00%
Johnson & Johnson	$125,000	2.25%	1/9/2050	71,563	0.00%
Johnson & Johnson	$825,000	5.25%	1/6/2054	807,313	0.01%
Johnson Controls International plc	$183,000	3.90%	14/2/2026	181,290	0.00%
Johnson Controls International plc	$5,000	4.63%	2/7/2044	4,303	0.00%
Johnson Controls International plc	$150,000	4.50%	15/2/2047	124,395	0.00%
Johnson Controls International plc	$116,000	4.95%	2/7/2064	98,101	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€660,000	0.38%	15/9/2027	640,375	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€240,000	3.00%	15/9/2028	249,096	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Johnson Controls International plc/Tyco Fire & Security Finance SCA	$500,000	1.75%	15/9/2030	418,781	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	$200,000	2.00%	16/9/2031	165,097	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€330,000	1.00%	15/9/2032	292,178	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	$200,000	4.90%	1/12/2032	194,973	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€900,000	3.13%	11/12/2033	912,566	0.01%
Johnsonville Aeroderivative Combustion Turbine Generation LLC	$450,000	5.08%	1/10/2054	432,991	0.00%
Jones Lang LaSalle, Inc.	$500,000	6.88%	1/12/2028	529,789	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2016	$200,000	2.87%	15/8/2049	192,516	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	$10,224	3.67%	15/11/2047	10,115	0.00%
JPMBB Commercial Mortgage Securities Trust 2015	$5,734	3.80%	15/8/2048	5,682	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	$200,000	3.72%	15/3/2050	194,411	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	$625,000	3.49%	15/7/2050	591,686	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	$100,000	3.74%	15/7/2050	92,888	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	$2,275,000	3.45%	15/9/2050	2,180,289	0.01%
JPMDB Commercial Mortgage Securities Trust 2016	$75,000	3.14%	15/6/2049	72,727	0.00%
JPMDB Commercial Mortgage Securities Trust 2016	$100,000	3.14%	15/12/2049	95,502	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	$250,000	3.69%	15/3/2050	240,654	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	$75,000	3.41%	15/10/2050	71,338	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	$50,000	3.71%	15/10/2050	47,232	0.00%
JPMDB Commercial Mortgage Securities Trust 2018	$1,275,000	4.21%	15/6/2051	1,242,969	0.01%
JPMDB Commercial Mortgage Securities Trust 2018	$425,000	4.42%	15/6/2051	408,148	0.00%
JPMorgan Chase & Co.	$1,655,000	3.30%	1/4/2026	1,630,276	0.01%
JPMorgan Chase & Co.	$900,000	2.95%	1/10/2026	876,907	0.01%
JPMorgan Chase & Co.	$290,000	7.63%	15/10/2026	304,505	0.00%
JPMorgan Chase & Co.	$735,000	4.13%	15/12/2026	727,446	0.01%
JPMorgan Chase & Co.	$5,669,000	3.96%	29/1/2027	5,619,838	0.03%
JPMorgan Chase & Co.	$690,000	1.04%	4/2/2027	662,583	0.00%
JPMorgan Chase & Co.	€1,650,000	1.09%	11/3/2027	1,673,150	0.01%
JPMorgan Chase & Co.	$1,400,000	1.58%	22/4/2027	1,344,365	0.01%
JPMorgan Chase & Co.	$2,000,000	1.47%	22/9/2027	1,891,364	0.01%
JPMorgan Chase & Co.	$250,000	4.25%	1/10/2027	248,134	0.00%
JPMorgan Chase & Co.	$900,000	3.63%	1/12/2027	874,555	0.01%
JPMorgan Chase & Co.	$1,000,000	5.04%	23/1/2028	1,003,269	0.01%
JPMorgan Chase & Co.	$975,000	3.78%	1/2/2028	953,940	0.01%
JPMorgan Chase & Co.	€2,150,000	0.39%	24/2/2028	2,108,740	0.01%
JPMorgan Chase & Co.	CAD820,000	1.90%	5/3/2028	551,096	0.00%
JPMorgan Chase & Co.	$1,000,000	5.57%	22/4/2028	1,017,301	0.01%
JPMorgan Chase & Co.	$2,000,000	4.32%	26/4/2028	1,975,785	0.01%
JPMorgan Chase & Co.	$300,000	3.54%	1/5/2028	291,325	0.00%
JPMorgan Chase & Co.	€1,600,000	1.64%	18/5/2028	1,607,310	0.01%
JPMorgan Chase & Co.	$475,000	4.98%	22/7/2028	476,287	0.00%
JPMorgan Chase & Co.	$305,000	4.85%	25/7/2028	304,878	0.00%
JPMorgan Chase & Co.	$300,000	4.51%	22/10/2028	297,347	0.00%
JPMorgan Chase & Co.	$1,750,000	3.51%	23/1/2029	1,679,495	0.01%
JPMorgan Chase & Co.	$600,000	4.01%	23/4/2029	581,623	0.00%
JPMorgan Chase & Co.	$2,000,000	2.07%	1/6/2029	1,816,257	0.01%
JPMorgan Chase & Co.	$725,000	4.20%	23/7/2029	705,794	0.01%
JPMorgan Chase & Co.	$1,000,000	5.30%	24/7/2029	1,009,243	0.01%
JPMorgan Chase & Co.	$1,000,000	5.01%	23/1/2030	998,697	0.01%
JPMorgan Chase & Co.	€1,700,000	1.96%	23/3/2030	1,684,771	0.01%
JPMorgan Chase & Co.	$1,000,000	5.58%	22/4/2030	1,018,856	0.01%
JPMorgan Chase & Co.	$250,000	3.70%	6/5/2030	236,706	0.00%
JPMorgan Chase & Co.	$2,000,000	4.57%	14/6/2030	1,959,643	0.01%
JPMorgan Chase & Co.	$3,900,000	5.00%	22/7/2030	3,885,063	0.02%
JPMorgan Chase & Co.	$100,000	8.75%	1/9/2030	117,689	0.00%
JPMorgan Chase & Co.	$1,500,000	2.74%	15/10/2030	1,350,138	0.01%
JPMorgan Chase & Co.	$450,000	4.60%	22/10/2030	441,534	0.00%
JPMorgan Chase & Co.	$1,295,000	4.49%	24/3/2031	1,261,115	0.01%
JPMorgan Chase & Co.	$2,000,000	2.52%	22/4/2031	1,759,675	0.01%
JPMorgan Chase & Co.	$1,950,000	2.96%	13/5/2031	1,742,610	0.01%
JPMorgan Chase & Co.	$900,000	1.76%	19/11/2031	747,899	0.01%
JPMorgan Chase & Co.	$1,200,000	1.95%	4/2/2032	995,748	0.01%
JPMorgan Chase & Co.	$2,350,000	2.58%	22/4/2032	2,017,098	0.01%
JPMorgan Chase & Co.	$800,000	2.96%	25/1/2033	691,626	0.01%
JPMorgan Chase & Co.	$1,000,000	4.59%	26/4/2033	957,347	0.01%
JPMorgan Chase & Co.	$2,300,000	4.91%	25/7/2033	2,249,984	0.01%
JPMorgan Chase & Co.	$900,000	5.72%	14/9/2033	916,477	0.01%
JPMorgan Chase & Co.	€1,474,000	3.76%	21/3/2034	1,559,805	0.01%
JPMorgan Chase & Co.	$1,900,000	5.35%	1/6/2034	1,899,528	0.01%
JPMorgan Chase & Co.	$1,165,000	6.25%	23/10/2034	1,232,279	0.01%
JPMorgan Chase & Co.	$1,000,000	5.34%	23/1/2035	994,433	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
JPMorgan Chase & Co.	$1,675,000	5.77%	22/4/2035	1,714,527	0.01%
JPMorgan Chase & Co.	$1,675,000	5.29%	22/7/2035	1,657,770	0.01%
JPMorgan Chase & Co.	$1,000,000	4.95%	22/10/2035	964,246	0.01%
JPMorgan Chase & Co.	$1,025,000	3.88%	24/7/2038	870,248	0.01%
JPMorgan Chase & Co.	$1,750,000	3.11%	22/4/2041	1,295,000	0.01%
JPMorgan Chase & Co.	$200,000	5.60%	15/7/2041	201,892	0.00%
JPMorgan Chase & Co.	$500,000	5.40%	6/1/2042	492,779	0.00%
JPMorgan Chase & Co.	$825,000	3.16%	22/4/2042	604,215	0.00%
JPMorgan Chase & Co.	$500,000	5.63%	16/8/2043	496,643	0.00%
JPMorgan Chase & Co.	$600,000	4.95%	1/6/2045	544,719	0.00%
JPMorgan Chase & Co.	$950,000	5.53%	29/11/2045	927,668	0.01%
JPMorgan Chase & Co.	$455,000	4.26%	22/2/2048	374,842	0.00%
JPMorgan Chase & Co.	$700,000	4.03%	24/7/2048	551,063	0.00%
JPMorgan Chase & Co.	$1,650,000	3.96%	15/11/2048	1,289,537	0.01%
JPMorgan Chase & Co.	$1,130,000	3.90%	23/1/2049	869,633	0.01%
JPMorgan Chase & Co.	$660,000	3.11%	22/4/2051	435,266	0.00%
JPMorgan Chase & Co.	$800,000	3.33%	22/4/2052	548,542	0.00%
Juniper Networks, Inc.	$150,000	2.00%	10/12/2030	125,299	0.00%
Kaiser Foundation Hospitals	$1,465,000	3.15%	1/5/2027	1,418,295	0.01%
Kaiser Foundation Hospitals	$600,000	2.81%	1/6/2041	424,750	0.00%
Kaiser Foundation Hospitals	$115,000	4.88%	1/4/2042	106,409	0.00%
Kaiser Foundation Hospitals	$200,000	4.15%	1/5/2047	163,258	0.00%
Kaiser Foundation Hospitals	$550,000	3.27%	1/11/2049	381,076	0.00%
Kaiser Foundation Hospitals	$600,000	3.00%	1/6/2051	390,149	0.00%
Kansas Development Finance Authority	$400,000	4.93%	15/4/2045	376,640	0.00%
Kellanova	$100,000	4.30%	15/5/2028	98,357	0.00%
Kellanova	$700,000	2.10%	1/6/2030	608,731	0.00%
Kellanova	€1,273,000	3.75%	16/5/2034	1,347,385	0.01%
Kellanova	$108,000	4.50%	1/4/2046	90,851	0.00%
Kellanova	$300,000	5.75%	16/5/2054	299,340	0.00%
Kemper Corp.	$200,000	3.80%	23/2/2032	176,053	0.00%
Kennametal, Inc.	$250,000	4.63%	15/6/2028	246,585	0.00%
Kentucky Utilities Co.	$740,000	5.13%	1/11/2040	700,418	0.01%
Kentucky Utilities Co.	$205,000	4.38%	1/10/2045	169,860	0.00%
Kentucky Utilities Co.	$295,000	3.30%	1/6/2050	198,689	0.00%
Kenvue, Inc.	$275,000	5.35%	22/3/2026	277,620	0.00%
Kenvue, Inc.	$2,050,000	5.05%	22/3/2028	2,074,319	0.01%
Kenvue, Inc.	$500,000	5.00%	22/3/2030	503,357	0.00%
Kenvue, Inc.	$1,350,000	4.90%	22/3/2033	1,327,165	0.01%
Kenvue, Inc.	$300,000	5.10%	22/3/2043	287,062	0.00%
Kenvue, Inc.	$825,000	5.05%	22/3/2053	765,025	0.01%
Keurig Dr Pepper, Inc.	$500,000	5.10%	15/3/2027	504,553	0.00%
Keurig Dr Pepper, Inc.	$125,000	3.43%	15/6/2027	121,321	0.00%
Keurig Dr Pepper, Inc.	$500,000	5.05%	15/3/2029	501,311	0.00%
Keurig Dr Pepper, Inc.	$500,000	5.20%	15/3/2031	504,542	0.00%
Keurig Dr Pepper, Inc.	$450,000	2.25%	15/3/2031	380,720	0.00%
Keurig Dr Pepper, Inc.	$1,000,000	4.05%	15/4/2032	935,284	0.01%
Keurig Dr Pepper, Inc.	$500,000	5.30%	15/3/2034	499,329	0.00%
Keurig Dr Pepper, Inc.	$500,000	4.50%	15/11/2045	417,567	0.00%
Keurig Dr Pepper, Inc.	$100,000	4.42%	15/12/2046	81,863	0.00%
Keurig Dr Pepper, Inc.	$400,000	4.50%	15/4/2052	329,415	0.00%
KeyBank NA	$225,000	4.70%	26/1/2026	224,467	0.00%
KeyBank NA	$500,000	5.85%	15/11/2027	512,154	0.00%
KeyBank NA	$525,000	3.90%	13/4/2029	492,393	0.00%
KeyBank NA	$215,000	4.90%	8/8/2032	203,711	0.00%
KeyBank NA	$250,000	5.00%	26/1/2033	239,551	0.00%
KeyCorp	$425,000	2.25%	6/4/2027	400,971	0.00%
KeyCorp	$200,000	4.10%	30/4/2028	193,455	0.00%
KeyCorp	$608,000	4.79%	1/6/2033	574,159	0.00%
KeyCorp	$500,000	6.40%	6/3/2035	520,681	0.00%
Keysight Technologies, Inc.	$125,000	4.60%	6/4/2027	124,417	0.00%
Keysight Technologies, Inc.	$200,000	3.00%	30/10/2029	182,404	0.00%
Keysight Technologies, Inc.	$250,000	4.95%	15/10/2034	240,532	0.00%
KeySpan Gas East Corp.	$345,000	5.99%	6/3/2033	349,570	0.00%
KeySpan Gas East Corp.	$300,000	3.59%	18/1/2052	198,292	0.00%
Kilroy Realty LP	$200,000	4.75%	15/12/2028	195,208	0.00%
Kilroy Realty LP	$50,000	4.25%	15/8/2029	47,096	0.00%
Kilroy Realty LP	$160,000	3.05%	15/2/2030	140,242	0.00%
Kilroy Realty LP	$150,000	6.25%	15/1/2036	148,901	0.00%
Kimberly-Clark Corp.	$500,000	3.20%	30/7/2046	351,435	0.00%
Kimco Realty Corp.	$425,000	2.70%	1/10/2030	376,952	0.00%

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Kimco Realty OP LLC	$180,000	2.80%	1/10/2026	174,280	0.00%
Kimco Realty OP LLC	$225,000	3.80%	1/4/2027	220,412	0.00%
Kimco Realty OP LLC	$200,000	2.25%	1/12/2031	165,830	0.00%
Kimco Realty OP LLC	$500,000	4.60%	1/2/2033	476,220	0.00%
Kimco Realty OP LLC	$420,000	4.85%	1/3/2035	399,498	0.00%
Kimco Realty OP LLC	$80,000	4.25%	1/4/2045	64,717	0.00%
Kimco Realty OP LLC	$200,000	4.45%	1/9/2047	164,564	0.00%
Kinder Morgan Energy Partners LP	$350,000	6.95%	15/1/2038	379,774	0.00%
Kinder Morgan Energy Partners LP	$35,000	4.70%	1/11/2042	29,450	0.00%
Kinder Morgan Energy Partners LP	$300,000	5.50%	1/3/2044	277,959	0.00%
Kinder Morgan, Inc.	$500,000	1.75%	15/11/2026	473,991	0.00%
Kinder Morgan, Inc.	$300,000	4.30%	1/3/2028	294,533	0.00%
Kinder Morgan, Inc.	$300,000	5.10%	1/8/2029	300,125	0.00%
Kinder Morgan, Inc.	$300,000	2.00%	15/2/2031	251,066	0.00%
Kinder Morgan, Inc.	$295,000	4.80%	1/2/2033	280,682	0.00%
Kinder Morgan, Inc.	$400,000	5.55%	1/6/2045	373,891	0.00%
Kirby Corp.	$300,000	4.20%	1/3/2028	290,378	0.00%
Kite Realty Group LP	$205,000	4.00%	1/10/2026	202,086	0.00%
Kite Realty Group LP	$250,000	4.95%	15/12/2031	242,899	0.00%
Kite Realty Group LP	$150,000	5.50%	1/3/2034	149,006	0.00%
KKR Group Finance Co. III LLC	$770,000	5.13%	1/6/2044	703,135	0.01%
KKR Group Finance Co. V LLC	€400,000	1.63%	22/5/2029	390,478	0.00%
KKR Group Finance Co. VI LLC	$150,000	3.75%	1/7/2029	141,865	0.00%
KKR Group Finance Co. X LLC	$525,000	3.25%	15/12/2051	343,274	0.00%
KKR Group Finance Co. XI LLC	¥100,000,000	1.56%	30/5/2029	634,387	0.00%
KLA Corp.	$260,000	4.10%	15/3/2029	253,429	0.00%
KLA Corp.	$400,000	4.65%	15/7/2032	391,712	0.00%
KLA Corp.	$225,000	4.95%	15/7/2052	204,204	0.00%
KLA Corp.	$925,000	5.25%	15/7/2062	865,278	0.01%
Kraft Heinz Foods Co.	$775,000	3.88%	15/5/2027	759,436	0.01%
Kraft Heinz Foods Co.	€2,000,000	2.25%	25/5/2028	2,034,473	0.01%
Kraft Heinz Foods Co.	$300,000	4.25%	1/3/2031	286,579	0.00%
Kraft Heinz Foods Co.	$200,000	6.50%	9/2/2040	211,890	0.00%
Kraft Heinz Foods Co.	$725,000	5.00%	4/6/2042	652,189	0.00%
Kraft Heinz Foods Co.	$600,000	5.20%	15/7/2045	543,538	0.00%
Kraft Heinz Foods Co.	$1,575,000	4.38%	1/6/2046	1,273,408	0.01%
Kraft Heinz Foods Co.	$450,000	4.88%	1/10/2049	385,584	0.00%
Kraft Heinz Foods Co.	$675,000	5.50%	1/6/2050	633,090	0.00%
Kroger Co.	$300,000	2.65%	15/10/2026	289,442	0.00%
Kroger Co.	$100,000	3.70%	1/8/2027	97,581	0.00%
Kroger Co.	$100,000	2.20%	1/5/2030	86,726	0.00%
Kroger Co.	$500,000	1.70%	15/1/2031	411,920	0.00%
Kroger Co.	$325,000	7.50%	1/4/2031	364,639	0.00%
Kroger Co.	$800,000	5.00%	15/9/2034	775,310	0.01%
Kroger Co.	$300,000	5.40%	15/7/2040	288,719	0.00%
Kroger Co.	$100,000	5.00%	15/4/2042	90,478	0.00%
Kroger Co.	$550,000	5.15%	1/8/2043	504,006	0.00%
Kroger Co.	$125,000	3.88%	15/10/2046	93,606	0.00%
Kroger Co.	$100,000	4.65%	15/1/2048	83,902	0.00%
Kroger Co.	$200,000	5.40%	15/1/2049	187,687	0.00%
Kroger Co.	$675,000	3.95%	15/1/2050	506,703	0.00%
Kroger Co.	$750,000	5.50%	15/9/2054	705,717	0.01%
Kroger Co.	$550,000	5.65%	15/9/2064	517,730	0.00%
Kyndryl Holdings, Inc.	$750,000	6.35%	20/2/2034	780,714	0.01%
L3Harris Technologies, Inc.	$100,000	3.85%	15/12/2026	98,417	0.00%
L3Harris Technologies, Inc.	$600,000	5.40%	15/1/2027	607,202	0.00%
L3Harris Technologies, Inc.	$2,610,000	5.05%	1/6/2029	2,610,536	0.01%
L3Harris Technologies, Inc.	$225,000	1.80%	15/1/2031	185,521	0.00%
L3Harris Technologies, Inc.	$750,000	5.40%	31/7/2033	748,143	0.01%
L3Harris Technologies, Inc.	$250,000	4.85%	27/4/2035	238,126	0.00%
L3Harris Technologies, Inc.	$300,000	6.15%	15/12/2040	311,345	0.00%
L3Harris Technologies, Inc.	$200,000	5.05%	27/4/2045	183,123	0.00%
Laboratory Corp. of America Holdings	$250,000	3.60%	1/9/2027	243,185	0.00%
Laboratory Corp. of America Holdings	$375,000	2.95%	1/12/2029	340,140	0.00%
Laboratory Corp. of America Holdings	$300,000	4.35%	1/4/2030	289,288	0.00%
Laboratory Corp. of America Holdings	$500,000	4.55%	1/4/2032	478,211	0.00%
Laboratory Corp. of America Holdings	$500,000	4.80%	1/10/2034	473,707	0.00%
Lam Research Corp.	$1,000,000	2.88%	15/6/2050	631,828	0.00%
Las Vegas Sands Corp.	$500,000	5.90%	1/6/2027	507,248	0.00%
Las Vegas Sands Corp.	$300,000	6.00%	15/8/2029	303,677	0.00%
Las Vegas Sands Corp.	$300,000	6.20%	15/8/2034	301,712	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Lazard Group LLC	$665,000	3.63%	1/3/2027	647,193	0.00%
Lazard Group LLC	$175,000	4.50%	19/9/2028	171,291	0.00%
Lazard Group LLC	$225,000	4.38%	11/3/2029	219,030	0.00%
Lazard Group LLC	$500,000	6.00%	15/3/2031	513,417	0.00%
LBJ Infrastructure Group LLC	$225,000	3.80%	31/12/2057	152,482	0.00%
LC21 Commercial Mortgage Trust 2015	$515,000	3.71%	10/7/2048	512,281	0.00%
Lear Corp.	$175,000	4.25%	15/5/2029	168,425	0.00%
Lear Corp.	$305,000	5.25%	15/5/2049	262,145	0.00%
Legg Mason, Inc.	$100,000	4.75%	15/3/2026	100,027	0.00%
Legg Mason, Inc.	$400,000	5.63%	15/1/2044	390,808	0.00%
Leggett & Platt, Inc.	$970,000	3.50%	15/11/2027	916,243	0.01%
Leidos, Inc.	$225,000	4.38%	15/5/2030	215,167	0.00%
Leidos, Inc.	$750,000	5.75%	15/3/2033	761,077	0.01%
Leland Stanford Junior University	$825,000	3.65%	1/5/2048	638,888	0.00%
Lennar Corp.	$330,000	4.75%	29/11/2027	329,033	0.00%
Lennox International, Inc.	$500,000	5.50%	15/9/2028	508,099	0.00%
Liberty Mutual Group, Inc.	$95,000	4.57%	1/2/2029	93,095	0.00%
Liberty Mutual Group, Inc.	$600,000	5.50%	15/6/2052	553,477	0.00%
Liberty Mutual Group, Inc.	$750,000	3.95%	15/5/2060	502,918	0.00%
Lincoln National Corp.	$240,000	3.05%	15/1/2030	216,138	0.00%
Lincoln National Corp.	$150,000	6.30%	9/10/2037	156,097	0.00%
Lincoln National Corp.	$100,000	7.00%	15/6/2040	109,302	0.00%
Lincoln National Corp.	$100,000	4.35%	1/3/2048	77,521	0.00%
Linde plc	€1,000,000	0.00%	30/9/2026	990,751	0.01%
Linde plc	€1,900,000	3.20%	14/2/2031	1,993,630	0.01%
Linde plc	€500,000	1.63%	31/3/2035	444,378	0.00%
Linde, Inc.	$200,000	3.55%	7/11/2042	157,737	0.00%
LKQ Corp.	$850,000	5.75%	15/6/2028	864,317	0.01%
Lockheed Martin Corp.	$395,000	3.55%	15/1/2026	391,071	0.00%
Lockheed Martin Corp.	$400,000	5.10%	15/11/2027	406,366	0.00%
Lockheed Martin Corp.	$500,000	4.50%	15/2/2029	494,505	0.00%
Lockheed Martin Corp.	$400,000	4.70%	15/12/2031	393,900	0.00%
Lockheed Martin Corp.	$400,000	5.25%	15/1/2033	404,413	0.00%
Lockheed Martin Corp.	$315,000	3.60%	1/3/2035	276,496	0.00%
Lockheed Martin Corp.	$550,000	4.50%	15/5/2036	516,296	0.00%
Lockheed Martin Corp.	$375,000	6.15%	1/9/2036	404,804	0.00%
Lockheed Martin Corp.	$800,000	4.07%	15/12/2042	666,075	0.01%
Lockheed Martin Corp.	$594,000	3.80%	1/3/2045	468,708	0.00%
Lockheed Martin Corp.	$710,000	4.70%	15/5/2046	633,703	0.00%
Lockheed Martin Corp.	$500,000	2.80%	15/6/2050	312,834	0.00%
Lockheed Martin Corp.	$500,000	4.09%	15/9/2052	396,322	0.00%
Lockheed Martin Corp.	$750,000	5.70%	15/11/2054	764,324	0.01%
Lockheed Martin Corp.	$400,000	5.20%	15/2/2055	377,533	0.00%
Lockheed Martin Corp.	$500,000	5.20%	15/2/2064	463,232	0.00%
Loews Corp.	$65,000	6.00%	1/2/2035	68,848	0.00%
Loews Corp.	$260,000	4.13%	15/5/2043	215,422	0.00%
Los Angeles Community College District	$250,000	6.75%	1/8/2049	276,308	0.00%
Los Angeles County Public Works Financing Authority	$50,000	7.62%	1/8/2040	57,199	0.00%
Los Angeles Department of Water & Power	$100,000	6.60%	1/7/2050	111,023	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	$151,997	5.08%	1/6/2031	152,917	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	$300,000	4.15%	1/2/2033	290,953	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	$150,000	5.05%	1/12/2034	150,105	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	$275,000	4.28%	1/2/2036	259,392	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	$675,000	5.20%	1/12/2039	671,238	0.01%
Louisville Gas & Electric Co.	$25,000	4.25%	1/4/2049	19,867	0.00%
Lowe's Cos, Inc.	$1,675,000	2.50%	15/4/2026	1,633,513	0.01%
Lowe's Cos, Inc.	$200,000	3.35%	1/4/2027	194,365	0.00%
Lowe's Cos, Inc.	$300,000	3.10%	3/5/2027	290,143	0.00%
Lowe's Cos, Inc.	$1,800,000	1.30%	15/4/2028	1,609,388	0.01%
Lowe's Cos, Inc.	$290,000	1.70%	15/9/2028	259,394	0.00%
Lowe's Cos, Inc.	$700,000	4.50%	15/4/2030	686,751	0.01%
Lowe's Cos, Inc.	$810,000	1.70%	15/10/2030	676,577	0.01%
Lowe's Cos, Inc.	$200,000	2.63%	1/4/2031	173,699	0.00%
Lowe's Cos, Inc.	$755,000	3.75%	1/4/2032	691,006	0.01%
Lowe's Cos, Inc.	$500,000	5.00%	15/4/2033	492,375	0.00%
Lowe's Cos, Inc.	$290,000	2.80%	15/9/2041	198,662	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Lowe's Cos, Inc.	$375,000	4.65%	15/4/2042	328,132	0.00%
Lowe's Cos, Inc.	$800,000	3.70%	15/4/2046	590,816	0.00%
Lowe's Cos, Inc.	$675,000	4.05%	3/5/2047	523,165	0.00%
Lowe's Cos, Inc.	$220,000	4.55%	5/4/2049	181,544	0.00%
Lowe's Cos, Inc.	$300,000	3.00%	15/10/2050	186,771	0.00%
Lowe's Cos, Inc.	$150,000	3.50%	1/4/2051	102,319	0.00%
Lowe's Cos, Inc.	$405,000	5.63%	15/4/2053	389,823	0.00%
Lowe's Cos, Inc.	$625,000	4.45%	1/4/2062	483,271	0.00%
Lowe's Cos, Inc.	$495,000	5.80%	15/9/2062	479,202	0.00%
Lowe's Cos, Inc.	$450,000	5.85%	1/4/2063	439,335	0.00%
LPL Holdings, Inc.	$500,000	5.70%	20/5/2027	506,094	0.00%
LPL Holdings, Inc.	$500,000	6.75%	17/11/2028	525,356	0.00%
LPL Holdings, Inc.	$500,000	6.00%	20/5/2034	509,263	0.00%
LXP Industrial Trust	$500,000	2.38%	1/10/2031	406,222	0.00%
LYB International Finance BV	$60,000	5.25%	15/7/2043	54,408	0.00%
LYB International Finance II BV	€300,000	1.63%	17/9/2031	279,251	0.00%
LYB International Finance III LLC	$250,000	2.25%	1/10/2030	213,211	0.00%
LYB International Finance III LLC	$500,000	5.50%	1/3/2034	490,964	0.00%
LYB International Finance III LLC	$1,000,000	3.38%	1/10/2040	730,864	0.01%
LYB International Finance III LLC	$295,000	4.20%	15/10/2049	222,301	0.00%
LYB International Finance III LLC	$525,000	4.20%	1/5/2050	391,771	0.00%
LYB International Finance III LLC	$500,000	3.63%	1/4/2051	335,547	0.00%
LyondellBasell Industries NV	$445,000	4.63%	26/2/2055	350,224	0.00%
M&T Bank Corp.	$175,000	4.55%	16/8/2028	172,925	0.00%
M&T Bank Corp.	$125,000	4.83%	16/1/2029	124,475	0.00%
M&T Bank Corp.	$500,000	7.41%	30/10/2029	535,604	0.00%
M&T Bank Corp.	$250,000	6.08%	13/3/2032	255,944	0.00%
M&T Bank Corp.	$1,000,000	5.05%	27/1/2034	956,914	0.01%
M&T Bank Corp.	$225,000	5.39%	16/1/2036	218,168	0.00%
Main Street Capital Corp.	$200,000	6.50%	4/6/2027	203,645	0.00%
Main Street Capital Corp.	$150,000	6.95%	1/3/2029	156,083	0.00%
ManpowerGroup, Inc.	€1,000,000	3.50%	30/6/2027	1,047,297	0.01%
Marathon Petroleum Corp.	$50,000	3.80%	1/4/2028	48,285	0.00%
Marathon Petroleum Corp.	$360,000	6.50%	1/3/2041	373,282	0.00%
Marathon Petroleum Corp.	$175,000	4.50%	1/4/2048	136,711	0.00%
Marathon Petroleum Corp.	$420,000	5.00%	15/9/2054	346,601	0.00%
Markel Group, Inc.	$100,000	5.00%	5/4/2046	87,646	0.00%
Markel Group, Inc.	$200,000	4.30%	1/11/2047	156,151	0.00%
Markel Group, Inc.	$120,000	5.00%	20/5/2049	104,284	0.00%
Markel Group, Inc.	$150,000	4.15%	17/9/2050	113,690	0.00%
Markel Group, Inc.	$205,000	3.45%	7/5/2052	135,890	0.00%
Markel Group, Inc.	$325,000	6.00%	16/5/2054	322,820	0.00%
Marriott International, Inc.	$600,000	3.13%	15/6/2026	586,540	0.00%
Marriott International, Inc.	$125,000	4.00%	15/4/2028	121,636	0.00%
Marriott International, Inc.	$115,000	4.65%	1/12/2028	114,184	0.00%
Marriott International, Inc.	$275,000	4.88%	15/5/2029	273,925	0.00%
Marriott International, Inc.	$300,000	4.80%	15/3/2030	297,756	0.00%
Marriott International, Inc.	$525,000	4.63%	15/6/2030	515,386	0.00%
Marriott International, Inc.	$365,000	2.85%	15/4/2031	318,873	0.00%
Marriott International, Inc.	$1,250,000	3.50%	15/10/2032	1,102,679	0.01%
Marriott International, Inc.	$300,000	5.30%	15/5/2034	297,716	0.00%
Marriott International, Inc.	$450,000	5.35%	15/3/2035	443,850	0.00%
Mars, Inc.	$1,000,000	0.88%	16/7/2026	943,842	0.01%
Mars, Inc.	$215,000	3.20%	1/4/2030	198,183	0.00%
Mars, Inc.	$450,000	4.65%	20/4/2031	438,679	0.00%
Mars, Inc.	$500,000	4.75%	20/4/2033	482,147	0.00%
Mars, Inc.	$240,000	3.60%	1/4/2034	210,374	0.00%
Mars, Inc.	$215,000	3.88%	1/4/2039	180,086	0.00%
Mars, Inc.	$100,000	3.95%	1/4/2044	78,884	0.00%
Mars, Inc.	$525,000	3.95%	1/4/2049	403,076	0.00%
Mars, Inc.	$300,000	2.45%	16/7/2050	167,097	0.00%
Mars, Inc.	$225,000	4.13%	1/4/2054	173,083	0.00%
Mars, Inc.	$200,000	4.20%	1/4/2059	152,808	0.00%
Marsh & McLennan Cos, Inc.	$100,000	3.75%	14/3/2026	99,066	0.00%
Marsh & McLennan Cos, Inc.	$320,000	4.55%	8/11/2027	319,726	0.00%
Marsh & McLennan Cos, Inc.	$315,000	4.65%	15/3/2030	311,180	0.00%
Marsh & McLennan Cos, Inc.	$500,000	2.25%	15/11/2030	431,083	0.00%
Marsh & McLennan Cos, Inc.	$385,000	4.85%	15/11/2031	379,809	0.00%
Marsh & McLennan Cos, Inc.	$200,000	2.38%	15/12/2031	167,742	0.00%
Marsh & McLennan Cos, Inc.	$770,000	5.00%	15/3/2035	751,042	0.01%
Marsh & McLennan Cos, Inc.	$1,045,000	4.75%	15/3/2039	968,646	0.01%

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Marsh & McLennan Cos, Inc.	$35,000	4.35%	30/1/2047	29,279	0.00%
Marsh & McLennan Cos, Inc.	$495,000	4.20%	1/3/2048	401,647	0.00%
Marsh & McLennan Cos, Inc.	$550,000	2.90%	15/12/2051	341,530	0.00%
Marsh & McLennan Cos, Inc.	$400,000	6.25%	1/11/2052	427,515	0.00%
Marsh & McLennan Cos, Inc.	$40,000	5.70%	15/9/2053	40,025	0.00%
Marsh & McLennan Cos, Inc.	$530,000	5.40%	15/3/2055	508,967	0.00%
Martin Marietta Materials, Inc.	$150,000	3.45%	1/6/2027	145,226	0.00%
Martin Marietta Materials, Inc.	$100,000	3.50%	15/12/2027	96,580	0.00%
Martin Marietta Materials, Inc.	$425,000	2.50%	15/3/2030	376,265	0.00%
Martin Marietta Materials, Inc.	$250,000	5.15%	1/12/2034	245,781	0.00%
Martin Marietta Materials, Inc.	$100,000	4.25%	15/12/2047	80,420	0.00%
Martin Marietta Materials, Inc.	$625,000	3.20%	15/7/2051	405,497	0.00%
Martin Marietta Materials, Inc.	$300,000	5.50%	1/12/2054	283,345	0.00%
Marvell Technology, Inc.	$100,000	4.88%	22/6/2028	99,406	0.00%
Marvell Technology, Inc.	$500,000	2.95%	15/4/2031	438,854	0.00%
Maryland Economic Development Corp.	$293,000	5.43%	31/5/2056	281,000	0.00%
Maryland Economic Development Corp.	$350,000	5.94%	31/5/2057	349,059	0.00%
Maryland Health & Higher Educational Facilities Authority	$100,000	3.05%	1/7/2040	73,352	0.00%
Maryland Health & Higher Educational Facilities Authority	$100,000	3.20%	1/7/2050	67,044	0.00%
Masco Corp.	$125,000	3.50%	15/11/2027	120,492	0.00%
Masco Corp.	$100,000	4.50%	15/5/2047	81,914	0.00%
Masco Corp.	$475,000	3.13%	15/2/2051	299,274	0.00%
Mass General Brigham, Inc.	$125,000	3.77%	1/7/2048	96,046	0.00%
Mass General Brigham, Inc.	$150,000	3.19%	1/7/2049	102,878	0.00%
Mass General Brigham, Inc.	$25,000	4.12%	1/7/2055	19,604	0.00%
Mass General Brigham, Inc.	$300,000	3.34%	1/7/2060	196,206	0.00%
Massachusetts Electric Co.	$245,000	4.00%	15/8/2046	187,540	0.00%
Massachusetts Electric Co.	$550,000	5.87%	26/2/2054	547,755	0.00%
Massachusetts Institute of Technology	$100,000	3.96%	1/7/2038	88,638	0.00%
Massachusetts Institute of Technology	$125,000	2.99%	1/7/2050	84,354	0.00%
Massachusetts Institute of Technology	$200,000	2.29%	1/7/2051	114,723	0.00%
Massachusetts Institute of Technology	$300,000	5.60%	1/7/2111	301,845	0.00%
Massachusetts Institute of Technology	$325,000	4.68%	1/7/2114	274,979	0.00%
Massachusetts Institute of Technology	$275,000	3.89%	1/7/2116	193,168	0.00%
Massachusetts Mutual Life Insurance Co.	$310,000	5.08%	15/2/2069	269,049	0.00%
Massachusetts Mutual Life Insurance Co.	$513,000	3.73%	15/10/2070	331,686	0.00%
Massachusetts Mutual Life Insurance Co.	$375,000	4.90%	1/4/2077	302,810	0.00%
Massachusetts School Building Authority	$125,000	5.72%	15/8/2039	127,832	0.00%
Massachusetts School Building Authority	$335,000	3.40%	15/10/2040	273,494	0.00%
Massachusetts School Building Authority	$150,000	2.95%	15/5/2043	111,669	0.00%
MassMutual Global Funding II	$500,000	4.50%	10/4/2026	499,582	0.00%
MassMutual Global Funding II	$200,000	1.20%	16/7/2026	189,992	0.00%
MassMutual Global Funding II	$200,000	2.35%	14/1/2027	191,456	0.00%
MassMutual Global Funding II	$370,000	5.10%	9/4/2027	374,208	0.00%
MassMutual Global Funding II	$900,000	5.05%	14/6/2028	907,025	0.01%
MassMutual Global Funding II	$250,000	4.85%	17/1/2029	249,978	0.00%
MassMutual Global Funding II	$200,000	5.15%	30/5/2029	202,462	0.00%
MassMutual Global Funding II	£1,700,000	4.63%	5/10/2029	2,106,274	0.01%
MassMutual Global Funding II	$500,000	2.15%	9/3/2031	422,900	0.00%
MassMutual Global Funding II	$200,000	4.35%	17/9/2031	191,968	0.00%
Mastercard, Inc.	$850,000	2.95%	21/11/2026	827,249	0.01%
Mastercard, Inc.	$361,000	4.10%	15/1/2028	357,143	0.00%
Mastercard, Inc.	$200,000	4.88%	9/3/2028	202,358	0.00%
Mastercard, Inc.	€1,200,000	1.00%	22/2/2029	1,162,414	0.01%
Mastercard, Inc.	$2,005,000	2.95%	1/6/2029	1,869,920	0.01%
Mastercard, Inc.	$1,500,000	1.90%	15/3/2031	1,268,549	0.01%
Mastercard, Inc.	$500,000	2.00%	18/11/2031	415,244	0.00%
Mastercard, Inc.	$726,000	4.35%	15/1/2032	701,811	0.01%
Mastercard, Inc.	$500,000	4.88%	9/5/2034	492,394	0.00%
Mastercard, Inc.	$597,000	4.55%	15/1/2035	572,283	0.00%
Mastercard, Inc.	$650,000	3.95%	26/2/2048	520,888	0.00%
Mastercard, Inc.	$1,200,000	2.95%	15/3/2051	772,822	0.01%
Mattel, Inc.	$250,000	3.38%	1/4/2026	244,848	0.00%
Mattel, Inc.	$250,000	3.75%	1/4/2029	234,138	0.00%
Mattel, Inc.	$165,000	5.45%	1/11/2041	147,858	0.00%
Mayo Clinic	$475,000	3.20%	15/11/2061	307,368	0.00%
McCormick & Co., Inc.	$200,000	0.90%	15/2/2026	191,651	0.00%
McCormick & Co., Inc.	$450,000	4.95%	15/4/2033	439,112	0.00%
McCormick & Co., Inc.	$300,000	4.70%	15/10/2034	282,424	0.00%
McDonald's Corp.	$910,000	3.70%	30/1/2026	902,984	0.01%
McDonald's Corp.	€200,000	0.90%	15/6/2026	202,076	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
McDonald's Corp.	$425,000	3.50%	1/3/2027	415,316	0.00%
McDonald's Corp.	$1,025,000	3.80%	1/4/2028	997,653	0.01%
McDonald's Corp.	$550,000	5.00%	17/5/2029	553,554	0.00%
McDonald's Corp.	€1,500,000	2.38%	31/5/2029	1,520,152	0.01%
McDonald's Corp.	$275,000	2.63%	1/9/2029	250,460	0.00%
McDonald's Corp.	$1,475,000	2.13%	1/3/2030	1,288,214	0.01%
McDonald's Corp.	€500,000	3.88%	20/2/2031	540,212	0.00%
McDonald's Corp.	$500,000	5.20%	17/5/2034	504,999	0.00%
McDonald's Corp.	€700,000	3.00%	31/5/2034	704,640	0.01%
McDonald's Corp.	€800,000	4.13%	28/11/2035	864,813	0.01%
McDonald's Corp.	$300,000	4.70%	9/12/2035	286,291	0.00%
McDonald's Corp.	$100,000	6.30%	15/10/2037	107,545	0.00%
McDonald's Corp.	$200,000	6.30%	1/3/2038	214,819	0.00%
McDonald's Corp.	$100,000	5.70%	1/2/2039	101,629	0.00%
McDonald's Corp.	$265,000	3.70%	15/2/2042	207,575	0.00%
McDonald's Corp.	$350,000	3.63%	1/5/2043	268,064	0.00%
McDonald's Corp.	$200,000	4.60%	26/5/2045	173,346	0.00%
McDonald's Corp.	$900,000	4.88%	9/12/2045	807,247	0.01%
McDonald's Corp.	$325,000	4.45%	1/3/2047	273,348	0.00%
McDonald's Corp.	$450,000	4.45%	1/9/2048	375,594	0.00%
McDonald's Corp.	$500,000	3.63%	1/9/2049	360,358	0.00%
McDonald's Corp.	$500,000	4.20%	1/4/2050	396,072	0.00%
McDonald's Corp.	$300,000	5.15%	9/9/2052	274,406	0.00%
McKesson Corp.	€900,000	1.63%	30/10/2026	913,747	0.01%
McKesson Corp.	$400,000	4.25%	15/9/2029	391,048	0.00%
MDC Holdings, Inc.	$450,000	2.50%	15/1/2031	389,524	0.00%
MDC Holdings, Inc.	$150,000	3.97%	6/8/2061	113,212	0.00%
MedStar Health, Inc.	$230,000	3.63%	15/8/2049	165,747	0.00%
Medtronic Global Holdings SCA	€410,000	1.13%	7/3/2027	410,552	0.00%
Medtronic Global Holdings SCA	$500,000	4.25%	30/3/2028	493,822	0.00%
Medtronic Global Holdings SCA	€600,000	0.38%	15/10/2028	567,597	0.00%
Medtronic Global Holdings SCA	€340,000	3.13%	15/10/2031	353,156	0.00%
Medtronic Global Holdings SCA	$500,000	4.50%	30/3/2033	477,909	0.00%
Medtronic Global Holdings SCA	€298,000	3.38%	15/10/2034	309,602	0.00%
Medtronic Global Holdings SCA	€500,000	1.38%	15/10/2040	377,844	0.00%
Medtronic Global Holdings SCA	€900,000	1.75%	2/7/2049	635,242	0.00%
Medtronic Global Holdings SCA	€300,000	1.63%	15/10/2050	203,207	0.00%
Medtronic, Inc.	$999,000	4.38%	15/3/2035	936,793	0.01%
Medtronic, Inc.	$149,000	4.63%	15/3/2045	132,516	0.00%
Medtronic, Inc.	€642,000	4.15%	15/10/2053	692,747	0.01%
Memorial Health Services	$125,000	3.45%	1/11/2049	88,926	0.00%
Memorial Sloan-Kettering Cancer Center	$250,000	2.96%	1/1/2050	163,465	0.00%
Memorial Sloan-Kettering Cancer Center	$100,000	4.20%	1/7/2055	80,473	0.00%
Merck & Co., Inc.	$575,000	1.70%	10/6/2027	539,113	0.00%
Merck & Co., Inc.	$500,000	4.05%	17/5/2028	492,594	0.00%
Merck & Co., Inc.	$1,500,000	1.90%	10/12/2028	1,353,090	0.01%
Merck & Co., Inc.	$600,000	3.40%	7/3/2029	570,452	0.00%
Merck & Co., Inc.	$500,000	4.30%	17/5/2030	490,232	0.00%
Merck & Co., Inc.	$900,000	2.15%	10/12/2031	751,991	0.01%
Merck & Co., Inc.	$500,000	4.50%	17/5/2033	481,840	0.00%
Merck & Co., Inc.	$175,000	6.50%	1/12/2033	192,634	0.00%
Merck & Co., Inc.	€300,000	1.38%	2/11/2036	253,920	0.00%
Merck & Co., Inc.	$445,000	2.35%	24/6/2040	300,400	0.00%
Merck & Co., Inc.	$430,000	3.60%	15/9/2042	334,087	0.00%
Merck & Co., Inc.	$525,000	4.90%	17/5/2044	484,351	0.00%
Merck & Co., Inc.	$450,000	3.70%	10/2/2045	347,853	0.00%
Merck & Co., Inc.	$925,000	2.45%	24/6/2050	533,092	0.00%
Merck & Co., Inc.	$1,000,000	2.75%	10/12/2051	604,252	0.00%
Merck & Co., Inc.	$600,000	5.00%	17/5/2053	546,728	0.00%
Merck & Co., Inc.	$1,050,000	2.90%	10/12/2061	601,949	0.00%
Merck & Co., Inc.	$380,000	5.15%	17/5/2063	347,007	0.00%
Met Tower Global Funding	$200,000	4.85%	16/1/2027	200,736	0.00%
Met Tower Global Funding	$200,000	4.00%	1/10/2027	196,633	0.00%
Met Tower Global Funding	$400,000	5.25%	12/4/2029	405,051	0.00%
Meta Platforms, Inc.	$695,000	3.50%	15/8/2027	679,035	0.01%
Meta Platforms, Inc.	$500,000	4.60%	15/5/2028	500,484	0.00%
Meta Platforms, Inc.	$277,000	4.30%	15/8/2029	273,369	0.00%
Meta Platforms, Inc.	$450,000	4.80%	15/5/2030	453,357	0.00%
Meta Platforms, Inc.	$111,000	4.55%	15/8/2031	109,142	0.00%
Meta Platforms, Inc.	$700,000	3.85%	15/8/2032	650,683	0.00%
Meta Platforms, Inc.	$1,751,000	4.75%	15/8/2034	1,705,103	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Meta Platforms, Inc.	$1,325,000	4.45%	15/8/2052	1,115,596	0.01%
Meta Platforms, Inc.	$1,000,000	5.60%	15/5/2053	999,586	0.01%
Meta Platforms, Inc.	$1,187,000	5.40%	15/8/2054	1,150,706	0.01%
Meta Platforms, Inc.	$650,000	4.65%	15/8/2062	551,160	0.00%
Meta Platforms, Inc.	$500,000	5.75%	15/5/2063	504,053	0.00%
Meta Platforms, Inc.	$1,135,000	5.55%	15/8/2064	1,109,522	0.01%
Methodist Hospital	$275,000	2.71%	1/12/2050	169,332	0.00%
MetLife Capital Trust IV	$300,000	7.88%	15/12/2037	328,832	0.00%
MetLife, Inc.	$800,000	4.55%	23/3/2030	789,349	0.01%
MetLife, Inc.	$500,000	5.38%	15/7/2033	505,541	0.00%
MetLife, Inc.	$1,030,000	5.30%	15/12/2034	1,027,340	0.01%
MetLife, Inc.	$450,000	6.40%	15/12/2036	458,396	0.00%
MetLife, Inc.	$900,000	9.25%	8/4/2038	1,057,534	0.01%
MetLife, Inc.	$325,000	4.13%	13/8/2042	270,364	0.00%
MetLife, Inc.	$330,000	4.88%	13/11/2043	299,476	0.00%
MetLife, Inc.	$400,000	4.60%	13/5/2046	347,889	0.00%
MetLife, Inc.	$1,450,000	5.00%	15/7/2052	1,311,566	0.01%
MetLife, Inc.	$450,000	5.25%	15/1/2054	421,839	0.00%
Metropolitan Life Global Funding I	$450,000	5.00%	6/1/2026	451,769	0.00%
Metropolitan Life Global Funding I	$675,000	3.45%	18/12/2026	660,610	0.00%
Metropolitan Life Global Funding I	£1,004,000	4.50%	9/7/2027	1,248,730	0.01%
Metropolitan Life Global Funding I	$300,000	3.00%	19/9/2027	286,972	0.00%
Metropolitan Life Global Funding I	£700,000	0.63%	8/12/2027	777,196	0.01%
Metropolitan Life Global Funding I	$350,000	5.05%	6/1/2028	351,908	0.00%
Metropolitan Life Global Funding I	CAD360,000	1.95%	20/3/2028	238,466	0.00%
Metropolitan Life Global Funding I	$1,000,000	4.30%	25/8/2029	972,704	0.01%
Metropolitan Life Global Funding I	£2,150,000	1.63%	21/9/2029	2,334,580	0.01%
Metropolitan Life Global Funding I	CAD1,490,000	3.39%	9/4/2030	1,019,951	0.01%
Metropolitan Life Global Funding I	$150,000	2.95%	9/4/2030	135,648	0.00%
Metropolitan Life Global Funding I	€300,000	3.75%	5/12/2030	322,714	0.00%
Metropolitan Life Global Funding I	$600,000	1.55%	7/1/2031	491,478	0.00%
Metropolitan Life Global Funding I	$600,000	5.15%	28/3/2033	593,368	0.00%
Metropolitan Life Global Funding I	€395,000	3.63%	26/3/2034	419,147	0.00%
Metropolitan Transportation Authority	$300,000	6.67%	15/11/2039	318,498	0.00%
Metropolitan Transportation Authority	$40,000	5.18%	15/11/2049	34,947	0.00%
Metropolitan Transportation Authority Dedicated Tax Fund	$175,000	7.34%	15/11/2039	203,614	0.00%
Metropolitan Washington Airports Authority Dulles Toll Road Revenue	$100,000	7.46%	1/10/2046	118,403	0.00%
Metropolitan Water Reclamation District of Greater Chicago	$225,000	5.72%	1/12/2038	227,207	0.00%
Michigan Finance Authority	$150,000	3.08%	1/12/2034	130,169	0.00%
Michigan Finance Authority	$200,000	3.38%	1/12/2040	161,003	0.00%
Michigan State University	$50,000	4.50%	15/8/2048	45,209	0.00%
Michigan State University	$200,000	4.17%	15/8/2122	146,560	0.00%
Michigan Strategic Fund	$125,000	3.23%	1/9/2047	89,753	0.00%
Microchip Technology, Inc.	$450,000	4.90%	15/3/2028	448,463	0.00%
Microchip Technology, Inc.	$400,000	5.05%	15/3/2029	399,047	0.00%
Microchip Technology, Inc.	$350,000	5.05%	15/2/2030	347,755	0.00%
Micron Technology, Inc.	$500,000	4.19%	15/2/2027	492,957	0.00%
Micron Technology, Inc.	$1,500,000	2.70%	15/4/2032	1,256,742	0.01%
Micron Technology, Inc.	$300,000	3.48%	1/11/2051	201,856	0.00%
Microsoft Corp.	$165,000	2.40%	8/8/2026	160,131	0.00%
Microsoft Corp.	$640,000	3.40%	15/9/2026	630,188	0.00%
Microsoft Corp.	$1,000,000	1.35%	15/9/2030	846,814	0.01%
Microsoft Corp.	$1,075,000	3.50%	12/2/2035	973,269	0.01%
Microsoft Corp.	$2,285,000	3.45%	8/8/2036	1,989,577	0.01%
Microsoft Corp.	$525,000	4.10%	6/2/2037	490,263	0.00%
Microsoft Corp.	$1,976,000	3.70%	8/8/2046	1,577,742	0.01%
Microsoft Corp.	$2,225,000	2.53%	1/6/2050	1,368,361	0.01%
Microsoft Corp.	$600,000	2.50%	15/9/2050	363,680	0.00%
Microsoft Corp.	$1,577,000	2.92%	17/3/2052	1,044,695	0.01%
Microsoft Corp.	$1,991,000	2.68%	1/6/2060	1,164,021	0.01%
Microsoft Corp.	$912,000	3.04%	17/3/2062	583,874	0.00%
Mid-America Apartments LP	$300,000	1.10%	15/9/2026	282,601	0.00%
Mid-America Apartments LP	$200,000	3.60%	1/6/2027	195,133	0.00%
Mid-America Apartments LP	$560,000	3.95%	15/3/2029	539,464	0.00%
Mid-America Apartments LP	$95,000	2.75%	15/3/2030	85,013	0.00%
Mid-America Apartments LP	$150,000	1.70%	15/2/2031	123,354	0.00%
Mid-America Apartments LP	$200,000	5.30%	15/2/2032	200,980	0.00%
Mid-America Apartments LP	$200,000	4.95%	1/3/2035	192,796	0.00%
MidAmerican Energy Co.	$100,000	3.10%	1/5/2027	96,734	0.00%
MidAmerican Energy Co.	$150,000	3.65%	15/4/2029	143,047	0.00%
MidAmerican Energy Co.	$500,000	6.75%	30/12/2031	551,136	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
MidAmerican Energy Co.	$440,000	4.80%	15/9/2043	395,213	0.00%
MidAmerican Energy Co.	$300,000	4.40%	15/10/2044	256,134	0.00%
MidAmerican Energy Co.	$545,000	4.25%	15/7/2049	442,884	0.00%
MidAmerican Energy Co.	$200,000	3.15%	15/4/2050	134,138	0.00%
MidAmerican Energy Co.	$400,000	5.85%	15/9/2054	407,065	0.00%
MidAmerican Energy Co.	$500,000	5.30%	1/2/2055	471,799	0.00%
Mid-Atlantic Interstate Transmission LLC	$125,000	4.10%	15/5/2028	121,354	0.00%
Midwest Connector Capital Co. LLC	$330,000	4.63%	1/4/2029	323,339	0.00%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	$1,750,000	6.50%	20/6/2027	1,761,458	0.01%
Mississippi Power Co.	$425,000	3.95%	30/3/2028	413,062	0.00%
Mississippi Power Co.	$25,000	4.25%	15/3/2042	20,822	0.00%
Mississippi Power Co.	$200,000	3.10%	30/7/2051	130,320	0.00%
Mohawk Industries, Inc.	$500,000	5.85%	18/9/2028	514,091	0.00%
Mohawk Industries, Inc.	$265,000	3.63%	15/5/2030	244,741	0.00%
Molson Coors Beverage Co.	$950,000	3.00%	15/7/2026	926,446	0.01%
Molson Coors Beverage Co.	$250,000	5.00%	1/5/2042	229,034	0.00%
Molson Coors Beverage Co.	$875,000	4.20%	15/7/2046	699,400	0.01%
Molson Coors International LP	CAD150,000	3.44%	15/7/2026	104,146	0.00%
Mondelez International Holdings Netherlands BV	€575,000	0.00%	22/9/2026	569,554	0.00%
Mondelez International Holdings Netherlands BV	$1,150,000	1.25%	24/9/2026	1,082,731	0.01%
Mondelez International Holdings Netherlands BV	€1,500,000	0.25%	9/9/2029	1,372,542	0.01%
Mondelez International Holdings Netherlands BV	€500,000	0.88%	1/10/2031	443,730	0.00%
Mondelez International Holdings Netherlands BV	€600,000	1.25%	9/9/2041	427,388	0.00%
Mondelez International, Inc.	$685,000	2.63%	17/3/2027	655,313	0.00%
Mondelez International, Inc.	$98,000	2.75%	13/4/2030	87,705	0.00%
Mondelez International, Inc.	$325,000	3.00%	17/3/2032	282,086	0.00%
Mondelez International, Inc.	$505,000	1.88%	15/10/2032	405,586	0.00%
Mondelez International, Inc.	$250,000	4.75%	28/8/2034	239,083	0.00%
Mondelez International, Inc.	$350,000	2.63%	4/9/2050	204,614	0.00%
Monongahela Power Co.	$280,000	5.40%	15/12/2043	264,494	0.00%
Moody's Corp.	€400,000	0.95%	25/2/2030	374,215	0.00%
Moody's Corp.	$200,000	4.25%	8/8/2032	189,938	0.00%
Moody's Corp.	$300,000	4.88%	17/12/2048	266,781	0.00%
Moody's Corp.	$600,000	3.25%	20/5/2050	398,590	0.00%
Morgan Stanley	$549,000	5.00%	24/11/2025	549,901	0.00%
Morgan Stanley	$320,000	3.88%	27/1/2026	317,504	0.00%
Morgan Stanley	$300,000	3.13%	27/7/2026	293,089	0.00%
Morgan Stanley	$1,325,000	4.35%	8/9/2026	1,315,693	0.01%
Morgan Stanley	$1,170,000	3.63%	20/1/2027	1,148,100	0.01%
Morgan Stanley	$800,000	5.05%	28/1/2027	802,473	0.01%
Morgan Stanley	£300,000	2.63%	9/3/2027	357,919	0.00%
Morgan Stanley	$125,000	3.95%	23/4/2027	122,446	0.00%
Morgan Stanley	$1,300,000	1.59%	4/5/2027	1,246,255	0.01%
Morgan Stanley	$3,000,000	1.51%	20/7/2027	2,854,890	0.02%
Morgan Stanley	CAD325,000	1.78%	4/8/2027	220,004	0.00%
Morgan Stanley	€2,600,000	0.41%	29/10/2027	2,575,934	0.01%
Morgan Stanley	$1,425,000	2.48%	21/1/2028	1,357,185	0.01%
Morgan Stanley	$3,950,000	5.65%	13/4/2028	4,014,675	0.02%
Morgan Stanley	$800,000	4.21%	20/4/2028	788,448	0.01%
Morgan Stanley	$1,625,000	6.30%	18/10/2028	1,683,539	0.01%
Morgan Stanley	$500,000	5.12%	1/2/2029	501,084	0.00%
Morgan Stanley	€1,000,000	4.66%	2/3/2029	1,086,663	0.01%
Morgan Stanley	$675,000	5.16%	20/4/2029	676,924	0.01%
Morgan Stanley	$1,000,000	5.45%	20/7/2029	1,011,162	0.01%
Morgan Stanley	$1,000,000	6.41%	1/11/2029	1,044,645	0.01%
Morgan Stanley	$1,000,000	5.17%	16/1/2030	1,000,647	0.01%
Morgan Stanley	$975,000	5.66%	18/4/2030	992,990	0.01%
Morgan Stanley	$500,000	5.04%	19/7/2030	497,936	0.00%
Morgan Stanley	$960,000	4.65%	18/10/2030	939,608	0.01%
Morgan Stanley	$3,375,000	2.70%	22/1/2031	2,997,061	0.02%
Morgan Stanley	€2,484,000	0.50%	7/2/2031	2,239,216	0.01%
Morgan Stanley	$125,000	3.62%	1/4/2031	115,971	0.00%
Morgan Stanley	$600,000	1.79%	13/2/2032	489,759	0.00%
Morgan Stanley	$400,000	1.93%	28/4/2032	327,640	0.00%
Morgan Stanley	€1,400,000	2.95%	7/5/2032	1,416,062	0.01%
Morgan Stanley	$1,000,000	2.24%	21/7/2032	828,226	0.01%
Morgan Stanley	$1,000,000	2.51%	20/10/2032	837,283	0.01%
Morgan Stanley	$750,000	2.94%	21/1/2033	642,371	0.00%
Morgan Stanley	$800,000	4.89%	20/7/2033	774,643	0.01%
Morgan Stanley	$1,200,000	6.34%	18/10/2033	1,269,307	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Morgan Stanley	£1,700,000	5.79%	18/11/2033	2,205,667	0.01%
Morgan Stanley	€1,500,000	5.15%	25/1/2034	1,731,952	0.01%
Morgan Stanley	$1,300,000	5.25%	21/4/2034	1,280,205	0.01%
Morgan Stanley	$1,000,000	5.42%	21/7/2034	993,925	0.01%
Morgan Stanley	$1,000,000	6.63%	1/11/2034	1,073,869	0.01%
Morgan Stanley	$1,825,000	5.47%	18/1/2035	1,815,616	0.01%
Morgan Stanley	€812,000	3.96%	21/3/2035	860,234	0.01%
Morgan Stanley	$1,650,000	5.83%	19/4/2035	1,681,480	0.01%
Morgan Stanley	$500,000	5.32%	19/7/2035	492,423	0.00%
Morgan Stanley	£1,000,000	5.21%	24/10/2035	1,220,738	0.01%
Morgan Stanley	$2,000,000	2.48%	16/9/2036	1,626,697	0.01%
Morgan Stanley	$1,150,000	5.95%	19/1/2038	1,151,753	0.01%
Morgan Stanley	$1,475,000	3.97%	22/7/2038	1,253,964	0.01%
Morgan Stanley	$400,000	5.94%	7/2/2039	400,949	0.00%
Morgan Stanley	$1,300,000	3.22%	22/4/2042	963,333	0.01%
Morgan Stanley	$565,000	6.38%	24/7/2042	610,902	0.00%
Morgan Stanley	$1,441,000	4.30%	27/1/2045	1,189,297	0.01%
Morgan Stanley	$900,000	4.38%	22/1/2047	751,714	0.01%
Morgan Stanley	$725,000	5.60%	24/3/2051	714,710	0.01%
Morgan Stanley Bank NA	$450,000	4.75%	21/4/2026	450,519	0.00%
Morgan Stanley Bank NA	$500,000	5.88%	30/10/2026	510,854	0.00%
Morgan Stanley Bank NA	$960,000	4.45%	15/10/2027	953,468	0.01%
Morgan Stanley Bank NA	$500,000	4.95%	14/1/2028	500,541	0.00%
Morgan Stanley Bank NA	$1,000,000	5.50%	26/5/2028	1,013,146	0.01%
Morgan Stanley Bank NA	$500,000	4.97%	14/7/2028	501,427	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	$2,000,000	3.73%	15/5/2048	1,986,516	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	$169,364	3.27%	15/1/2049	166,864	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	$200,000	3.10%	15/11/2049	191,800	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	$4,700,000	3.72%	15/12/2049	4,570,314	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	$1,000,000	3.60%	15/5/2050	971,110	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	$200,000	3.85%	15/5/2050	192,253	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	$100,000	3.54%	15/11/2052	95,780	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	$75,000	3.28%	15/11/2052	71,867	0.00%
Morgan Stanley Capital I Trust 2016	$65,000	3.28%	15/11/2049	59,984	0.00%
Morgan Stanley Capital I Trust 2017	$1,000,000	3.53%	15/6/2050	964,661	0.01%
Morgan Stanley Capital I Trust 2017	$2,725,000	3.59%	15/12/2050	2,609,903	0.01%
Mosaic Co.	$180,000	4.05%	15/11/2027	176,277	0.00%
Mosaic Co.	$300,000	5.63%	15/11/2043	283,737	0.00%
Motorola Solutions, Inc.	$165,000	4.60%	23/2/2028	163,539	0.00%
Motorola Solutions, Inc.	$160,000	5.00%	15/4/2029	159,738	0.00%
Motorola Solutions, Inc.	$1,250,000	2.75%	24/5/2031	1,082,678	0.01%
Motorola Solutions, Inc.	$250,000	5.40%	15/4/2034	250,060	0.00%
Motorola Solutions, Inc.	$100,000	5.50%	1/9/2044	96,199	0.00%
Mount Nittany Medical Center Obligated Group	$125,000	3.80%	15/11/2052	92,404	0.00%
Mount Sinai Hospital	$180,000	3.74%	1/7/2049	118,549	0.00%
Mount Sinai Hospital	$350,000	3.39%	1/7/2050	210,000	0.00%
MPLX LP	$1,473,000	1.75%	1/3/2026	1,422,655	0.01%
MPLX LP	$1,380,000	4.25%	1/12/2027	1,359,041	0.01%
MPLX LP	$450,000	4.00%	15/3/2028	436,396	0.00%
MPLX LP	$300,000	5.00%	1/3/2033	288,392	0.00%
MPLX LP	$500,000	5.50%	1/6/2034	493,162	0.00%
MPLX LP	$475,000	4.50%	15/4/2038	414,110	0.00%
MPLX LP	$245,000	4.70%	15/4/2048	200,899	0.00%
MSCI, Inc.	$500,000	3.63%	1/9/2030	455,744	0.00%
MSCI, Inc.	$500,000	3.63%	1/11/2031	448,414	0.00%
MSD Netherlands Capital BV	€1,300,000	3.25%	30/5/2032	1,361,648	0.01%
MSD Netherlands Capital BV	€800,000	3.50%	30/5/2037	834,736	0.01%
MultiCare Health System	$100,000	2.80%	15/8/2050	58,590	0.00%
Municipal Electric Authority of Georgia	$304,000	6.66%	1/4/2057	326,241	0.00%
Municipal Electric Authority of Georgia	$304,000	6.64%	1/4/2057	325,263	0.00%
Mutual of Omaha Cos Global Funding	$760,000	5.80%	27/7/2026	769,048	0.01%
Mutual of Omaha Cos Global Funding	$500,000	5.35%	9/4/2027	504,988	0.00%
Mutual of Omaha Cos Global Funding	$175,000	4.75%	15/10/2029	171,807	0.00%
Mylan, Inc.	$875,000	4.55%	15/4/2028	857,451	0.01%
Mylan, Inc.	$175,000	5.20%	15/4/2048	144,743	0.00%
Narragansett Electric Co.	$50,000	3.40%	9/4/2030	46,059	0.00%
Nasdaq, Inc.	$145,000	3.85%	30/6/2026	143,271	0.00%
Nasdaq, Inc.	€400,000	1.75%	28/3/2029	394,236	0.00%
Nasdaq, Inc.	€700,000	0.88%	13/2/2030	651,123	0.00%
Nasdaq, Inc.	€454,000	4.50%	15/2/2032	501,559	0.00%
Nasdaq, Inc.	€300,000	0.90%	30/7/2033	251,434	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nasdaq, Inc.	$170,000	2.50%	21/12/2040	114,031	0.00%
Nasdaq, Inc.	$400,000	3.95%	7/3/2052	297,252	0.00%
Nasdaq, Inc.	$300,000	5.95%	15/8/2053	302,413	0.00%
Nasdaq, Inc.	$500,000	6.10%	28/6/2063	506,813	0.00%
National Fuel Gas Co.	$100,000	3.95%	15/9/2027	97,176	0.00%
National Fuel Gas Co.	$200,000	4.75%	1/9/2028	197,249	0.00%
National Fuel Gas Co.	$200,000	2.95%	1/3/2031	172,291	0.00%
National Grid North America, Inc.	€1,100,000	0.41%	20/1/2026	1,112,238	0.01%
National Grid North America, Inc.	€650,000	1.05%	20/1/2031	589,660	0.00%
National Grid North America, Inc.	€300,000	3.63%	3/9/2031	315,551	0.00%
National Grid North America, Inc.	€200,000	3.72%	25/11/2034	208,166	0.00%
National Grid North America, Inc.	€700,000	4.06%	3/9/2036	744,734	0.01%
National Grid USA	$75,000	5.80%	1/4/2035	74,974	0.00%
National Health Investors, Inc.	$240,000	3.00%	1/2/2031	206,083	0.00%
National Rural Utilities Cooperative Finance Corp.	$210,000	4.45%	13/3/2026	209,644	0.00%
National Rural Utilities Cooperative Finance Corp.	$500,000	4.80%	5/2/2027	501,252	0.00%
National Rural Utilities Cooperative Finance Corp.	$500,000	5.10%	6/5/2027	503,963	0.00%
National Rural Utilities Cooperative Finance Corp.	$500,000	4.12%	16/9/2027	493,302	0.00%
National Rural Utilities Cooperative Finance Corp.	$100,000	3.40%	7/2/2028	96,044	0.00%
National Rural Utilities Cooperative Finance Corp.	$200,000	4.80%	15/3/2028	200,280	0.00%
National Rural Utilities Cooperative Finance Corp.	$75,000	3.90%	1/11/2028	72,464	0.00%
National Rural Utilities Cooperative Finance Corp.	$1,000,000	5.15%	15/6/2029	1,012,243	0.01%
National Rural Utilities Cooperative Finance Corp.	$500,000	5.00%	7/2/2031	502,319	0.00%
National Rural Utilities Cooperative Finance Corp.	$450,000	2.75%	15/4/2032	384,941	0.00%
National Rural Utilities Cooperative Finance Corp.	$200,000	5.00%	15/8/2034	195,495	0.00%
National Rural Utilities Cooperative Finance Corp.	$600,000	4.40%	1/11/2048	490,438	0.00%
National Rural Utilities Cooperative Finance Corp.	$195,000	4.30%	15/3/2049	157,939	0.00%
National Securities Clearing Corp.	$500,000	5.15%	26/6/2026	504,284	0.00%
National Securities Clearing Corp.	$500,000	4.90%	26/6/2029	500,464	0.00%
Nationwide Children's Hospital, Inc.	$200,000	4.56%	1/11/2052	175,823	0.00%
Nationwide Financial Services, Inc.	$300,000	6.75%	15/5/2037	307,024	0.00%
Nationwide Financial Services, Inc.	$100,000	5.30%	18/11/2044	91,768	0.00%
Nationwide Financial Services, Inc.	$515,000	3.90%	30/11/2049	378,726	0.00%
Nationwide Mutual Insurance Co.	$225,000	9.38%	15/8/2039	286,990	0.00%
Nationwide Mutual Insurance Co.	$100,000	4.95%	22/4/2044	84,890	0.00%
Nationwide Mutual Insurance Co.	$630,000	4.35%	30/4/2050	472,544	0.00%
Nature Conservancy	$150,000	3.96%	1/3/2052	120,427	0.00%
NBCUniversal Media LLC	$975,000	4.45%	15/1/2043	830,241	0.01%
Nestle Capital Corp.	$500,000	4.65%	12/3/2029	499,252	0.00%
Nestle Capital Corp.	AUD500,000	4.60%	4/4/2029	310,588	0.00%
Nestle Capital Corp.	$675,000	4.75%	12/3/2031	666,831	0.01%
Nestle Capital Corp.	$500,000	4.88%	12/3/2034	489,553	0.00%
Nestle Capital Corp.	AUD500,000	5.25%	4/4/2034	312,121	0.00%
Nestle Capital Corp.	$500,000	5.10%	12/3/2054	470,462	0.00%
Nestle Finance International Ltd.	€800,000	3.50%	13/12/2027	850,665	0.01%
Nestle Finance International Ltd.	€1,000,000	3.25%	15/1/2031	1,062,850	0.01%
Nestle Finance International Ltd.	€900,000	0.38%	12/5/2032	779,818	0.01%
Nestle Finance International Ltd.	€800,000	3.75%	13/3/2033	871,570	0.01%
Nestle Finance International Ltd.	€400,000	3.38%	15/11/2034	426,695	0.00%
Nestle Holdings, Inc.	$450,000	5.25%	13/3/2026	453,969	0.00%
Nestle Holdings, Inc.	$200,000	1.00%	15/9/2027	182,147	0.00%
Nestle Holdings, Inc.	$500,000	4.13%	1/10/2027	494,027	0.00%
Nestle Holdings, Inc.	$450,000	5.00%	14/3/2028	453,550	0.00%
Nestle Holdings, Inc.	$675,000	3.63%	24/9/2028	649,567	0.00%
Nestle Holdings, Inc.	CAD845,000	2.19%	26/1/2029	560,465	0.00%
Nestle Holdings, Inc.	$500,000	4.25%	1/10/2029	488,813	0.00%
Nestle Holdings, Inc.	$450,000	4.95%	14/3/2030	452,257	0.00%
Nestle Holdings, Inc.	$1,500,000	3.90%	24/9/2038	1,292,958	0.01%
Nestle Holdings, Inc.	$400,000	4.00%	24/9/2048	318,656	0.00%
Nestle Holdings, Inc.	$375,000	2.63%	14/9/2051	225,270	0.00%
Nestle SA	CHF850,000	1.75%	30/5/2040	1,021,360	0.01%
Netflix, Inc.	$1,000,000	4.88%	15/4/2028	1,004,071	0.01%
Netflix, Inc.	$3,000,000	5.38%	15/11/2029	3,056,793	0.02%
Netflix, Inc.	€1,000,000	3.88%	15/11/2029	1,077,008	0.01%
Netflix, Inc.	$1,800,000	4.88%	15/6/2030	1,791,641	0.01%
Netflix, Inc.	€1,000,000	3.63%	15/6/2030	1,066,040	0.01%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	$125,000	4.88%	15/4/2045	103,215	0.00%
Nevada Power Co.	$880,000	3.70%	1/5/2029	839,691	0.01%
Nevada Power Co.	$150,000	2.40%	1/5/2030	131,919	0.00%
Nevada Power Co.	$135,000	3.13%	1/8/2050	86,224	0.00%
Nevada Power Co.	$245,000	5.90%	1/5/2053	244,808	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
New Hampshire Business Finance Authority	$150,000	3.30%	1/4/2032	123,612	0.00%
New Jersey Economic Development Authority	$475,000	7.43%	15/2/2029	502,233	0.00%
New Jersey Transportation Trust Fund Authority	$205,000	6.56%	15/12/2040	219,698	0.00%
New Jersey Turnpike Authority	$275,000	7.41%	1/1/2040	317,251	0.00%
New Jersey Turnpike Authority	$525,000	7.10%	1/1/2041	587,403	0.00%
New York & Presbyterian Hospital	$200,000	4.02%	1/8/2045	163,632	0.00%
New York & Presbyterian Hospital	$50,000	4.06%	1/8/2056	39,338	0.00%
New York & Presbyterian Hospital	$500,000	2.61%	1/8/2060	276,360	0.00%
New York & Presbyterian Hospital	$265,000	3.95%	1/8/2119	180,446	0.00%
New York City Municipal Water Finance Authority	$155,000	5.75%	15/6/2041	153,972	0.00%
New York City Municipal Water Finance Authority	$150,000	5.95%	15/6/2042	152,200	0.00%
New York City Municipal Water Finance Authority	$200,000	5.44%	15/6/2043	191,063	0.00%
New York City Municipal Water Finance Authority	$25,000	5.88%	15/6/2044	25,084	0.00%
New York City Transitional Finance Authority Future Tax Secured Revenue	$300,000	5.51%	1/8/2037	298,025	0.00%
New York Life Global Funding	$1,000,000	0.85%	15/1/2026	962,203	0.01%
New York Life Global Funding	$900,000	4.70%	2/4/2026	901,522	0.01%
New York Life Global Funding	$300,000	1.15%	9/6/2026	285,866	0.00%
New York Life Global Funding	€500,000	0.25%	23/1/2027	493,749	0.00%
New York Life Global Funding	$500,000	3.25%	7/4/2027	485,451	0.00%
New York Life Global Funding	£1,260,000	1.50%	15/7/2027	1,455,727	0.01%
New York Life Global Funding	$2,125,000	4.85%	9/1/2028	2,130,191	0.01%
New York Life Global Funding	$200,000	3.00%	10/1/2028	190,005	0.00%
New York Life Global Funding	CAD1,000,000	2.00%	17/4/2028	664,116	0.00%
New York Life Global Funding	AUD2,400,000	5.35%	19/9/2028	1,516,437	0.01%
New York Life Global Funding	$200,000	4.70%	29/1/2029	199,318	0.00%
New York Life Global Funding	$250,000	5.00%	6/6/2029	251,390	0.00%
New York Life Global Funding	$275,000	4.60%	5/12/2029	272,233	0.00%
New York Life Global Funding	$750,000	1.20%	7/8/2030	615,627	0.00%
New York Life Global Funding	€1,200,000	3.45%	30/1/2031	1,273,295	0.01%
New York Life Global Funding	£295,000	4.88%	30/4/2031	367,838	0.00%
New York Life Global Funding	$400,000	5.00%	9/1/2034	395,402	0.00%
New York Life Global Funding	€200,000	3.63%	7/6/2034	213,907	0.00%
New York Life Insurance Co.	$145,000	5.88%	15/5/2033	150,080	0.00%
New York Life Insurance Co.	$430,000	6.75%	15/11/2039	477,056	0.00%
New York Life Insurance Co.	$500,000	3.75%	15/5/2050	365,323	0.00%
New York Life Insurance Co.	$300,000	4.45%	15/5/2069	232,872	0.00%
New York State Electric & Gas Corp.	$115,000	3.25%	1/12/2026	111,542	0.00%
New York State Electric & Gas Corp.	$450,000	5.30%	15/8/2034	443,086	0.00%
New York State Electric & Gas Corp.	$105,000	3.30%	15/9/2049	68,338	0.00%
New York State Thruway Authority	$150,000	2.90%	1/1/2035	128,360	0.00%
Newmont Corp.	$100,000	2.80%	1/10/2029	91,253	0.00%
Newmont Corp.	$900,000	2.25%	1/10/2030	776,381	0.01%
Newmont Corp.	$500,000	2.60%	15/7/2032	424,837	0.00%
Newmont Corp.	$500,000	5.88%	1/4/2035	513,830	0.00%
Newmont Corp.	$145,000	6.25%	1/10/2039	152,516	0.00%
Newmont Corp.	$400,000	4.88%	15/3/2042	364,794	0.00%
Newmont Corp.	$350,000	5.45%	9/6/2044	336,824	0.00%
Newmont Corp./Newcrest Finance Pty Ltd.	$300,000	5.75%	15/11/2041	298,204	0.00%
NextEra Energy Capital Holdings, Inc.	$395,000	1.88%	15/1/2027	373,148	0.00%
NextEra Energy Capital Holdings, Inc.	$520,000	3.55%	1/5/2027	506,720	0.00%
NextEra Energy Capital Holdings, Inc.	$500,000	4.63%	15/7/2027	499,294	0.00%
NextEra Energy Capital Holdings, Inc.	$1,015,000	4.90%	28/2/2028	1,015,864	0.01%
NextEra Energy Capital Holdings, Inc.	$600,000	1.90%	15/6/2028	543,284	0.00%
NextEra Energy Capital Holdings, Inc.	$125,000	3.50%	1/4/2029	117,944	0.00%
NextEra Energy Capital Holdings, Inc.	$315,000	2.75%	1/11/2029	285,415	0.00%
NextEra Energy Capital Holdings, Inc.	$550,000	5.00%	28/2/2030	550,844	0.00%
NextEra Energy Capital Holdings, Inc.	$790,000	2.25%	1/6/2030	683,569	0.01%
NextEra Energy Capital Holdings, Inc.	$410,000	2.44%	15/1/2032	342,228	0.00%
NextEra Energy Capital Holdings, Inc.	$410,000	5.00%	15/7/2032	403,794	0.00%
NextEra Energy Capital Holdings, Inc.	$410,000	5.05%	28/2/2033	402,282	0.00%
NextEra Energy Capital Holdings, Inc.	$455,000	5.25%	28/2/2053	418,556	0.00%
NextEra Energy Capital Holdings, Inc.	$310,000	5.55%	15/3/2054	297,068	0.00%
NextEra Energy Capital Holdings, Inc.	$200,000	6.75%	15/6/2054	205,046	0.00%
NextEra Energy Capital Holdings, Inc.	$500,000	6.70%	1/9/2054	508,036	0.00%
NextEra Energy Capital Holdings, Inc.	$220,000	4.80%	1/12/2077	211,955	0.00%
NextEra Energy Capital Holdings, Inc.	$200,000	5.65%	1/5/2079	195,242	0.00%
NextEra Energy Capital Holdings, Inc.	$950,000	3.80%	15/3/2082	903,299	0.01%
Niagara Mohawk Power Corp.	$475,000	4.28%	15/12/2028	459,575	0.00%
Niagara Mohawk Power Corp.	$500,000	1.96%	27/6/2030	423,838	0.00%
Niagara Mohawk Power Corp.	$270,000	5.66%	17/1/2054	261,940	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
NIKE, Inc.	$850,000	2.38%	1/11/2026	819,386	0.01%
NIKE, Inc.	$1,475,000	3.25%	27/3/2040	1,138,759	0.01%
NIKE, Inc.	$200,000	3.88%	1/11/2045	157,900	0.00%
NiSource, Inc.	$1,200,000	3.49%	15/5/2027	1,167,233	0.01%
NiSource, Inc.	$350,000	5.20%	1/7/2029	352,527	0.00%
NiSource, Inc.	$155,000	2.95%	1/9/2029	141,823	0.00%
NiSource, Inc.	$500,000	1.70%	15/2/2031	409,041	0.00%
NiSource, Inc.	$400,000	5.35%	1/4/2034	396,906	0.00%
NiSource, Inc.	$96,000	5.95%	15/6/2041	97,111	0.00%
NiSource, Inc.	$200,000	5.25%	15/2/2043	186,617	0.00%
NiSource, Inc.	$425,000	4.80%	15/2/2044	374,959	0.00%
NiSource, Inc.	$195,000	5.65%	1/2/2045	190,461	0.00%
NiSource, Inc.	$285,000	4.38%	15/5/2047	232,801	0.00%
NiSource, Inc.	$145,000	5.00%	15/6/2052	128,429	0.00%
NiSource, Inc.	$200,000	6.95%	30/11/2054	203,602	0.00%
NiSource, Inc.	$200,000	6.38%	31/3/2055	199,254	0.00%
Nissan Motor Acceptance Co. LLC	$525,000	5.30%	13/9/2027	519,706	0.00%
Nissan Motor Acceptance Co. LLC	$450,000	2.75%	9/3/2028	408,982	0.00%
Nissan Motor Acceptance Co. LLC	$450,000	2.45%	15/9/2028	398,864	0.00%
Nissan Motor Acceptance Co. LLC	$525,000	5.55%	13/9/2029	518,503	0.00%
NMI Holdings, Inc.	$165,000	6.00%	15/8/2029	166,696	0.00%
NNN, Inc.	$150,000	4.30%	15/10/2028	146,397	0.00%
NNN, Inc.	$150,000	2.50%	15/4/2030	131,349	0.00%
NNN, Inc.	$500,000	5.60%	15/10/2033	503,990	0.00%
NNN, Inc.	$100,000	4.80%	15/10/2048	84,387	0.00%
NNN, Inc.	$300,000	3.50%	15/4/2051	203,290	0.00%
NNN, Inc.	$480,000	3.00%	15/4/2052	292,416	0.00%
Nordson Corp.	$325,000	4.50%	15/12/2029	317,097	0.00%
Nordson Corp.	$250,000	5.80%	15/9/2033	257,554	0.00%
Norfolk Southern Corp.	$950,000	3.15%	1/6/2027	918,883	0.01%
Norfolk Southern Corp.	$3,750,000	3.80%	1/8/2028	3,633,344	0.02%
Norfolk Southern Corp.	$300,000	2.55%	1/11/2029	270,442	0.00%
Norfolk Southern Corp.	$2,135,000	5.05%	1/8/2030	2,155,920	0.01%
Norfolk Southern Corp.	$950,000	3.00%	15/3/2032	829,187	0.01%
Norfolk Southern Corp.	$650,000	5.55%	15/3/2034	663,139	0.00%
Norfolk Southern Corp.	$500,000	4.84%	1/10/2041	455,827	0.00%
Norfolk Southern Corp.	$355,000	4.45%	15/6/2045	300,865	0.00%
Norfolk Southern Corp.	$150,000	4.65%	15/1/2046	130,180	0.00%
Norfolk Southern Corp.	$25,000	4.15%	28/2/2048	19,935	0.00%
Norfolk Southern Corp.	$125,000	4.10%	15/5/2049	98,091	0.00%
Norfolk Southern Corp.	$120,000	3.40%	1/11/2049	83,089	0.00%
Norfolk Southern Corp.	$500,000	3.05%	15/5/2050	323,525	0.00%
Norfolk Southern Corp.	$5,000	4.05%	15/8/2052	3,844	0.00%
Norfolk Southern Corp.	$300,000	4.55%	1/6/2053	251,648	0.00%
Norfolk Southern Corp.	$400,000	5.35%	1/8/2054	381,138	0.00%
Norfolk Southern Corp.	$706,000	3.16%	15/5/2055	446,086	0.00%
Norfolk Southern Corp.	$700,000	5.95%	15/3/2064	718,798	0.01%
Norfolk Southern Corp.	$700,000	4.10%	15/5/2121	483,969	0.00%
North Texas Tollway Authority	$240,000	6.72%	1/1/2049	268,050	0.00%
Northern Natural Gas Co.	$460,000	4.30%	15/1/2049	362,711	0.00%
Northern States Power Co.	$2,135,000	2.25%	1/4/2031	1,814,538	0.01%
Northern States Power Co.	$125,000	6.20%	1/7/2037	133,314	0.00%
Northern States Power Co.	$175,000	3.40%	15/8/2042	132,788	0.00%
Northern States Power Co.	$50,000	4.00%	15/8/2045	39,560	0.00%
Northern States Power Co.	$75,000	3.60%	15/5/2046	55,677	0.00%
Northern States Power Co.	$240,000	2.90%	1/3/2050	153,521	0.00%
Northern States Power Co.	$175,000	2.60%	1/6/2051	104,565	0.00%
Northern States Power Co.	$170,000	3.20%	1/4/2052	114,107	0.00%
Northern States Power Co.	$200,000	4.50%	1/6/2052	168,696	0.00%
Northern States Power Co.	$250,000	5.40%	15/3/2054	241,356	0.00%
Northern Trust Corp.	$200,000	4.00%	10/5/2027	197,321	0.00%
Northern Trust Corp.	$125,000	3.65%	3/8/2028	120,718	0.00%
Northern Trust Corp.	$475,000	3.15%	3/5/2029	445,037	0.00%
Northern Trust Corp.	$75,000	3.38%	8/5/2032	71,893	0.00%
Northern Trust Corp.	$815,000	6.13%	2/11/2032	859,374	0.01%
Northrop Grumman Corp.	$100,000	3.20%	1/2/2027	97,169	0.00%
Northrop Grumman Corp.	$1,000,000	3.25%	15/1/2028	955,582	0.01%
Northrop Grumman Corp.	$1,700,000	4.40%	1/5/2030	1,654,444	0.01%
Northrop Grumman Corp.	$450,000	4.70%	15/3/2033	436,365	0.00%
Northrop Grumman Corp.	$500,000	5.15%	1/5/2040	478,000	0.00%
Northrop Grumman Corp.	$100,000	4.75%	1/6/2043	89,736	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Northrop Grumman Corp.	$750,000	4.03%	15/10/2047	590,574	0.00%
Northrop Grumman Corp.	$725,000	5.25%	1/5/2050	679,081	0.01%
Northrop Grumman Corp.	$450,000	4.95%	15/3/2053	402,287	0.00%
Northrop Grumman Corp.	$300,000	5.20%	1/6/2054	278,773	0.00%
Northwell Healthcare, Inc.	$75,000	3.98%	1/11/2046	57,010	0.00%
Northwell Healthcare, Inc.	$225,000	4.26%	1/11/2047	180,152	0.00%
Northwell Healthcare, Inc.	$375,000	3.81%	1/11/2049	278,033	0.00%
NorthWestern Corp.	$180,000	4.18%	15/11/2044	143,802	0.00%
Northwestern Mutual Global Funding	$500,000	5.07%	25/3/2027	504,490	0.00%
Northwestern Mutual Global Funding	$200,000	4.11%	12/9/2027	197,269	0.00%
Northwestern Mutual Global Funding	$300,000	1.70%	1/6/2028	269,765	0.00%
Northwestern Mutual Global Funding	$440,000	4.71%	10/1/2029	436,404	0.00%
Northwestern Mutual Global Funding	€400,000	4.11%	15/3/2030	435,482	0.00%
Northwestern Mutual Global Funding	$500,000	5.16%	28/5/2031	500,970	0.00%
Northwestern Mutual Life Insurance Co.	$600,000	6.06%	30/3/2040	615,455	0.00%
Northwestern Mutual Life Insurance Co.	$200,000	3.85%	30/9/2047	150,568	0.00%
Northwestern Mutual Life Insurance Co.	$300,000	3.45%	30/3/2051	205,259	0.00%
Northwestern Mutual Life Insurance Co.	$440,000	3.63%	30/9/2059	295,679	0.00%
Northwestern University	$100,000	4.64%	1/12/2044	91,564	0.00%
Northwestern University	$200,000	2.64%	1/12/2050	125,944	0.00%
Northwestern University	$75,000	3.66%	1/12/2057	55,242	0.00%
NOV, Inc.	$230,000	3.60%	1/12/2029	214,622	0.00%
NOV, Inc.	$410,000	3.95%	1/12/2042	304,815	0.00%
Novant Health, Inc.	$225,000	2.64%	1/11/2036	172,789	0.00%
Novant Health, Inc.	$325,000	3.32%	1/11/2061	207,656	0.00%
NRG Energy, Inc.	$355,000	2.45%	2/12/2027	329,602	0.00%
NRG Energy, Inc.	$295,000	7.00%	15/3/2033	317,680	0.00%
NSTAR Electric Co.	$100,000	3.20%	15/5/2027	96,597	0.00%
NSTAR Electric Co.	$500,000	5.40%	1/6/2034	503,095	0.00%
NSTAR Electric Co.	$500,000	4.55%	1/6/2052	419,194	0.00%
Nucor Corp.	$200,000	4.30%	23/5/2027	198,404	0.00%
Nucor Corp.	$125,000	3.95%	1/5/2028	121,490	0.00%
Nucor Corp.	$250,000	2.70%	1/6/2030	223,211	0.00%
Nucor Corp.	$400,000	6.40%	1/12/2037	429,453	0.00%
Nucor Corp.	$520,000	3.85%	1/4/2052	385,926	0.00%
Nuveen LLC	$500,000	5.55%	15/1/2030	508,985	0.00%
Nuveen LLC	$500,000	5.85%	15/4/2034	504,987	0.00%
NVIDIA Corp.	$235,000	3.20%	16/9/2026	230,420	0.00%
NVIDIA Corp.	$860,000	3.50%	1/4/2040	711,424	0.01%
NVIDIA Corp.	$725,000	3.50%	1/4/2050	538,045	0.00%
NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	$200,000	2.67%	1/10/2050	120,709	0.00%
NYU Langone Hospitals	$100,000	4.78%	1/7/2044	90,044	0.00%
NYU Langone Hospitals	$110,000	4.37%	1/7/2047	94,094	0.00%
NYU Langone Hospitals	$500,000	3.38%	1/7/2055	335,404	0.00%
Oaktree Specialty Lending Corp.	$250,000	2.70%	15/1/2027	235,411	0.00%
Oaktree Specialty Lending Corp.	$120,000	7.10%	15/2/2029	123,610	0.00%
Occidental Petroleum Corp.	$345,000	5.55%	15/3/2026	346,682	0.00%
Occidental Petroleum Corp.	$195,000	8.50%	15/7/2027	208,069	0.00%
Occidental Petroleum Corp.	$130,000	5.20%	1/8/2029	129,018	0.00%
Occidental Petroleum Corp.	$1,100,000	6.63%	1/9/2030	1,151,821	0.01%
Occidental Petroleum Corp.	$165,000	5.38%	1/1/2032	161,681	0.00%
Occidental Petroleum Corp.	$90,000	5.55%	1/10/2034	87,376	0.00%
Occidental Petroleum Corp.	$1,300,000	6.45%	15/9/2036	1,331,267	0.01%
Occidental Petroleum Corp.	$275,000	6.20%	15/3/2040	271,032	0.00%
Occidental Petroleum Corp.	$995,000	6.60%	15/3/2046	1,006,578	0.01%
Occidental Petroleum Corp.	$380,000	6.05%	1/10/2054	357,822	0.00%
Oglethorpe Power Corp.	$125,000	5.95%	1/11/2039	126,161	0.00%
Oglethorpe Power Corp.	$525,000	5.38%	1/11/2040	496,574	0.00%
Oglethorpe Power Corp.	$235,000	5.05%	1/10/2048	206,902	0.00%
Oglethorpe Power Corp.	$500,000	5.80%	1/6/2054	490,470	0.00%
Ohio Power Co.	$500,000	5.00%	1/6/2033	484,071	0.00%
Ohio Power Co.	$150,000	4.15%	1/4/2048	114,915	0.00%
Ohio Power Co.	$140,000	4.00%	1/6/2049	105,151	0.00%
Ohio Power Co.	$425,000	2.90%	1/10/2051	255,537	0.00%
Ohio State University	$450,000	4.80%	1/6/2111	383,770	0.00%
Ohio Turnpike & Infrastructure Commission	$125,000	3.22%	15/2/2048	90,195	0.00%
OhioHealth Corp.	$500,000	2.83%	15/11/2041	351,906	0.00%
OhioHealth Corp.	$125,000	3.04%	15/11/2050	83,569	0.00%
Oklahoma Development Finance Authority	$158,402	3.88%	1/5/2037	152,111	0.00%
Oklahoma Development Finance Authority	$200,000	4.38%	1/11/2045	184,413	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Oklahoma Development Finance Authority	$150,000	5.09%	1/2/2052	142,950	0.00%
Oklahoma Development Finance Authority	$200,000	4.71%	1/5/2052	182,532	0.00%
Oklahoma Gas & Electric Co.	$100,000	3.80%	15/8/2028	96,502	0.00%
Oklahoma Gas & Electric Co.	$150,000	3.25%	1/4/2030	137,508	0.00%
Oklahoma Gas & Electric Co.	$200,000	5.40%	15/1/2033	201,617	0.00%
Oklahoma Gas & Electric Co.	$50,000	4.15%	1/4/2047	39,458	0.00%
Oklahoma Gas & Electric Co.	$230,000	3.85%	15/8/2047	172,294	0.00%
Oklahoma Gas & Electric Co.	$700,000	5.60%	1/4/2053	681,795	0.01%
Old Republic International Corp.	$215,000	3.88%	26/8/2026	211,582	0.00%
Old Republic International Corp.	$150,000	5.75%	28/3/2034	150,348	0.00%
Old Republic International Corp.	$195,000	3.85%	11/6/2051	137,100	0.00%
Omega Healthcare Investors, Inc.	$300,000	5.25%	15/1/2026	300,493	0.00%
Omega Healthcare Investors, Inc.	$425,000	4.50%	1/4/2027	419,711	0.00%
Omega Healthcare Investors, Inc.	$955,000	4.75%	15/1/2028	942,105	0.01%
Omega Healthcare Investors, Inc.	$306,000	3.63%	1/10/2029	282,395	0.00%
Omega Healthcare Investors, Inc.	$595,000	3.38%	1/2/2031	527,935	0.00%
Omnicom Capital Holdings plc	£300,000	2.25%	22/11/2033	294,114	0.00%
Omnicom Finance Holdings plc	€800,000	0.80%	8/7/2027	789,806	0.01%
Omnicom Finance Holdings plc	€200,000	1.40%	8/7/2031	187,009	0.00%
Omnicom Finance Holdings plc	€2,400,000	3.70%	6/3/2032	2,538,524	0.01%
Omnicom Group, Inc.	$380,000	2.45%	30/4/2030	333,734	0.00%
Omnicom Group, Inc.	$280,000	2.60%	1/8/2031	239,132	0.00%
Omnicom Group, Inc./Omnicom Capital, Inc.	$905,000	3.60%	15/4/2026	892,290	0.01%
Oncor Electric Delivery Co. LLC	$500,000	4.30%	15/5/2028	493,547	0.00%
Oncor Electric Delivery Co. LLC	$50,000	3.70%	15/11/2028	48,065	0.00%
Oncor Electric Delivery Co. LLC	$200,000	5.75%	15/3/2029	207,059	0.00%
Oncor Electric Delivery Co. LLC	$500,000	4.65%	1/11/2029	495,016	0.00%
Oncor Electric Delivery Co. LLC	$480,000	2.75%	15/5/2030	430,996	0.00%
Oncor Electric Delivery Co. LLC	€300,000	3.50%	15/5/2031	315,708	0.00%
Oncor Electric Delivery Co. LLC	$365,000	7.00%	1/5/2032	405,799	0.00%
Oncor Electric Delivery Co. LLC	$100,000	4.55%	15/9/2032	96,148	0.00%
Oncor Electric Delivery Co. LLC	$245,000	7.25%	15/1/2033	275,824	0.00%
Oncor Electric Delivery Co. LLC	$500,000	5.65%	15/11/2033	512,978	0.00%
Oncor Electric Delivery Co. LLC	$245,000	5.25%	30/9/2040	236,977	0.00%
Oncor Electric Delivery Co. LLC	$52,000	5.30%	1/6/2042	49,766	0.00%
Oncor Electric Delivery Co. LLC	$125,000	3.75%	1/4/2045	95,955	0.00%
Oncor Electric Delivery Co. LLC	$75,000	3.80%	30/9/2047	56,955	0.00%
Oncor Electric Delivery Co. LLC	$15,000	4.10%	15/11/2048	11,868	0.00%
Oncor Electric Delivery Co. LLC	$550,000	3.80%	1/6/2049	415,449	0.00%
Oncor Electric Delivery Co. LLC	$190,000	3.10%	15/9/2049	124,546	0.00%
Oncor Electric Delivery Co. LLC	$145,000	3.70%	15/5/2050	105,948	0.00%
Oncor Electric Delivery Co. LLC	$340,000	4.95%	15/9/2052	303,836	0.00%
Oncor Electric Delivery Co. LLC	$88,000	5.35%	1/10/2052	83,214	0.00%
Oncor Electric Delivery Co. LLC	$500,000	5.55%	15/6/2054	486,796	0.00%
ONE Gas, Inc.	$100,000	2.00%	15/5/2030	86,349	0.00%
ONE Gas, Inc.	$225,000	4.66%	1/2/2044	196,657	0.00%
ONE Gas, Inc.	$255,000	4.50%	1/11/2048	210,949	0.00%
ONEOK Partners LP	$220,000	6.20%	15/9/2043	219,211	0.00%
ONEOK, Inc.	$250,000	5.00%	1/3/2026	250,306	0.00%
ONEOK, Inc.	$300,000	4.00%	13/7/2027	294,555	0.00%
ONEOK, Inc.	$500,000	4.25%	24/9/2027	492,813	0.00%
ONEOK, Inc.	$580,000	4.55%	15/7/2028	571,471	0.00%
ONEOK, Inc.	$295,000	3.40%	1/9/2029	274,294	0.00%
ONEOK, Inc.	$250,000	3.25%	1/6/2030	226,985	0.00%
ONEOK, Inc.	$500,000	4.75%	15/10/2031	483,560	0.00%
ONEOK, Inc.	$610,000	6.05%	1/9/2033	627,982	0.00%
ONEOK, Inc.	$1,000,000	5.05%	1/11/2034	957,126	0.01%
ONEOK, Inc.	$220,000	5.15%	15/10/2043	196,375	0.00%
ONEOK, Inc.	$150,000	4.25%	15/9/2046	115,235	0.00%
ONEOK, Inc.	$660,000	4.95%	13/7/2047	558,215	0.00%
ONEOK, Inc.	$200,000	4.20%	3/10/2047	151,061	0.00%
ONEOK, Inc.	$150,000	5.20%	15/7/2048	132,545	0.00%
ONEOK, Inc.	$200,000	4.85%	1/2/2049	165,792	0.00%
ONEOK, Inc.	$335,000	4.45%	1/9/2049	261,103	0.00%
ONEOK, Inc.	$380,000	3.95%	1/3/2050	274,372	0.00%
ONEOK, Inc.	$200,000	7.15%	15/1/2051	216,814	0.00%
ONEOK, Inc.	$715,000	6.63%	1/9/2053	753,097	0.01%
ONEOK, Inc.	$1,000,000	5.85%	1/11/2064	936,690	0.01%
Oracle Corp.	$1,855,000	1.65%	25/3/2026	1,788,438	0.01%
Oracle Corp.	$1,227,000	2.65%	15/7/2026	1,190,399	0.01%
Oracle Corp.	$2,245,000	2.80%	1/4/2027	2,155,236	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Oracle Corp.	$100,000	3.25%	15/11/2027	96,131	0.00%
Oracle Corp.	$750,000	2.30%	25/3/2028	693,501	0.01%
Oracle Corp.	$700,000	4.20%	27/9/2029	675,957	0.01%
Oracle Corp.	$300,000	6.15%	9/11/2029	314,529	0.00%
Oracle Corp.	$1,875,000	2.95%	1/4/2030	1,692,835	0.01%
Oracle Corp.	$780,000	2.88%	25/3/2031	685,404	0.01%
Oracle Corp.	$2,000,000	4.90%	6/2/2033	1,948,074	0.01%
Oracle Corp.	$1,404,000	4.70%	27/9/2034	1,331,155	0.01%
Oracle Corp.	$825,000	3.90%	15/5/2035	721,584	0.01%
Oracle Corp.	$625,000	3.85%	15/7/2036	535,392	0.00%
Oracle Corp.	$1,200,000	3.80%	15/11/2037	1,002,307	0.01%
Oracle Corp.	$494,000	6.13%	8/7/2039	512,024	0.00%
Oracle Corp.	$955,000	3.60%	1/4/2040	745,537	0.01%
Oracle Corp.	$585,000	5.38%	15/7/2040	561,444	0.00%
Oracle Corp.	$1,460,000	3.65%	25/3/2041	1,134,048	0.01%
Oracle Corp.	$940,000	4.13%	15/5/2045	740,831	0.01%
Oracle Corp.	$1,070,000	4.00%	15/7/2046	822,417	0.01%
Oracle Corp.	$700,000	4.00%	15/11/2047	533,572	0.00%
Oracle Corp.	$2,460,000	3.60%	1/4/2050	1,720,269	0.01%
Oracle Corp.	$1,100,000	3.95%	25/3/2051	813,679	0.01%
Oracle Corp.	$500,000	6.90%	9/11/2052	559,043	0.00%
Oracle Corp.	$1,000,000	5.55%	6/2/2053	946,237	0.01%
Oracle Corp.	$900,000	5.38%	27/9/2054	830,469	0.01%
Oracle Corp.	$825,000	4.38%	15/5/2055	644,563	0.00%
Oracle Corp.	$1,360,000	3.85%	1/4/2060	932,272	0.01%
Oracle Corp.	$400,000	4.10%	25/3/2061	286,412	0.00%
Oracle Corp.	$350,000	5.50%	27/9/2064	320,654	0.00%
Oregon State University	$250,000	3.42%	1/3/2060	170,006	0.00%
O'Reilly Automotive, Inc.	$100,000	3.55%	15/3/2026	98,619	0.00%
O'Reilly Automotive, Inc.	$500,000	5.75%	20/11/2026	508,648	0.00%
O'Reilly Automotive, Inc.	$9,000	4.20%	1/4/2030	8,664	0.00%
O'Reilly Automotive, Inc.	$1,205,000	1.75%	15/3/2031	987,774	0.01%
O'Reilly Automotive, Inc.	$200,000	4.70%	15/6/2032	193,311	0.00%
O'Reilly Automotive, Inc.	$400,000	5.00%	19/8/2034	387,953	0.00%
Orlando Health Obligated Group	$75,000	4.09%	1/10/2048	59,700	0.00%
Oshkosh Corp.	$150,000	4.60%	15/5/2028	148,064	0.00%
Oshkosh Corp.	$105,000	3.10%	1/3/2030	96,194	0.00%
Otis Worldwide Corp.	$200,000	2.29%	5/4/2027	189,589	0.00%
Otis Worldwide Corp.	$250,000	2.57%	15/2/2030	222,183	0.00%
Otis Worldwide Corp.	$250,000	5.13%	19/11/2031	250,195	0.00%
Otis Worldwide Corp.	$1,285,000	3.11%	15/2/2040	960,263	0.01%
Otis Worldwide Corp.	$270,000	3.36%	15/2/2050	185,310	0.00%
Ovintiv, Inc.	$155,000	6.25%	15/7/2033	158,663	0.00%
Ovintiv, Inc.	$440,000	6.50%	15/8/2034	456,448	0.00%
Ovintiv, Inc.	$185,000	6.63%	15/8/2037	189,656	0.00%
Ovintiv, Inc.	$400,000	6.50%	1/2/2038	407,027	0.00%
Ovintiv, Inc.	$160,000	7.10%	15/7/2053	170,616	0.00%
Owens Corning	$150,000	3.40%	15/8/2026	146,750	0.00%
Owens Corning	$500,000	5.50%	15/6/2027	508,731	0.00%
Owens Corning	$350,000	3.95%	15/8/2029	333,800	0.00%
Owens Corning	$100,000	3.88%	1/6/2030	94,156	0.00%
Owens Corning	$500,000	5.70%	15/6/2034	508,044	0.00%
Owens Corning	$325,000	4.40%	30/1/2048	261,054	0.00%
Owens Corning	$500,000	5.95%	15/6/2054	495,393	0.00%
PACCAR Financial Corp.	$700,000	4.50%	25/11/2026	700,563	0.01%
PACCAR Financial Corp.	$500,000	5.00%	13/5/2027	505,574	0.00%
PACCAR Financial Corp.	$500,000	4.45%	6/8/2027	499,559	0.00%
PACCAR Financial Corp.	$500,000	4.95%	10/8/2028	503,875	0.00%
PACCAR Financial Corp.	$700,000	4.00%	26/9/2029	677,807	0.01%
PACCAR Financial Corp.	$400,000	5.00%	22/3/2034	401,663	0.00%
PACCAR Financial Europe BV	€500,000	0.00%	1/3/2026	501,585	0.00%
Pacific Gas & Electric Co.	$1,755,000	3.15%	1/1/2026	1,724,200	0.01%
Pacific Gas & Electric Co.	$400,000	2.10%	1/8/2027	373,047	0.00%
Pacific Gas & Electric Co.	$500,000	3.30%	1/12/2027	477,695	0.00%
Pacific Gas & Electric Co.	$325,000	3.00%	15/6/2028	304,595	0.00%
Pacific Gas & Electric Co.	$450,000	5.55%	15/5/2029	457,290	0.00%
Pacific Gas & Electric Co.	$1,000,000	4.55%	1/7/2030	968,358	0.01%
Pacific Gas & Electric Co.	$1,600,000	2.50%	1/2/2031	1,369,563	0.01%
Pacific Gas & Electric Co.	$200,000	6.15%	15/1/2033	207,684	0.00%
Pacific Gas & Electric Co.	$445,000	6.40%	15/6/2033	469,747	0.00%
Pacific Gas & Electric Co.	$500,000	6.95%	15/3/2034	548,752	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Pacific Gas & Electric Co.	$1,150,000	5.80%	15/5/2034	1,176,284	0.01%
Pacific Gas & Electric Co.	$1,350,000	4.50%	1/7/2040	1,163,910	0.01%
Pacific Gas & Electric Co.	$825,000	3.30%	1/8/2040	616,542	0.00%
Pacific Gas & Electric Co.	$500,000	4.20%	1/6/2041	407,325	0.00%
Pacific Gas & Electric Co.	$200,000	4.45%	15/4/2042	165,971	0.00%
Pacific Gas & Electric Co.	$275,000	4.75%	15/2/2044	234,458	0.00%
Pacific Gas & Electric Co.	$75,000	4.30%	15/3/2045	59,771	0.00%
Pacific Gas & Electric Co.	$200,000	4.25%	15/3/2046	157,962	0.00%
Pacific Gas & Electric Co.	$245,000	4.00%	1/12/2046	184,786	0.00%
Pacific Gas & Electric Co.	$345,000	3.95%	1/12/2047	257,619	0.00%
Pacific Gas & Electric Co.	$1,265,000	4.95%	1/7/2050	1,097,623	0.01%
Pacific Gas & Electric Co.	$1,380,000	3.50%	1/8/2050	947,217	0.01%
Pacific Gas & Electric Co.	$550,000	6.75%	15/1/2053	599,870	0.00%
Pacific Gas & Electric Co.	$150,000	6.70%	1/4/2053	162,702	0.00%
Pacific Gas & Electric Co.	$550,000	5.90%	1/10/2054	544,565	0.00%
Pacific Life Global Funding II	$800,000	1.38%	14/4/2026	767,873	0.01%
Pacific Life Global Funding II	$1,000,000	1.45%	20/1/2028	903,817	0.01%
Pacific Life Insurance Co.	$200,000	4.30%	24/10/2067	163,161	0.00%
Pacific LifeCorp	$375,000	5.13%	30/1/2043	349,721	0.00%
Pacific LifeCorp	$750,000	5.40%	15/9/2052	705,053	0.01%
PacifiCorp	$500,000	5.10%	15/2/2029	502,825	0.00%
PacifiCorp	$350,000	2.70%	15/9/2030	309,182	0.00%
PacifiCorp	$500,000	7.70%	15/11/2031	569,077	0.00%
PacifiCorp	$75,000	6.35%	15/7/2038	78,324	0.00%
PacifiCorp	$250,000	6.00%	15/1/2039	254,696	0.00%
PacifiCorp	$200,000	4.10%	1/2/2042	160,699	0.00%
PacifiCorp	$300,000	2.90%	15/6/2052	178,797	0.00%
PacifiCorp	$400,000	5.35%	1/12/2053	367,275	0.00%
PacifiCorp	$485,000	5.50%	15/5/2054	453,877	0.00%
PacifiCorp	$580,000	5.80%	15/1/2055	565,409	0.00%
Packaging Corp. of America	$200,000	3.40%	15/12/2027	192,730	0.00%
Packaging Corp. of America	$45,000	3.00%	15/12/2029	41,018	0.00%
Packaging Corp. of America	$200,000	5.70%	1/12/2033	204,295	0.00%
Packaging Corp. of America	$145,000	4.05%	15/12/2049	110,877	0.00%
Packaging Corp. of America	$400,000	3.05%	1/10/2051	257,175	0.00%
Paramount Global	$820,000	2.90%	15/1/2027	784,026	0.01%
Paramount Global	$90,000	3.38%	15/2/2028	84,705	0.00%
Paramount Global	$144,000	3.70%	1/6/2028	135,804	0.00%
Paramount Global	$500,000	4.20%	1/6/2029	471,841	0.00%
Paramount Global	$300,000	7.88%	30/7/2030	324,975	0.00%
Paramount Global	$260,000	4.95%	15/1/2031	242,929	0.00%
Paramount Global	$1,250,000	4.20%	19/5/2032	1,101,365	0.01%
Paramount Global	$125,000	5.50%	15/5/2033	117,404	0.00%
Paramount Global	$800,000	6.88%	30/4/2036	812,810	0.01%
Paramount Global	$25,000	5.90%	15/10/2040	21,994	0.00%
Paramount Global	$599,000	4.85%	1/7/2042	473,366	0.00%
Paramount Global	$675,000	4.38%	15/3/2043	491,813	0.00%
Paramount Global	$465,000	5.85%	1/9/2043	401,052	0.00%
Paramount Global	$700,000	5.25%	1/4/2044	547,030	0.00%
Paramount Global	$419,000	4.60%	15/1/2045	308,603	0.00%
Paramount Global	$450,000	4.95%	19/5/2050	339,582	0.00%
Parker-Hannifin Corp.	$1,260,000	3.25%	1/3/2027	1,224,035	0.01%
Parker-Hannifin Corp.	$1,500,000	4.25%	15/9/2027	1,484,712	0.01%
Parker-Hannifin Corp.	$1,225,000	3.25%	14/6/2029	1,146,283	0.01%
Parker-Hannifin Corp.	$1,000,000	4.50%	15/9/2029	986,283	0.01%
Parker-Hannifin Corp.	$300,000	4.20%	21/11/2034	277,311	0.00%
Parker-Hannifin Corp.	$2,685,000	4.45%	21/11/2044	2,299,565	0.01%
Parker-Hannifin Corp.	$275,000	4.10%	1/3/2047	220,586	0.00%
PartnerRe Finance B LLC	$150,000	3.70%	2/7/2029	141,730	0.00%
PartnerRe Finance B LLC	$500,000	4.50%	1/10/2050	462,040	0.00%
Patterson-UTI Energy, Inc.	$325,000	7.15%	1/10/2033	340,663	0.00%
PayPal Holdings, Inc.	$315,000	2.65%	1/10/2026	305,018	0.00%
PayPal Holdings, Inc.	$400,000	3.90%	1/6/2027	394,147	0.00%
PayPal Holdings, Inc.	$565,000	2.85%	1/10/2029	516,291	0.00%
PayPal Holdings, Inc.	$224,000	2.30%	1/6/2030	196,331	0.00%
PayPal Holdings, Inc.	$500,000	5.15%	1/6/2034	497,040	0.00%
PayPal Holdings, Inc.	$800,000	5.05%	1/6/2052	738,010	0.01%
PayPal Holdings, Inc.	$500,000	5.50%	1/6/2054	487,924	0.00%
PeaceHealth Obligated Group	$325,000	4.79%	15/11/2048	278,460	0.00%
PECO Energy Co.	$220,000	4.90%	15/6/2033	216,170	0.00%
PECO Energy Co.	$100,000	4.15%	1/10/2044	82,239	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
PECO Energy Co.	$350,000	3.70%	15/9/2047	261,840	0.00%
PECO Energy Co.	$250,000	3.00%	15/9/2049	163,394	0.00%
PECO Energy Co.	$625,000	2.80%	15/6/2050	388,864	0.00%
PECO Energy Co.	$200,000	4.60%	15/5/2052	171,841	0.00%
PECO Energy Co.	$450,000	5.25%	15/9/2054	426,060	0.00%
Pennsylvania State University	$300,000	2.79%	1/9/2043	224,167	0.00%
Pennsylvania State University	$200,000	2.84%	1/9/2050	134,302	0.00%
Pennsylvania Turnpike Commission	$165,000	5.51%	1/12/2045	159,727	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$500,000	5.75%	24/5/2026	505,082	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$280,000	5.70%	1/2/2028	284,805	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$500,000	6.05%	1/8/2028	514,570	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$485,000	5.35%	30/3/2029	488,321	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$100,000	3.35%	1/11/2029	92,536	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$500,000	6.20%	15/6/2030	524,721	0.00%
Pentair Finance Sarl	$340,000	5.90%	15/7/2032	349,284	0.00%
PepsiCo, Inc.	$425,000	2.85%	24/2/2026	417,668	0.00%
PepsiCo, Inc.	$100,000	2.38%	6/10/2026	96,602	0.00%
PepsiCo, Inc.	$500,000	5.13%	10/11/2026	506,297	0.00%
PepsiCo, Inc.	$300,000	3.60%	18/2/2028	291,714	0.00%
PepsiCo, Inc.	€300,000	0.50%	6/5/2028	289,636	0.00%
PepsiCo, Inc.	$250,000	4.45%	15/5/2028	249,747	0.00%
PepsiCo, Inc.	£416,000	3.20%	22/7/2029	496,424	0.00%
PepsiCo, Inc.	$450,000	2.63%	29/7/2029	412,498	0.00%
PepsiCo, Inc.	$590,000	2.75%	19/3/2030	535,923	0.00%
PepsiCo, Inc.	$1,050,000	1.63%	1/5/2030	894,833	0.01%
PepsiCo, Inc.	$500,000	1.40%	25/2/2031	408,224	0.00%
PepsiCo, Inc.	$750,000	1.95%	21/10/2031	623,449	0.00%
PepsiCo, Inc.	$200,000	3.90%	18/7/2032	186,878	0.00%
PepsiCo, Inc.	€300,000	0.40%	9/10/2032	257,163	0.00%
PepsiCo, Inc.	€917,000	0.75%	14/10/2033	786,497	0.01%
PepsiCo, Inc.	£252,000	3.55%	22/7/2034	284,782	0.00%
PepsiCo, Inc.	€400,000	0.88%	16/10/2039	301,061	0.00%
PepsiCo, Inc.	$650,000	3.50%	19/3/2040	523,064	0.00%
PepsiCo, Inc.	$300,000	4.00%	5/3/2042	249,224	0.00%
PepsiCo, Inc.	$175,000	4.45%	14/4/2046	151,303	0.00%
PepsiCo, Inc.	$775,000	3.45%	6/10/2046	570,220	0.00%
PepsiCo, Inc.	$220,000	3.38%	29/7/2049	157,634	0.00%
PepsiCo, Inc.	€300,000	1.05%	9/10/2050	195,985	0.00%
PepsiCo, Inc.	$450,000	4.65%	15/2/2053	393,198	0.00%
PepsiCo, Inc.	$300,000	5.25%	17/7/2054	289,498	0.00%
Permanent University Fund - Texas A&M University System	$200,000	3.66%	1/7/2047	161,304	0.00%
Permanent University Fund - Texas A&M University System	$100,000	3.10%	1/7/2049	72,513	0.00%
Permanent University Fund - University of Texas System	$75,000	3.38%	1/7/2047	56,187	0.00%
Pernod Ricard International Finance LLC	$200,000	1.25%	1/4/2028	177,830	0.00%
Pfizer Investment Enterprises Pte Ltd.	$750,000	4.45%	19/5/2026	748,975	0.01%
Pfizer Investment Enterprises Pte Ltd.	$1,500,000	4.45%	19/5/2028	1,486,873	0.01%
Pfizer Investment Enterprises Pte Ltd.	$975,000	4.65%	19/5/2030	964,772	0.01%
Pfizer Investment Enterprises Pte Ltd.	$1,750,000	4.75%	19/5/2033	1,695,245	0.01%
Pfizer Investment Enterprises Pte Ltd.	$1,250,000	5.11%	19/5/2043	1,172,991	0.01%
Pfizer Investment Enterprises Pte Ltd.	$3,000,000	5.30%	19/5/2053	2,814,916	0.02%
Pfizer Investment Enterprises Pte Ltd.	$925,000	5.34%	19/5/2063	848,952	0.01%
Pfizer, Inc.	$500,000	2.75%	3/6/2026	488,373	0.00%
Pfizer, Inc.	$2,385,000	3.00%	15/12/2026	2,320,832	0.01%
Pfizer, Inc.	$1,050,000	3.45%	15/3/2029	1,001,148	0.01%
Pfizer, Inc.	$500,000	2.63%	1/4/2030	448,554	0.00%
Pfizer, Inc.	$750,000	1.75%	18/8/2031	617,554	0.00%
Pfizer, Inc.	$225,000	4.00%	15/12/2036	200,377	0.00%
Pfizer, Inc.	£300,000	6.50%	3/6/2038	414,651	0.00%
Pfizer, Inc.	$175,000	4.10%	15/9/2038	152,747	0.00%
Pfizer, Inc.	$690,000	7.20%	15/3/2039	806,315	0.01%
Pfizer, Inc.	$475,000	3.90%	15/3/2039	401,575	0.00%
Pfizer, Inc.	$285,000	2.55%	28/5/2040	197,356	0.00%
Pfizer, Inc.	£165,000	2.74%	15/6/2043	138,269	0.00%
Pfizer, Inc.	$150,000	4.30%	15/6/2043	127,760	0.00%
Pfizer, Inc.	$435,000	4.13%	15/12/2046	349,880	0.00%
Pfizer, Inc.	$375,000	4.20%	15/9/2048	304,553	0.00%
Pfizer, Inc.	$850,000	4.00%	15/3/2049	666,293	0.01%
Pfizer, Inc.	$1,645,000	2.70%	28/5/2050	1,013,405	0.01%
PG&E Energy Recovery Funding LLC	$200,000	2.82%	15/7/2046	140,593	0.00%
PG&E Wildfire Recovery Funding LLC	$351,886	3.59%	1/6/2030	340,628	0.00%
PG&E Wildfire Recovery Funding LLC	$800,000	4.26%	1/6/2036	749,999	0.01%

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PG&E Wildfire Recovery Funding LLC	$600,000	4.45%	1/12/2047	521,695	0.00%
PG&E Wildfire Recovery Funding LLC	$250,000	4.67%	1/12/2051	222,124	0.00%
Pharmacia LLC	$250,000	6.60%	1/12/2028	265,607	0.00%
Philip Morris International, Inc.	$700,000	4.88%	13/2/2026	702,098	0.01%
Philip Morris International, Inc.	$300,000	2.75%	25/2/2026	293,647	0.00%
Philip Morris International, Inc.	$400,000	4.75%	12/2/2027	400,951	0.00%
Philip Morris International, Inc.	$200,000	3.13%	17/8/2027	192,846	0.00%
Philip Morris International, Inc.	$350,000	4.38%	1/11/2027	347,086	0.00%
Philip Morris International, Inc.	$600,000	5.13%	17/11/2027	607,172	0.00%
Philip Morris International, Inc.	$950,000	4.88%	15/2/2028	952,088	0.01%
Philip Morris International, Inc.	$100,000	3.13%	2/3/2028	95,099	0.00%
Philip Morris International, Inc.	$250,000	5.25%	7/9/2028	253,628	0.00%
Philip Morris International, Inc.	$400,000	4.88%	13/2/2029	399,728	0.00%
Philip Morris International, Inc.	$225,000	3.38%	15/8/2029	211,165	0.00%
Philip Morris International, Inc.	$450,000	4.63%	1/11/2029	443,905	0.00%
Philip Morris International, Inc.	$500,000	5.63%	17/11/2029	515,023	0.00%
Philip Morris International, Inc.	$1,350,000	5.13%	15/2/2030	1,357,683	0.01%
Philip Morris International, Inc.	$100,000	2.10%	1/5/2030	86,427	0.00%
Philip Morris International, Inc.	$500,000	5.13%	13/2/2031	500,358	0.00%
Philip Morris International, Inc.	€600,000	0.80%	1/8/2031	529,215	0.00%
Philip Morris International, Inc.	$450,000	4.75%	1/11/2031	440,118	0.00%
Philip Morris International, Inc.	$600,000	5.75%	17/11/2032	616,598	0.00%
Philip Morris International, Inc.	$1,250,000	5.38%	15/2/2033	1,252,380	0.01%
Philip Morris International, Inc.	€100,000	3.13%	3/6/2033	102,354	0.00%
Philip Morris International, Inc.	$700,000	5.25%	13/2/2034	692,502	0.01%
Philip Morris International, Inc.	$250,000	4.90%	1/11/2034	240,405	0.00%
Philip Morris International, Inc.	€1,300,000	1.45%	1/8/2039	950,577	0.01%
Philip Morris International, Inc.	$250,000	4.38%	15/11/2041	212,414	0.00%
Philip Morris International, Inc.	$1,425,000	4.50%	20/3/2042	1,230,060	0.01%
Philip Morris International, Inc.	$225,000	3.88%	21/8/2042	178,087	0.00%
Philip Morris International, Inc.	$100,000	4.13%	4/3/2043	81,080	0.00%
Philip Morris International, Inc.	$1,150,000	4.25%	10/11/2044	938,742	0.01%
Phillips 66	$150,000	3.90%	15/3/2028	145,460	0.00%
Phillips 66	$875,000	2.15%	15/12/2030	742,207	0.01%
Phillips 66	$1,235,000	4.88%	15/11/2044	1,069,031	0.01%
Phillips 66	$500,000	3.30%	15/3/2052	321,712	0.00%
Phillips 66 Co.	$75,000	3.75%	1/3/2028	72,605	0.00%
Phillips 66 Co.	$1,100,000	5.25%	15/6/2031	1,102,803	0.01%
Phillips 66 Co.	$1,250,000	4.95%	15/3/2035	1,181,898	0.01%
Phillips 66 Co.	$200,000	4.90%	1/10/2046	171,664	0.00%
Phillips Edison Grocery Center Operating Partnership I LP	$395,000	2.63%	15/11/2031	330,471	0.00%
Piedmont Healthcare, Inc.	$450,000	2.04%	1/1/2032	368,500	0.00%
Piedmont Healthcare, Inc.	$450,000	2.72%	1/1/2042	311,362	0.00%
Piedmont Natural Gas Co., Inc.	$180,000	3.50%	1/6/2029	169,627	0.00%
Piedmont Natural Gas Co., Inc.	$200,000	2.50%	15/3/2031	170,764	0.00%
Piedmont Natural Gas Co., Inc.	$500,000	5.10%	15/2/2035	484,922	0.00%
Piedmont Natural Gas Co., Inc.	$150,000	3.64%	1/11/2046	107,342	0.00%
Piedmont Natural Gas Co., Inc.	$55,000	5.05%	15/5/2052	48,255	0.00%
Piedmont Operating Partnership LP	$500,000	9.25%	20/7/2028	549,665	0.00%
Pilgrim's Pride Corp.	$725,000	3.50%	1/3/2032	625,015	0.00%
Pilgrim's Pride Corp.	$675,000	6.25%	1/7/2033	688,609	0.01%
Pine Street Trust III	$500,000	6.22%	15/5/2054	505,081	0.00%
Pioneer Natural Resources Co.	$100,000	1.13%	15/1/2026	96,516	0.00%
Pioneer Natural Resources Co.	$545,000	1.90%	15/8/2030	464,110	0.00%
Pioneer Natural Resources Co.	$380,000	2.15%	15/1/2031	322,702	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	$395,000	4.50%	15/12/2026	393,021	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	$840,000	3.55%	15/12/2029	781,413	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	$250,000	3.80%	15/9/2030	232,194	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	$200,000	6.65%	15/1/2037	209,604	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	$150,000	5.15%	1/6/2042	133,036	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	$100,000	4.30%	31/1/2043	79,130	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	$160,000	4.70%	15/6/2044	132,150	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	$275,000	4.90%	15/2/2045	233,335	0.00%
PNC Bank NA	$450,000	4.78%	15/1/2027	450,154	0.00%
PNC Bank NA	$500,000	4.05%	26/7/2028	483,109	0.00%
PNC Financial Services Group, Inc.	$500,000	5.81%	12/6/2026	501,939	0.00%
PNC Financial Services Group, Inc.	$896,000	2.60%	23/7/2026	868,255	0.01%
PNC Financial Services Group, Inc.	$500,000	4.76%	26/1/2027	499,240	0.00%
PNC Financial Services Group, Inc.	$1,501,000	3.15%	19/5/2027	1,448,213	0.01%
PNC Financial Services Group, Inc.	$250,000	5.10%	23/7/2027	251,142	0.00%
PNC Financial Services Group, Inc.	$500,000	6.62%	20/10/2027	514,936	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
PNC Financial Services Group, Inc.	$500,000	5.30%	21/1/2028	504,100	0.00%
PNC Financial Services Group, Inc.	$200,000	5.35%	2/12/2028	202,691	0.00%
PNC Financial Services Group, Inc.	$3,000,000	3.45%	23/4/2029	2,838,522	0.02%
PNC Financial Services Group, Inc.	$500,000	5.58%	12/6/2029	508,353	0.00%
PNC Financial Services Group, Inc.	$1,655,000	2.55%	22/1/2030	1,469,791	0.01%
PNC Financial Services Group, Inc.	$500,000	5.49%	14/5/2030	506,743	0.00%
PNC Financial Services Group, Inc.	$500,000	2.31%	23/4/2032	420,040	0.00%
PNC Financial Services Group, Inc.	$575,000	4.81%	21/10/2032	559,964	0.00%
PNC Financial Services Group, Inc.	$490,000	4.63%	6/6/2033	462,817	0.00%
PNC Financial Services Group, Inc.	$1,400,000	6.04%	28/10/2033	1,448,991	0.01%
PNC Financial Services Group, Inc.	$500,000	5.07%	24/1/2034	486,422	0.00%
PNC Financial Services Group, Inc.	$305,000	5.94%	18/8/2034	313,768	0.00%
PNC Financial Services Group, Inc.	$870,000	6.88%	20/10/2034	948,864	0.01%
PNC Financial Services Group, Inc.	$900,000	5.68%	22/1/2035	909,634	0.01%
PNC Financial Services Group, Inc.	$750,000	5.40%	23/7/2035	744,446	0.01%
Polaris, Inc.	$500,000	6.95%	15/3/2029	526,001	0.00%
Port Authority of New York & New Jersey	$1,325,000	5.65%	1/11/2040	1,363,979	0.01%
Port Authority of New York & New Jersey	$250,000	5.31%	1/8/2046	242,526	0.00%
Port Authority of New York & New Jersey	$100,000	4.96%	1/8/2046	94,232	0.00%
Port Authority of New York & New Jersey	$50,000	4.03%	1/9/2048	40,838	0.00%
Port Authority of New York & New Jersey	$500,000	3.14%	15/2/2051	356,710	0.00%
Port Authority of New York & New Jersey	$400,000	4.93%	1/10/2051	369,205	0.00%
Port Authority of New York & New Jersey	$150,000	3.18%	15/7/2060	95,984	0.00%
Port Authority of New York & New Jersey	$510,000	4.46%	1/10/2062	423,398	0.00%
Port Authority of New York & New Jersey	$150,000	4.81%	15/10/2065	135,475	0.00%
Port Authority of New York & New Jersey	$140,000	3.29%	1/8/2069	88,354	0.00%
Potomac Electric Power Co.	$525,000	4.15%	15/3/2043	433,470	0.00%
PPG Industries, Inc.	$200,000	1.20%	15/3/2026	191,535	0.00%
PPG Industries, Inc.	€447,000	2.75%	1/6/2029	457,736	0.00%
PPG Industries, Inc.	$700,000	2.55%	15/6/2030	618,453	0.00%
PPL Capital Funding, Inc.	$300,000	5.25%	1/9/2034	295,422	0.00%
PPL Electric Utilities Corp.	$500,000	4.85%	15/2/2034	487,204	0.00%
PPL Electric Utilities Corp.	$240,000	4.75%	15/7/2043	215,420	0.00%
PPL Electric Utilities Corp.	$125,000	4.13%	15/6/2044	103,769	0.00%
PPL Electric Utilities Corp.	$105,000	4.15%	1/10/2045	86,064	0.00%
PPL Electric Utilities Corp.	$100,000	3.95%	1/6/2047	78,497	0.00%
Precision Castparts Corp.	$130,000	3.90%	15/1/2043	104,599	0.00%
Precision Castparts Corp.	$360,000	4.38%	15/6/2045	305,826	0.00%
Presbyterian Healthcare Services	$200,000	4.88%	1/8/2052	180,943	0.00%
President & Fellows of Harvard College	$500,000	4.61%	15/2/2035	485,718	0.00%
President & Fellows of Harvard College	$800,000	4.88%	15/10/2040	767,004	0.01%
President & Fellows of Harvard College	$100,000	3.15%	15/7/2046	72,105	0.00%
President & Fellows of Harvard College	$200,000	2.52%	15/10/2050	121,289	0.00%
Pricoa Global Funding I	$1,200,000	5.10%	30/5/2028	1,209,100	0.01%
Primerica, Inc.	$380,000	2.80%	19/11/2031	324,923	0.00%
Principal Financial Group, Inc.	$1,000,000	3.10%	15/11/2026	971,152	0.01%
Principal Financial Group, Inc.	$200,000	3.70%	15/5/2029	190,423	0.00%
Principal Financial Group, Inc.	$190,000	2.13%	15/6/2030	163,684	0.00%
Principal Financial Group, Inc.	$200,000	5.38%	15/3/2033	200,079	0.00%
Principal Financial Group, Inc.	$50,000	4.63%	15/9/2042	43,973	0.00%
Principal Financial Group, Inc.	$200,000	5.50%	15/3/2053	191,041	0.00%
Principal Life Global Funding II	$85,000	3.00%	18/4/2026	83,200	0.00%
Principal Life Global Funding II	$200,000	5.00%	16/1/2027	201,142	0.00%
Principal Life Global Funding II	$100,000	2.50%	16/9/2029	89,449	0.00%
Principal Life Global Funding II	$400,000	4.95%	27/11/2029	398,556	0.00%
Private Export Funding Corp.	$650,000	3.90%	15/10/2027	638,689	0.00%
Private Export Funding Corp.	$325,000	1.40%	15/7/2028	291,406	0.00%
Private Export Funding Corp.	$750,000	4.30%	15/12/2028	740,814	0.01%
Private Export Funding Corp.	$250,000	3.65%	15/3/2030	239,208	0.00%
Private Export Funding Corp.	$700,000	4.60%	15/2/2034	689,256	0.01%
Procter & Gamble Co.	$350,000	2.70%	2/2/2026	343,605	0.00%
Procter & Gamble Co.	$1,300,000	1.00%	23/4/2026	1,246,784	0.01%
Procter & Gamble Co.	€1,115,000	3.25%	2/8/2026	1,167,492	0.01%
Procter & Gamble Co.	$1,000,000	2.80%	25/3/2027	967,181	0.01%
Procter & Gamble Co.	€400,000	1.20%	30/10/2028	393,387	0.00%
Procter & Gamble Co.	$500,000	4.35%	29/1/2029	497,586	0.00%
Procter & Gamble Co.	$330,000	3.00%	25/3/2030	304,458	0.00%
Procter & Gamble Co.	€500,000	3.25%	2/8/2031	530,840	0.00%
Procter & Gamble Co.	$700,000	4.05%	26/1/2033	667,428	0.01%
Procter & Gamble Co.	$500,000	4.55%	29/1/2034	486,391	0.00%
Procter & Gamble Co.	$400,000	5.55%	5/3/2037	419,068	0.00%

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Procter & Gamble Co.	€300,000	1.88%	30/10/2038	269,553	0.00%
Procter & Gamble Co.	$486,000	3.55%	25/3/2040	402,574	0.00%
Procter & Gamble Co.	$169,000	3.50%	25/10/2047	128,128	0.00%
Procter & Gamble Co.	$431,000	3.60%	25/3/2050	330,878	0.00%
Progress Energy, Inc.	$480,000	6.00%	1/12/2039	486,254	0.00%
Progressive Corp.	$500,000	2.50%	15/3/2027	478,753	0.00%
Progressive Corp.	$500,000	3.20%	26/3/2030	461,850	0.00%
Progressive Corp.	$500,000	4.95%	15/6/2033	494,846	0.00%
Progressive Corp.	$500,000	4.13%	15/4/2047	402,836	0.00%
Progressive Corp.	$555,000	3.95%	26/3/2050	429,815	0.00%
Prologis Euro Finance LLC	€600,000	0.25%	10/9/2027	579,776	0.00%
Prologis Euro Finance LLC	€500,000	0.38%	6/2/2028	480,257	0.00%
Prologis Euro Finance LLC	€500,000	1.00%	8/2/2029	479,275	0.00%
Prologis Euro Finance LLC	€700,000	0.50%	16/2/2032	597,558	0.00%
Prologis Euro Finance LLC	€200,000	4.63%	23/5/2033	223,370	0.00%
Prologis Euro Finance LLC	€200,000	4.00%	5/5/2034	213,266	0.00%
Prologis Euro Finance LLC	€200,000	1.00%	6/2/2035	163,296	0.00%
Prologis Euro Finance LLC	€400,000	1.00%	16/2/2041	272,542	0.00%
Prologis Euro Finance LLC	€300,000	4.25%	31/1/2043	321,530	0.00%
Prologis Euro Finance LLC	€300,000	1.50%	10/9/2049	199,041	0.00%
Prologis LP	$1,050,000	3.25%	30/6/2026	1,031,202	0.01%
Prologis LP	$213,000	2.13%	15/4/2027	201,759	0.00%
Prologis LP	$125,000	3.38%	15/12/2027	120,922	0.00%
Prologis LP	$500,000	4.88%	15/6/2028	501,336	0.00%
Prologis LP	$225,000	4.00%	15/9/2028	218,966	0.00%
Prologis LP	$100,000	3.88%	15/9/2028	96,759	0.00%
Prologis LP	$100,000	4.38%	1/2/2029	98,314	0.00%
Prologis LP	CAD30,000	4.70%	1/3/2029	21,508	0.00%
Prologis LP	$110,000	2.88%	15/11/2029	100,659	0.00%
Prologis LP	$480,000	2.25%	15/4/2030	419,800	0.00%
Prologis LP	$600,000	1.25%	15/10/2030	491,358	0.00%
Prologis LP	CAD450,000	5.25%	15/1/2031	331,131	0.00%
Prologis LP	$500,000	1.75%	1/2/2031	414,713	0.00%
Prologis LP	$245,000	1.63%	15/3/2031	199,870	0.00%
Prologis LP	$1,000,000	5.00%	15/3/2034	976,351	0.01%
Prologis LP	£500,000	5.63%	4/5/2040	611,196	0.00%
Prologis LP	$150,000	4.38%	15/9/2048	124,084	0.00%
Prologis LP	$155,000	3.00%	15/4/2050	99,356	0.00%
Prologis LP	$1,000,000	2.13%	15/10/2050	525,018	0.00%
Prologis LP	$400,000	5.25%	15/3/2054	373,919	0.00%
Prologis Targeted US Logistics Fund LP	$350,000	5.25%	15/1/2035	343,458	0.00%
Prospect Capital Corp.	$250,000	3.36%	15/11/2026	233,089	0.00%
Protective Life Corp.	$250,000	4.30%	30/9/2028	242,899	0.00%
Protective Life Global Funding	$1,600,000	5.37%	6/1/2026	1,609,558	0.01%
Protective Life Global Funding	$200,000	4.99%	12/1/2027	200,605	0.00%
Protective Life Global Funding	$500,000	5.22%	12/6/2029	503,110	0.00%
Protective Life Global Funding	$150,000	4.77%	9/12/2029	148,677	0.00%
Providence St Joseph Health Obligated Group	$50,000	2.75%	1/10/2026	48,261	0.00%
Providence St Joseph Health Obligated Group	$275,000	2.53%	1/10/2029	246,081	0.00%
Providence St Joseph Health Obligated Group	$500,000	5.40%	1/10/2033	499,427	0.00%
Providence St Joseph Health Obligated Group	$200,000	3.93%	1/10/2048	150,792	0.00%
Prudential Financial, Inc.	$260,000	3.88%	27/3/2028	253,076	0.00%
Prudential Financial, Inc.	$100,000	5.70%	14/12/2036	102,557	0.00%
Prudential Financial, Inc.	$175,000	6.63%	21/6/2040	191,797	0.00%
Prudential Financial, Inc.	$850,000	4.60%	15/5/2044	741,073	0.01%
Prudential Financial, Inc.	$53,000	5.38%	15/5/2045	52,642	0.00%
Prudential Financial, Inc.	$400,000	4.50%	15/9/2047	386,130	0.00%
Prudential Financial, Inc.	$50,000	3.91%	7/12/2047	38,226	0.00%
Prudential Financial, Inc.	$605,000	3.94%	7/12/2049	457,681	0.00%
Prudential Financial, Inc.	$650,000	4.35%	25/2/2050	528,706	0.00%
Prudential Financial, Inc.	$700,000	3.70%	13/3/2051	506,052	0.00%
Prudential Financial, Inc.	$175,000	5.13%	1/3/2052	166,203	0.00%
Prudential Financial, Inc.	$1,100,000	6.00%	1/9/2052	1,101,153	0.01%
Prudential Financial, Inc.	$500,000	6.50%	15/3/2054	513,783	0.00%
Prudential Funding Asia plc	$250,000	3.13%	14/4/2030	226,647	0.00%
Public Service Co. of Colorado	$75,000	3.70%	15/6/2028	72,404	0.00%
Public Service Co. of Colorado	$175,000	1.90%	15/1/2031	146,074	0.00%
Public Service Co. of Colorado	$600,000	1.88%	15/6/2031	493,977	0.00%
Public Service Co. of Colorado	$200,000	3.60%	15/9/2042	152,130	0.00%
Public Service Co. of Colorado	$475,000	3.80%	15/6/2047	352,846	0.00%
Public Service Co. of Colorado	$75,000	4.10%	15/6/2048	58,399	0.00%

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Public Service Co. of Colorado	$140,000	4.05%	15/9/2049	107,475	0.00%
Public Service Co. of Colorado	$300,000	3.20%	1/3/2050	199,091	0.00%
Public Service Co. of Colorado	$200,000	4.50%	1/6/2052	165,751	0.00%
Public Service Co. of Colorado	$335,000	5.25%	1/4/2053	311,551	0.00%
Public Service Co. of Colorado	$250,000	5.75%	15/5/2054	249,884	0.00%
Public Service Co. of New Hampshire	$200,000	2.20%	15/6/2031	168,269	0.00%
Public Service Co. of New Hampshire	$90,000	3.60%	1/7/2049	65,362	0.00%
Public Service Co. of New Hampshire	$120,000	5.15%	15/1/2053	111,119	0.00%
Public Service Co. of Oklahoma	$460,000	2.20%	15/8/2031	380,665	0.00%
Public Service Co. of Oklahoma	$200,000	5.25%	15/1/2033	197,267	0.00%
Public Service Co. of Oklahoma	$350,000	5.20%	15/1/2035	339,230	0.00%
Public Service Electric & Gas Co.	$100,000	3.00%	15/5/2027	96,553	0.00%
Public Service Electric & Gas Co.	$90,000	3.20%	15/5/2029	84,415	0.00%
Public Service Electric & Gas Co.	$400,000	4.65%	15/3/2033	387,055	0.00%
Public Service Electric & Gas Co.	$195,000	5.20%	1/8/2033	195,080	0.00%
Public Service Electric & Gas Co.	$400,000	5.20%	1/3/2034	398,838	0.00%
Public Service Electric & Gas Co.	$400,000	4.85%	1/8/2034	389,070	0.00%
Public Service Electric & Gas Co.	$500,000	5.80%	1/5/2037	515,168	0.00%
Public Service Electric & Gas Co.	$145,000	5.50%	1/3/2040	144,002	0.00%
Public Service Electric & Gas Co.	$100,000	3.95%	1/5/2042	81,394	0.00%
Public Service Electric & Gas Co.	$125,000	3.65%	1/9/2042	97,345	0.00%
Public Service Electric & Gas Co.	$500,000	3.80%	1/3/2046	386,920	0.00%
Public Service Electric & Gas Co.	$75,000	3.60%	1/12/2047	55,252	0.00%
Public Service Electric & Gas Co.	$135,000	3.85%	1/5/2049	103,537	0.00%
Public Service Electric & Gas Co.	$70,000	3.15%	1/1/2050	47,049	0.00%
Public Service Electric & Gas Co.	$200,000	2.05%	1/8/2050	105,447	0.00%
Public Service Electric & Gas Co.	$200,000	3.00%	1/3/2051	129,189	0.00%
Public Service Electric & Gas Co.	$500,000	5.45%	1/3/2054	484,619	0.00%
Public Service Electric & Gas Co.	$400,000	5.30%	1/8/2054	380,326	0.00%
Public Service Enterprise Group, Inc.	$200,000	5.85%	15/11/2027	205,613	0.00%
Public Service Enterprise Group, Inc.	$500,000	5.20%	1/4/2029	505,334	0.00%
Public Service Enterprise Group, Inc.	$350,000	1.60%	15/8/2030	291,330	0.00%
Public Service Enterprise Group, Inc.	$225,000	2.45%	15/11/2031	189,861	0.00%
Public Service Enterprise Group, Inc.	$255,000	6.13%	15/10/2033	265,977	0.00%
Public Service Enterprise Group, Inc.	$250,000	5.45%	1/4/2034	249,524	0.00%
Public Storage Operating Co.	$200,000	1.50%	9/11/2026	189,249	0.00%
Public Storage Operating Co.	$250,000	1.85%	1/5/2028	228,018	0.00%
Public Storage Operating Co.	$195,000	1.95%	9/11/2028	175,484	0.00%
Public Storage Operating Co.	$500,000	5.13%	15/1/2029	505,945	0.00%
Public Storage Operating Co.	€200,000	0.50%	9/9/2030	179,179	0.00%
Public Storage Operating Co.	$185,000	2.25%	9/11/2031	154,663	0.00%
Public Storage Operating Co.	€300,000	0.88%	24/1/2032	264,562	0.00%
Public Storage Operating Co.	$500,000	5.10%	1/8/2033	496,647	0.00%
Public Storage Operating Co.	$350,000	5.35%	1/8/2053	333,326	0.00%
Puget Energy, Inc.	$200,000	2.38%	15/6/2028	182,514	0.00%
Puget Energy, Inc.	$50,000	4.10%	15/6/2030	46,880	0.00%
Puget Energy, Inc.	$190,000	4.22%	15/3/2032	173,672	0.00%
Puget Sound Energy, Inc.	$500,000	5.33%	15/6/2034	496,510	0.00%
Puget Sound Energy, Inc.	$185,000	5.76%	1/10/2039	186,247	0.00%
Puget Sound Energy, Inc.	$50,000	5.64%	15/4/2041	48,996	0.00%
Puget Sound Energy, Inc.	$590,000	4.30%	20/5/2045	480,661	0.00%
Puget Sound Energy, Inc.	$310,000	4.22%	15/6/2048	248,492	0.00%
Puget Sound Energy, Inc.	$350,000	5.69%	15/6/2054	343,666	0.00%
PulteGroup, Inc.	$500,000	6.38%	15/5/2033	527,419	0.00%
QUALCOMM, Inc.	$410,000	3.25%	20/5/2027	398,807	0.00%
QUALCOMM, Inc.	$1,885,000	1.30%	20/5/2028	1,690,676	0.01%
QUALCOMM, Inc.	$582,000	1.65%	20/5/2032	463,997	0.00%
QUALCOMM, Inc.	$700,000	4.80%	20/5/2045	631,217	0.00%
QUALCOMM, Inc.	$675,000	4.30%	20/5/2047	557,899	0.00%
QUALCOMM, Inc.	$500,000	6.00%	20/5/2053	522,013	0.00%
Quanta Services, Inc.	$850,000	4.75%	9/8/2027	848,569	0.01%
Quanta Services, Inc.	$925,000	2.90%	1/10/2030	825,808	0.01%
Quanta Services, Inc.	$450,000	5.25%	9/8/2034	440,212	0.00%
Quest Diagnostics, Inc.	$290,000	3.45%	1/6/2026	285,168	0.00%
Quest Diagnostics, Inc.	$200,000	4.60%	15/12/2027	199,762	0.00%
Quest Diagnostics, Inc.	$300,000	4.20%	30/6/2029	290,922	0.00%
Quest Diagnostics, Inc.	$300,000	4.63%	15/12/2029	295,127	0.00%
Quest Diagnostics, Inc.	$250,000	2.95%	30/6/2030	224,538	0.00%
Quest Diagnostics, Inc.	$500,000	6.40%	30/11/2033	535,636	0.00%
Quest Diagnostics, Inc.	$300,000	5.00%	15/12/2034	291,592	0.00%
Radian Group, Inc.	$300,000	6.20%	15/5/2029	307,994	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Rady Children's Hospital-San Diego	$200,000	3.15%	15/8/2051	134,706	0.00%
Ralph Lauren Corp.	$275,000	2.95%	15/6/2030	249,194	0.00%
Raymond James Financial, Inc.	$970,000	4.65%	1/4/2030	958,761	0.01%
Raymond James Financial, Inc.	$225,000	4.95%	15/7/2046	201,881	0.00%
Raymond James Financial, Inc.	$240,000	3.75%	1/4/2051	173,625	0.00%
Realty Income Corp.	$100,000	4.88%	1/6/2026	100,258	0.00%
Realty Income Corp.	$100,000	4.13%	15/10/2026	99,040	0.00%
Realty Income Corp.	$500,000	3.00%	15/1/2027	483,560	0.00%
Realty Income Corp.	$75,000	3.20%	15/1/2027	72,708	0.00%
Realty Income Corp.	£500,000	1.13%	13/7/2027	568,074	0.00%
Realty Income Corp.	$400,000	3.95%	15/8/2027	393,489	0.00%
Realty Income Corp.	$100,000	3.65%	15/1/2028	96,582	0.00%
Realty Income Corp.	$325,000	2.20%	15/6/2028	297,198	0.00%
Realty Income Corp.	$500,000	4.75%	15/2/2029	496,316	0.00%
Realty Income Corp.	$150,000	3.25%	15/6/2029	139,922	0.00%
Realty Income Corp.	$90,000	4.00%	15/7/2029	86,613	0.00%
Realty Income Corp.	£100,000	5.00%	15/10/2029	123,233	0.00%
Realty Income Corp.	$265,000	3.10%	15/12/2029	243,278	0.00%
Realty Income Corp.	$135,000	3.40%	15/1/2030	125,492	0.00%
Realty Income Corp.	$500,000	4.85%	15/3/2030	497,084	0.00%
Realty Income Corp.	€338,000	4.88%	6/7/2030	375,035	0.00%
Realty Income Corp.	$400,000	3.25%	15/1/2031	360,961	0.00%
Realty Income Corp.	$200,000	3.20%	15/2/2031	179,580	0.00%
Realty Income Corp.	$550,000	2.70%	15/2/2032	466,672	0.00%
Realty Income Corp.	$250,000	2.85%	15/12/2032	211,051	0.00%
Realty Income Corp.	$500,000	5.13%	15/2/2034	490,217	0.00%
Realty Income Corp.	£651,000	6.00%	5/12/2039	824,113	0.01%
Realty Income Corp.	£150,000	5.25%	4/9/2041	174,641	0.00%
Realty Income Corp.	$350,000	4.65%	15/3/2047	301,551	0.00%
Realty Income Corp.	$200,000	5.38%	1/9/2054	189,913	0.00%
Regal Rexnord Corp.	$450,000	6.05%	15/2/2026	454,121	0.00%
Regal Rexnord Corp.	$500,000	6.05%	15/4/2028	508,852	0.00%
Regal Rexnord Corp.	$500,000	6.30%	15/2/2030	514,227	0.00%
Regal Rexnord Corp.	$575,000	6.40%	15/4/2033	593,753	0.00%
Regency Centers LP	$80,000	3.60%	1/2/2027	78,081	0.00%
Regency Centers LP	$200,000	4.13%	15/3/2028	194,894	0.00%
Regency Centers LP	$165,000	2.95%	15/9/2029	151,200	0.00%
Regency Centers LP	$150,000	5.25%	15/1/2034	147,980	0.00%
Regency Centers LP	$125,000	5.10%	15/1/2035	121,901	0.00%
Regency Centers LP	$290,000	4.40%	1/2/2047	238,869	0.00%
Regency Centers LP	$100,000	4.65%	15/3/2049	84,567	0.00%
Regeneron Pharmaceuticals, Inc.	$525,000	1.75%	15/9/2030	437,089	0.00%
Regeneron Pharmaceuticals, Inc.	$480,000	2.80%	15/9/2050	282,390	0.00%
Regents of the University of California Medical Center Pooled Revenue	$200,000	4.13%	15/5/2032	189,510	0.00%
Regents of the University of California Medical Center Pooled Revenue	$290,000	6.55%	15/5/2048	312,335	0.00%
Regents of the University of California Medical Center Pooled Revenue	$275,000	4.56%	15/5/2053	236,632	0.00%
Regents of the University of California Medical Center Pooled Revenue	$350,000	3.26%	15/5/2060	223,736	0.00%
Regional Transportation District Sales Tax Revenue	$100,000	5.84%	1/11/2050	101,270	0.00%
Regions Bank/Birmingham AL	$200,000	6.45%	26/6/2037	203,400	0.00%
Regions Financial Corp.	$685,000	1.80%	12/8/2028	610,245	0.00%
Regions Financial Corp.	$500,000	5.72%	6/6/2030	506,440	0.00%
Regions Financial Corp.	$260,000	5.50%	6/9/2035	253,779	0.00%
Regions Financial Corp.	$85,000	7.38%	10/12/2037	94,785	0.00%
Reinsurance Group of America, Inc.	$150,000	3.90%	15/5/2029	143,266	0.00%
Reinsurance Group of America, Inc.	$500,000	6.00%	15/9/2033	513,290	0.00%
Reinsurance Group of America, Inc.	$400,000	5.75%	15/9/2034	402,738	0.00%
Reliance Standard Life Global Funding II	$650,000	1.51%	28/9/2026	609,812	0.00%
Reliance, Inc.	$490,000	2.15%	15/8/2030	418,137	0.00%
RenaissanceRe Holdings Ltd.	$90,000	3.60%	15/4/2029	84,697	0.00%
RenaissanceRe Holdings Ltd.	$400,000	5.75%	5/6/2033	401,330	0.00%
Republic Services, Inc.	$500,000	5.00%	15/11/2029	502,432	0.00%
Republic Services, Inc.	$500,000	1.45%	15/2/2031	405,645	0.00%
Republic Services, Inc.	$475,000	1.75%	15/2/2032	381,739	0.00%
Republic Services, Inc.	$450,000	2.38%	15/3/2033	364,477	0.00%
Republic Services, Inc.	$100,000	6.20%	1/3/2040	106,191	0.00%
Republic Services, Inc.	$615,000	3.05%	1/3/2050	414,463	0.00%
Revvity, Inc.	$500,000	1.90%	15/9/2028	447,733	0.00%
Revvity, Inc.	$525,000	3.30%	15/9/2029	484,638	0.00%
Rexford Industrial Realty LP	$250,000	2.15%	1/9/2031	203,384	0.00%
RGA Global Funding	$400,000	5.45%	24/5/2029	404,942	0.00%
RGA Global Funding	$250,000	5.50%	11/1/2031	252,821	0.00%

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RGA Global Funding	$250,000	5.05%	6/12/2031	246,036	0.00%
Roche Finance Europe BV	€600,000	3.59%	4/12/2036	637,401	0.00%
Roche Finance Europe BV	€1,000,000	3.56%	3/5/2044	1,042,119	0.01%
Roche Holdings, Inc.	$300,000	0.99%	5/3/2026	288,186	0.00%
Roche Holdings, Inc.	$750,000	5.27%	13/11/2026	760,376	0.01%
Roche Holdings, Inc.	$1,100,000	5.34%	13/11/2028	1,123,742	0.01%
Roche Holdings, Inc.	$1,500,000	1.93%	13/12/2028	1,349,802	0.01%
Roche Holdings, Inc.	$500,000	4.79%	8/3/2029	500,709	0.00%
Roche Holdings, Inc.	$300,000	4.20%	9/9/2029	293,037	0.00%
Roche Holdings, Inc.	$1,225,000	5.49%	13/11/2030	1,261,693	0.01%
Roche Holdings, Inc.	$600,000	5.59%	13/11/2033	620,429	0.00%
Roche Holdings, Inc.	$500,000	4.99%	8/3/2034	495,259	0.00%
Roche Holdings, Inc.	$1,175,000	2.61%	13/12/2051	699,666	0.01%
Roche Holdings, Inc.	$700,000	5.22%	8/3/2054	669,621	0.01%
Rochester Gas & Electric Corp.	$880,000	3.10%	1/6/2027	841,951	0.01%
Rockefeller Foundation	$500,000	2.49%	1/10/2050	303,585	0.00%
Rockwell Automation, Inc.	$150,000	3.50%	1/3/2029	142,425	0.00%
Rockwell Automation, Inc.	$150,000	4.20%	1/3/2049	123,586	0.00%
Roper Technologies, Inc.	$500,000	1.40%	15/9/2027	457,815	0.00%
Roper Technologies, Inc.	$95,000	4.20%	15/9/2028	92,770	0.00%
Roper Technologies, Inc.	$250,000	4.50%	15/10/2029	245,352	0.00%
Roper Technologies, Inc.	$1,000,000	1.75%	15/2/2031	821,769	0.01%
Roper Technologies, Inc.	$450,000	4.90%	15/10/2034	432,831	0.00%
Royalty Pharma plc	$1,100,000	2.20%	2/9/2030	933,797	0.01%
Royalty Pharma plc	$350,000	5.40%	2/9/2034	340,768	0.00%
Royalty Pharma plc	$500,000	3.55%	2/9/2050	332,650	0.00%
RPM International, Inc.	$100,000	3.75%	15/3/2027	97,768	0.00%
RPM International, Inc.	$100,000	4.55%	1/3/2029	98,166	0.00%
RPM International, Inc.	$100,000	5.25%	1/6/2045	93,055	0.00%
RPM International, Inc.	$375,000	4.25%	15/1/2048	310,908	0.00%
RTX Corp.	$450,000	5.00%	27/2/2026	452,030	0.00%
RTX Corp.	$486,000	5.75%	8/11/2026	494,718	0.00%
RTX Corp.	$1,939,000	3.50%	15/3/2027	1,890,293	0.01%
RTX Corp.	$5,000	2.25%	1/7/2030	4,345	0.00%
RTX Corp.	$400,000	2.38%	15/3/2032	332,164	0.00%
RTX Corp.	$450,000	5.15%	27/2/2033	445,843	0.00%
RTX Corp.	$600,000	6.10%	15/3/2034	631,675	0.00%
RTX Corp.	$50,000	5.40%	1/5/2035	50,114	0.00%
RTX Corp.	$300,000	6.05%	1/6/2036	313,241	0.00%
RTX Corp.	$133,000	6.13%	15/7/2038	139,401	0.00%
RTX Corp.	$895,000	4.45%	16/11/2038	796,959	0.01%
RTX Corp.	$200,000	4.70%	15/12/2041	176,874	0.00%
RTX Corp.	$700,000	4.50%	1/6/2042	606,474	0.00%
RTX Corp.	$425,000	4.15%	15/5/2045	343,345	0.00%
RTX Corp.	$750,000	3.75%	1/11/2046	565,973	0.00%
RTX Corp.	$425,000	4.35%	15/4/2047	348,671	0.00%
RTX Corp.	$500,000	4.05%	4/5/2047	392,969	0.00%
RTX Corp.	$450,000	4.63%	16/11/2048	382,770	0.00%
RTX Corp.	$475,000	3.13%	1/7/2050	311,006	0.00%
RTX Corp.	$500,000	2.82%	1/9/2051	303,210	0.00%
RTX Corp.	$800,000	3.03%	15/3/2052	505,284	0.00%
RTX Corp.	$450,000	5.38%	27/2/2053	426,459	0.00%
RTX Corp.	$700,000	6.40%	15/3/2054	760,616	0.01%
Rutgers The State University of New Jersey	$100,000	5.67%	1/5/2040	99,995	0.00%
Rutgers The State University of New Jersey	$65,000	3.27%	1/5/2043	50,776	0.00%
Rutgers The State University of New Jersey	$100,000	3.92%	1/5/2119	69,362	0.00%
Ryder System, Inc.	$750,000	1.75%	1/9/2026	713,107	0.01%
Ryder System, Inc.	$100,000	2.90%	1/12/2026	96,480	0.00%
Ryder System, Inc.	$200,000	2.85%	1/3/2027	191,723	0.00%
Ryder System, Inc.	$500,000	5.25%	1/6/2028	504,824	0.00%
Ryder System, Inc.	$500,000	6.30%	1/12/2028	523,769	0.00%
Ryder System, Inc.	$300,000	5.38%	15/3/2029	303,573	0.00%
Ryder System, Inc.	$500,000	4.95%	1/9/2029	498,127	0.00%
Ryder System, Inc.	$575,000	4.90%	1/12/2029	569,954	0.00%
Ryder System, Inc.	$500,000	6.60%	1/12/2033	540,536	0.00%
S&P Global, Inc.	$686,000	2.95%	22/1/2027	663,753	0.00%
S&P Global, Inc.	$500,000	2.45%	1/3/2027	477,997	0.00%
S&P Global, Inc.	$200,000	4.75%	1/8/2028	199,858	0.00%
S&P Global, Inc.	$400,000	2.70%	1/3/2029	368,253	0.00%
S&P Global, Inc.	$125,000	4.25%	1/5/2029	122,260	0.00%
S&P Global, Inc.	$115,000	2.50%	1/12/2029	103,337	0.00%

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S&P Global, Inc.	$1,000,000	1.25%	15/8/2030	826,612	0.01%
S&P Global, Inc.	$210,000	3.25%	1/12/2049	145,180	0.00%
S&P Global, Inc.	$300,000	3.70%	1/3/2052	224,032	0.00%
S&P Global, Inc.	$465,000	2.30%	15/8/2060	232,843	0.00%
S&P Global, Inc.	$250,000	3.90%	1/3/2062	185,463	0.00%
Sabal Trail Transmission LLC	$125,000	4.25%	1/5/2028	120,781	0.00%
Sabal Trail Transmission LLC	$155,000	4.68%	1/5/2038	136,222	0.00%
Sabal Trail Transmission LLC	$150,000	4.83%	1/5/2048	121,061	0.00%
Sabine Pass Liquefaction LLC	$1,725,000	5.88%	30/6/2026	1,741,704	0.01%
Sabine Pass Liquefaction LLC	$400,000	5.00%	15/3/2027	400,971	0.00%
Sabine Pass Liquefaction LLC	$535,000	4.20%	15/3/2028	522,268	0.00%
Sabine Pass Liquefaction LLC	$2,975,000	4.50%	15/5/2030	2,881,724	0.02%
Sabine Pass Liquefaction LLC	$975,000	5.90%	15/9/2037	992,219	0.01%
Sabra Health Care LP	$500,000	3.90%	15/10/2029	467,448	0.00%
Sabra Health Care LP	$380,000	3.20%	1/12/2031	326,168	0.00%
Safehold GL Holdings LLC	$250,000	2.85%	15/1/2032	210,197	0.00%
Safehold GL Holdings LLC	$250,000	5.65%	15/1/2035	243,799	0.00%
Sales Tax Securitization Corp.	$180,000	3.24%	1/1/2042	139,996	0.00%
Sales Tax Securitization Corp.	$100,000	3.59%	1/1/2043	81,856	0.00%
Sales Tax Securitization Corp.	$150,000	4.79%	1/1/2048	134,349	0.00%
Sales Tax Securitization Corp.	$85,000	3.82%	1/1/2048	66,087	0.00%
Salesforce, Inc.	$350,000	3.70%	11/4/2028	340,858	0.00%
Salesforce, Inc.	$480,000	1.50%	15/7/2028	431,148	0.00%
Salesforce, Inc.	$500,000	1.95%	15/7/2031	419,814	0.00%
Salesforce, Inc.	$550,000	2.70%	15/7/2041	387,865	0.00%
Salesforce, Inc.	$930,000	2.90%	15/7/2051	593,696	0.00%
Salesforce, Inc.	$550,000	3.05%	15/7/2061	337,826	0.00%
Salt River Project Agricultural Improvement & Power District	$100,000	4.84%	1/1/2041	92,225	0.00%
Sammons Financial Group Global Funding	$200,000	5.10%	10/12/2029	198,512	0.00%
Sammons Financial Group, Inc.	$900,000	4.45%	12/5/2027	881,636	0.01%
Sammons Financial Group, Inc.	$500,000	4.75%	8/4/2032	457,921	0.00%
San Diego County Regional Transportation Commission	$100,000	5.91%	1/4/2048	102,177	0.00%
San Diego County Water Authority	$200,000	6.14%	1/5/2049	206,956	0.00%
San Diego Gas & Electric Co.	$500,000	4.95%	15/8/2028	501,955	0.00%
San Diego Gas & Electric Co.	$550,000	4.50%	15/8/2040	491,943	0.00%
San Diego Gas & Electric Co.	$290,000	3.75%	1/6/2047	216,954	0.00%
San Diego Gas & Electric Co.	$135,000	4.15%	15/5/2048	107,316	0.00%
San Diego Gas & Electric Co.	$200,000	3.32%	15/4/2050	134,917	0.00%
San Diego Gas & Electric Co.	$300,000	2.95%	15/8/2051	193,512	0.00%
San Diego Gas & Electric Co.	$300,000	5.35%	1/4/2053	282,879	0.00%
San Diego Gas & Electric Co.	$500,000	5.55%	15/4/2054	485,374	0.00%
San Francisco City & County Public Utilities Commission Wastewater Revenue	$425,000	4.66%	1/10/2027	425,875	0.00%
San Jose Redevelopment Agency Successor Agency	$100,000	3.38%	1/8/2034	89,716	0.00%
Sanofi SA	€1,000,000	0.88%	21/3/2029	961,100	0.01%
Sanofi SA	€1,000,000	1.25%	6/4/2029	974,037	0.01%
Sanofi SA	€1,000,000	1.25%	21/3/2034	894,188	0.01%
SBL Holdings, Inc.	$425,000	7.20%	30/10/2034	413,580	0.00%
SC Johnson & Son, Inc.	$50,000	4.80%	1/9/2040	44,300	0.00%
SC Johnson & Son, Inc.	$250,000	4.00%	15/5/2043	195,574	0.00%
SC Johnson & Son, Inc.	$250,000	4.75%	15/10/2046	212,292	0.00%
SCE Recovery Funding LLC	$100,000	2.94%	15/11/2042	80,658	0.00%
Schlumberger Finance BV	€1,000,000	2.00%	6/5/2032	950,486	0.01%
Schlumberger Finance France SAS	€400,000	1.00%	18/2/2026	406,414	0.00%
Schlumberger Holdings Corp.	$375,000	5.00%	29/5/2027	376,912	0.00%
Schlumberger Holdings Corp.	$750,000	4.30%	1/5/2029	730,861	0.01%
Schlumberger Investment SA	$500,000	5.00%	1/6/2034	491,338	0.00%
Schneider Electric SE	€800,000	1.50%	15/1/2028	801,215	0.01%
Schneider Electric SE	€1,000,000	3.50%	9/11/2032	1,073,808	0.01%
Sealed Air Corp.	$125,000	1.57%	15/10/2026	117,621	0.00%
Seattle Children's Hospital	$450,000	2.72%	1/10/2050	278,905	0.00%
Securian Financial Group, Inc.	$515,000	4.80%	15/4/2048	432,020	0.00%
Sempra	$150,000	3.25%	15/6/2027	144,371	0.00%
Sempra	$525,000	3.40%	1/2/2028	501,720	0.00%
Sempra	$205,000	3.70%	1/4/2029	194,649	0.00%
Sempra	$285,000	5.50%	1/8/2033	285,819	0.00%
Sempra	$375,000	3.80%	1/2/2038	310,103	0.00%
Sempra	$300,000	6.00%	15/10/2039	305,766	0.00%
Sempra	$375,000	4.00%	1/2/2048	284,314	0.00%
Sempra	$550,000	6.40%	1/10/2054	545,055	0.00%
Sempra	$500,000	6.88%	1/10/2054	505,267	0.00%

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Sempra	$500,000	6.63%	1/4/2055	499,164	0.00%
Sempra	$400,000	6.55%	1/4/2055	397,099	0.00%
Sempra Infrastructure Partners LP	$200,000	3.25%	15/1/2032	166,603	0.00%
Sharp HealthCare	$375,000	2.68%	1/8/2050	229,911	0.00%
Shell Finance US, Inc.	$785,000	2.38%	7/11/2029	703,964	0.01%
Shell Finance US, Inc.	$300,000	2.75%	6/4/2030	270,436	0.00%
Shell Finance US, Inc.	$1,110,000	4.13%	11/5/2035	1,017,594	0.01%
Shell Finance US, Inc.	$400,000	4.55%	12/8/2043	348,826	0.00%
Shell Finance US, Inc.	$1,430,000	4.38%	11/5/2045	1,195,995	0.01%
Shell Finance US, Inc.	$1,205,000	4.00%	10/5/2046	945,031	0.01%
Shell Finance US, Inc.	$160,000	3.75%	12/9/2046	120,152	0.00%
Shell Finance US, Inc.	$1,060,000	3.25%	6/4/2050	713,988	0.01%
Shell International Finance BV	$400,000	2.88%	10/5/2026	391,311	0.00%
Shell International Finance BV	€1,000,000	1.63%	20/1/2027	1,014,089	0.01%
Shell International Finance BV	€600,000	1.88%	7/4/2032	571,335	0.00%
Shell International Finance BV	$15,000	6.38%	15/12/2038	16,323	0.00%
Shell International Finance BV	€800,000	0.88%	8/11/2039	565,653	0.00%
Shell International Finance BV	$715,000	5.50%	25/3/2040	715,026	0.01%
Shell International Finance BV	$200,000	2.88%	26/11/2041	141,179	0.00%
Shell International Finance BV	$570,000	3.13%	7/11/2049	375,505	0.00%
Shell International Finance BV	$300,000	3.00%	26/11/2051	189,957	0.00%
Sherwin-Williams Co.	$618,000	3.95%	15/1/2026	613,741	0.00%
Sherwin-Williams Co.	$275,000	3.45%	1/6/2027	267,426	0.00%
Sherwin-Williams Co.	$500,000	4.55%	1/3/2028	496,421	0.00%
Sherwin-Williams Co.	$300,000	4.80%	1/9/2031	295,868	0.00%
Sherwin-Williams Co.	$475,000	4.50%	1/6/2047	399,059	0.00%
Sherwin-Williams Co.	$200,000	3.80%	15/8/2049	146,665	0.00%
Shire Acquisitions Investments Ireland DAC	$84,000	3.20%	23/9/2026	82,125	0.00%
Sierra Pacific Power Co.	$750,000	2.60%	1/5/2026	729,997	0.01%
Simon International Finance SCA	€691,000	1.13%	19/3/2033	595,800	0.00%
Simon Property Group LP	$175,000	3.30%	15/1/2026	172,578	0.00%
Simon Property Group LP	$450,000	3.25%	30/11/2026	438,966	0.00%
Simon Property Group LP	$365,000	1.38%	15/1/2027	342,080	0.00%
Simon Property Group LP	$875,000	3.38%	15/6/2027	850,575	0.01%
Simon Property Group LP	$540,000	2.45%	13/9/2029	485,372	0.00%
Simon Property Group LP	$300,000	2.20%	1/2/2031	255,234	0.00%
Simon Property Group LP	$500,000	2.25%	15/1/2032	414,941	0.00%
Simon Property Group LP	$1,000,000	2.65%	1/2/2032	851,254	0.01%
Simon Property Group LP	$380,000	4.75%	26/9/2034	360,302	0.00%
Simon Property Group LP	$105,000	6.75%	1/2/2040	115,855	0.00%
Simon Property Group LP	$200,000	4.25%	30/11/2046	163,414	0.00%
Simon Property Group LP	$900,000	3.25%	13/9/2049	603,580	0.00%
Simon Property Group LP	$300,000	3.80%	15/7/2050	221,190	0.00%
Simon Property Group LP	$275,000	5.85%	8/3/2053	277,244	0.00%
Sixth Street Lending Partners	$500,000	6.50%	11/3/2029	506,225	0.00%
Sixth Street Specialty Lending, Inc.	$400,000	2.50%	1/8/2026	384,290	0.00%
Skyworks Solutions, Inc.	$1,805,000	3.00%	1/6/2031	1,545,320	0.01%
Smithfield Foods, Inc.	$225,000	4.25%	1/2/2027	220,058	0.00%
Smithfield Foods, Inc.	$685,000	5.20%	1/4/2029	670,067	0.01%
Smithfield Foods, Inc.	$350,000	2.63%	13/9/2031	287,522	0.00%
Snap-on, Inc.	$200,000	3.25%	1/3/2027	194,226	0.00%
Snap-on, Inc.	$100,000	4.10%	1/3/2048	80,081	0.00%
Snap-on, Inc.	$160,000	3.10%	1/5/2050	105,976	0.00%
Solventum Corp.	$450,000	5.45%	25/2/2027	454,011	0.00%
Solventum Corp.	$300,000	5.40%	1/3/2029	300,905	0.00%
Solventum Corp.	$325,000	5.45%	13/3/2031	324,877	0.00%
Solventum Corp.	$400,000	5.60%	23/3/2034	397,946	0.00%
Sonoco Products Co.	$250,000	4.45%	1/9/2026	248,223	0.00%
Sonoco Products Co.	$300,000	4.60%	1/9/2029	292,327	0.00%
Sonoco Products Co.	$415,000	3.13%	1/5/2030	373,535	0.00%
Sonoco Products Co.	$415,000	2.85%	1/2/2032	352,412	0.00%
Sonoco Products Co.	$400,000	5.00%	1/9/2034	379,372	0.00%
South Carolina Public Service Authority	$100,000	6.45%	1/1/2050	107,805	0.00%
Southern California Edison Co.	$500,000	5.35%	1/3/2026	503,456	0.00%
Southern California Edison Co.	$350,000	4.40%	6/9/2026	348,642	0.00%
Southern California Edison Co.	$500,000	4.88%	1/2/2027	501,678	0.00%
Southern California Edison Co.	$200,000	5.85%	1/11/2027	205,597	0.00%
Southern California Edison Co.	$50,000	3.65%	1/3/2028	48,151	0.00%
Southern California Edison Co.	$500,000	5.65%	1/10/2028	511,864	0.00%
Southern California Edison Co.	$150,000	4.20%	1/3/2029	145,365	0.00%
Southern California Edison Co.	$100,000	6.65%	1/4/2029	105,507	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Southern California Edison Co.	$500,000	5.15%	1/6/2029	503,045	0.00%
Southern California Edison Co.	$500,000	5.45%	1/6/2031	507,953	0.00%
Southern California Edison Co.	$200,000	2.50%	1/6/2031	171,079	0.00%
Southern California Edison Co.	$900,000	2.75%	1/2/2032	768,305	0.01%
Southern California Edison Co.	$200,000	5.95%	1/11/2032	208,567	0.00%
Southern California Edison Co.	$800,000	6.00%	15/1/2034	837,498	0.01%
Southern California Edison Co.	$500,000	5.20%	1/6/2034	494,830	0.00%
Southern California Edison Co.	$125,000	5.63%	1/2/2036	124,773	0.00%
Southern California Edison Co.	$75,000	5.55%	15/1/2037	74,458	0.00%
Southern California Edison Co.	$15,000	5.95%	1/2/2038	15,336	0.00%
Southern California Edison Co.	$500,000	6.05%	15/3/2039	517,002	0.00%
Southern California Edison Co.	$125,000	5.50%	15/3/2040	121,791	0.00%
Southern California Edison Co.	$245,000	4.05%	15/3/2042	198,279	0.00%
Southern California Edison Co.	$250,000	4.65%	1/10/2043	215,873	0.00%
Southern California Edison Co.	$875,000	4.00%	1/4/2047	673,881	0.01%
Southern California Edison Co.	$250,000	4.13%	1/3/2048	195,044	0.00%
Southern California Edison Co.	$250,000	4.88%	1/3/2049	217,914	0.00%
Southern California Edison Co.	$620,000	3.65%	1/2/2050	443,668	0.00%
Southern California Edison Co.	$100,000	2.95%	1/2/2051	62,820	0.00%
Southern California Edison Co.	$200,000	3.65%	1/6/2051	141,662	0.00%
Southern California Edison Co.	$100,000	3.45%	1/2/2052	67,703	0.00%
Southern California Edison Co.	$285,000	5.70%	1/3/2053	277,060	0.00%
Southern California Edison Co.	$500,000	5.75%	15/4/2054	491,601	0.00%
Southern California Gas Co.	$300,000	2.95%	15/4/2027	288,598	0.00%
Southern California Gas Co.	$120,000	5.13%	15/11/2040	114,170	0.00%
Southern California Gas Co.	$300,000	3.75%	15/9/2042	234,191	0.00%
Southern California Gas Co.	$160,000	4.13%	1/6/2048	125,756	0.00%
Southern California Gas Co.	$425,000	5.60%	1/4/2054	415,985	0.00%
Southern Co.	$410,000	3.25%	1/7/2026	401,701	0.00%
Southern Co.	$400,000	5.11%	1/8/2027	403,249	0.00%
Southern Co.	$200,000	1.75%	15/3/2028	181,444	0.00%
Southern Co.	$250,000	4.85%	15/6/2028	250,260	0.00%
Southern Co.	$500,000	5.50%	15/3/2029	510,139	0.00%
Southern Co.	$200,000	3.70%	30/4/2030	187,683	0.00%
Southern Co.	$500,000	5.20%	15/6/2033	494,548	0.00%
Southern Co.	$800,000	4.85%	15/3/2035	763,917	0.01%
Southern Co.	$775,000	4.25%	1/7/2036	696,625	0.01%
Southern Co.	$100,000	4.00%	15/1/2051	97,799	0.00%
Southern Co. Gas Capital Corp.	$150,000	1.75%	15/1/2031	123,489	0.00%
Southern Co. Gas Capital Corp.	$100,000	5.15%	15/9/2032	99,659	0.00%
Southern Co. Gas Capital Corp.	$500,000	5.75%	15/9/2033	512,612	0.00%
Southern Co. Gas Capital Corp.	$400,000	4.95%	15/9/2034	387,105	0.00%
Southern Co. Gas Capital Corp.	$300,000	4.40%	1/6/2043	252,041	0.00%
Southern Co. Gas Capital Corp.	$300,000	3.95%	1/10/2046	231,553	0.00%
Southern Co. Gas Capital Corp.	$325,000	4.40%	30/5/2047	266,841	0.00%
Southern Natural Gas Co. LLC	$200,000	4.80%	15/3/2047	166,322	0.00%
Southern Power Co.	€556,000	1.85%	20/6/2026	569,314	0.00%
Southern Power Co.	$250,000	5.15%	15/9/2041	233,103	0.00%
Southern Power Co.	$260,000	4.95%	15/12/2046	227,057	0.00%
Southwest Airlines Co.	$150,000	3.00%	15/11/2026	144,977	0.00%
Southwest Airlines Co.	$1,675,000	5.13%	15/6/2027	1,683,741	0.01%
Southwest Airlines Co.	$280,000	2.63%	10/2/2030	247,788	0.00%
Southwest Gas Corp.	$75,000	3.70%	1/4/2028	72,072	0.00%
Southwest Gas Corp.	$300,000	4.05%	15/3/2032	278,555	0.00%
Southwest Gas Corp.	$100,000	3.80%	29/9/2046	73,370	0.00%
Southwest Gas Corp.	$100,000	4.15%	1/6/2049	75,795	0.00%
Southwest Gas Corp.	$300,000	3.18%	15/8/2051	189,113	0.00%
Southwestern Electric Power Co.	$300,000	1.65%	15/3/2026	288,696	0.00%
Southwestern Electric Power Co.	$50,000	2.75%	1/10/2026	48,215	0.00%
Southwestern Electric Power Co.	$300,000	4.10%	15/9/2028	291,092	0.00%
Southwestern Electric Power Co.	$775,000	3.90%	1/4/2045	577,206	0.00%
Southwestern Public Service Co.	$75,000	4.50%	15/8/2041	64,317	0.00%
Southwestern Public Service Co.	$115,000	3.40%	15/8/2046	80,237	0.00%
Southwestern Public Service Co.	$175,000	3.70%	15/8/2047	126,816	0.00%
Southwestern Public Service Co.	$45,000	4.40%	15/11/2048	36,506	0.00%
Southwestern Public Service Co.	$840,000	3.75%	15/6/2049	609,160	0.00%
Southwestern Public Service Co.	$150,000	3.15%	1/5/2050	97,219	0.00%
Southwestern Public Service Co.	$250,000	6.00%	1/6/2054	252,992	0.00%
Spectra Energy Partners LP	$675,000	3.38%	15/10/2026	659,017	0.00%
Spectra Energy Partners LP	$130,000	5.95%	25/9/2043	127,853	0.00%
Spectra Energy Partners LP	$160,000	4.50%	15/3/2045	131,176	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Spire Missouri, Inc.	$200,000	4.80%	15/2/2033	195,220	0.00%
Spire Missouri, Inc.	$200,000	5.15%	15/8/2034	198,290	0.00%
Spire Missouri, Inc.	$105,000	3.30%	1/6/2051	70,295	0.00%
Sprint Capital Corp.	$1,425,000	6.88%	15/11/2028	1,511,742	0.01%
Sprint Capital Corp.	$2,150,000	8.75%	15/3/2032	2,570,501	0.01%
Sprint LLC	$750,000	7.63%	1/3/2026	766,983	0.01%
SSM Health Care Corp.	$150,000	3.82%	1/6/2027	147,088	0.00%
SSM Health Care Corp.	$450,000	4.89%	1/6/2028	448,679	0.00%
Stanford Health Care	$475,000	3.80%	15/11/2048	365,760	0.00%
Stanley Black & Decker, Inc.	$150,000	3.40%	1/3/2026	147,517	0.00%
Stanley Black & Decker, Inc.	$200,000	4.25%	15/11/2028	195,278	0.00%
Stanley Black & Decker, Inc.	$250,000	2.30%	15/3/2030	216,780	0.00%
Stanley Black & Decker, Inc.	$120,000	5.20%	1/9/2040	113,055	0.00%
Stanley Black & Decker, Inc.	$150,000	4.85%	15/11/2048	127,830	0.00%
Starbucks Corp.	$450,000	4.75%	15/2/2026	451,086	0.00%
Starbucks Corp.	$400,000	4.85%	8/2/2027	401,643	0.00%
Starbucks Corp.	$500,000	2.00%	12/3/2027	472,375	0.00%
Starbucks Corp.	$200,000	3.50%	1/3/2028	192,953	0.00%
Starbucks Corp.	$675,000	4.00%	15/11/2028	654,188	0.00%
Starbucks Corp.	$25,000	2.25%	12/3/2030	21,910	0.00%
Starbucks Corp.	$500,000	4.90%	15/2/2031	499,265	0.00%
Starbucks Corp.	$450,000	4.80%	15/2/2033	438,932	0.00%
Starbucks Corp.	$500,000	5.00%	15/2/2034	489,426	0.00%
Starbucks Corp.	$100,000	4.30%	15/6/2045	80,998	0.00%
Starbucks Corp.	$100,000	3.75%	1/12/2047	73,076	0.00%
Starbucks Corp.	$455,000	4.50%	15/11/2048	376,629	0.00%
Starbucks Corp.	$750,000	3.50%	15/11/2050	519,169	0.00%
State Board of Administration Finance Corp.	$525,000	1.71%	1/7/2027	488,553	0.00%
State Board of Administration Finance Corp.	$575,000	2.15%	1/7/2030	497,612	0.00%
State Board of Administration Finance Corp.	$500,000	5.53%	1/7/2034	504,948	0.00%
State of California	$150,000	1.70%	1/2/2028	138,254	0.00%
State of California	$115,000	3.50%	1/4/2028	111,672	0.00%
State of California	$125,000	3.05%	1/4/2029	117,746	0.00%
State of California	$200,000	5.13%	1/9/2029	204,281	0.00%
State of California	$100,000	1.75%	1/11/2030	84,808	0.00%
State of California	$100,000	5.75%	1/10/2031	105,318	0.00%
State of California	$150,000	6.00%	1/3/2033	159,281	0.00%
State of California	$250,000	4.50%	1/4/2033	240,652	0.00%
State of California	$2,680,000	7.50%	1/4/2034	3,061,787	0.02%
State of California	$200,000	5.13%	1/3/2038	196,544	0.00%
State of California	$300,000	4.60%	1/4/2038	280,858	0.00%
State of California	$575,000	7.55%	1/4/2039	678,624	0.01%
State of California	$625,000	7.30%	1/10/2039	715,456	0.01%
State of California	$2,400,000	7.35%	1/11/2039	2,756,902	0.01%
State of California	$275,000	7.60%	1/11/2040	328,572	0.00%
State of California	$200,000	5.20%	1/3/2043	193,203	0.00%
State of Connecticut	$440,000	5.85%	15/3/2032	460,209	0.00%
State of Illinois	$3,228,235	5.10%	1/6/2033	3,180,577	0.02%
State of Illinois	$169,231	6.63%	1/2/2035	176,069	0.00%
State of Louisiana Gasoline & Fuels Tax Revenue	$100,000	2.95%	1/5/2041	75,346	0.00%
State of Mississippi	$290,000	5.25%	1/11/2034	287,488	0.00%
State of Oregon	$236,386	5.89%	1/6/2027	241,047	0.00%
State of Texas	$840,000	5.52%	1/4/2039	841,138	0.01%
State of Wisconsin	$75,000	3.15%	1/5/2027	72,678	0.00%
State of Wisconsin	$450,000	3.95%	1/5/2036	407,699	0.00%
State Public School Building Authority	$125,000	5.00%	15/9/2027	125,986	0.00%
State Street Bank & Trust Co.	$450,000	4.78%	23/11/2029	448,265	0.00%
State Street Corp.	$500,000	5.10%	18/5/2026	500,692	0.00%
State Street Corp.	$500,000	5.27%	3/8/2026	504,951	0.00%
State Street Corp.	$500,000	4.99%	18/3/2027	504,132	0.00%
State Street Corp.	$1,000,000	5.82%	4/11/2028	1,028,034	0.01%
State Street Corp.	$300,000	4.53%	20/2/2029	296,587	0.00%
State Street Corp.	$500,000	5.68%	21/11/2029	514,033	0.00%
State Street Corp.	$250,000	4.14%	3/12/2029	242,894	0.00%
State Street Corp.	$335,000	2.20%	3/3/2031	284,525	0.00%
State Street Corp.	$275,000	4.42%	13/5/2033	261,485	0.00%
State Street Corp.	$500,000	4.82%	26/1/2034	484,615	0.00%
State Street Corp.	$500,000	5.16%	18/5/2034	496,132	0.00%
State Street Corp.	$225,000	3.03%	1/11/2034	202,904	0.00%
State Street Corp.	$500,000	6.12%	21/11/2034	520,507	0.00%
Steel Dynamics, Inc.	$400,000	5.00%	15/12/2026	400,511	0.00%

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Steel Dynamics, Inc.	$700,000	3.25%	15/1/2031	631,216	0.00%
Steel Dynamics, Inc.	$295,000	5.38%	15/8/2034	292,808	0.00%
Stellantis Finance US, Inc.	$480,000	1.71%	29/1/2027	447,693	0.00%
Stellantis Finance US, Inc.	$500,000	5.63%	12/1/2028	506,826	0.00%
Stellantis NV	€500,000	0.63%	30/3/2027	491,120	0.00%
Stellantis NV	€1,000,000	4.50%	7/7/2028	1,082,262	0.01%
Stellantis NV	€1,000,000	0.75%	18/1/2029	940,338	0.01%
Stellantis NV	€1,000,000	4.38%	14/3/2030	1,078,445	0.01%
Stellantis NV	€782,000	2.75%	1/4/2032	754,666	0.01%
Stellantis NV	€600,000	1.25%	20/6/2033	506,659	0.00%
STERIS Irish FinCo UnLtd Co.	$350,000	2.70%	15/3/2031	302,153	0.00%
Stewart Information Services Corp.	$500,000	3.60%	15/11/2031	432,957	0.00%
Stryker Corp.	$415,000	3.50%	15/3/2026	409,451	0.00%
Stryker Corp.	$150,000	3.65%	7/3/2028	144,877	0.00%
Stryker Corp.	€2,700,000	0.75%	1/3/2029	2,567,782	0.01%
Stryker Corp.	$400,000	4.25%	11/9/2029	389,139	0.00%
Stryker Corp.	$450,000	1.95%	15/6/2030	386,814	0.00%
Stryker Corp.	€200,000	1.00%	3/12/2031	180,607	0.00%
Stryker Corp.	$350,000	4.63%	11/9/2034	333,711	0.00%
Sun Communities Operating LP	$400,000	4.20%	15/4/2032	364,868	0.00%
Sun Communities Operating LP	$200,000	5.70%	15/1/2033	198,989	0.00%
Sutter Health	$75,000	3.70%	15/8/2028	71,941	0.00%
Sutter Health	$150,000	5.16%	15/8/2033	149,115	0.00%
Sutter Health	$125,000	4.09%	15/8/2048	100,844	0.00%
Sutter Health	$625,000	3.36%	15/8/2050	438,394	0.00%
Sutter Health	$125,000	5.55%	15/8/2053	124,676	0.00%
Swiss Re Finance UK plc	€500,000	2.71%	4/6/2052	480,391	0.00%
Synchrony Bank	$500,000	5.63%	23/8/2027	503,646	0.00%
Synchrony Financial	$400,000	3.95%	1/12/2027	386,956	0.00%
Synovus Financial Corp.	$4,000,000	6.17%	1/11/2030	4,033,906	0.02%
Sysco Corp.	$100,000	3.30%	15/7/2026	97,954	0.00%
Sysco Corp.	$235,000	3.25%	15/7/2027	226,698	0.00%
Sysco Corp.	$450,000	5.75%	17/1/2029	463,336	0.00%
Sysco Corp.	$170,000	2.40%	15/2/2030	150,006	0.00%
Sysco Corp.	$604,000	5.95%	1/4/2030	628,934	0.00%
Sysco Corp.	$750,000	2.45%	14/12/2031	629,696	0.00%
Sysco Corp.	$500,000	6.00%	17/1/2034	524,129	0.00%
Sysco Corp.	$200,000	6.60%	1/4/2040	215,785	0.00%
Sysco Corp.	$100,000	4.85%	1/10/2045	87,568	0.00%
Sysco Corp.	$275,000	4.50%	1/4/2046	227,892	0.00%
Sysco Corp.	$520,000	3.30%	15/2/2050	351,185	0.00%
Sysco Corp.	$300,000	6.60%	1/4/2050	329,380	0.00%
System Energy Resources, Inc.	$250,000	5.30%	15/12/2034	245,171	0.00%
Take-Two Interactive Software, Inc.	$395,000	4.00%	14/4/2032	364,803	0.00%
Take-Two Interactive Software, Inc.	$550,000	5.60%	12/6/2034	554,449	0.00%
Tampa Electric Co.	$500,000	4.90%	1/3/2029	499,660	0.00%
Tampa Electric Co.	$200,000	2.40%	15/3/2031	170,941	0.00%
Tampa Electric Co.	$50,000	4.10%	15/6/2042	40,446	0.00%
Tampa Electric Co.	$250,000	4.35%	15/5/2044	206,373	0.00%
Tampa Electric Co.	$65,000	4.30%	15/6/2048	52,142	0.00%
Tampa Electric Co.	$250,000	4.45%	15/6/2049	205,661	0.00%
Tampa Electric Co.	$100,000	3.63%	15/6/2050	71,224	0.00%
Tanger Properties LP	$400,000	3.13%	1/9/2026	387,699	0.00%
Tanger Properties LP	$100,000	3.88%	15/7/2027	97,011	0.00%
Tanger Properties LP	$490,000	2.75%	1/9/2031	413,534	0.00%
Tapestry, Inc.	$300,000	5.10%	11/3/2030	296,814	0.00%
Tapestry, Inc.	$490,000	3.05%	15/3/2032	417,338	0.00%
Tapestry, Inc.	$300,000	5.50%	11/3/2035	291,791	0.00%
Targa Resources Corp.	$1,075,000	5.20%	1/7/2027	1,081,548	0.01%
Targa Resources Corp.	$1,925,000	6.15%	1/3/2029	1,997,211	0.01%
Targa Resources Corp.	$300,000	4.20%	1/2/2033	272,500	0.00%
Targa Resources Corp.	$200,000	6.13%	15/3/2033	206,246	0.00%
Targa Resources Corp.	$400,000	6.50%	30/3/2034	423,047	0.00%
Targa Resources Corp.	$2,900,000	4.95%	15/4/2052	2,440,746	0.01%
Targa Resources Corp.	$250,000	6.25%	1/7/2052	249,687	0.00%
Targa Resources Corp.	$405,000	6.50%	15/2/2053	422,517	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	$475,000	5.00%	15/1/2028	469,913	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	$475,000	4.88%	1/2/2031	458,887	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	$475,000	4.00%	15/1/2032	432,083	0.00%
Target Corp.	$750,000	1.95%	15/1/2027	713,697	0.01%
Target Corp.	$400,000	2.35%	15/2/2030	355,345	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Target Corp.	$675,000	4.50%	15/9/2034	641,453	0.00%
Target Corp.	$965,000	4.00%	1/7/2042	806,002	0.01%
Target Corp.	$650,000	4.80%	15/1/2053	580,554	0.00%
TC PipeLines LP	$210,000	3.90%	25/5/2027	205,331	0.00%
TD SYNNEX Corp.	$480,000	1.75%	9/8/2026	455,694	0.00%
Teachers Insurance & Annuity Association of America	$34,000	6.85%	16/12/2039	37,697	0.00%
Teachers Insurance & Annuity Association of America	$940,000	4.90%	15/9/2044	839,381	0.01%
Teachers Insurance & Annuity Association of America	$955,000	4.27%	15/5/2047	763,670	0.01%
Teachers Insurance & Annuity Association of America	$350,000	3.30%	15/5/2050	234,026	0.00%
Teledyne FLIR LLC	$200,000	2.50%	1/8/2030	174,821	0.00%
Teledyne Technologies, Inc.	$325,000	2.25%	1/4/2028	298,957	0.00%
Tennessee Valley Authority	$1,000,000	2.88%	1/2/2027	971,710	0.01%
Tennessee Valley Authority	$750,000	3.88%	15/3/2028	740,358	0.01%
Tennessee Valley Authority	$700,000	7.13%	1/5/2030	785,053	0.01%
Tennessee Valley Authority	$1,100,000	1.50%	15/9/2031	901,610	0.01%
Tennessee Valley Authority	$318,000	4.38%	1/8/2034	307,456	0.00%
Tennessee Valley Authority	$300,000	5.88%	1/4/2036	325,052	0.00%
Tennessee Valley Authority	$250,000	6.15%	15/1/2038	276,214	0.00%
Tennessee Valley Authority	$50,000	5.50%	15/6/2038	52,223	0.00%
Tennessee Valley Authority	$2,078,000	5.25%	15/9/2039	2,118,832	0.01%
Tennessee Valley Authority	$100,000	3.50%	15/12/2042	80,903	0.00%
Tennessee Valley Authority	$100,000	4.88%	15/1/2048	94,723	0.00%
Tennessee Valley Authority	$200,000	4.25%	15/9/2052	169,254	0.00%
Tennessee Valley Authority	$1,025,000	5.38%	1/4/2056	1,032,156	0.01%
Tennessee Valley Authority	$50,000	4.63%	15/9/2060	44,229	0.00%
Tennessee Valley Authority	$150,000	4.25%	15/9/2065	122,230	0.00%
Texas Department of Transportation State Highway Fund	$365,000	5.18%	1/4/2030	368,544	0.00%
Texas Eastern Transmission LP	$100,000	3.50%	15/1/2028	95,363	0.00%
Texas Eastern Transmission LP	$330,000	4.15%	15/1/2048	253,923	0.00%
Texas Health Resources	$775,000	2.33%	15/11/2050	440,469	0.00%
Texas Instruments, Inc.	$200,000	1.13%	15/9/2026	189,210	0.00%
Texas Instruments, Inc.	$500,000	2.90%	3/11/2027	479,297	0.00%
Texas Instruments, Inc.	$200,000	4.60%	15/2/2028	200,303	0.00%
Texas Instruments, Inc.	$50,000	2.25%	4/9/2029	44,894	0.00%
Texas Instruments, Inc.	$245,000	1.75%	4/5/2030	209,657	0.00%
Texas Instruments, Inc.	$100,000	1.90%	15/9/2031	83,695	0.00%
Texas Instruments, Inc.	$980,000	3.88%	15/3/2039	841,413	0.01%
Texas Instruments, Inc.	$2,105,000	4.15%	15/5/2048	1,713,258	0.01%
Texas Natural Gas Securitization Finance Corp.	$672,007	5.10%	1/4/2035	675,466	0.01%
Texas Natural Gas Securitization Finance Corp.	$675,000	5.17%	1/4/2041	669,388	0.01%
Texas Private Activity Bond Surface Transportation Corp.	$325,000	3.92%	31/12/2049	257,381	0.00%
Textron, Inc.	$500,000	3.65%	15/3/2027	486,725	0.00%
Textron, Inc.	$200,000	3.38%	1/3/2028	190,336	0.00%
Textron, Inc.	$100,000	3.90%	17/9/2029	95,021	0.00%
Textron, Inc.	$250,000	6.10%	15/11/2033	260,537	0.00%
Thermo Fisher Scientific Finance I BV	€1,245,000	0.80%	18/10/2030	1,138,845	0.01%
Thermo Fisher Scientific Finance I BV	€863,000	1.13%	18/10/2033	750,258	0.01%
Thermo Fisher Scientific Finance I BV	€2,000,000	1.63%	18/10/2041	1,525,061	0.01%
Thermo Fisher Scientific, Inc.	€200,000	3.20%	21/1/2026	208,041	0.00%
Thermo Fisher Scientific, Inc.	$500,000	5.00%	5/12/2026	504,563	0.00%
Thermo Fisher Scientific, Inc.	$400,000	4.80%	21/11/2027	402,822	0.00%
Thermo Fisher Scientific, Inc.	€300,000	0.50%	1/3/2028	289,432	0.00%
Thermo Fisher Scientific, Inc.	$750,000	1.75%	15/10/2028	674,476	0.01%
Thermo Fisher Scientific, Inc.	$375,000	5.00%	31/1/2029	378,204	0.00%
Thermo Fisher Scientific, Inc.	$808,000	2.60%	1/10/2029	734,532	0.01%
Thermo Fisher Scientific, Inc.	$1,400,000	2.00%	15/10/2031	1,164,733	0.01%
Thermo Fisher Scientific, Inc.	$275,000	5.30%	1/2/2044	262,923	0.00%
Thermo Fisher Scientific, Inc.	$400,000	4.10%	15/8/2047	324,463	0.00%
Thermo Fisher Scientific, Inc.	€800,000	1.88%	1/10/2049	575,156	0.00%
Thomas Jefferson University	$196,000	3.85%	1/11/2057	145,423	0.00%
Time Warner Cable Enterprises LLC	$825,000	8.38%	15/7/2033	926,001	0.01%
Time Warner Cable LLC	$425,000	7.30%	1/7/2038	432,893	0.00%
Time Warner Cable LLC	$710,000	6.75%	15/6/2039	696,191	0.01%
Time Warner Cable LLC	$500,000	5.88%	15/11/2040	446,822	0.00%
Time Warner Cable LLC	£300,000	5.25%	15/7/2042	307,334	0.00%
Time Warner Cable LLC	$1,250,000	4.50%	15/9/2042	932,231	0.01%
Timken Co.	$10,000	4.50%	15/12/2028	9,810	0.00%
TJX Cos, Inc.	$1,589,000	2.25%	15/9/2026	1,531,915	0.01%
TJX Cos, Inc.	$180,000	3.88%	15/4/2030	171,584	0.00%
T-Mobile USA, Inc.	$2,100,000	1.50%	15/2/2026	2,025,546	0.01%
T-Mobile USA, Inc.	$715,000	2.25%	15/2/2026	695,047	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
T-Mobile USA, Inc.	$500,000	3.75%	15/4/2027	488,483	0.00%
T-Mobile USA, Inc.	$500,000	4.80%	15/7/2028	497,251	0.00%
T-Mobile USA, Inc.	$400,000	2.63%	15/2/2029	363,893	0.00%
T-Mobile USA, Inc.	$1,600,000	2.40%	15/3/2029	1,441,043	0.01%
T-Mobile USA, Inc.	$750,000	4.20%	1/10/2029	725,687	0.01%
T-Mobile USA, Inc.	$2,500,000	3.88%	15/4/2030	2,352,674	0.01%
T-Mobile USA, Inc.	$2,000,000	2.55%	15/2/2031	1,719,650	0.01%
T-Mobile USA, Inc.	$700,000	2.25%	15/11/2031	581,401	0.00%
T-Mobile USA, Inc.	$150,000	2.70%	15/3/2032	126,872	0.00%
T-Mobile USA, Inc.	$300,000	4.70%	15/1/2035	283,367	0.00%
T-Mobile USA, Inc.	€1,300,000	3.85%	8/5/2036	1,382,346	0.01%
T-Mobile USA, Inc.	$1,600,000	4.38%	15/4/2040	1,385,146	0.01%
T-Mobile USA, Inc.	$1,950,000	3.00%	15/2/2041	1,389,658	0.01%
T-Mobile USA, Inc.	$1,615,000	4.50%	15/4/2050	1,325,701	0.01%
T-Mobile USA, Inc.	$750,000	3.30%	15/2/2051	494,862	0.00%
T-Mobile USA, Inc.	$775,000	3.40%	15/10/2052	517,107	0.00%
T-Mobile USA, Inc.	$250,000	5.25%	15/6/2055	227,378	0.00%
T-Mobile USA, Inc.	$2,625,000	3.60%	15/11/2060	1,734,065	0.01%
Toledo Edison Co.	$75,000	6.15%	15/5/2037	78,976	0.00%
Toll Brothers Finance Corp.	$310,000	3.80%	1/11/2029	291,866	0.00%
Toyota Motor Credit Corp.	$625,000	3.95%	30/6/2025	622,705	0.00%
Toyota Motor Credit Corp.	$500,000	4.80%	5/1/2026	501,604	0.00%
Toyota Motor Credit Corp.	$750,000	5.20%	15/5/2026	756,685	0.01%
Toyota Motor Credit Corp.	$200,000	1.13%	18/6/2026	190,550	0.00%
Toyota Motor Credit Corp.	€500,000	0.25%	16/7/2026	498,307	0.00%
Toyota Motor Credit Corp.	$350,000	4.55%	7/8/2026	350,185	0.00%
Toyota Motor Credit Corp.	$500,000	5.00%	14/8/2026	503,796	0.00%
Toyota Motor Credit Corp.	£900,000	0.75%	19/11/2026	1,046,690	0.01%
Toyota Motor Credit Corp.	$750,000	5.40%	20/11/2026	761,617	0.01%
Toyota Motor Credit Corp.	$125,000	3.20%	11/1/2027	121,716	0.00%
Toyota Motor Credit Corp.	$500,000	5.00%	19/3/2027	504,307	0.00%
Toyota Motor Credit Corp.	$350,000	4.35%	8/10/2027	347,594	0.00%
Toyota Motor Credit Corp.	$750,000	5.45%	10/11/2027	767,510	0.01%
Toyota Motor Credit Corp.	$675,000	3.05%	11/1/2028	644,096	0.00%
Toyota Motor Credit Corp.	$500,000	4.63%	12/1/2028	498,967	0.00%
Toyota Motor Credit Corp.	$300,000	1.90%	6/4/2028	274,439	0.00%
Toyota Motor Credit Corp.	$500,000	5.25%	11/9/2028	507,615	0.00%
Toyota Motor Credit Corp.	$500,000	4.65%	5/1/2029	497,188	0.00%
Toyota Motor Credit Corp.	$250,000	3.65%	8/1/2029	239,272	0.00%
Toyota Motor Credit Corp.	$500,000	5.05%	16/5/2029	503,690	0.00%
Toyota Motor Credit Corp.	$400,000	4.55%	9/8/2029	394,813	0.00%
Toyota Motor Credit Corp.	€700,000	4.05%	13/9/2029	757,002	0.01%
Toyota Motor Credit Corp.	$500,000	5.55%	20/11/2030	515,153	0.00%
Toyota Motor Credit Corp.	$500,000	5.10%	21/3/2031	502,547	0.00%
Toyota Motor Credit Corp.	$500,000	1.90%	12/9/2031	410,472	0.00%
Toyota Motor Credit Corp.	$500,000	4.60%	10/10/2031	486,205	0.00%
Toyota Motor Credit Corp.	$500,000	4.70%	12/1/2033	486,332	0.00%
Tractor Supply Co.	$300,000	1.75%	1/11/2030	250,767	0.00%
Tractor Supply Co.	$500,000	5.25%	15/5/2033	499,501	0.00%
Trane Technologies Financing Ltd.	$275,000	3.50%	21/3/2026	271,092	0.00%
Trane Technologies Financing Ltd.	$270,000	3.80%	21/3/2029	258,839	0.00%
Trane Technologies Financing Ltd.	$500,000	5.25%	3/3/2033	501,476	0.00%
Trane Technologies Financing Ltd.	$500,000	5.10%	13/6/2034	494,284	0.00%
Trane Technologies Financing Ltd.	$50,000	4.65%	1/11/2044	43,945	0.00%
Trane Technologies Financing Ltd.	$275,000	4.50%	21/3/2049	236,748	0.00%
Trane Technologies Global Holding Co., Ltd.	$125,000	4.30%	21/2/2048	103,738	0.00%
Transatlantic Holdings, Inc.	$100,000	8.00%	30/11/2039	123,482	0.00%
Transcontinental Gas Pipe Line Co. LLC	$2,203,000	7.85%	1/2/2026	2,258,631	0.01%
Transcontinental Gas Pipe Line Co. LLC	$200,000	4.00%	15/3/2028	194,278	0.00%
Transcontinental Gas Pipe Line Co. LLC	$200,000	3.25%	15/5/2030	182,153	0.00%
Transcontinental Gas Pipe Line Co. LLC	$375,000	4.45%	1/8/2042	316,245	0.00%
Transcontinental Gas Pipe Line Co. LLC	$150,000	4.60%	15/3/2048	124,521	0.00%
Travelers Cos, Inc.	$125,000	6.25%	15/6/2037	134,490	0.00%
Travelers Cos, Inc.	$450,000	4.60%	1/8/2043	396,784	0.00%
Travelers Cos, Inc.	$100,000	4.30%	25/8/2045	83,482	0.00%
Travelers Cos, Inc.	$215,000	4.00%	30/5/2047	170,168	0.00%
Travelers Cos, Inc.	$150,000	4.05%	7/3/2048	119,855	0.00%
Travelers Cos, Inc.	$500,000	4.10%	4/3/2049	399,348	0.00%
Travelers Cos, Inc.	$550,000	2.55%	27/4/2050	324,755	0.00%
Travelers Cos, Inc.	$400,000	3.05%	8/6/2051	261,116	0.00%
Travelers Cos, Inc.	$500,000	5.45%	25/5/2053	487,534	0.00%

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Trillium Windpower LP	CAD46,745	5.80%	15/2/2033	33,826	0.00%
Trimble, Inc.	$340,000	4.90%	15/6/2028	339,696	0.00%
Trinity Acquisition plc	$60,000	4.40%	15/3/2026	59,558	0.00%
Trinity Health Corp.	$250,000	2.63%	1/12/2040	173,472	0.00%
Trinity Health Corp.	$130,000	4.13%	1/12/2045	106,225	0.00%
Tri-State Generation & Transmission Association, Inc.	$600,000	6.00%	15/6/2040	576,308	0.00%
Truist Bank	$1,189,000	3.30%	15/5/2026	1,164,118	0.01%
Truist Bank	$1,800,000	3.80%	30/10/2026	1,766,407	0.01%
Truist Financial Corp.	$500,000	1.27%	2/3/2027	479,473	0.00%
Truist Financial Corp.	$500,000	6.05%	8/6/2027	507,905	0.00%
Truist Financial Corp.	$1,500,000	1.13%	3/8/2027	1,366,616	0.01%
Truist Financial Corp.	$260,000	3.88%	19/3/2029	247,940	0.00%
Truist Financial Corp.	$500,000	1.89%	7/6/2029	451,081	0.00%
Truist Financial Corp.	$1,500,000	7.16%	30/10/2029	1,602,957	0.01%
Truist Financial Corp.	$500,000	5.44%	24/1/2030	504,556	0.00%
Truist Financial Corp.	$900,000	1.95%	5/6/2030	766,841	0.01%
Truist Financial Corp.	$600,000	5.12%	26/1/2034	582,434	0.00%
Truist Financial Corp.	$700,000	5.87%	8/6/2034	711,589	0.01%
Truist Financial Corp.	$500,000	5.71%	24/1/2035	504,408	0.00%
Trustage Financial Group, Inc.	$550,000	4.63%	15/4/2032	502,880	0.00%
Trustees of Boston College	$125,000	3.13%	1/7/2052	85,606	0.00%
Trustees of Boston University	$110,000	4.06%	1/10/2048	91,089	0.00%
Trustees of Columbia University in the City of New York	$400,000	4.36%	1/10/2035	377,609	0.00%
Trustees of Princeton University	$125,000	5.70%	1/3/2039	130,298	0.00%
Trustees of Princeton University	$150,000	2.52%	1/7/2050	93,203	0.00%
Trustees of Princeton University	$200,000	4.20%	1/3/2052	168,787	0.00%
Trustees of the University of Pennsylvania	$350,000	2.40%	1/10/2050	207,306	0.00%
Trustees of the University of Pennsylvania	$250,000	4.67%	1/9/2112	208,782	0.00%
Trustees of the University of Pennsylvania	$125,000	3.61%	15/2/2119	80,810	0.00%
TTX Co.	$500,000	5.05%	15/11/2034	491,761	0.00%
TTX Co.	$350,000	3.90%	1/2/2045	278,416	0.00%
Tucson Electric Power Co.	$500,000	3.25%	15/5/2032	438,580	0.00%
Tucson Electric Power Co.	$200,000	4.00%	15/6/2050	151,059	0.00%
Tucson Electric Power Co.	$200,000	5.50%	15/4/2053	190,261	0.00%
TWDC Enterprises 18 Corp.	$165,000	4.13%	1/12/2041	138,138	0.00%
TWDC Enterprises 18 Corp.	$18,000	3.70%	1/12/2042	14,122	0.00%
TWDC Enterprises 18 Corp.	$700,000	4.13%	1/6/2044	575,600	0.00%
Tyson Foods, Inc.	$285,000	3.55%	2/6/2027	276,565	0.00%
Tyson Foods, Inc.	$350,000	4.35%	1/3/2029	340,119	0.00%
Tyson Foods, Inc.	$375,000	5.70%	15/3/2034	379,464	0.00%
Tyson Foods, Inc.	$560,000	4.88%	15/8/2034	534,395	0.00%
Tyson Foods, Inc.	$450,000	5.15%	15/8/2044	410,256	0.00%
Tyson Foods, Inc.	$300,000	4.55%	2/6/2047	246,535	0.00%
Uber Technologies, Inc.	$450,000	4.30%	15/1/2030	435,543	0.00%
Uber Technologies, Inc.	$900,000	4.80%	15/9/2034	858,949	0.01%
Uber Technologies, Inc.	$800,000	5.35%	15/9/2054	739,328	0.01%
UBS Commercial Mortgage Trust 2017	$1,000,000	3.46%	15/6/2050	962,942	0.01%
UBS Commercial Mortgage Trust 2017	$200,000	3.72%	15/6/2050	191,200	0.00%
UBS Commercial Mortgage Trust 2017	$200,000	3.43%	15/8/2050	192,059	0.00%
UBS Commercial Mortgage Trust 2017	$150,000	3.49%	15/8/2050	145,194	0.00%
UBS Commercial Mortgage Trust 2017	$125,000	3.74%	15/8/2050	119,077	0.00%
UBS Commercial Mortgage Trust 2017	$150,000	3.56%	15/10/2050	142,236	0.00%
UBS Commercial Mortgage Trust 2017	$113,878	3.30%	15/10/2050	109,211	0.00%
UBS Commercial Mortgage Trust 2017	$68,000	3.84%	15/10/2050	64,464	0.00%
UBS Commercial Mortgage Trust 2017	$100,000	3.47%	15/11/2050	94,435	0.00%
UBS Commercial Mortgage Trust 2017	$150,000	3.68%	15/12/2050	144,444	0.00%
UBS Commercial Mortgage Trust 2017	$100,000	4.06%	15/12/2050	96,056	0.00%
UBS Commercial Mortgage Trust 2018	$350,000	3.98%	15/2/2051	337,901	0.00%
UBS Commercial Mortgage Trust 2018	$140,032	3.72%	15/2/2051	135,590	0.00%
UBS Commercial Mortgage Trust 2018	$100,000	4.22%	15/2/2051	95,549	0.00%
UBS Commercial Mortgage Trust 2018	$325,000	4.12%	15/3/2051	312,945	0.00%
UBS Commercial Mortgage Trust 2018	$225,000	4.31%	15/5/2051	218,660	0.00%
UBS Commercial Mortgage Trust 2018	$450,000	4.24%	15/6/2051	436,492	0.00%
UBS Commercial Mortgage Trust 2018	$425,000	4.30%	15/8/2051	411,998	0.00%
UBS Commercial Mortgage Trust 2018	$425,000	4.33%	15/10/2051	412,750	0.00%
UBS Commercial Mortgage Trust 2018	$75,000	4.59%	15/10/2051	72,166	0.00%
UBS Commercial Mortgage Trust 2018	$740,000	4.34%	15/12/2051	713,985	0.01%
UBS Commercial Mortgage Trust 2018	$300,000	4.45%	15/12/2051	291,956	0.00%
UDR, Inc.	$75,000	2.95%	1/9/2026	72,708	0.00%
UDR, Inc.	$225,000	3.50%	1/7/2027	217,956	0.00%
UDR, Inc.	$50,000	3.20%	15/1/2030	45,772	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
UDR, Inc.	$100,000	3.00%	15/8/2031	87,796	0.00%
UDR, Inc.	$535,000	3.10%	1/11/2034	435,298	0.00%
Uniform Mortgage Backed Securities	$324	4.00%	1/5/2025	323	0.00%
Uniform Mortgage Backed Securities	$51	5.50%	1/5/2025	51	0.00%
Uniform Mortgage Backed Securities	$2,488	4.00%	1/7/2025	2,476	0.00%
Uniform Mortgage Backed Securities	$3,348	4.00%	1/8/2025	3,330	0.00%
Uniform Mortgage Backed Securities	$2,641	3.50%	1/9/2025	2,623	0.00%
Uniform Mortgage Backed Securities	$1,006	5.00%	1/9/2025	1,003	0.00%
Uniform Mortgage Backed Securities	$10,236	3.50%	1/10/2025	10,160	0.00%
Uniform Mortgage Backed Securities	$20,319	3.50%	1/11/2025	20,159	0.00%
Uniform Mortgage Backed Securities	$12,276	3.50%	1/12/2025	12,174	0.00%
Uniform Mortgage Backed Securities	$42,637	3.50%	1/1/2026	42,264	0.00%
Uniform Mortgage Backed Securities	$2,375	3.00%	1/1/2026	2,351	0.00%
Uniform Mortgage Backed Securities	$29,781	3.50%	1/2/2026	29,507	0.00%
Uniform Mortgage Backed Securities	$4,972	4.00%	1/5/2026	4,936	0.00%
Uniform Mortgage Backed Securities	$336	4.00%	1/6/2026	333	0.00%
Uniform Mortgage Backed Securities	$45,887	3.50%	1/7/2026	45,505	0.00%
Uniform Mortgage Backed Securities	$7,005	3.50%	1/8/2026	6,931	0.00%
Uniform Mortgage Backed Securities	$635	4.00%	1/8/2026	630	0.00%
Uniform Mortgage Backed Securities	$27,359	3.50%	1/9/2026	27,041	0.00%
Uniform Mortgage Backed Securities	$234,729	3.00%	1/10/2026	231,073	0.00%
Uniform Mortgage Backed Securities	$49,573	3.50%	1/10/2026	49,006	0.00%
Uniform Mortgage Backed Securities	$2,649	3.00%	1/11/2026	2,607	0.00%
Uniform Mortgage Backed Securities	$72,160	3.00%	1/12/2026	70,992	0.00%
Uniform Mortgage Backed Securities	$6,035	3.50%	1/12/2026	5,962	0.00%
Uniform Mortgage Backed Securities	$164,829	3.00%	1/1/2027	162,071	0.00%
Uniform Mortgage Backed Securities	$85,589	3.00%	1/2/2027	84,108	0.00%
Uniform Mortgage Backed Securities	$74,836	2.50%	1/3/2027	73,347	0.00%
Uniform Mortgage Backed Securities	$54,433	3.00%	1/3/2027	53,572	0.00%
Uniform Mortgage Backed Securities	$42,994	3.00%	1/4/2027	42,295	0.00%
Uniform Mortgage Backed Securities	$17,468	3.50%	1/4/2027	17,252	0.00%
Uniform Mortgage Backed Securities	$39,399	3.00%	1/5/2027	38,738	0.00%
Uniform Mortgage Backed Securities	$75,291	3.00%	1/6/2027	73,985	0.00%
Uniform Mortgage Backed Securities	$4,794	3.00%	1/7/2027	4,708	0.00%
Uniform Mortgage Backed Securities	$199,841	2.50%	1/8/2027	195,177	0.00%
Uniform Mortgage Backed Securities	$105,085	2.50%	1/9/2027	102,576	0.00%
Uniform Mortgage Backed Securities	$126,214	2.50%	1/10/2027	123,168	0.00%
Uniform Mortgage Backed Securities	$80,598	2.50%	1/11/2027	78,581	0.00%
Uniform Mortgage Backed Securities	$41,602	2.00%	1/11/2027	40,318	0.00%
Uniform Mortgage Backed Securities	$36,096	3.00%	1/11/2027	35,466	0.00%
Uniform Mortgage Backed Securities	$275,635	2.50%	1/12/2027	268,620	0.00%
Uniform Mortgage Backed Securities	$63,530	2.50%	1/1/2028	61,868	0.00%
Uniform Mortgage Backed Securities	$244,241	2.50%	1/4/2028	237,490	0.00%
Uniform Mortgage Backed Securities	$352,896	2.50%	1/7/2028	342,354	0.00%
Uniform Mortgage Backed Securities	$88,235	3.50%	1/7/2028	86,766	0.00%
Uniform Mortgage Backed Securities	$7,905	2.50%	1/9/2028	7,692	0.00%
Uniform Mortgage Backed Securities	$15,795	3.50%	1/10/2028	15,517	0.00%
Uniform Mortgage Backed Securities	$112,041	2.50%	1/11/2028	108,841	0.00%
Uniform Mortgage Backed Securities	$28,950	3.00%	1/12/2028	28,232	0.00%
Uniform Mortgage Backed Securities	$21,592	3.50%	1/12/2028	21,196	0.00%
Uniform Mortgage Backed Securities	$224,332	2.50%	1/1/2029	217,994	0.00%
Uniform Mortgage Backed Securities	$29,662	3.00%	1/2/2029	28,858	0.00%
Uniform Mortgage Backed Securities	$1,914	4.50%	1/3/2029	1,904	0.00%
Uniform Mortgage Backed Securities	$106,648	3.50%	1/7/2029	104,426	0.00%
Uniform Mortgage Backed Securities	$18,243	3.00%	1/7/2029	17,701	0.00%
Uniform Mortgage Backed Securities	$9,862	4.50%	1/7/2029	9,791	0.00%
Uniform Mortgage Backed Securities	$258,200	3.50%	1/9/2029	253,054	0.00%
Uniform Mortgage Backed Securities	$33,572	3.50%	1/12/2029	32,857	0.00%
Uniform Mortgage Backed Securities	$18,647	3.00%	1/1/2030	18,043	0.00%
Uniform Mortgage Backed Securities	$67,846	3.00%	1/3/2030	66,673	0.00%
Uniform Mortgage Backed Securities	$50,827	3.00%	1/6/2030	49,199	0.00%
Uniform Mortgage Backed Securities	$42,103	2.50%	1/6/2030	40,169	0.00%
Uniform Mortgage Backed Securities	$9,530	4.50%	1/6/2030	9,456	0.00%
Uniform Mortgage Backed Securities	$967	5.00%	1/6/2030	968	0.00%
Uniform Mortgage Backed Securities	$459,888	3.00%	1/7/2030	447,494	0.00%
Uniform Mortgage Backed Securities	$49,916	2.50%	1/7/2030	47,552	0.00%
Uniform Mortgage Backed Securities	$67,978	3.00%	1/8/2030	65,419	0.00%
Uniform Mortgage Backed Securities	$332,914	3.00%	1/9/2030	320,999	0.00%
Uniform Mortgage Backed Securities	$73,208	3.00%	1/10/2030	70,476	0.00%
Uniform Mortgage Backed Securities	$479,653	3.00%	1/12/2030	460,811	0.00%
Uniform Mortgage Backed Securities	$27,797	2.50%	1/12/2030	26,407	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Uniform Mortgage Backed Securities	$35,212	3.00%	1/1/2031	34,445	0.00%
Uniform Mortgage Backed Securities	$71,243	3.00%	1/3/2031	68,273	0.00%
Uniform Mortgage Backed Securities	$22,266	3.00%	1/4/2031	21,330	0.00%
Uniform Mortgage Backed Securities	$15,193	4.50%	1/4/2031	15,065	0.00%
Uniform Mortgage Backed Securities	$77,121	3.50%	1/6/2031	75,162	0.00%
Uniform Mortgage Backed Securities	$20,542	2.50%	1/6/2031	19,452	0.00%
Uniform Mortgage Backed Securities	$227,346	2.50%	1/8/2031	214,691	0.00%
Uniform Mortgage Backed Securities	$34,638	2.00%	1/8/2031	32,306	0.00%
Uniform Mortgage Backed Securities	$26,388	3.50%	1/8/2031	25,634	0.00%
Uniform Mortgage Backed Securities	$2,858	7.00%	1/9/2031	3,003	0.00%
Uniform Mortgage Backed Securities	$457,477	2.50%	1/10/2031	432,575	0.00%
Uniform Mortgage Backed Securities	$29,972	3.50%	1/10/2031	29,219	0.00%
Uniform Mortgage Backed Securities	$692,722	2.50%	1/11/2031	652,986	0.00%
Uniform Mortgage Backed Securities	$296,080	3.50%	1/11/2031	289,289	0.00%
Uniform Mortgage Backed Securities	$182,607	2.00%	1/11/2031	169,721	0.00%
Uniform Mortgage Backed Securities	$126,295	3.50%	1/12/2031	122,132	0.00%
Uniform Mortgage Backed Securities	$28,005	3.00%	1/12/2031	26,764	0.00%
Uniform Mortgage Backed Securities	$98,383	2.00%	1/1/2032	91,581	0.00%
Uniform Mortgage Backed Securities	$79,638	3.50%	1/1/2032	77,001	0.00%
Uniform Mortgage Backed Securities	$65,832	2.50%	1/1/2032	62,702	0.00%
Uniform Mortgage Backed Securities	$178,213	3.50%	1/2/2032	172,247	0.00%
Uniform Mortgage Backed Securities	$112,230	3.50%	1/3/2032	108,101	0.00%
Uniform Mortgage Backed Securities	$184,801	3.50%	1/4/2032	177,935	0.00%
Uniform Mortgage Backed Securities	$185,166	3.00%	1/4/2032	176,958	0.00%
Uniform Mortgage Backed Securities	$170,261	3.50%	1/5/2032	163,942	0.00%
Uniform Mortgage Backed Securities	$87,008	2.50%	1/5/2032	82,497	0.00%
Uniform Mortgage Backed Securities	$138,971	3.50%	1/6/2032	133,687	0.00%
Uniform Mortgage Backed Securities	$37,966	3.00%	1/6/2032	36,036	0.00%
Uniform Mortgage Backed Securities	$392,338	3.00%	1/7/2032	373,161	0.00%
Uniform Mortgage Backed Securities	$4,365	7.00%	1/7/2032	4,585	0.00%
Uniform Mortgage Backed Securities	$156,991	3.00%	1/8/2032	148,849	0.00%
Uniform Mortgage Backed Securities	$46,827	3.50%	1/8/2032	45,000	0.00%
Uniform Mortgage Backed Securities	$444,583	3.00%	1/9/2032	421,346	0.00%
Uniform Mortgage Backed Securities	$40,246	3.00%	1/10/2032	38,112	0.00%
Uniform Mortgage Backed Securities	$1,350,454	2.50%	1/11/2032	1,262,690	0.01%
Uniform Mortgage Backed Securities	$403,478	3.00%	1/11/2032	382,065	0.00%
Uniform Mortgage Backed Securities	$1,819,693	3.00%	1/12/2032	1,740,090	0.01%
Uniform Mortgage Backed Securities	$78,042	6.00%	1/12/2032	79,957	0.00%
Uniform Mortgage Backed Securities	$1,273	5.00%	1/12/2032	1,274	0.00%
Uniform Mortgage Backed Securities	$281,023	3.00%	1/1/2033	265,652	0.00%
Uniform Mortgage Backed Securities	$54,430	3.50%	1/2/2033	52,410	0.00%
Uniform Mortgage Backed Securities	$19,733	6.00%	1/3/2033	20,335	0.00%
Uniform Mortgage Backed Securities	$285,122	3.00%	1/4/2033	273,058	0.00%
Uniform Mortgage Backed Securities	$14,206	6.00%	1/4/2033	14,640	0.00%
Uniform Mortgage Backed Securities	$274,201	4.00%	1/5/2033	267,575	0.00%
Uniform Mortgage Backed Securities	$234,212	3.00%	1/6/2033	220,910	0.00%
Uniform Mortgage Backed Securities	$124,846	3.50%	1/6/2033	119,914	0.00%
Uniform Mortgage Backed Securities	$41,583	5.50%	1/6/2033	42,252	0.00%
Uniform Mortgage Backed Securities	$593,761	3.50%	1/7/2033	570,309	0.00%
Uniform Mortgage Backed Securities	$530,148	3.00%	1/7/2033	502,124	0.00%
Uniform Mortgage Backed Securities	$25,460	5.50%	1/7/2033	25,869	0.00%
Uniform Mortgage Backed Securities	$9,145	5.00%	1/7/2033	9,154	0.00%
Uniform Mortgage Backed Securities	$87,752	5.00%	1/8/2033	87,839	0.00%
Uniform Mortgage Backed Securities	$424,983	3.00%	1/9/2033	401,525	0.00%
Uniform Mortgage Backed Securities	$91,968	3.50%	1/9/2033	87,955	0.00%
Uniform Mortgage Backed Securities	$67,957	5.00%	1/9/2033	68,025	0.00%
Uniform Mortgage Backed Securities	$117,580	3.50%	1/10/2033	112,776	0.00%
Uniform Mortgage Backed Securities	$18,682	5.50%	1/10/2033	18,983	0.00%
Uniform Mortgage Backed Securities	$172,325	3.50%	1/11/2033	164,772	0.00%
Uniform Mortgage Backed Securities	$156,623	5.00%	1/11/2033	156,778	0.00%
Uniform Mortgage Backed Securities	$137,309	3.00%	1/11/2033	130,634	0.00%
Uniform Mortgage Backed Securities	$97,213	5.50%	1/11/2033	98,776	0.00%
Uniform Mortgage Backed Securities	$27,041	4.00%	1/11/2033	26,352	0.00%
Uniform Mortgage Backed Securities	$12,098	5.00%	1/12/2033	12,110	0.00%
Uniform Mortgage Backed Securities	$414,617	3.00%	1/2/2034	394,347	0.00%
Uniform Mortgage Backed Securities	$47,719	3.50%	1/2/2034	45,576	0.00%
Uniform Mortgage Backed Securities	$35,602	6.00%	1/2/2034	36,690	0.00%
Uniform Mortgage Backed Securities	$22,417	5.50%	1/2/2034	22,777	0.00%
Uniform Mortgage Backed Securities	$99,310	6.00%	1/3/2034	102,346	0.00%
Uniform Mortgage Backed Securities	$64,127	5.00%	1/3/2034	64,185	0.00%
Uniform Mortgage Backed Securities	$56,532	3.50%	1/3/2034	54,150	0.00%

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Uniform Mortgage Backed Securities	$226,819	5.50%	1/4/2034	230,465	0.00%
Uniform Mortgage Backed Securities	$928,182	3.00%	1/5/2034	873,756	0.01%
Uniform Mortgage Backed Securities	$218,625	5.50%	1/5/2034	222,140	0.00%
Uniform Mortgage Backed Securities	$738,327	3.50%	1/6/2034	711,553	0.01%
Uniform Mortgage Backed Securities	$10,020	5.00%	1/6/2034	10,019	0.00%
Uniform Mortgage Backed Securities	$468,285	2.50%	1/7/2034	427,649	0.00%
Uniform Mortgage Backed Securities	$101,647	3.50%	1/7/2034	96,975	0.00%
Uniform Mortgage Backed Securities	$98,207	3.00%	1/7/2034	92,449	0.00%
Uniform Mortgage Backed Securities	$764,269	3.00%	1/8/2034	719,455	0.01%
Uniform Mortgage Backed Securities	$142,779	2.50%	1/8/2034	130,389	0.00%
Uniform Mortgage Backed Securities	$85,531	6.00%	1/8/2034	88,157	0.00%
Uniform Mortgage Backed Securities	$1,728	5.00%	1/8/2034	1,728	0.00%
Uniform Mortgage Backed Securities	$1,136,083	3.50%	1/9/2034	1,088,326	0.01%
Uniform Mortgage Backed Securities	$685,024	2.50%	1/9/2034	625,582	0.00%
Uniform Mortgage Backed Securities	$45,154	5.50%	1/9/2034	45,905	0.00%
Uniform Mortgage Backed Securities	$998,369	2.00%	1/11/2034	884,958	0.01%
Uniform Mortgage Backed Securities	$316,760	2.50%	1/11/2034	289,273	0.00%
Uniform Mortgage Backed Securities	$106,807	5.50%	1/11/2034	108,584	0.00%
Uniform Mortgage Backed Securities	$27,595	6.00%	1/11/2034	28,445	0.00%
Uniform Mortgage Backed Securities	$379,885	2.50%	1/12/2034	346,921	0.00%
Uniform Mortgage Backed Securities	$55,717	2.50%	1/1/2035	50,882	0.00%
Uniform Mortgage Backed Securities	$51,141	3.50%	1/1/2035	48,632	0.00%
Uniform Mortgage Backed Securities	$36,887	3.00%	1/1/2035	34,724	0.00%
Uniform Mortgage Backed Securities	$22,593	5.50%	1/1/2035	22,969	0.00%
Uniform Mortgage Backed Securities	$1,151,294	2.50%	1/2/2035	1,075,108	0.01%
Uniform Mortgage Backed Securities	$206,058	5.50%	1/2/2035	209,486	0.00%
Uniform Mortgage Backed Securities	$354,304	2.50%	1/3/2035	324,518	0.00%
Uniform Mortgage Backed Securities	$157,643	3.00%	1/3/2035	148,211	0.00%
Uniform Mortgage Backed Securities	$107,210	4.00%	1/3/2035	104,446	0.00%
Uniform Mortgage Backed Securities	$59,789	3.50%	1/3/2035	57,417	0.00%
Uniform Mortgage Backed Securities	$310,060	3.00%	1/4/2035	289,723	0.00%
Uniform Mortgage Backed Securities	$55,528	6.00%	1/4/2035	57,225	0.00%
Uniform Mortgage Backed Securities	$766	7.00%	1/4/2035	823	0.00%
Uniform Mortgage Backed Securities	$421,783	2.50%	1/5/2035	386,065	0.00%
Uniform Mortgage Backed Securities	$98,134	3.50%	1/5/2035	94,338	0.00%
Uniform Mortgage Backed Securities	$31,890	5.00%	1/5/2035	31,852	0.00%
Uniform Mortgage Backed Securities	$425,856	2.50%	1/6/2035	389,662	0.00%
Uniform Mortgage Backed Securities	$248,665	5.00%	1/6/2035	248,545	0.00%
Uniform Mortgage Backed Securities	$213,088	3.00%	1/6/2035	200,593	0.00%
Uniform Mortgage Backed Securities	$1,283,806	2.50%	1/7/2035	1,174,298	0.01%
Uniform Mortgage Backed Securities	$400,825	3.00%	1/7/2035	376,838	0.00%
Uniform Mortgage Backed Securities	$263,482	5.00%	1/7/2035	263,459	0.00%
Uniform Mortgage Backed Securities	$220,493	1.50%	1/7/2035	191,148	0.00%
Uniform Mortgage Backed Securities	$61,067	3.50%	1/7/2035	58,492	0.00%
Uniform Mortgage Backed Securities	$3,425	5.50%	1/7/2035	3,482	0.00%
Uniform Mortgage Backed Securities	$2,779,561	2.00%	1/8/2035	2,483,380	0.01%
Uniform Mortgage Backed Securities	$1,397,001	3.00%	1/8/2035	1,313,791	0.01%
Uniform Mortgage Backed Securities	$1,338,427	1.50%	1/8/2035	1,160,295	0.01%
Uniform Mortgage Backed Securities	$765,872	2.50%	1/8/2035	701,729	0.01%
Uniform Mortgage Backed Securities	$1,484,000	2.50%	1/9/2035	1,356,547	0.01%
Uniform Mortgage Backed Securities	$1,317,904	2.00%	1/9/2035	1,173,859	0.01%
Uniform Mortgage Backed Securities	$160,210	1.50%	1/9/2035	138,832	0.00%
Uniform Mortgage Backed Securities	$2,066	7.00%	1/9/2035	2,216	0.00%
Uniform Mortgage Backed Securities	$834	6.00%	1/9/2035	864	0.00%
Uniform Mortgage Backed Securities	$1,631,148	2.00%	1/10/2035	1,457,657	0.01%
Uniform Mortgage Backed Securities	$692,880	2.50%	1/10/2035	633,187	0.00%
Uniform Mortgage Backed Securities	$565,331	1.50%	1/10/2035	489,698	0.00%
Uniform Mortgage Backed Securities	$178,360	3.50%	1/10/2035	168,867	0.00%
Uniform Mortgage Backed Securities	$155,032	5.50%	1/10/2035	157,617	0.00%
Uniform Mortgage Backed Securities	$139,829	5.00%	1/10/2035	139,660	0.00%
Uniform Mortgage Backed Securities	$4,715	6.00%	1/10/2035	4,886	0.00%
Uniform Mortgage Backed Securities	$1,344,412	1.50%	1/11/2035	1,163,975	0.01%
Uniform Mortgage Backed Securities	$121,071	2.50%	1/11/2035	110,595	0.00%
Uniform Mortgage Backed Securities	$24,998	6.00%	1/11/2035	25,762	0.00%
Uniform Mortgage Backed Securities	$47	5.00%	1/11/2035	47	0.00%
Uniform Mortgage Backed Securities	$3,389,305	1.50%	1/12/2035	2,933,512	0.02%
Uniform Mortgage Backed Securities	$335,726	2.50%	1/12/2035	306,571	0.00%
Uniform Mortgage Backed Securities	$222,133	3.00%	1/12/2035	206,802	0.00%
Uniform Mortgage Backed Securities	$163,759	2.00%	1/12/2035	146,059	0.00%
Uniform Mortgage Backed Securities	$38,207	3.50%	1/12/2035	36,165	0.00%
Uniform Mortgage Backed Securities	$31,087	5.50%	1/12/2035	31,605	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Uniform Mortgage Backed Securities	$4,843,624	2.00%	1/1/2036	4,316,245	0.02%
Uniform Mortgage Backed Securities	$2,771,261	1.50%	1/1/2036	2,397,620	0.01%
Uniform Mortgage Backed Securities	$94,044	2.50%	1/1/2036	85,848	0.00%
Uniform Mortgage Backed Securities	$5,758	6.00%	1/1/2036	5,967	0.00%
Uniform Mortgage Backed Securities	$6,263,298	2.00%	1/2/2036	5,588,425	0.03%
Uniform Mortgage Backed Securities	$1,208,132	1.50%	1/2/2036	1,044,823	0.01%
Uniform Mortgage Backed Securities	$257,797	2.50%	1/2/2036	235,827	0.00%
Uniform Mortgage Backed Securities	$162,985	5.00%	1/2/2036	162,788	0.00%
Uniform Mortgage Backed Securities	$885	6.00%	1/2/2036	917	0.00%
Uniform Mortgage Backed Securities	$2,568,784	1.50%	1/3/2036	2,217,053	0.01%
Uniform Mortgage Backed Securities	$1,487,044	2.00%	1/3/2036	1,321,141	0.01%
Uniform Mortgage Backed Securities	$150,165	5.00%	1/3/2036	149,984	0.00%
Uniform Mortgage Backed Securities	$49,416	6.00%	1/3/2036	51,214	0.00%
Uniform Mortgage Backed Securities	$7,130	5.50%	1/3/2036	7,249	0.00%
Uniform Mortgage Backed Securities	$911,172	1.50%	1/4/2036	786,198	0.01%
Uniform Mortgage Backed Securities	$271,300	5.50%	1/4/2036	275,823	0.00%
Uniform Mortgage Backed Securities	$1,023	7.00%	1/4/2036	1,101	0.00%
Uniform Mortgage Backed Securities	$4,926,240	2.00%	1/5/2036	4,374,087	0.02%
Uniform Mortgage Backed Securities	$1,456,609	1.50%	1/5/2036	1,256,488	0.01%
Uniform Mortgage Backed Securities	$583,031	2.50%	1/5/2036	530,835	0.00%
Uniform Mortgage Backed Securities	$67,504	5.50%	1/5/2036	68,629	0.00%
Uniform Mortgage Backed Securities	$10,344	5.00%	1/5/2036	10,331	0.00%
Uniform Mortgage Backed Securities	$4,106,131	2.00%	1/6/2036	3,644,168	0.02%
Uniform Mortgage Backed Securities	$3,683,154	2.50%	1/6/2036	3,370,545	0.02%
Uniform Mortgage Backed Securities	$2,993,767	1.50%	1/6/2036	2,581,764	0.01%
Uniform Mortgage Backed Securities	$26,269	6.00%	1/6/2036	27,307	0.00%
Uniform Mortgage Backed Securities	$2,484,634	2.00%	1/7/2036	2,202,827	0.01%
Uniform Mortgage Backed Securities	$885,787	1.50%	1/7/2036	763,680	0.01%
Uniform Mortgage Backed Securities	$57,361	2.50%	1/7/2036	52,190	0.00%
Uniform Mortgage Backed Securities	$1,418,643	2.00%	1/8/2036	1,260,218	0.01%
Uniform Mortgage Backed Securities	$3,380,497	2.00%	1/9/2036	2,999,898	0.02%
Uniform Mortgage Backed Securities	$3,172,455	1.50%	1/9/2036	2,733,657	0.01%
Uniform Mortgage Backed Securities	$261,173	3.00%	1/9/2036	241,267	0.00%
Uniform Mortgage Backed Securities	$7,087	6.00%	1/9/2036	7,367	0.00%
Uniform Mortgage Backed Securities	$3,461,610	2.00%	1/10/2036	3,069,245	0.02%
Uniform Mortgage Backed Securities	$373,428	3.00%	1/10/2036	344,666	0.00%
Uniform Mortgage Backed Securities	$4,870,043	2.50%	1/11/2036	4,424,545	0.02%
Uniform Mortgage Backed Securities	$1,203,762	2.00%	1/11/2036	1,069,887	0.01%
Uniform Mortgage Backed Securities	$13,615	5.50%	1/11/2036	13,842	0.00%
Uniform Mortgage Backed Securities	$3,539,407	1.50%	1/12/2036	3,047,394	0.02%
Uniform Mortgage Backed Securities	$1,938,475	2.00%	1/12/2036	1,717,116	0.01%
Uniform Mortgage Backed Securities	$426,676	3.00%	1/12/2036	393,269	0.00%
Uniform Mortgage Backed Securities	$104,069	2.50%	1/12/2036	93,860	0.00%
Uniform Mortgage Backed Securities	$10,512	6.00%	1/12/2036	10,927	0.00%
Uniform Mortgage Backed Securities	$4,408,624	2.00%	1/1/2037	3,906,806	0.02%
Uniform Mortgage Backed Securities	$1,909,634	1.50%	1/1/2037	1,643,733	0.01%
Uniform Mortgage Backed Securities	$516,682	3.00%	1/1/2037	475,914	0.00%
Uniform Mortgage Backed Securities	$10,603	6.00%	1/1/2037	11,022	0.00%
Uniform Mortgage Backed Securities	$2,179,330	1.50%	1/2/2037	1,875,372	0.01%
Uniform Mortgage Backed Securities	$2,065,484	2.00%	1/2/2037	1,829,649	0.01%
Uniform Mortgage Backed Securities	$57,111	2.50%	1/2/2037	51,427	0.00%
Uniform Mortgage Backed Securities	$6,164	6.00%	1/2/2037	6,407	0.00%
Uniform Mortgage Backed Securities	$170,504	3.00%	1/3/2037	156,933	0.00%
Uniform Mortgage Backed Securities	$110,170	3.50%	1/3/2037	103,556	0.00%
Uniform Mortgage Backed Securities	$9,804	6.00%	1/3/2037	10,191	0.00%
Uniform Mortgage Backed Securities	$2,407,360	2.00%	1/4/2037	2,126,950	0.01%
Uniform Mortgage Backed Securities	$552,068	2.50%	1/4/2037	501,430	0.00%
Uniform Mortgage Backed Securities	$7,786	7.00%	1/4/2037	8,377	0.00%
Uniform Mortgage Backed Securities	$513,126	3.00%	1/6/2037	470,148	0.00%
Uniform Mortgage Backed Securities	$32,434	3.50%	1/6/2037	30,473	0.00%
Uniform Mortgage Backed Securities	$122,650	4.00%	1/7/2037	117,693	0.00%
Uniform Mortgage Backed Securities	$58,598	3.50%	1/8/2037	55,222	0.00%
Uniform Mortgage Backed Securities	$40,504	5.50%	1/8/2037	41,178	0.00%
Uniform Mortgage Backed Securities	$4,837	7.00%	1/8/2037	5,210	0.00%
Uniform Mortgage Backed Securities	$844,799	3.00%	1/9/2037	772,598	0.01%
Uniform Mortgage Backed Securities	$726,793	4.00%	1/9/2037	699,739	0.01%
Uniform Mortgage Backed Securities	$193,486	6.00%	1/9/2037	201,114	0.00%
Uniform Mortgage Backed Securities	$3,868	6.00%	1/10/2037	4,021	0.00%
Uniform Mortgage Backed Securities	$1,778,438	4.00%	1/11/2037	1,710,713	0.01%
Uniform Mortgage Backed Securities	$782,415	5.00%	1/11/2037	779,213	0.01%
Uniform Mortgage Backed Securities	$95,957	3.50%	1/11/2037	89,962	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Uniform Mortgage Backed Securities	$79,830	6.00%	1/11/2037	82,976	0.00%
Uniform Mortgage Backed Securities	$322,160	3.50%	1/12/2037	301,661	0.00%
Uniform Mortgage Backed Securities	$15,844	5.00%	1/1/2038	15,825	0.00%
Uniform Mortgage Backed Securities	$2,844	6.00%	1/1/2038	2,956	0.00%
Uniform Mortgage Backed Securities	$503	5.50%	1/2/2038	511	0.00%
Uniform Mortgage Backed Securities	$15,593	5.50%	1/3/2038	15,845	0.00%
Uniform Mortgage Backed Securities	$9,659	5.00%	1/3/2038	9,612	0.00%
Uniform Mortgage Backed Securities	$1,403,886	4.50%	1/4/2038	1,373,115	0.01%
Uniform Mortgage Backed Securities	$693,773	5.00%	1/4/2038	690,892	0.01%
Uniform Mortgage Backed Securities	$230,808	4.00%	1/4/2038	221,723	0.00%
Uniform Mortgage Backed Securities	$676,400	5.00%	1/5/2038	673,591	0.01%
Uniform Mortgage Backed Securities	$211,926	4.00%	1/5/2038	203,584	0.00%
Uniform Mortgage Backed Securities	$128,795	6.00%	1/5/2038	133,870	0.00%
Uniform Mortgage Backed Securities	$5,882	5.50%	1/5/2038	5,981	0.00%
Uniform Mortgage Backed Securities	$530,584	5.50%	1/6/2038	539,164	0.00%
Uniform Mortgage Backed Securities	$225,996	4.00%	1/6/2038	214,748	0.00%
Uniform Mortgage Backed Securities	$71,345	3.50%	1/6/2038	67,439	0.00%
Uniform Mortgage Backed Securities	$1,623	6.00%	1/7/2038	1,687	0.00%
Uniform Mortgage Backed Securities	$580,217	6.00%	1/8/2038	590,195	0.00%
Uniform Mortgage Backed Securities	$1,831,850	4.50%	1/9/2038	1,791,699	0.01%
Uniform Mortgage Backed Securities	$45,362	4.00%	1/9/2038	43,105	0.00%
Uniform Mortgage Backed Securities	$766,973	5.50%	1/10/2038	772,439	0.01%
Uniform Mortgage Backed Securities	$18,648	6.00%	1/11/2038	19,383	0.00%
Uniform Mortgage Backed Securities	$56,035	4.00%	1/12/2038	53,246	0.00%
Uniform Mortgage Backed Securities	$389,031	6.00%	1/4/2039	400,898	0.00%
Uniform Mortgage Backed Securities	$140,407	4.50%	1/4/2039	136,567	0.00%
Uniform Mortgage Backed Securities	$965,670	5.00%	1/5/2039	961,657	0.01%
Uniform Mortgage Backed Securities	$398,425	5.50%	1/5/2039	402,891	0.00%
Uniform Mortgage Backed Securities	$169,675	4.50%	1/6/2039	165,034	0.00%
Uniform Mortgage Backed Securities	$83,579	5.00%	1/7/2039	83,171	0.00%
Uniform Mortgage Backed Securities	$12,893	3.50%	1/7/2039	11,794	0.00%
Uniform Mortgage Backed Securities	$73,145	4.00%	1/8/2039	69,124	0.00%
Uniform Mortgage Backed Securities	$4,103	4.50%	1/8/2039	3,991	0.00%
Uniform Mortgage Backed Securities	$1,871,112	5.50%	1/9/2039	1,883,971	0.01%
Uniform Mortgage Backed Securities	$120,506	4.50%	1/9/2039	117,210	0.00%
Uniform Mortgage Backed Securities	$189,006	3.00%	1/10/2039	170,126	0.00%
Uniform Mortgage Backed Securities	$446	5.50%	1/10/2039	453	0.00%
Uniform Mortgage Backed Securities	$347,341	3.00%	1/11/2039	312,643	0.00%
Uniform Mortgage Backed Securities	$267,539	5.50%	1/11/2039	272,337	0.00%
Uniform Mortgage Backed Securities	$159,252	4.50%	1/12/2039	154,896	0.00%
Uniform Mortgage Backed Securities	$142,882	4.00%	1/12/2039	135,027	0.00%
Uniform Mortgage Backed Securities	$84,308	2.50%	1/12/2039	73,578	0.00%
Uniform Mortgage Backed Securities	$50,877	5.00%	1/12/2039	50,589	0.00%
Uniform Mortgage Backed Securities	$320,487	2.50%	1/1/2040	279,698	0.00%
Uniform Mortgage Backed Securities	$108,083	4.50%	1/1/2040	105,127	0.00%
Uniform Mortgage Backed Securities	$45,411	3.00%	1/1/2040	40,875	0.00%
Uniform Mortgage Backed Securities	$101,499	4.50%	1/2/2040	98,724	0.00%
Uniform Mortgage Backed Securities	$41,749	4.50%	1/3/2040	40,505	0.00%
Uniform Mortgage Backed Securities	$175,845	2.50%	1/4/2040	153,186	0.00%
Uniform Mortgage Backed Securities	$426,498	2.50%	1/5/2040	371,409	0.00%
Uniform Mortgage Backed Securities	$44,798	5.00%	1/5/2040	44,465	0.00%
Uniform Mortgage Backed Securities	$17,171	4.50%	1/5/2040	16,660	0.00%
Uniform Mortgage Backed Securities	$271,202	2.50%	1/6/2040	236,088	0.00%
Uniform Mortgage Backed Securities	$113,054	3.00%	1/6/2040	101,760	0.00%
Uniform Mortgage Backed Securities	$59,781	4.50%	1/6/2040	58,000	0.00%
Uniform Mortgage Backed Securities	$38,990	5.00%	1/6/2040	38,700	0.00%
Uniform Mortgage Backed Securities	$15,013	6.00%	1/6/2040	15,605	0.00%
Uniform Mortgage Backed Securities	$974,860	6.00%	1/7/2040	1,013,274	0.01%
Uniform Mortgage Backed Securities	$209,009	4.00%	1/7/2040	197,520	0.00%
Uniform Mortgage Backed Securities	$99,637	5.00%	1/7/2040	98,897	0.00%
Uniform Mortgage Backed Securities	$15,933	5.50%	1/7/2040	16,253	0.00%
Uniform Mortgage Backed Securities	$304,726	2.50%	1/8/2040	265,083	0.00%
Uniform Mortgage Backed Securities	$233,372	4.50%	1/8/2040	226,419	0.00%
Uniform Mortgage Backed Securities	$133,346	5.00%	1/8/2040	132,355	0.00%
Uniform Mortgage Backed Securities	$23,297	4.00%	1/8/2040	22,018	0.00%
Uniform Mortgage Backed Securities	$1,514,475	2.00%	1/9/2040	1,272,759	0.01%
Uniform Mortgage Backed Securities	$522,797	3.00%	1/9/2040	470,573	0.00%
Uniform Mortgage Backed Securities	$220,480	4.00%	1/9/2040	208,372	0.00%
Uniform Mortgage Backed Securities	$12,118	4.50%	1/9/2040	11,756	0.00%
Uniform Mortgage Backed Securities	$1,277,282	2.00%	1/10/2040	1,072,909	0.01%
Uniform Mortgage Backed Securities	$228,956	2.50%	1/10/2040	199,100	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Uniform Mortgage Backed Securities	$35,542	4.00%	1/10/2040	33,590	0.00%
Uniform Mortgage Backed Securities	$2,739,595	2.00%	1/11/2040	2,300,139	0.01%
Uniform Mortgage Backed Securities	$149,193	4.00%	1/11/2040	140,998	0.00%
Uniform Mortgage Backed Securities	$91,682	4.50%	1/11/2040	88,950	0.00%
Uniform Mortgage Backed Securities	$1,828,736	2.00%	1/12/2040	1,534,653	0.01%
Uniform Mortgage Backed Securities	$346,622	4.00%	1/12/2040	327,589	0.00%
Uniform Mortgage Backed Securities	$761,928	2.50%	1/1/2041	661,753	0.00%
Uniform Mortgage Backed Securities	$449,244	1.50%	1/1/2041	361,006	0.00%
Uniform Mortgage Backed Securities	$360,090	4.00%	1/1/2041	340,317	0.00%
Uniform Mortgage Backed Securities	$3,253,450	2.00%	1/2/2041	2,727,636	0.01%
Uniform Mortgage Backed Securities	$608,280	4.00%	1/2/2041	574,878	0.00%
Uniform Mortgage Backed Securities	$180,187	2.50%	1/2/2041	156,411	0.00%
Uniform Mortgage Backed Securities	$70,788	4.50%	1/2/2041	68,591	0.00%
Uniform Mortgage Backed Securities	$944,222	1.50%	1/3/2041	759,006	0.01%
Uniform Mortgage Backed Securities	$883,292	2.00%	1/3/2041	738,583	0.01%
Uniform Mortgage Backed Securities	$206,946	4.00%	1/3/2041	195,082	0.00%
Uniform Mortgage Backed Securities	$23,723	4.50%	1/3/2041	22,962	0.00%
Uniform Mortgage Backed Securities	$649,319	4.50%	1/4/2041	629,366	0.00%
Uniform Mortgage Backed Securities	$230,216	2.00%	1/4/2041	193,473	0.00%
Uniform Mortgage Backed Securities	$191,756	2.50%	1/4/2041	165,194	0.00%
Uniform Mortgage Backed Securities	$13,243	5.00%	1/4/2041	13,122	0.00%
Uniform Mortgage Backed Securities	$4,650,211	2.00%	1/5/2041	3,884,916	0.02%
Uniform Mortgage Backed Securities	$855,665	4.50%	1/5/2041	829,030	0.01%
Uniform Mortgage Backed Securities	$385,079	1.50%	1/5/2041	309,543	0.00%
Uniform Mortgage Backed Securities	$75,373	6.00%	1/5/2041	78,343	0.00%
Uniform Mortgage Backed Securities	$1,020,466	2.00%	1/6/2041	852,147	0.01%
Uniform Mortgage Backed Securities	$662,813	2.50%	1/6/2041	570,385	0.00%
Uniform Mortgage Backed Securities	$630,453	1.50%	1/6/2041	506,785	0.00%
Uniform Mortgage Backed Securities	$204,452	4.50%	1/6/2041	198,080	0.00%
Uniform Mortgage Backed Securities	$2,573,581	2.00%	1/7/2041	2,148,129	0.01%
Uniform Mortgage Backed Securities	$937,424	1.50%	1/7/2041	753,541	0.01%
Uniform Mortgage Backed Securities	$217,777	2.50%	1/7/2041	187,476	0.00%
Uniform Mortgage Backed Securities	$105,500	5.00%	1/7/2041	104,535	0.00%
Uniform Mortgage Backed Securities	$36,218	4.50%	1/7/2041	35,055	0.00%
Uniform Mortgage Backed Securities	$1,116,017	2.50%	1/8/2041	959,699	0.01%
Uniform Mortgage Backed Securities	$506,746	2.00%	1/8/2041	422,785	0.00%
Uniform Mortgage Backed Securities	$192,472	4.50%	1/8/2041	186,297	0.00%
Uniform Mortgage Backed Securities	$50,469	4.00%	1/8/2041	47,576	0.00%
Uniform Mortgage Backed Securities	$3,251,502	1.50%	1/9/2041	2,613,696	0.01%
Uniform Mortgage Backed Securities	$1,631,566	2.50%	1/9/2041	1,402,653	0.01%
Uniform Mortgage Backed Securities	$1,483,041	2.00%	1/9/2041	1,236,769	0.01%
Uniform Mortgage Backed Securities	$81,620	5.50%	1/9/2041	82,940	0.00%
Uniform Mortgage Backed Securities	$43,980	4.50%	1/9/2041	42,568	0.00%
Uniform Mortgage Backed Securities	$15,112	5.00%	1/9/2041	14,974	0.00%
Uniform Mortgage Backed Securities	$3,313,711	2.00%	1/10/2041	2,770,863	0.02%
Uniform Mortgage Backed Securities	$3,270,999	1.50%	1/10/2041	2,629,369	0.01%
Uniform Mortgage Backed Securities	$186,722	5.00%	1/10/2041	185,014	0.00%
Uniform Mortgage Backed Securities	$65,242	4.00%	1/10/2041	61,504	0.00%
Uniform Mortgage Backed Securities	$7,165,351	2.00%	1/11/2041	5,970,155	0.03%
Uniform Mortgage Backed Securities	$2,870,582	1.50%	1/11/2041	2,307,496	0.01%
Uniform Mortgage Backed Securities	$14,798	3.50%	1/11/2041	13,512	0.00%
Uniform Mortgage Backed Securities	$2,381,621	2.00%	1/12/2041	1,984,335	0.01%
Uniform Mortgage Backed Securities	$584,142	1.50%	1/12/2041	469,558	0.00%
Uniform Mortgage Backed Securities	$367,190	3.50%	1/12/2041	335,264	0.00%
Uniform Mortgage Backed Securities	$270,849	4.00%	1/12/2041	255,322	0.00%
Uniform Mortgage Backed Securities	$1,106,946	2.00%	1/1/2042	921,482	0.01%
Uniform Mortgage Backed Securities	$366,690	2.50%	1/1/2042	315,991	0.00%
Uniform Mortgage Backed Securities	$190,031	3.50%	1/1/2042	173,663	0.00%
Uniform Mortgage Backed Securities	$72,117	4.00%	1/1/2042	67,987	0.00%
Uniform Mortgage Backed Securities	$68,272	4.50%	1/1/2042	66,080	0.00%
Uniform Mortgage Backed Securities	$1,537,411	2.00%	1/2/2042	1,279,253	0.01%
Uniform Mortgage Backed Securities	$1,280,489	2.50%	1/2/2042	1,098,756	0.01%
Uniform Mortgage Backed Securities	$320,679	4.00%	1/2/2042	302,293	0.00%
Uniform Mortgage Backed Securities	$2,615,809	2.50%	1/3/2042	2,243,382	0.01%
Uniform Mortgage Backed Securities	$396,886	3.00%	1/3/2042	351,469	0.00%
Uniform Mortgage Backed Securities	$211,421	4.00%	1/3/2042	198,962	0.00%
Uniform Mortgage Backed Securities	$57,533	3.50%	1/3/2042	52,508	0.00%
Uniform Mortgage Backed Securities	$2,480,361	2.50%	1/4/2042	2,126,450	0.01%
Uniform Mortgage Backed Securities	$1,098,462	3.00%	1/4/2042	977,068	0.01%
Uniform Mortgage Backed Securities	$44,973	3.50%	1/4/2042	41,046	0.00%
Uniform Mortgage Backed Securities	$1,358,486	3.00%	1/5/2042	1,201,011	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Uniform Mortgage Backed Securities	$434,202	3.50%	1/5/2042	396,291	0.00%
Uniform Mortgage Backed Securities	$34,684	4.00%	1/5/2042	32,640	0.00%
Uniform Mortgage Backed Securities	$71,525	3.50%	1/6/2042	65,286	0.00%
Uniform Mortgage Backed Securities	$367,891	4.00%	1/7/2042	346,218	0.00%
Uniform Mortgage Backed Securities	$121,996	3.50%	1/7/2042	111,346	0.00%
Uniform Mortgage Backed Securities	$1,650,156	3.50%	1/8/2042	1,508,350	0.01%
Uniform Mortgage Backed Securities	$73,847	3.00%	1/8/2042	65,396	0.00%
Uniform Mortgage Backed Securities	$864,189	3.00%	1/9/2042	765,287	0.01%
Uniform Mortgage Backed Securities	$232,442	4.50%	1/9/2042	225,518	0.00%
Uniform Mortgage Backed Securities	$302,546	3.00%	1/10/2042	267,948	0.00%
Uniform Mortgage Backed Securities	$265,079	3.50%	1/10/2042	241,930	0.00%
Uniform Mortgage Backed Securities	$822,440	3.00%	1/11/2042	728,370	0.01%
Uniform Mortgage Backed Securities	$536,200	4.50%	1/11/2042	519,010	0.00%
Uniform Mortgage Backed Securities	$38,921	3.50%	1/11/2042	35,522	0.00%
Uniform Mortgage Backed Securities	$553,736	3.00%	1/12/2042	490,388	0.00%
Uniform Mortgage Backed Securities	$219,935	3.50%	1/12/2042	200,740	0.00%
Uniform Mortgage Backed Securities	$131,693	4.00%	1/12/2042	123,926	0.00%
Uniform Mortgage Backed Securities	$340,038	3.50%	1/1/2043	310,352	0.00%
Uniform Mortgage Backed Securities	$341,192	3.00%	1/1/2043	302,173	0.00%
Uniform Mortgage Backed Securities	$86,542	2.50%	1/1/2043	73,970	0.00%
Uniform Mortgage Backed Securities	$262,870	3.00%	1/4/2043	232,671	0.00%
Uniform Mortgage Backed Securities	$756,136	3.00%	1/5/2043	669,269	0.01%
Uniform Mortgage Backed Securities	$516,547	5.00%	1/6/2043	506,716	0.00%
Uniform Mortgage Backed Securities	$227,269	3.50%	1/6/2043	207,114	0.00%
Uniform Mortgage Backed Securities	$1,759,860	3.00%	1/7/2043	1,557,683	0.01%
Uniform Mortgage Backed Securities	$496,296	3.50%	1/7/2043	452,258	0.00%
Uniform Mortgage Backed Securities	$1,107,484	3.50%	1/8/2043	1,009,224	0.01%
Uniform Mortgage Backed Securities	$505,626	3.00%	1/8/2043	447,548	0.00%
Uniform Mortgage Backed Securities	$40,101	4.00%	1/8/2043	37,668	0.00%
Uniform Mortgage Backed Securities	$507,740	4.00%	1/9/2043	476,928	0.00%
Uniform Mortgage Backed Securities	$140,585	4.50%	1/9/2043	135,860	0.00%
Uniform Mortgage Backed Securities	$985,124	4.00%	1/11/2043	925,377	0.01%
Uniform Mortgage Backed Securities	$168,557	3.00%	1/11/2043	149,269	0.00%
Uniform Mortgage Backed Securities	$85,500	4.00%	1/12/2043	80,312	0.00%
Uniform Mortgage Backed Securities	$27,282	4.50%	1/12/2043	26,366	0.00%
Uniform Mortgage Backed Securities	$135,803	4.00%	1/1/2044	127,580	0.00%
Uniform Mortgage Backed Securities	$70,213	4.50%	1/1/2044	67,854	0.00%
Uniform Mortgage Backed Securities	$46,863	3.00%	1/2/2044	41,501	0.00%
Uniform Mortgage Backed Securities	$76,009	4.00%	1/3/2044	71,532	0.00%
Uniform Mortgage Backed Securities	$505,613	5.50%	1/5/2044	514,023	0.00%
Uniform Mortgage Backed Securities	$235,394	4.00%	1/5/2044	220,524	0.00%
Uniform Mortgage Backed Securities	$273,506	3.50%	1/6/2044	249,726	0.00%
Uniform Mortgage Backed Securities	$221,981	4.00%	1/6/2044	208,259	0.00%
Uniform Mortgage Backed Securities	$80,235	4.50%	1/6/2044	77,548	0.00%
Uniform Mortgage Backed Securities	$111,598	4.00%	1/7/2044	104,233	0.00%
Uniform Mortgage Backed Securities	$23,387	3.50%	1/7/2044	21,148	0.00%
Uniform Mortgage Backed Securities	$1,943,793	5.50%	1/8/2044	1,940,077	0.01%
Uniform Mortgage Backed Securities	$45,489	4.50%	1/8/2044	43,961	0.00%
Uniform Mortgage Backed Securities	$31,927	3.50%	1/8/2044	28,870	0.00%
Uniform Mortgage Backed Securities	$405,648	4.00%	1/9/2044	378,873	0.00%
Uniform Mortgage Backed Securities	$138,363	3.50%	1/9/2044	125,344	0.00%
Uniform Mortgage Backed Securities	$230,661	4.00%	1/10/2044	216,666	0.00%
Uniform Mortgage Backed Securities	$52,962	3.50%	1/10/2044	47,890	0.00%
Uniform Mortgage Backed Securities	$29,470	4.50%	1/10/2044	28,395	0.00%
Uniform Mortgage Backed Securities	$223,861	4.00%	1/11/2044	209,087	0.00%
Uniform Mortgage Backed Securities	$133,000	3.50%	1/11/2044	120,668	0.00%
Uniform Mortgage Backed Securities	$1,082,291	4.00%	1/12/2044	1,007,806	0.01%
Uniform Mortgage Backed Securities	$251,755	3.50%	1/12/2044	228,191	0.00%
Uniform Mortgage Backed Securities	$199,857	3.50%	1/1/2045	180,834	0.00%
Uniform Mortgage Backed Securities	$155,911	4.00%	1/1/2045	146,381	0.00%
Uniform Mortgage Backed Securities	$51,722	4.50%	1/1/2045	49,984	0.00%
Uniform Mortgage Backed Securities	$214,799	4.50%	1/2/2045	207,153	0.00%
Uniform Mortgage Backed Securities	$57,324	4.00%	1/2/2045	53,736	0.00%
Uniform Mortgage Backed Securities	$238,858	3.50%	1/3/2045	216,399	0.00%
Uniform Mortgage Backed Securities	$375,796	4.50%	1/4/2045	362,108	0.00%
Uniform Mortgage Backed Securities	$138,689	3.50%	1/4/2045	125,275	0.00%
Uniform Mortgage Backed Securities	$18,793	3.50%	1/5/2045	16,972	0.00%
Uniform Mortgage Backed Securities	$60,289	3.50%	1/6/2045	54,699	0.00%
Uniform Mortgage Backed Securities	$74,152	3.50%	1/7/2045	67,073	0.00%
Uniform Mortgage Backed Securities	$600,440	4.00%	1/8/2045	560,531	0.00%
Uniform Mortgage Backed Securities	$489,087	3.50%	1/8/2045	441,866	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Uniform Mortgage Backed Securities	$738,038	3.50%	1/9/2045	666,651	0.01%
Uniform Mortgage Backed Securities	$179,740	4.00%	1/10/2045	167,907	0.00%
Uniform Mortgage Backed Securities	$9,932	3.00%	1/10/2045	8,656	0.00%
Uniform Mortgage Backed Securities	$970,720	3.50%	1/11/2045	876,827	0.01%
Uniform Mortgage Backed Securities	$216,740	4.00%	1/11/2045	203,782	0.00%
Uniform Mortgage Backed Securities	$30,413	3.00%	1/11/2045	26,503	0.00%
Uniform Mortgage Backed Securities	$482,544	2.00%	1/12/2045	378,363	0.00%
Uniform Mortgage Backed Securities	$398,802	3.50%	1/12/2045	360,228	0.00%
Uniform Mortgage Backed Securities	$1,825,643	3.00%	1/1/2046	1,609,685	0.01%
Uniform Mortgage Backed Securities	$1,348,015	3.50%	1/2/2046	1,220,544	0.01%
Uniform Mortgage Backed Securities	$217,761	3.50%	1/3/2046	196,698	0.00%
Uniform Mortgage Backed Securities	$46,866	4.50%	1/3/2046	45,056	0.00%
Uniform Mortgage Backed Securities	$2,042,091	3.00%	1/4/2046	1,779,615	0.01%
Uniform Mortgage Backed Securities	$898,048	3.50%	1/4/2046	815,962	0.01%
Uniform Mortgage Backed Securities	$183,102	4.50%	1/4/2046	175,735	0.00%
Uniform Mortgage Backed Securities	$442,728	3.50%	1/5/2046	400,710	0.00%
Uniform Mortgage Backed Securities	$129,185	4.00%	1/5/2046	120,230	0.00%
Uniform Mortgage Backed Securities	$1,432,826	3.50%	1/6/2046	1,290,680	0.01%
Uniform Mortgage Backed Securities	$1,089,554	3.50%	1/7/2046	986,540	0.01%
Uniform Mortgage Backed Securities	$896,737	3.00%	1/7/2046	779,625	0.01%
Uniform Mortgage Backed Securities	$302,980	4.00%	1/7/2046	282,199	0.00%
Uniform Mortgage Backed Securities	$835,754	3.50%	1/8/2046	757,222	0.01%
Uniform Mortgage Backed Securities	$277,332	3.00%	1/8/2046	240,964	0.00%
Uniform Mortgage Backed Securities	$70,396	4.00%	1/8/2046	65,547	0.00%
Uniform Mortgage Backed Securities	$8,380	4.50%	1/8/2046	8,074	0.00%
Uniform Mortgage Backed Securities	$33,087	3.00%	1/9/2046	28,926	0.00%
Uniform Mortgage Backed Securities	$421,720	3.00%	1/10/2046	366,635	0.00%
Uniform Mortgage Backed Securities	$365,722	2.50%	1/10/2046	307,395	0.00%
Uniform Mortgage Backed Securities	$142,849	3.50%	1/10/2046	129,032	0.00%
Uniform Mortgage Backed Securities	$118,657	4.50%	1/10/2046	113,751	0.00%
Uniform Mortgage Backed Securities	$6,343,673	3.00%	1/11/2046	5,475,463	0.03%
Uniform Mortgage Backed Securities	$1,043,150	3.50%	1/11/2046	942,087	0.01%
Uniform Mortgage Backed Securities	$55,165	4.00%	1/11/2046	51,436	0.00%
Uniform Mortgage Backed Securities	$708,708	3.00%	1/12/2046	615,772	0.00%
Uniform Mortgage Backed Securities	$2,201,385	3.00%	1/1/2047	1,936,659	0.01%
Uniform Mortgage Backed Securities	$908,736	3.50%	1/1/2047	824,500	0.01%
Uniform Mortgage Backed Securities	$85,491	4.00%	1/1/2047	79,567	0.00%
Uniform Mortgage Backed Securities	$2,367,579	4.00%	1/2/2047	2,219,690	0.01%
Uniform Mortgage Backed Securities	$617,854	3.00%	1/2/2047	546,874	0.00%
Uniform Mortgage Backed Securities	$100,074	4.50%	1/2/2047	96,420	0.00%
Uniform Mortgage Backed Securities	$519,595	4.00%	1/3/2047	483,012	0.00%
Uniform Mortgage Backed Securities	$1,161,735	4.00%	1/4/2047	1,079,154	0.01%
Uniform Mortgage Backed Securities	$106,270	4.50%	1/4/2047	101,677	0.00%
Uniform Mortgage Backed Securities	$2,429,979	4.50%	1/5/2047	2,340,461	0.01%
Uniform Mortgage Backed Securities	$554,803	4.00%	1/5/2047	514,772	0.00%
Uniform Mortgage Backed Securities	$62,723	3.50%	1/5/2047	56,656	0.00%
Uniform Mortgage Backed Securities	$1,594,138	4.50%	1/6/2047	1,525,643	0.01%
Uniform Mortgage Backed Securities	$882,455	4.00%	1/6/2047	823,184	0.01%
Uniform Mortgage Backed Securities	$143,299	3.50%	1/6/2047	129,438	0.00%
Uniform Mortgage Backed Securities	$3,687,518	3.50%	1/7/2047	3,353,521	0.02%
Uniform Mortgage Backed Securities	$585,936	4.00%	1/7/2047	543,659	0.00%
Uniform Mortgage Backed Securities	$120,073	4.50%	1/7/2047	114,884	0.00%
Uniform Mortgage Backed Securities	$93,236	4.50%	1/8/2047	89,557	0.00%
Uniform Mortgage Backed Securities	$866,145	3.50%	1/9/2047	790,465	0.01%
Uniform Mortgage Backed Securities	$424,165	4.00%	1/10/2047	393,560	0.00%
Uniform Mortgage Backed Securities	$25,758	4.50%	1/10/2047	24,645	0.00%
Uniform Mortgage Backed Securities	$244,158	4.00%	1/11/2047	226,541	0.00%
Uniform Mortgage Backed Securities	$159,016	4.50%	1/11/2047	152,144	0.00%
Uniform Mortgage Backed Securities	$886,550	3.00%	1/12/2047	774,737	0.01%
Uniform Mortgage Backed Securities	$630,038	4.00%	1/12/2047	584,578	0.00%
Uniform Mortgage Backed Securities	$88,945	3.50%	1/12/2047	79,950	0.00%
Uniform Mortgage Backed Securities	$909,484	3.50%	1/1/2048	823,941	0.01%
Uniform Mortgage Backed Securities	$573,947	3.00%	1/1/2048	498,941	0.00%
Uniform Mortgage Backed Securities	$192,342	4.50%	1/1/2048	184,030	0.00%
Uniform Mortgage Backed Securities	$130,884	4.00%	1/1/2048	121,440	0.00%
Uniform Mortgage Backed Securities	$5,773,220	3.00%	1/2/2048	5,052,887	0.03%
Uniform Mortgage Backed Securities	$1,482,810	4.50%	1/2/2048	1,418,958	0.01%
Uniform Mortgage Backed Securities	$542,996	3.50%	1/2/2048	488,083	0.00%
Uniform Mortgage Backed Securities	$258,556	4.00%	1/2/2048	239,901	0.00%
Uniform Mortgage Backed Securities	$4,566,972	3.50%	1/3/2048	4,113,111	0.02%
Uniform Mortgage Backed Securities	$219,933	4.00%	1/3/2048	204,064	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Uniform Mortgage Backed Securities	$192,417	3.00%	1/3/2048	167,271	0.00%
Uniform Mortgage Backed Securities	$169,153	4.50%	1/3/2048	161,843	0.00%
Uniform Mortgage Backed Securities	$2,792,595	3.50%	1/4/2048	2,509,226	0.01%
Uniform Mortgage Backed Securities	$662,335	4.00%	1/4/2048	614,545	0.00%
Uniform Mortgage Backed Securities	$186,927	2.50%	1/4/2048	157,115	0.00%
Uniform Mortgage Backed Securities	$53,276	4.50%	1/4/2048	50,840	0.00%
Uniform Mortgage Backed Securities	$1,917,102	4.50%	1/5/2048	1,857,696	0.01%
Uniform Mortgage Backed Securities	$1,491,188	4.00%	1/6/2048	1,388,421	0.01%
Uniform Mortgage Backed Securities	$174,100	4.50%	1/6/2048	166,141	0.00%
Uniform Mortgage Backed Securities	$107,880	3.50%	1/6/2048	96,933	0.00%
Uniform Mortgage Backed Securities	$945,178	3.50%	1/7/2048	852,535	0.01%
Uniform Mortgage Backed Securities	$438,219	4.00%	1/7/2048	406,391	0.00%
Uniform Mortgage Backed Securities	$146,018	4.50%	1/7/2048	139,343	0.00%
Uniform Mortgage Backed Securities	$3,519,413	3.50%	1/8/2048	3,209,124	0.02%
Uniform Mortgage Backed Securities	$1,072,654	4.00%	1/8/2048	994,747	0.01%
Uniform Mortgage Backed Securities	$492,391	4.50%	1/8/2048	469,882	0.00%
Uniform Mortgage Backed Securities	$116,790	5.00%	1/8/2048	114,674	0.00%
Uniform Mortgage Backed Securities	$1,354,173	4.00%	1/9/2048	1,255,819	0.01%
Uniform Mortgage Backed Securities	$337,658	3.00%	1/9/2048	295,643	0.00%
Uniform Mortgage Backed Securities	$100,635	4.50%	1/9/2048	96,035	0.00%
Uniform Mortgage Backed Securities	$88,127	5.00%	1/9/2048	86,476	0.00%
Uniform Mortgage Backed Securities	$325,891	4.50%	1/10/2048	312,140	0.00%
Uniform Mortgage Backed Securities	$54,844	5.00%	1/10/2048	53,816	0.00%
Uniform Mortgage Backed Securities	$2,381,885	3.50%	1/11/2048	2,150,695	0.01%
Uniform Mortgage Backed Securities	$505,925	4.50%	1/11/2048	482,798	0.00%
Uniform Mortgage Backed Securities	$419,162	3.00%	1/11/2048	364,195	0.00%
Uniform Mortgage Backed Securities	$113,212	5.00%	1/11/2048	111,092	0.00%
Uniform Mortgage Backed Securities	$66,149	4.00%	1/11/2048	61,468	0.00%
Uniform Mortgage Backed Securities	$771,064	4.50%	1/12/2048	735,890	0.01%
Uniform Mortgage Backed Securities	$167,955	5.00%	1/12/2048	164,914	0.00%
Uniform Mortgage Backed Securities	$1,106,355	4.50%	1/1/2049	1,056,981	0.01%
Uniform Mortgage Backed Securities	$1,123,266	4.00%	1/1/2049	1,048,596	0.01%
Uniform Mortgage Backed Securities	$711,821	3.50%	1/1/2049	640,194	0.00%
Uniform Mortgage Backed Securities	$153,374	5.00%	1/1/2049	150,600	0.00%
Uniform Mortgage Backed Securities	$2,217,207	3.00%	1/2/2049	1,926,455	0.01%
Uniform Mortgage Backed Securities	$745,054	5.00%	1/2/2049	730,569	0.01%
Uniform Mortgage Backed Securities	$715,114	4.00%	1/2/2049	667,919	0.01%
Uniform Mortgage Backed Securities	$212,642	5.50%	1/2/2049	214,504	0.00%
Uniform Mortgage Backed Securities	$111,480	4.50%	1/2/2049	106,384	0.00%
Uniform Mortgage Backed Securities	$1,736,807	4.00%	1/3/2049	1,609,626	0.01%
Uniform Mortgage Backed Securities	$603,240	5.00%	1/3/2049	592,328	0.00%
Uniform Mortgage Backed Securities	$127,785	4.50%	1/3/2049	121,388	0.00%
Uniform Mortgage Backed Securities	$1,287,775	4.00%	1/4/2049	1,200,020	0.01%
Uniform Mortgage Backed Securities	$431,819	4.50%	1/4/2049	413,172	0.00%
Uniform Mortgage Backed Securities	$50,527	5.00%	1/4/2049	49,594	0.00%
Uniform Mortgage Backed Securities	$1,295,480	4.00%	1/5/2049	1,200,801	0.01%
Uniform Mortgage Backed Securities	$517,515	5.00%	1/5/2049	507,793	0.00%
Uniform Mortgage Backed Securities	$139,761	4.50%	1/5/2049	133,270	0.00%
Uniform Mortgage Backed Securities	$2,197,284	5.00%	1/6/2049	2,157,538	0.01%
Uniform Mortgage Backed Securities	$1,835,729	3.50%	1/6/2049	1,649,628	0.01%
Uniform Mortgage Backed Securities	$173,170	5.50%	1/6/2049	174,909	0.00%
Uniform Mortgage Backed Securities	$152,172	4.50%	1/6/2049	145,105	0.00%
Uniform Mortgage Backed Securities	$2,987,127	4.00%	1/7/2049	2,768,957	0.02%
Uniform Mortgage Backed Securities	$1,013,149	3.00%	1/7/2049	872,266	0.01%
Uniform Mortgage Backed Securities	$928,143	3.50%	1/7/2049	833,432	0.01%
Uniform Mortgage Backed Securities	$733,660	2.50%	1/7/2049	616,652	0.00%
Uniform Mortgage Backed Securities	$174,649	4.50%	1/7/2049	166,537	0.00%
Uniform Mortgage Backed Securities	$15,641	5.00%	1/7/2049	15,352	0.00%
Uniform Mortgage Backed Securities	$1,901,853	4.50%	1/8/2049	1,822,398	0.01%
Uniform Mortgage Backed Securities	$1,086,438	3.50%	1/8/2049	975,208	0.01%
Uniform Mortgage Backed Securities	$581,258	3.00%	1/8/2049	500,432	0.00%
Uniform Mortgage Backed Securities	$211,087	4.00%	1/8/2049	195,520	0.00%
Uniform Mortgage Backed Securities	$2,772,254	3.00%	1/9/2049	2,387,294	0.01%
Uniform Mortgage Backed Securities	$1,874,203	4.00%	1/9/2049	1,736,773	0.01%
Uniform Mortgage Backed Securities	$970,871	3.50%	1/9/2049	869,105	0.01%
Uniform Mortgage Backed Securities	$421,446	4.50%	1/9/2049	402,046	0.00%
Uniform Mortgage Backed Securities	$4,189,649	3.00%	1/10/2049	3,609,019	0.02%
Uniform Mortgage Backed Securities	$1,399,789	5.00%	1/10/2049	1,373,665	0.01%
Uniform Mortgage Backed Securities	$1,295,256	2.50%	1/10/2049	1,067,218	0.01%
Uniform Mortgage Backed Securities	$956,337	3.50%	1/10/2049	858,068	0.01%
Uniform Mortgage Backed Securities	$2,824,287	3.00%	1/11/2049	2,444,164	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Uniform Mortgage Backed Securities	$773,504	2.50%	1/11/2049	637,323	0.00%
Uniform Mortgage Backed Securities	$2,974,824	3.00%	1/12/2049	2,561,154	0.01%
Uniform Mortgage Backed Securities	$2,853,965	2.50%	1/12/2049	2,351,506	0.01%
Uniform Mortgage Backed Securities	$43,816	5.00%	1/12/2049	43,031	0.00%
Uniform Mortgage Backed Securities	$2,356,062	3.00%	1/1/2050	2,028,673	0.01%
Uniform Mortgage Backed Securities	$1,373,969	3.50%	1/1/2050	1,221,442	0.01%
Uniform Mortgage Backed Securities	$1,465,520	2.50%	1/1/2050	1,207,506	0.01%
Uniform Mortgage Backed Securities	$171,813	4.00%	1/1/2050	159,344	0.00%
Uniform Mortgage Backed Securities	$133,890	4.50%	1/1/2050	127,900	0.00%
Uniform Mortgage Backed Securities	$2,788,858	3.00%	1/2/2050	2,404,818	0.01%
Uniform Mortgage Backed Securities	$1,197,942	3.50%	1/2/2050	1,078,079	0.01%
Uniform Mortgage Backed Securities	$198,243	5.00%	1/2/2050	194,599	0.00%
Uniform Mortgage Backed Securities	$134,279	4.00%	1/2/2050	124,376	0.00%
Uniform Mortgage Backed Securities	$15,375	4.50%	1/2/2050	14,661	0.00%
Uniform Mortgage Backed Securities	$3,019,343	3.00%	1/3/2050	2,608,641	0.01%
Uniform Mortgage Backed Securities	$2,584,086	4.00%	1/3/2050	2,396,070	0.01%
Uniform Mortgage Backed Securities	$279,623	5.00%	1/3/2050	274,520	0.00%
Uniform Mortgage Backed Securities	$303,090	3.50%	1/3/2050	271,307	0.00%
Uniform Mortgage Backed Securities	$74,176	4.50%	1/3/2050	70,731	0.00%
Uniform Mortgage Backed Securities	$1,563,825	4.00%	1/4/2050	1,450,941	0.01%
Uniform Mortgage Backed Securities	$1,402,018	3.50%	1/4/2050	1,258,803	0.01%
Uniform Mortgage Backed Securities	$1,406,040	2.50%	1/4/2050	1,157,397	0.01%
Uniform Mortgage Backed Securities	$721,188	3.00%	1/4/2050	620,309	0.00%
Uniform Mortgage Backed Securities	$44,379	4.50%	1/4/2050	42,238	0.00%
Uniform Mortgage Backed Securities	$3,580,195	3.50%	1/5/2050	3,216,340	0.02%
Uniform Mortgage Backed Securities	$2,560,047	3.00%	1/5/2050	2,215,401	0.01%
Uniform Mortgage Backed Securities	$2,521,345	2.00%	1/5/2050	1,982,468	0.01%
Uniform Mortgage Backed Securities	$327,561	4.00%	1/5/2050	302,668	0.00%
Uniform Mortgage Backed Securities	$156,149	4.50%	1/5/2050	148,601	0.00%
Uniform Mortgage Backed Securities	$159,021	2.50%	1/5/2050	132,076	0.00%
Uniform Mortgage Backed Securities	$5,213,480	2.50%	1/6/2050	4,313,562	0.02%
Uniform Mortgage Backed Securities	$959,342	3.50%	1/6/2050	858,588	0.01%
Uniform Mortgage Backed Securities	$709,945	2.00%	1/6/2050	564,687	0.00%
Uniform Mortgage Backed Securities	$160,578	4.00%	1/6/2050	148,375	0.00%
Uniform Mortgage Backed Securities	$119,552	4.50%	1/6/2050	113,748	0.00%
Uniform Mortgage Backed Securities	$12,161,819	2.00%	1/7/2050	9,548,627	0.05%
Uniform Mortgage Backed Securities	$6,303,467	2.50%	1/7/2050	5,214,401	0.03%
Uniform Mortgage Backed Securities	$4,919,124	3.00%	1/7/2050	4,263,332	0.02%
Uniform Mortgage Backed Securities	$198,005	4.00%	1/7/2050	182,722	0.00%
Uniform Mortgage Backed Securities	$117,061	4.50%	1/7/2050	111,414	0.00%
Uniform Mortgage Backed Securities	$9,608,114	2.00%	1/8/2050	7,558,171	0.04%
Uniform Mortgage Backed Securities	$7,081,679	2.50%	1/8/2050	5,832,793	0.03%
Uniform Mortgage Backed Securities	$1,827,621	3.00%	1/8/2050	1,575,815	0.01%
Uniform Mortgage Backed Securities	$264,636	4.00%	1/8/2050	245,120	0.00%
Uniform Mortgage Backed Securities	$6,843,450	2.00%	1/9/2050	5,387,844	0.03%
Uniform Mortgage Backed Securities	$3,698,664	2.50%	1/9/2050	3,050,381	0.02%
Uniform Mortgage Backed Securities	$3,358,363	3.00%	1/9/2050	2,891,695	0.02%
Uniform Mortgage Backed Securities	$13,345,258	2.50%	1/10/2050	11,082,478	0.05%
Uniform Mortgage Backed Securities	$12,609,835	2.00%	1/10/2050	9,949,456	0.05%
Uniform Mortgage Backed Securities	$4,312,643	1.50%	1/10/2050	3,194,348	0.02%
Uniform Mortgage Backed Securities	$1,963,669	3.50%	1/10/2050	1,773,730	0.01%
Uniform Mortgage Backed Securities	$1,678,606	4.00%	1/10/2050	1,547,480	0.01%
Uniform Mortgage Backed Securities	$963,682	3.00%	1/10/2050	831,971	0.01%
Uniform Mortgage Backed Securities	$12,192,163	2.00%	1/11/2050	9,534,431	0.05%
Uniform Mortgage Backed Securities	$9,227,308	2.50%	1/11/2050	7,642,443	0.04%
Uniform Mortgage Backed Securities	$9,029,664	1.50%	1/11/2050	6,684,728	0.03%
Uniform Mortgage Backed Securities	$4,840,191	3.00%	1/11/2050	4,188,017	0.02%
Uniform Mortgage Backed Securities	$177,640	3.50%	1/11/2050	157,716	0.00%
Uniform Mortgage Backed Securities	$29,999,322	2.00%	1/12/2050	23,594,488	0.11%
Uniform Mortgage Backed Securities	$3,405,725	1.50%	1/12/2050	2,522,071	0.01%
Uniform Mortgage Backed Securities	$1,740,957	3.00%	1/12/2050	1,498,263	0.01%
Uniform Mortgage Backed Securities	$1,414,356	2.50%	1/12/2050	1,165,544	0.01%
Uniform Mortgage Backed Securities	$27,684,691	2.00%	1/1/2051	21,710,601	0.11%
Uniform Mortgage Backed Securities	$7,366,484	2.50%	1/1/2051	6,082,482	0.03%
Uniform Mortgage Backed Securities	$6,858,123	1.50%	1/1/2051	5,078,171	0.03%
Uniform Mortgage Backed Securities	$608,113	3.00%	1/1/2051	517,669	0.00%
Uniform Mortgage Backed Securities	$13,314,626	2.00%	1/2/2051	10,464,011	0.05%
Uniform Mortgage Backed Securities	$9,357,175	2.50%	1/2/2051	7,747,226	0.04%
Uniform Mortgage Backed Securities	$5,283,891	1.50%	1/2/2051	3,915,325	0.02%
Uniform Mortgage Backed Securities	$1,616,076	4.00%	1/2/2051	1,491,337	0.01%
Uniform Mortgage Backed Securities	$1,305,556	3.00%	1/2/2051	1,126,100	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Uniform Mortgage Backed Securities	$514,424	3.50%	1/2/2051	458,829	0.00%
Uniform Mortgage Backed Securities	$7,356,998	2.00%	1/3/2051	5,760,946	0.03%
Uniform Mortgage Backed Securities	$6,395,083	1.50%	1/3/2051	4,733,780	0.02%
Uniform Mortgage Backed Securities	$4,524,371	2.50%	1/3/2051	3,747,887	0.02%
Uniform Mortgage Backed Securities	$13,169,750	2.00%	1/4/2051	10,341,222	0.05%
Uniform Mortgage Backed Securities	$3,934,463	2.50%	1/4/2051	3,229,101	0.02%
Uniform Mortgage Backed Securities	$30,862,047	2.00%	1/5/2051	24,161,269	0.12%
Uniform Mortgage Backed Securities	$11,841,268	2.50%	1/5/2051	9,727,116	0.05%
Uniform Mortgage Backed Securities	$4,543,416	1.50%	1/5/2051	3,362,430	0.02%
Uniform Mortgage Backed Securities	$1,507,160	3.00%	1/5/2051	1,301,127	0.01%
Uniform Mortgage Backed Securities	$801,731	3.50%	1/5/2051	716,728	0.01%
Uniform Mortgage Backed Securities	$11,159,850	2.50%	1/6/2051	9,142,320	0.05%
Uniform Mortgage Backed Securities	$6,680,236	2.00%	1/6/2051	5,225,322	0.03%
Uniform Mortgage Backed Securities	$4,110,407	1.50%	1/6/2051	3,046,009	0.02%
Uniform Mortgage Backed Securities	$1,932,299	3.00%	1/6/2051	1,649,751	0.01%
Uniform Mortgage Backed Securities	$11,898,890	2.00%	1/7/2051	9,328,149	0.05%
Uniform Mortgage Backed Securities	$7,968,548	2.50%	1/7/2051	6,555,754	0.03%
Uniform Mortgage Backed Securities	$6,331,632	3.00%	1/7/2051	5,430,213	0.03%
Uniform Mortgage Backed Securities	$178,671	1.50%	1/7/2051	132,215	0.00%
Uniform Mortgage Backed Securities	$10,244,989	2.50%	1/8/2051	8,419,380	0.04%
Uniform Mortgage Backed Securities	$9,139,204	2.00%	1/8/2051	7,158,480	0.04%
Uniform Mortgage Backed Securities	$1,507,758	4.00%	1/8/2051	1,398,922	0.01%
Uniform Mortgage Backed Securities	$1,180,183	3.00%	1/8/2051	1,011,541	0.01%
Uniform Mortgage Backed Securities	$733,268	1.50%	1/8/2051	542,920	0.00%
Uniform Mortgage Backed Securities	$10,939,833	2.50%	1/9/2051	9,009,100	0.04%
Uniform Mortgage Backed Securities	$6,160,004	3.00%	1/9/2051	5,252,432	0.03%
Uniform Mortgage Backed Securities	$3,774,109	2.00%	1/9/2051	2,948,426	0.02%
Uniform Mortgage Backed Securities	$999,075	1.50%	1/9/2051	739,071	0.01%
Uniform Mortgage Backed Securities	$7,793,593	2.00%	1/10/2051	6,094,474	0.03%
Uniform Mortgage Backed Securities	$6,499,997	2.50%	1/10/2051	5,368,088	0.03%
Uniform Mortgage Backed Securities	$19,987,638	2.50%	1/11/2051	16,502,567	0.08%
Uniform Mortgage Backed Securities	$13,758,109	2.00%	1/11/2051	10,785,627	0.05%
Uniform Mortgage Backed Securities	$1,574,937	3.00%	1/11/2051	1,345,846	0.01%
Uniform Mortgage Backed Securities	$15,830,190	2.00%	1/12/2051	12,402,335	0.06%
Uniform Mortgage Backed Securities	$12,127,545	2.50%	1/12/2051	9,966,168	0.05%
Uniform Mortgage Backed Securities	$1,378,522	3.00%	1/12/2051	1,192,871	0.01%
Uniform Mortgage Backed Securities	$11,584,647	2.00%	1/1/2052	9,130,033	0.05%
Uniform Mortgage Backed Securities	$10,185,452	2.50%	1/1/2052	8,421,280	0.04%
Uniform Mortgage Backed Securities	$9,371,277	2.00%	1/2/2052	7,385,450	0.04%
Uniform Mortgage Backed Securities	$6,701,602	2.50%	1/2/2052	5,507,874	0.03%
Uniform Mortgage Backed Securities	$4,198,432	3.00%	1/2/2052	3,599,149	0.02%
Uniform Mortgage Backed Securities	$657,637	3.50%	1/2/2052	584,828	0.00%
Uniform Mortgage Backed Securities	$15,465,164	2.50%	1/3/2052	12,711,002	0.06%
Uniform Mortgage Backed Securities	$12,119,718	2.00%	1/3/2052	9,435,453	0.05%
Uniform Mortgage Backed Securities	$9,262,633	3.00%	1/3/2052	7,972,070	0.04%
Uniform Mortgage Backed Securities	$3,439,475	3.50%	1/3/2052	3,053,867	0.02%
Uniform Mortgage Backed Securities	$16,964,448	2.50%	1/4/2052	13,960,386	0.07%
Uniform Mortgage Backed Securities	$7,041,379	3.00%	1/4/2052	6,034,054	0.03%
Uniform Mortgage Backed Securities	$3,028,655	2.00%	1/4/2052	2,395,357	0.01%
Uniform Mortgage Backed Securities	$894,730	3.50%	1/4/2052	792,354	0.01%
Uniform Mortgage Backed Securities	$17,782,206	3.50%	1/5/2052	15,855,825	0.08%
Uniform Mortgage Backed Securities	$7,916,817	3.00%	1/5/2052	6,781,183	0.03%
Uniform Mortgage Backed Securities	$996,572	2.50%	1/5/2052	821,768	0.01%
Uniform Mortgage Backed Securities	$807,019	4.00%	1/5/2052	739,818	0.01%
Uniform Mortgage Backed Securities	$12,170,362	4.00%	1/6/2052	11,152,705	0.06%
Uniform Mortgage Backed Securities	$8,020,429	3.00%	1/6/2052	6,837,823	0.03%
Uniform Mortgage Backed Securities	$5,151,696	4.50%	1/6/2052	4,864,063	0.03%
Uniform Mortgage Backed Securities	$12,278,908	4.50%	1/7/2052	11,572,535	0.06%
Uniform Mortgage Backed Securities	$11,493,214	4.00%	1/7/2052	10,581,689	0.05%
Uniform Mortgage Backed Securities	$7,955,532	3.00%	1/7/2052	6,760,663	0.03%
Uniform Mortgage Backed Securities	$1,496,696	3.50%	1/7/2052	1,337,813	0.01%
Uniform Mortgage Backed Securities	$860,593	5.00%	1/7/2052	840,567	0.01%
Uniform Mortgage Backed Securities	$9,166,227	5.00%	1/8/2052	8,884,824	0.04%
Uniform Mortgage Backed Securities	$8,900,323	4.00%	1/8/2052	8,159,181	0.04%
Uniform Mortgage Backed Securities	$6,997,486	4.50%	1/8/2052	6,594,287	0.03%
Uniform Mortgage Backed Securities	$2,836,297	3.00%	1/8/2052	2,438,075	0.01%
Uniform Mortgage Backed Securities	$1,995,311	3.50%	1/8/2052	1,771,319	0.01%
Uniform Mortgage Backed Securities	$8,431,101	5.00%	1/9/2052	8,186,057	0.04%
Uniform Mortgage Backed Securities	$4,136,240	5.50%	1/9/2052	4,118,280	0.02%
Uniform Mortgage Backed Securities	$1,672,274	4.00%	1/9/2052	1,530,466	0.01%
Uniform Mortgage Backed Securities	$1,303,949	4.50%	1/9/2052	1,236,049	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Uniform Mortgage Backed Securities	$3,178,106	4.50%	1/10/2052	3,001,331	0.02%
Uniform Mortgage Backed Securities	$2,342,522	6.00%	1/10/2052	2,363,803	0.01%
Uniform Mortgage Backed Securities	$1,916,340	4.00%	1/10/2052	1,759,352	0.01%
Uniform Mortgage Backed Securities	$1,484,534	5.00%	1/10/2052	1,445,218	0.01%
Uniform Mortgage Backed Securities	$5,274,412	5.50%	1/11/2052	5,219,213	0.03%
Uniform Mortgage Backed Securities	$4,708,166	5.00%	1/11/2052	4,570,263	0.02%
Uniform Mortgage Backed Securities	$4,826,526	4.50%	1/11/2052	4,547,854	0.02%
Uniform Mortgage Backed Securities	$611,482	6.50%	1/11/2052	630,085	0.00%
Uniform Mortgage Backed Securities	$449,082	3.50%	1/11/2052	397,475	0.00%
Uniform Mortgage Backed Securities	$298,637	6.00%	1/11/2052	300,224	0.00%
Uniform Mortgage Backed Securities	$6,454,953	5.00%	1/12/2052	6,267,114	0.03%
Uniform Mortgage Backed Securities	$2,130,216	5.50%	1/12/2052	2,112,040	0.01%
Uniform Mortgage Backed Securities	$904,297	4.00%	1/12/2052	827,222	0.01%
Uniform Mortgage Backed Securities	$858,743	4.50%	1/12/2052	815,610	0.01%
Uniform Mortgage Backed Securities	$11,888,166	6.00%	1/1/2053	11,961,625	0.06%
Uniform Mortgage Backed Securities	$7,501,023	5.50%	1/1/2053	7,476,391	0.04%
Uniform Mortgage Backed Securities	$2,452,398	5.00%	1/1/2053	2,383,213	0.01%
Uniform Mortgage Backed Securities	$1,279,562	6.50%	1/1/2053	1,312,414	0.01%
Uniform Mortgage Backed Securities	$5,016,309	5.50%	1/2/2053	4,998,647	0.03%
Uniform Mortgage Backed Securities	$3,696,270	6.50%	1/2/2053	3,793,418	0.02%
Uniform Mortgage Backed Securities	$2,948,693	6.00%	1/2/2053	2,988,497	0.02%
Uniform Mortgage Backed Securities	$3,022,606	5.00%	1/2/2053	2,928,242	0.02%
Uniform Mortgage Backed Securities	$1,855,135	4.50%	1/2/2053	1,755,005	0.01%
Uniform Mortgage Backed Securities	$579,305	7.00%	1/2/2053	600,273	0.00%
Uniform Mortgage Backed Securities	$4,900,608	5.00%	1/3/2053	4,739,452	0.02%
Uniform Mortgage Backed Securities	$4,319,912	5.50%	1/3/2053	4,289,240	0.02%
Uniform Mortgage Backed Securities	$2,914,149	6.00%	1/3/2053	2,932,182	0.02%
Uniform Mortgage Backed Securities	$7,521,067	5.50%	1/4/2053	7,446,700	0.04%
Uniform Mortgage Backed Securities	$3,017,684	5.00%	1/4/2053	2,920,619	0.02%
Uniform Mortgage Backed Securities	$1,520,587	6.50%	1/4/2053	1,559,455	0.01%
Uniform Mortgage Backed Securities	$6,516,303	5.50%	1/5/2053	6,457,492	0.03%
Uniform Mortgage Backed Securities	$3,798,928	5.00%	1/5/2053	3,671,020	0.02%
Uniform Mortgage Backed Securities	$2,757,371	4.50%	1/5/2053	2,618,107	0.01%
Uniform Mortgage Backed Securities	$1,823,610	6.00%	1/5/2053	1,841,172	0.01%
Uniform Mortgage Backed Securities	$1,226,326	6.50%	1/5/2053	1,264,294	0.01%
Uniform Mortgage Backed Securities	$5,729,341	5.50%	1/6/2053	5,698,468	0.03%
Uniform Mortgage Backed Securities	$4,970,185	5.00%	1/6/2053	4,834,540	0.02%
Uniform Mortgage Backed Securities	$2,662,589	4.50%	1/6/2053	2,503,694	0.01%
Uniform Mortgage Backed Securities	$1,605,517	6.00%	1/6/2053	1,624,904	0.01%
Uniform Mortgage Backed Securities	$314,354	6.50%	1/6/2053	324,484	0.00%
Uniform Mortgage Backed Securities	$10,748,128	5.50%	1/7/2053	10,659,166	0.05%
Uniform Mortgage Backed Securities	$10,401,247	5.00%	1/7/2053	10,042,894	0.05%
Uniform Mortgage Backed Securities	$5,804,783	6.00%	1/7/2053	5,875,635	0.03%
Uniform Mortgage Backed Securities	$1,172,331	6.50%	1/7/2053	1,217,337	0.01%
Uniform Mortgage Backed Securities	$6,121,026	5.50%	1/8/2053	6,059,725	0.03%
Uniform Mortgage Backed Securities	$5,802,460	6.00%	1/8/2053	5,876,670	0.03%
Uniform Mortgage Backed Securities	$2,849,168	5.00%	1/8/2053	2,774,674	0.02%
Uniform Mortgage Backed Securities	$2,155,918	4.00%	1/8/2053	1,970,536	0.01%
Uniform Mortgage Backed Securities	$1,679,092	6.50%	1/8/2053	1,721,749	0.01%
Uniform Mortgage Backed Securities	$1,093,514	4.50%	1/8/2053	1,028,257	0.01%
Uniform Mortgage Backed Securities	$6,906,165	6.50%	1/9/2053	7,088,005	0.04%
Uniform Mortgage Backed Securities	$5,166,124	6.00%	1/9/2053	5,237,179	0.03%
Uniform Mortgage Backed Securities	$4,531,042	5.50%	1/9/2053	4,482,673	0.02%
Uniform Mortgage Backed Securities	$4,154,548	5.00%	1/10/2053	4,009,176	0.02%
Uniform Mortgage Backed Securities	$3,071,754	6.00%	1/10/2053	3,093,297	0.02%
Uniform Mortgage Backed Securities	$1,957,703	5.50%	1/10/2053	1,933,077	0.01%
Uniform Mortgage Backed Securities	$1,419,649	6.50%	1/10/2053	1,463,230	0.01%
Uniform Mortgage Backed Securities	$411,471	7.00%	1/10/2053	426,173	0.00%
Uniform Mortgage Backed Securities	$9,099,677	6.50%	1/11/2053	9,354,232	0.05%
Uniform Mortgage Backed Securities	$7,689,545	6.00%	1/11/2053	7,772,058	0.04%
Uniform Mortgage Backed Securities	$2,707,357	7.00%	1/11/2053	2,809,683	0.02%
Uniform Mortgage Backed Securities	$1,107,136	3.00%	1/11/2053	940,723	0.01%
Uniform Mortgage Backed Securities	$753,600	5.50%	1/11/2053	747,820	0.01%
Uniform Mortgage Backed Securities	$706,234	7.50%	1/11/2053	745,676	0.01%
Uniform Mortgage Backed Securities	$6,764,426	7.00%	1/12/2053	7,041,522	0.04%
Uniform Mortgage Backed Securities	$5,202,318	6.50%	1/12/2053	5,340,091	0.03%
Uniform Mortgage Backed Securities	$4,888,213	6.00%	1/12/2053	4,931,668	0.03%
Uniform Mortgage Backed Securities	$2,242,393	5.50%	1/12/2053	2,214,047	0.01%
Uniform Mortgage Backed Securities	$1,028,965	4.00%	1/12/2053	951,947	0.01%
Uniform Mortgage Backed Securities	$13,246,471	6.50%	1/1/2054	13,606,844	0.07%
Uniform Mortgage Backed Securities	$4,647,081	2.50%	1/1/2054	3,811,079	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Uniform Mortgage Backed Securities	$1,471,845	7.00%	1/1/2054	1,544,329	0.01%
Uniform Mortgage Backed Securities	$757,200	6.00%	1/1/2054	774,129	0.01%
Uniform Mortgage Backed Securities	$368,273	7.50%	1/1/2054	385,791	0.00%
Uniform Mortgage Backed Securities	$5,134,191	6.00%	1/2/2054	5,166,526	0.03%
Uniform Mortgage Backed Securities	$2,165,655	5.50%	1/2/2054	2,137,876	0.01%
Uniform Mortgage Backed Securities	$1,036,468	6.50%	1/2/2054	1,068,628	0.01%
Uniform Mortgage Backed Securities	$2,719,559	5.50%	1/3/2054	2,702,082	0.01%
Uniform Mortgage Backed Securities	$1,637,039	6.00%	1/3/2054	1,659,461	0.01%
Uniform Mortgage Backed Securities	$880,748	6.50%	1/3/2054	913,551	0.01%
Uniform Mortgage Backed Securities	$9,974,028	5.50%	1/4/2054	9,888,327	0.05%
Uniform Mortgage Backed Securities	$7,893,183	6.00%	1/4/2054	7,997,742	0.04%
Uniform Mortgage Backed Securities	$2,161,553	5.00%	1/4/2054	2,103,181	0.01%
Uniform Mortgage Backed Securities	$568,608	6.50%	1/4/2054	581,036	0.00%
Uniform Mortgage Backed Securities	$10,059,140	6.00%	1/5/2054	10,158,144	0.05%
Uniform Mortgage Backed Securities	$8,148,066	5.50%	1/5/2054	8,070,403	0.04%
Uniform Mortgage Backed Securities	$3,608,649	6.50%	1/5/2054	3,705,774	0.02%
Uniform Mortgage Backed Securities	$2,062,116	5.00%	1/5/2054	2,001,930	0.01%
Uniform Mortgage Backed Securities	$9,287,426	6.00%	1/6/2054	9,422,689	0.05%
Uniform Mortgage Backed Securities	$3,127,211	5.00%	1/6/2054	3,017,606	0.02%
Uniform Mortgage Backed Securities	$3,021,739	5.50%	1/6/2054	2,997,637	0.02%
Uniform Mortgage Backed Securities	$2,717,039	6.50%	1/6/2054	2,803,727	0.02%
Uniform Mortgage Backed Securities	$2,202,705	4.50%	1/6/2054	2,071,082	0.01%
Uniform Mortgage Backed Securities	$1,613,331	7.00%	1/6/2054	1,671,575	0.01%
Uniform Mortgage Backed Securities	$6,993,431	6.00%	1/7/2054	7,032,307	0.04%
Uniform Mortgage Backed Securities	$4,788,403	6.50%	1/7/2054	4,925,313	0.03%
Uniform Mortgage Backed Securities	$2,004,852	5.50%	1/7/2054	1,983,187	0.01%
Uniform Mortgage Backed Securities	$208,641	5.00%	1/7/2054	201,329	0.00%
Uniform Mortgage Backed Securities	$11,097,023	6.00%	1/8/2054	11,201,777	0.06%
Uniform Mortgage Backed Securities	$6,247,880	5.50%	1/8/2054	6,179,169	0.03%
Uniform Mortgage Backed Securities	$1,902,656	6.50%	1/8/2054	1,969,742	0.01%
Uniform Mortgage Backed Securities	$4,566,196	6.00%	1/9/2054	4,590,645	0.02%
Uniform Mortgage Backed Securities	$4,278,163	5.50%	1/9/2054	4,238,132	0.02%
Uniform Mortgage Backed Securities	$1,012,207	6.50%	1/9/2054	1,041,290	0.01%
Uniform Mortgage Backed Securities	$9,351,610	5.50%	1/10/2054	9,259,142	0.05%
Uniform Mortgage Backed Securities	$3,417,947	6.00%	1/10/2054	3,444,008	0.02%
Uniform Mortgage Backed Securities	$645,981	5.00%	1/10/2054	627,776	0.00%
Uniform Mortgage Backed Securities	$5,123,043	5.50%	1/11/2054	5,058,950	0.03%
Uniform Mortgage Backed Securities	$4,896,944	5.00%	1/11/2054	4,734,738	0.02%
Uniform Mortgage Backed Securities	$2,620,044	4.50%	1/11/2054	2,463,379	0.01%
Uniform Mortgage Backed Securities	$1,566,576	7.00%	1/11/2054	1,633,446	0.01%
Uniform Mortgage Backed Securities	$4,492,995	5.00%	1/12/2054	4,335,521	0.02%
Uniform Mortgage Backed Securities	$1,466,361	4.50%	1/12/2054	1,378,680	0.01%
Uniform Mortgage Backed Securities	$858,120	5.50%	1/12/2054	859,319	0.01%
Uniform Mortgage Backed Securities	$736,731	6.50%	1/12/2054	753,848	0.01%
Uniform Mortgage Backed Securities	$640,000	6.00%	1/12/2054	652,942	0.00%
Uniform Mortgage Backed Securities TBA	$7,630,000	5.00%	1/1/2055	7,360,119	0.04%
Uniform Mortgage Backed Securities TBA	$6,930,000	3.50%	1/1/2055	6,127,187	0.03%
Uniform Mortgage Backed Securities TBA	$3,790,000	4.50%	1/1/2055	3,562,562	0.02%
Uniform Mortgage Backed Securities	$2,140,000	5.50%	1/1/2055	2,111,563	0.01%
Uniform Mortgage Backed Securities TBA	$2,290,000	4.00%	1/1/2055	2,092,453	0.01%
Uniform Mortgage Backed Securities	$1,990,000	5.00%	1/1/2055	1,920,253	0.01%
Uniform Mortgage Backed Securities TBA	$830,000	6.00%	1/1/2055	833,918	0.01%
Uniform Mortgage Backed Securities TBA	$315,000	5.50%	1/1/2055	310,709	0.00%
Uniform Mortgage Backed Securities TBA	$65,000	2.00%	1/1/2055	50,542	0.00%
Union Electric Co.	$500,000	2.95%	15/6/2027	480,325	0.00%
Union Electric Co.	$200,000	3.50%	15/3/2029	189,707	0.00%
Union Electric Co.	$200,000	2.15%	15/3/2032	164,059	0.00%
Union Electric Co.	$425,000	3.90%	15/9/2042	339,754	0.00%
Union Electric Co.	$25,000	3.65%	15/4/2045	18,860	0.00%
Union Electric Co.	$125,000	4.00%	1/4/2048	96,786	0.00%
Union Electric Co.	$200,000	3.25%	1/10/2049	137,876	0.00%
Union Electric Co.	$675,000	2.63%	15/3/2051	398,705	0.00%
Union Electric Co.	$85,000	5.45%	15/3/2053	81,361	0.00%
Union Electric Co.	$275,000	5.13%	15/3/2055	252,035	0.00%
Union Pacific Corp.	$100,000	2.75%	1/3/2026	97,925	0.00%
Union Pacific Corp.	$300,000	2.40%	5/2/2030	266,409	0.00%
Union Pacific Corp.	$506,000	3.60%	15/9/2037	423,692	0.00%
Union Pacific Corp.	$200,000	3.20%	20/5/2041	149,909	0.00%
Union Pacific Corp.	$850,000	3.25%	5/2/2050	580,254	0.00%
Union Pacific Corp.	$375,000	3.50%	14/2/2053	264,371	0.00%
Union Pacific Corp.	$787,000	3.84%	20/3/2060	563,282	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Union Pacific Corp.	$350,000	2.97%	16/9/2062	201,638	0.00%
United Airlines 2015-1 Class AA Pass Through Trust	$117,800	3.45%	1/12/2027	112,635	0.00%
United Airlines 2016-1 Class A Pass Through Trust	$66,217	3.45%	7/7/2028	61,572	0.00%
United Airlines 2016-1 Class AA Pass Through Trust	$646,405	3.10%	7/7/2028	611,129	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	$193,510	2.88%	7/10/2028	179,650	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	$176,044	2.70%	1/5/2032	155,149	0.00%
United Airlines 2020-1 Class A Pass Through Trust	$341,200	5.88%	15/10/2027	346,765	0.00%
United Airlines 2020-1 Class B Pass Through Trust	$150,000	4.88%	15/1/2026	149,025	0.00%
United Airlines 2023-1 Class A Pass Through Trust	$1,466,486	5.80%	15/1/2036	1,486,774	0.01%
United Airlines 2024-1 Class AA Pass Through Trust	$500,000	5.45%	15/2/2037	496,478	0.00%
United Parcel Service, Inc.	$200,000	3.40%	15/3/2029	190,035	0.00%
United Parcel Service, Inc.	$500,000	5.15%	22/5/2034	498,979	0.00%
United Parcel Service, Inc.	$1,500,000	3.63%	1/10/2042	1,165,072	0.01%
United Parcel Service, Inc.	$500,000	3.75%	15/11/2047	378,728	0.00%
United Parcel Service, Inc.	$425,000	4.25%	15/3/2049	346,025	0.00%
United Parcel Service, Inc.	$500,000	5.50%	22/5/2054	488,087	0.00%
United Parcel Service, Inc.	$500,000	5.60%	22/5/2064	485,122	0.00%
UnitedHealth Group, Inc.	$300,000	3.10%	15/3/2026	295,634	0.00%
UnitedHealth Group, Inc.	$175,000	1.15%	15/5/2026	167,251	0.00%
UnitedHealth Group, Inc.	$155,000	4.75%	15/7/2026	155,532	0.00%
UnitedHealth Group, Inc.	$535,000	3.45%	15/1/2027	523,852	0.00%
UnitedHealth Group, Inc.	$750,000	3.38%	15/4/2027	730,640	0.01%
UnitedHealth Group, Inc.	$500,000	4.60%	15/4/2027	500,466	0.00%
UnitedHealth Group, Inc.	$475,000	5.25%	15/2/2028	482,393	0.00%
UnitedHealth Group, Inc.	$500,000	3.85%	15/6/2028	486,039	0.00%
UnitedHealth Group, Inc.	$300,000	4.70%	15/4/2029	298,677	0.00%
UnitedHealth Group, Inc.	$225,000	2.88%	15/8/2029	206,848	0.00%
UnitedHealth Group, Inc.	$490,000	4.80%	15/1/2030	487,698	0.00%
UnitedHealth Group, Inc.	$250,000	5.30%	15/2/2030	254,021	0.00%
UnitedHealth Group, Inc.	$500,000	2.00%	15/5/2030	430,620	0.00%
UnitedHealth Group, Inc.	$500,000	4.90%	15/4/2031	497,366	0.00%
UnitedHealth Group, Inc.	$300,000	2.30%	15/5/2031	255,111	0.00%
UnitedHealth Group, Inc.	$560,000	4.95%	15/1/2032	553,291	0.00%
UnitedHealth Group, Inc.	$600,000	4.20%	15/5/2032	565,322	0.00%
UnitedHealth Group, Inc.	$475,000	5.35%	15/2/2033	477,966	0.00%
UnitedHealth Group, Inc.	$500,000	4.50%	15/4/2033	474,431	0.00%
UnitedHealth Group, Inc.	$500,000	5.00%	15/4/2034	487,744	0.00%
UnitedHealth Group, Inc.	$735,000	5.15%	15/7/2034	724,780	0.01%
UnitedHealth Group, Inc.	$1,015,000	4.63%	15/7/2035	958,481	0.01%
UnitedHealth Group, Inc.	$350,000	6.50%	15/6/2037	379,199	0.00%
UnitedHealth Group, Inc.	$200,000	6.63%	15/11/2037	219,910	0.00%
UnitedHealth Group, Inc.	$785,000	3.50%	15/8/2039	622,506	0.00%
UnitedHealth Group, Inc.	$925,000	2.75%	15/5/2040	651,365	0.00%
UnitedHealth Group, Inc.	$300,000	3.05%	15/5/2041	216,938	0.00%
UnitedHealth Group, Inc.	$25,000	4.63%	15/11/2041	22,015	0.00%
UnitedHealth Group, Inc.	$625,000	4.25%	15/3/2043	526,773	0.00%
UnitedHealth Group, Inc.	$555,000	5.50%	15/7/2044	538,499	0.00%
UnitedHealth Group, Inc.	$450,000	4.75%	15/7/2045	396,758	0.00%
UnitedHealth Group, Inc.	$600,000	4.20%	15/1/2047	483,898	0.00%
UnitedHealth Group, Inc.	$900,000	4.25%	15/4/2047	728,837	0.01%
UnitedHealth Group, Inc.	$375,000	3.75%	15/10/2047	279,074	0.00%
UnitedHealth Group, Inc.	$800,000	4.25%	15/6/2048	642,139	0.00%
UnitedHealth Group, Inc.	$450,000	4.45%	15/12/2048	370,681	0.00%
UnitedHealth Group, Inc.	$275,000	3.70%	15/8/2049	200,215	0.00%
UnitedHealth Group, Inc.	$800,000	2.90%	15/5/2050	496,705	0.00%
UnitedHealth Group, Inc.	$1,400,000	3.25%	15/5/2051	923,239	0.01%
UnitedHealth Group, Inc.	$830,000	4.75%	15/5/2052	712,168	0.01%
UnitedHealth Group, Inc.	$500,000	5.05%	15/4/2053	447,703	0.00%
UnitedHealth Group, Inc.	$500,000	5.38%	15/4/2054	468,529	0.00%
UnitedHealth Group, Inc.	$1,015,000	5.63%	15/7/2054	987,196	0.01%
UnitedHealth Group, Inc.	$1,145,000	3.13%	15/5/2060	681,606	0.01%
UnitedHealth Group, Inc.	$400,000	4.95%	15/5/2062	344,960	0.00%
UnitedHealth Group, Inc.	$750,000	6.05%	15/2/2063	765,549	0.01%
UnitedHealth Group, Inc.	$700,000	5.20%	15/4/2063	628,406	0.00%
UnitedHealth Group, Inc.	$500,000	5.50%	15/4/2064	468,011	0.00%
UnitedHealth Group, Inc.	$690,000	5.75%	15/7/2064	670,943	0.01%
Universal Health Services, Inc.	$350,000	4.63%	15/10/2029	337,857	0.00%
Universal Health Services, Inc.	$500,000	2.65%	15/10/2030	429,807	0.00%
Universal Health Services, Inc.	$200,000	2.65%	15/1/2032	164,122	0.00%
Universal Health Services, Inc.	$350,000	5.05%	15/10/2034	326,779	0.00%
University of California	$500,000	1.32%	15/5/2027	464,816	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
University of California	$300,000	1.61%	15/5/2030	255,705	0.00%
University of California	$200,000	3.07%	15/5/2051	129,855	0.00%
University of California	$400,000	4.86%	15/5/2112	338,440	0.00%
University of California	$600,000	4.77%	15/5/2115	491,001	0.00%
University of Chicago	$750,000	2.55%	1/4/2050	477,341	0.00%
University of Chicago	$100,000	4.00%	1/10/2053	81,284	0.00%
University of Miami	$200,000	4.06%	1/4/2052	160,632	0.00%
University of Michigan	$115,000	2.44%	1/4/2040	81,928	0.00%
University of Michigan	$100,000	2.56%	1/4/2050	60,218	0.00%
University of Michigan	$500,000	4.45%	1/4/2122	392,262	0.00%
University of Nebraska Facilities Corp.	$75,000	3.04%	1/10/2049	52,981	0.00%
University of Notre Dame du Lac	$175,000	3.44%	15/2/2045	132,722	0.00%
University of Notre Dame du Lac	$100,000	3.39%	15/2/2048	73,995	0.00%
University of Pittsburgh-of the Commonwealth System of Higher Education	$225,000	3.56%	15/9/2119	141,273	0.00%
University of Southern California	$215,000	3.03%	1/10/2039	170,337	0.00%
University of Southern California	$75,000	3.84%	1/10/2047	59,876	0.00%
University of Southern California	$100,000	2.81%	1/10/2050	64,024	0.00%
University of Southern California	$150,000	2.95%	1/10/2051	98,059	0.00%
University of Southern California	$200,000	4.98%	1/10/2053	186,856	0.00%
University of Southern California	$330,000	5.25%	1/10/2111	307,123	0.00%
University of Southern California	$100,000	3.23%	1/10/2120	57,553	0.00%
University of Virginia	$200,000	2.26%	1/9/2050	114,902	0.00%
University of Virginia	$50,000	4.18%	1/9/2117	37,528	0.00%
University of Virginia	$325,000	3.23%	1/9/2119	188,014	0.00%
Unum Group	$120,000	4.00%	15/6/2029	115,087	0.00%
Unum Group	$300,000	4.05%	15/8/2041	236,595	0.00%
Unum Group	$25,000	5.75%	15/8/2042	24,425	0.00%
Unum Group	$135,000	4.50%	15/12/2049	107,425	0.00%
Unum Group	$475,000	4.13%	15/6/2051	350,204	0.00%
Unum Group	$100,000	6.00%	15/6/2054	99,139	0.00%
Upjohn Finance BV	€1,000,000	1.36%	23/6/2027	998,486	0.01%
Upjohn Finance BV	€400,000	1.91%	23/6/2032	367,495	0.00%
UPMC	$450,000	5.04%	15/5/2033	442,945	0.00%
US Bancorp	$752,000	3.10%	27/4/2026	736,054	0.01%
US Bancorp	$325,000	3.15%	27/4/2027	314,427	0.00%
US Bancorp	$1,500,000	6.79%	26/10/2027	1,549,639	0.01%
US Bancorp	$690,000	4.55%	22/7/2028	683,849	0.01%
US Bancorp	$1,000,000	5.78%	12/6/2029	1,023,569	0.01%
US Bancorp	$300,000	3.00%	30/7/2029	275,039	0.00%
US Bancorp	$500,000	5.38%	23/1/2030	504,430	0.00%
US Bancorp	$925,000	1.38%	22/7/2030	763,156	0.01%
US Bancorp	$700,000	5.10%	23/7/2030	698,540	0.01%
US Bancorp	$400,000	2.68%	27/1/2033	337,311	0.00%
US Bancorp	$685,000	4.97%	22/7/2033	656,948	0.00%
US Bancorp	$500,000	5.85%	21/10/2033	511,507	0.00%
US Bancorp	$1,500,000	4.84%	1/2/2034	1,433,829	0.01%
US Bancorp	$1,000,000	5.84%	12/6/2034	1,019,470	0.01%
US Bancorp	$1,175,000	5.68%	23/1/2035	1,185,950	0.01%
US Bank NA	$480,000	4.51%	22/10/2027	477,201	0.00%
US Treasury Bond	$10,000	6.25%	15/5/2030	10,855	0.00%
US Treasury Bond	$1,925,000	5.38%	15/2/2031	2,013,881	0.01%
US Treasury Bond	$2,793,100	4.50%	15/5/2038	2,751,204	0.01%
US Treasury Bond	$1,900,000	3.50%	15/2/2039	1,665,469	0.01%
US Treasury Bond	$5,149,000	4.25%	15/5/2039	4,888,332	0.03%
US Treasury Bond	$7,000,000	4.50%	15/8/2039	6,814,063	0.03%
US Treasury Bond	$5,075,000	4.38%	15/11/2039	4,866,449	0.03%
US Treasury Bond	$4,425,000	4.63%	15/2/2040	4,356,551	0.02%
US Treasury Bond	$16,195,000	1.13%	15/5/2040	9,749,896	0.05%
US Treasury Bond	$4,850,000	4.38%	15/5/2040	4,640,844	0.02%
US Treasury Bond	$24,484,000	1.13%	15/8/2040	14,610,062	0.07%
US Treasury Bond	$4,975,000	3.88%	15/8/2040	4,479,055	0.02%
US Treasury Bond	$20,750,300	1.38%	15/11/2040	12,852,217	0.06%
US Treasury Bond	$4,407,000	4.25%	15/11/2040	4,143,957	0.02%
US Treasury Bond	$24,616,000	1.88%	15/2/2041	16,492,720	0.08%
US Treasury Bond	$3,865,000	4.75%	15/2/2041	3,848,695	0.02%
US Treasury Bond	$23,493,000	2.25%	15/5/2041	16,676,359	0.08%
US Treasury Bond	$3,720,000	4.38%	15/5/2041	3,543,300	0.02%
US Treasury Bond	$29,266,000	1.75%	15/8/2041	18,958,881	0.09%
US Treasury Bond	$4,225,000	3.75%	15/8/2041	3,717,340	0.02%
US Treasury Bond	$23,176,000	2.00%	15/11/2041	15,571,375	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
US Treasury Bond	$5,714,000	3.13%	15/11/2041	4,598,877	0.02%
US Treasury Bond	$18,459,000	2.38%	15/2/2042	13,146,269	0.06%
US Treasury Bond	$6,671,000	3.13%	15/2/2042	5,352,435	0.03%
US Treasury Bond	$18,695,000	3.25%	15/5/2042	15,213,056	0.07%
US Treasury Bond	$6,940,000	3.00%	15/5/2042	5,446,816	0.03%
US Treasury Bond	$14,268,000	3.38%	15/8/2042	11,782,247	0.06%
US Treasury Bond	$7,025,000	2.75%	15/8/2042	5,277,531	0.03%
US Treasury Bond	$13,430,000	4.00%	15/11/2042	12,087,000	0.06%
US Treasury Bond	$8,625,000	2.75%	15/11/2042	6,444,492	0.03%
US Treasury Bond	$17,938,000	3.88%	15/2/2043	15,835,891	0.08%
US Treasury Bond	$5,792,000	3.13%	15/2/2043	4,575,680	0.02%
US Treasury Bond[1]	$15,175,000	3.88%	15/5/2043	13,365,855	0.07%
US Treasury Bond	$11,010,000	2.88%	15/5/2043	8,341,795	0.04%
US Treasury Bond	$13,475,000	4.38%	15/8/2043	12,687,555	0.06%
US Treasury Bond	$5,852,500	3.63%	15/8/2043	4,958,165	0.03%
US Treasury Bond	$15,940,000	4.75%	15/11/2043	15,748,222	0.08%
US Treasury Bond	$8,640,000	3.75%	15/11/2043	7,441,200	0.04%
US Treasury Bond	$13,595,000	4.50%	15/2/2044	12,987,473	0.06%
US Treasury Bond	$7,828,000	3.63%	15/2/2044	6,606,098	0.03%
US Treasury Bond	$21,325,000	3.38%	15/5/2044	17,289,910	0.08%
US Treasury Bond	$14,675,000	4.63%	15/5/2044	14,237,043	0.07%
US Treasury Bond	$14,684,000	3.13%	15/8/2044	11,403,044	0.06%
US Treasury Bond	$11,177,000	4.13%	15/8/2044	10,123,917	0.05%
US Treasury Bond	$10,076,000	4.63%	15/11/2044	9,775,294	0.05%
US Treasury Bond	$10,735,000	3.00%	15/11/2044	8,150,213	0.04%
US Treasury Bond	$16,707,000	2.50%	15/2/2045	11,595,702	0.06%
US Treasury Bond	$5,975,000	3.00%	15/5/2045	4,516,727	0.02%
US Treasury Bond	$8,600,000	2.88%	15/8/2045	6,345,188	0.03%
US Treasury Bond	$1,856,000	3.00%	15/11/2045	1,396,060	0.01%
US Treasury Bond	$10,700,000	2.50%	15/2/2046	7,316,125	0.04%
US Treasury Bond	$10,685,000	2.50%	15/5/2046	7,277,487	0.04%
US Treasury Bond	$9,045,000	2.25%	15/8/2046	5,841,091	0.03%
US Treasury Bond	$4,300,000	2.88%	15/11/2046	3,125,563	0.02%
US Treasury Bond	$11,240,000	3.00%	15/2/2047	8,335,163	0.04%
US Treasury Bond	$8,525,000	3.00%	15/5/2047	6,304,504	0.03%
US Treasury Bond	$12,600,000	2.75%	15/8/2047	8,869,219	0.04%
US Treasury Bond	$12,375,000	2.75%	15/11/2047	8,691,504	0.04%
US Treasury Bond	$14,898,000	3.00%	15/2/2048	10,938,391	0.05%
US Treasury Bond	$15,015,000	3.13%	15/5/2048	11,261,250	0.06%
US Treasury Bond	$16,607,700	3.00%	15/8/2048	12,141,786	0.06%
US Treasury Bond	$16,925,000	3.38%	15/11/2048	13,233,234	0.06%
US Treasury Bond	$16,733,000	3.00%	15/2/2049	12,186,330	0.06%
US Treasury Bond	$16,215,000	2.88%	15/5/2049	11,507,583	0.06%
US Treasury Bond	$16,526,000	2.25%	15/8/2049	10,243,538	0.05%
US Treasury Bond	$16,382,000	2.38%	15/11/2049	10,423,048	0.05%
US Treasury Bond	$19,503,100	2.00%	15/2/2050	11,339,224	0.06%
US Treasury Bond[1]	$22,485,100	1.25%	15/5/2050	10,676,909	0.05%
US Treasury Bond	$26,395,000	1.38%	15/8/2050	12,884,059	0.06%
US Treasury Bond	$26,651,000	1.63%	15/11/2050	13,916,819	0.07%
US Treasury Bond	$28,280,000	1.88%	15/2/2051	15,748,425	0.08%
US Treasury Bond	$26,792,000	2.38%	15/5/2051	16,866,401	0.08%
US Treasury Bond	$27,421,000	2.00%	15/8/2051	15,681,384	0.08%
US Treasury Bond	$38,206,000	1.88%	15/11/2051	21,096,876	0.10%
US Treasury Bond	$27,778,000	2.25%	15/2/2052	16,866,454	0.08%
US Treasury Bond	$21,369,000	2.88%	15/5/2052	14,964,978	0.07%
US Treasury Bond	$22,608,000	3.00%	15/8/2052	16,242,435	0.08%
US Treasury Bond	$22,131,000	4.00%	15/11/2052	19,298,924	0.09%
US Treasury Bond	$19,733,000	3.63%	15/2/2053	16,054,645	0.08%
US Treasury Bond	$20,545,500	3.63%	15/5/2053	16,728,531	0.08%
US Treasury Bond	$22,436,100	4.13%	15/8/2053	20,013,702	0.10%
US Treasury Bond	$24,125,000	4.75%	15/11/2053	23,898,828	0.12%
US Treasury Bond	$26,389,000	4.25%	15/2/2054	24,112,949	0.12%
US Treasury Bond	$25,969,000	4.63%	15/5/2054	25,275,141	0.12%
US Treasury Bond	$25,413,000	4.25%	15/8/2054	23,252,895	0.11%
US Treasury Bond	$15,500,000	4.50%	15/11/2054	14,802,500	0.07%
US Treasury Note	$16,443,000	0.38%	31/1/2026	15,776,288	0.08%
US Treasury Note	$10,000,000	2.63%	31/1/2026	9,830,469	0.05%
US Treasury Note[1]	$26,375,000	1.63%	15/2/2026	25,623,931	0.12%
US Treasury Note	$17,410,000	4.00%	15/2/2026	17,364,435	0.08%
US Treasury Note[1]	$62,126,000	0.50%	28/2/2026	59,519,620	0.29%
US Treasury Note	$10,516,000	4.63%	28/2/2026	10,559,954	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
US Treasury Note	$10,000,000	2.50%	28/2/2026	9,803,125	0.05%
US Treasury Note	$16,565,000	4.63%	15/3/2026	16,636,178	0.08%
US Treasury Note[1]	$35,291,000	0.75%	31/3/2026	33,802,161	0.16%
US Treasury Note[1]	$25,376,500	4.50%	31/3/2026	25,447,871	0.12%
US Treasury Note	$16,280,000	2.25%	31/3/2026	15,885,083	0.08%
US Treasury Note[1]	$33,005,000	3.75%	15/4/2026	32,794,851	0.16%
US Treasury Note	$46,927,000	0.75%	30/4/2026	44,820,784	0.22%
US Treasury Note[1]	$27,498,500	4.88%	30/4/2026	27,714,406	0.13%
US Treasury Note	$25,637,000	2.38%	30/4/2026	25,016,104	0.12%
US Treasury Note[1]	$45,940,000	1.63%	15/5/2026	44,335,689	0.21%
US Treasury Note	$10,350,000	3.63%	15/5/2026	10,265,502	0.05%
US Treasury Note[1]	$29,410,500	4.88%	31/5/2026	29,657,502	0.14%
US Treasury Note	$25,737,000	0.75%	31/5/2026	24,512,482	0.12%
US Treasury Note	$15,460,000	2.13%	31/5/2026	15,011,298	0.07%
US Treasury Note	$12,215,000	4.13%	15/6/2026	12,194,960	0.06%
US Treasury Note[1]	$41,125,000	0.88%	30/6/2026	39,134,614	0.19%
US Treasury Note	$13,536,000	4.63%	30/6/2026	13,610,554	0.07%
US Treasury Note	$9,052,000	4.50%	15/7/2026	9,085,238	0.05%
US Treasury Note[1]	$39,771,000	4.38%	31/7/2026	39,845,571	0.19%
US Treasury Note[1]	$38,374,000	0.63%	31/7/2026	36,267,927	0.17%
US Treasury Note	$11,150,000	1.88%	31/7/2026	10,750,168	0.05%
US Treasury Note	$32,440,000	1.50%	15/8/2026	31,051,163	0.15%
US Treasury Note	$27,834,000	3.75%	31/8/2026	27,616,547	0.13%
US Treasury Note	$15,759,000	0.75%	31/8/2026	14,881,790	0.07%
US Treasury Note	$20,290,000	4.63%	15/9/2026	20,411,264	0.10%
US Treasury Note	$30,205,600	0.88%	30/9/2026	28,504,175	0.14%
US Treasury Note	$23,511,000	3.50%	30/9/2026	23,218,949	0.11%
US Treasury Note	$20,053,000	1.63%	30/9/2026	19,178,031	0.09%
US Treasury Note	$13,132,000	4.63%	15/10/2026	13,213,562	0.06%
US Treasury Note	$31,636,000	4.13%	31/10/2026	31,568,032	0.15%
US Treasury Note[1]	$28,087,000	1.13%	31/10/2026	26,555,381	0.13%
US Treasury Note	$8,941,000	1.63%	31/10/2026	8,532,718	0.04%
US Treasury Note	$22,278,000	4.63%	15/11/2026	22,425,940	0.11%
US Treasury Note	$18,705,000	2.00%	15/11/2026	17,951,685	0.09%
US Treasury Note[1]	$29,125,000	1.25%	30/11/2026	27,534,502	0.13%
US Treasury Note	$15,538,000	4.25%	30/11/2026	15,537,393	0.08%
US Treasury Note	$14,400,000	1.63%	30/11/2026	13,711,500	0.07%
US Treasury Note	$21,220,000	4.38%	15/12/2026	21,271,392	0.10%
US Treasury Note	$20,544,000	1.25%	31/12/2026	19,376,362	0.09%
US Treasury Note	$20,227,000	4.00%	15/1/2027	20,129,025	0.10%
US Treasury Note[1]	$43,915,500	1.50%	31/1/2027	41,531,026	0.20%
US Treasury Note	$22,730,000	4.13%	15/2/2027	22,669,623	0.11%
US Treasury Note	$10,040,700	2.25%	15/2/2027	9,635,934	0.05%
US Treasury Note	$3,715,000	1.88%	28/2/2027	3,534,474	0.02%
US Treasury Note	$12,550,000	4.25%	15/3/2027	12,549,020	0.06%
US Treasury Note	$10,575,000	2.50%	31/3/2027	10,183,395	0.05%
US Treasury Note	$5,818,000	0.63%	31/3/2027	5,371,196	0.03%
US Treasury Note[1]	$23,110,000	4.50%	15/4/2027	23,229,161	0.11%
US Treasury Note	$26,645,000	0.50%	30/4/2027	24,444,706	0.12%
US Treasury Note	$18,580,000	2.75%	30/4/2027	17,964,538	0.09%
US Treasury Note	$21,612,000	2.38%	15/5/2027	20,698,555	0.10%
US Treasury Note	$16,540,000	4.50%	15/5/2027	16,625,284	0.08%
US Treasury Note	$12,014,000	2.63%	31/5/2027	11,567,229	0.06%
US Treasury Note	$7,390,000	0.50%	31/5/2027	6,757,809	0.03%
US Treasury Note	$22,097,000	4.63%	15/6/2027	22,285,170	0.11%
US Treasury Note	$25,945,000	3.25%	30/6/2027	25,340,968	0.12%
US Treasury Note	$21,669,000	0.50%	30/6/2027	19,756,034	0.10%
US Treasury Note	$22,015,000	4.38%	15/7/2027	22,075,197	0.11%
US Treasury Note	$20,480,000	0.38%	31/7/2027	18,547,200	0.09%
US Treasury Note	$12,705,000	2.75%	31/7/2027	12,237,496	0.06%
US Treasury Note	$14,935,000	3.75%	15/8/2027	14,745,979	0.07%
US Treasury Note	$10,490,000	2.25%	15/8/2027	9,970,417	0.05%
US Treasury Note	$17,085,000	3.13%	31/8/2027	16,593,806	0.08%
US Treasury Note	$14,107,000	0.50%	31/8/2027	12,778,958	0.06%
US Treasury Note	$11,270,000	0.38%	30/9/2027	10,140,359	0.05%
US Treasury Note	$9,769,000	3.88%	15/10/2027	9,667,494	0.05%
US Treasury Note	$20,345,000	0.50%	31/10/2027	18,312,090	0.09%
US Treasury Note	$10,129,000	4.13%	31/10/2027	10,090,225	0.05%
US Treasury Note	$18,700,000	2.25%	15/11/2027	17,681,727	0.09%
US Treasury Note	$19,747,000	3.88%	30/11/2027	19,526,389	0.09%
US Treasury Note	$18,500,000	0.63%	30/11/2027	16,663,008	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
US Treasury Note	$18,910,000	0.63%	31/12/2027	16,983,544	0.08%
US Treasury Note	$17,013,000	3.88%	31/12/2027	16,822,933	0.08%
US Treasury Note	$43,211,000	0.75%	31/1/2028	38,829,135	0.19%
US Treasury Note	$10,284,000	3.50%	31/1/2028	10,049,396	0.05%
US Treasury Note	$27,974,000	2.75%	15/2/2028	26,712,985	0.13%
US Treasury Note[1]	$49,974,500	1.13%	29/2/2028	45,340,146	0.22%
US Treasury Note	$19,404,000	4.00%	29/2/2028	19,232,699	0.09%
US Treasury Note[1]	$26,573,000	3.63%	31/3/2028	26,027,008	0.13%
US Treasury Note[1]	$25,210,000	1.25%	31/3/2028	22,899,740	0.11%
US Treasury Note[1]	$75,249,000	1.25%	30/4/2028	68,153,255	0.33%
US Treasury Note	$9,764,000	3.50%	30/4/2028	9,519,137	0.05%
US Treasury Note	$18,900,000	2.88%	15/5/2028	18,056,883	0.09%
US Treasury Note	$17,735,000	3.63%	31/5/2028	17,347,047	0.08%
US Treasury Note	$15,515,000	1.25%	31/5/2028	14,014,409	0.07%
US Treasury Note	$39,690,000	1.25%	30/6/2028	35,773,713	0.17%
US Treasury Note	$13,751,000	4.00%	30/6/2028	13,610,267	0.07%
US Treasury Note	$48,863,000	1.00%	31/7/2028	43,507,157	0.21%
US Treasury Note	$12,355,000	4.13%	31/7/2028	12,271,025	0.06%
US Treasury Note[1]	$31,432,900	2.88%	15/8/2028	29,907,913	0.14%
US Treasury Note	$31,356,000	1.13%	31/8/2028	27,970,532	0.14%
US Treasury Note	$6,727,800	4.38%	31/8/2028	6,734,107	0.03%
US Treasury Note	$39,165,000	1.25%	30/9/2028	35,003,719	0.17%
US Treasury Note	$19,606,000	4.63%	30/9/2028	19,792,870	0.10%
US Treasury Note	$43,545,000	1.38%	31/10/2028	39,003,393	0.19%
US Treasury Note	$13,624,000	4.88%	31/10/2028	13,871,999	0.07%
US Treasury Note	$15,945,000	3.13%	15/11/2028	15,258,618	0.07%
US Treasury Note	$32,645,000	1.50%	30/11/2028	29,324,391	0.14%
US Treasury Note	$15,115,000	4.38%	30/11/2028	15,124,447	0.07%
US Treasury Note	$16,055,000	3.75%	31/12/2028	15,698,780	0.08%
US Treasury Note	$16,580,000	1.38%	31/12/2028	14,784,697	0.07%
US Treasury Note	$24,279,500	4.00%	31/1/2029	23,953,244	0.12%
US Treasury Note	$25,242,000	1.75%	31/1/2029	22,796,681	0.11%
US Treasury Note	$23,180,000	2.63%	15/2/2029	21,675,111	0.11%
US Treasury Note	$22,731,000	4.25%	28/2/2029	22,631,552	0.11%
US Treasury Note	$19,920,000	1.88%	28/2/2029	18,047,831	0.09%
US Treasury Note	$25,841,000	4.13%	31/3/2029	25,594,703	0.12%
US Treasury Note	$18,725,000	2.38%	31/3/2029	17,285,516	0.08%
US Treasury Note[1]	$30,033,000	4.63%	30/4/2029	30,330,984	0.15%
US Treasury Note	$24,520,000	2.88%	30/4/2029	23,083,281	0.11%
US Treasury Note	$18,955,000	2.38%	15/5/2029	17,471,179	0.09%
US Treasury Note	$23,355,000	4.50%	31/5/2029	23,471,775	0.11%
US Treasury Note	$16,735,000	2.75%	31/5/2029	15,649,840	0.08%
US Treasury Note	$26,570,000	4.25%	30/6/2029	26,430,923	0.13%
US Treasury Note	$17,165,000	3.25%	30/6/2029	16,381,847	0.08%
US Treasury Note	$26,555,000	4.00%	31/7/2029	26,142,153	0.13%
US Treasury Note	$18,709,900	2.63%	31/7/2029	17,360,741	0.08%
US Treasury Note	$16,026,500	1.63%	15/8/2029	14,228,527	0.07%
US Treasury Note[1]	$25,614,600	3.63%	31/8/2029	24,808,140	0.12%
US Treasury Note	$14,027,000	3.13%	31/8/2029	13,289,487	0.07%
US Treasury Note[1]	$25,602,000	3.50%	30/9/2029	24,641,925	0.12%
US Treasury Note	$13,606,000	3.88%	30/9/2029	13,312,621	0.07%
US Treasury Note	$14,434,000	4.13%	31/10/2029	14,271,618	0.07%
US Treasury Note	$13,833,000	4.00%	31/10/2029	13,602,810	0.07%
US Treasury Note	$17,804,000	1.75%	15/11/2029	15,792,704	0.08%
US Treasury Note	$13,750,000	3.88%	30/11/2029	13,443,848	0.07%
US Treasury Note	$5,424,000	4.13%	30/11/2029	5,364,251	0.03%
US Treasury Note	$13,935,000	3.88%	31/12/2029	13,617,108	0.07%
US Treasury Note[1]	$14,120,000	3.50%	31/1/2030	13,548,581	0.07%
US Treasury Note[1]	$39,490,500	1.50%	15/2/2030	34,298,116	0.17%
US Treasury Note	$13,436,000	4.00%	28/2/2030	13,191,423	0.06%
US Treasury Note	$12,150,000	3.63%	31/3/2030	11,711,461	0.06%
US Treasury Note	$12,065,000	3.50%	30/4/2030	11,548,467	0.06%
US Treasury Note[1]	$44,799,000	0.63%	15/5/2030	36,773,679	0.18%
US Treasury Note	$12,284,000	3.75%	31/5/2030	11,892,448	0.06%
US Treasury Note	$12,125,000	3.75%	30/6/2030	11,731,885	0.06%
US Treasury Note	$20,444,000	4.00%	31/7/2030	20,020,745	0.10%
US Treasury Note	$58,300,700	0.63%	15/8/2030	47,373,874	0.23%
US Treasury Note	$9,111,000	4.13%	31/8/2030	8,972,200	0.04%
US Treasury Note	$8,055,000	4.63%	30/9/2030	8,133,033	0.04%
US Treasury Note	$14,410,000	4.88%	31/10/2030	14,734,225	0.07%
US Treasury Note	$67,964,000	0.88%	15/11/2030	55,634,906	0.27%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
US Treasury Note	$5,040,000	4.38%	30/11/2030	5,023,069	0.03%
US Treasury Note	$5,160,000	3.75%	31/12/2030	4,972,950	0.03%
US Treasury Note	$5,995,000	4.00%	31/1/2031	5,851,214	0.03%
US Treasury Note[1]	$51,928,000	1.13%	15/2/2031	42,864,941	0.21%
US Treasury Note	$10,587,000	4.25%	28/2/2031	10,470,378	0.05%
US Treasury Note	$7,100,000	4.13%	31/3/2031	6,971,867	0.04%
US Treasury Note	$13,585,000	4.63%	30/4/2031	13,704,930	0.07%
US Treasury Note[1]	$54,567,000	1.63%	15/5/2031	46,045,170	0.22%
US Treasury Note	$16,706,000	4.63%	31/5/2031	16,849,567	0.08%
US Treasury Note	$12,617,000	4.25%	30/6/2031	12,462,245	0.06%
US Treasury Note	$13,343,000	4.13%	31/7/2031	13,080,310	0.06%
US Treasury Note[1]	$70,022,000	1.25%	15/8/2031	57,166,398	0.27%
US Treasury Note	$14,817,000	3.75%	31/8/2031	14,201,168	0.07%
US Treasury Note	$11,533,000	3.63%	30/9/2031	10,965,360	0.05%
US Treasury Note	$13,511,000	4.13%	31/10/2031	13,232,336	0.06%
US Treasury Note[1]	$72,216,000	1.38%	15/11/2031	59,025,296	0.28%
US Treasury Note	$525,000	4.13%	30/11/2031	514,008	0.00%
US Treasury Note	$54,810,000	1.88%	15/2/2032	46,117,477	0.22%
US Treasury Note[1]	$39,854,000	2.88%	15/5/2032	35,812,555	0.17%
US Treasury Note[1]	$41,095,000	2.75%	15/8/2032	36,465,391	0.18%
US Treasury Note	$37,905,000	4.13%	15/11/2032	36,986,988	0.18%
US Treasury Note[1]	$39,064,000	3.50%	15/2/2033	36,353,935	0.18%
US Treasury Note[1]	$36,681,000	3.38%	15/5/2033	33,723,594	0.16%
US Treasury Note	$43,025,000	3.88%	15/8/2033	40,967,867	0.20%
US Treasury Note[1]	$40,710,700	4.50%	15/11/2033	40,545,313	0.20%
US Treasury Note[1]	$45,532,000	4.00%	15/2/2034	43,618,233	0.21%
US Treasury Note	$45,527,000	4.38%	15/5/2034	44,858,322	0.22%
US Treasury Note	$40,355,000	3.88%	15/8/2034	38,185,919	0.18%
US Treasury Note	$16,541,000	4.25%	15/11/2034	16,119,721	0.08%
Utah Acquisition Sub, Inc.	$483,000	3.95%	15/6/2026	475,786	0.00%
Utah Acquisition Sub, Inc.	$340,000	5.25%	15/6/2046	285,403	0.00%
Valero Energy Corp.	$200,000	2.15%	15/9/2027	187,015	0.00%
Valero Energy Corp.	$240,000	4.35%	1/6/2028	235,187	0.00%
Valero Energy Corp.	$225,000	7.50%	15/4/2032	252,753	0.00%
Valero Energy Corp.	$635,000	6.63%	15/6/2037	666,871	0.01%
Valmont Industries, Inc.	$100,000	5.00%	1/10/2044	90,182	0.00%
Valmont Industries, Inc.	$75,000	5.25%	1/10/2054	68,820	0.00%
Ventas Canada Finance Ltd.	CAD590,000	5.40%	21/4/2028	429,784	0.00%
Ventas Realty LP	$200,000	3.25%	15/10/2026	194,605	0.00%
Ventas Realty LP	$175,000	3.85%	1/4/2027	170,969	0.00%
Ventas Realty LP	$250,000	4.00%	1/3/2028	243,326	0.00%
Ventas Realty LP	$425,000	3.00%	15/1/2030	383,217	0.00%
Ventas Realty LP	$200,000	5.63%	1/7/2034	201,149	0.00%
Ventas Realty LP	$400,000	5.00%	15/1/2035	382,284	0.00%
Ventas Realty LP	$75,000	5.70%	30/9/2043	72,720	0.00%
Ventas Realty LP	$100,000	4.88%	15/4/2049	86,018	0.00%
VeriSign, Inc.	$290,000	2.70%	15/6/2031	248,977	0.00%
Verisk Analytics, Inc.	$37,000	4.00%	15/6/2025	36,825	0.00%
Verisk Analytics, Inc.	$750,000	4.13%	15/3/2029	727,007	0.01%
Verisk Analytics, Inc.	$530,000	5.50%	15/6/2045	498,374	0.00%
Verisk Analytics, Inc.	$750,000	3.63%	15/5/2050	524,996	0.00%
Verizon Communications, Inc.	$1,150,000	2.10%	22/3/2028	1,057,445	0.01%
Verizon Communications, Inc.	$2,304,000	4.33%	21/9/2028	2,261,499	0.01%
Verizon Communications, Inc.	£200,000	1.13%	3/11/2028	219,478	0.00%
Verizon Communications, Inc.	€1,400,000	0.38%	22/3/2029	1,306,585	0.01%
Verizon Communications, Inc.	$499,000	4.02%	3/12/2029	478,961	0.00%
Verizon Communications, Inc.	$500,000	3.15%	22/3/2030	457,532	0.00%
Verizon Communications, Inc.	CAD779,000	2.50%	16/5/2030	505,428	0.00%
Verizon Communications, Inc.	£600,000	1.88%	19/9/2030	634,784	0.00%
Verizon Communications, Inc.	$183,000	1.68%	30/10/2030	152,224	0.00%
Verizon Communications, Inc.	$2,425,000	1.75%	20/1/2031	1,998,392	0.01%
Verizon Communications, Inc.	$918,000	2.55%	21/3/2031	790,963	0.01%
Verizon Communications, Inc.	£108,000	2.50%	8/4/2031	116,747	0.00%
Verizon Communications, Inc.	€1,500,000	2.63%	1/12/2031	1,501,306	0.01%
Verizon Communications, Inc.	$1,664,000	2.36%	15/3/2032	1,379,151	0.01%
Verizon Communications, Inc.	€1,500,000	0.75%	22/3/2032	1,309,595	0.01%
Verizon Communications, Inc.	€800,000	1.30%	18/5/2033	705,034	0.01%
Verizon Communications, Inc.	$1,700,000	4.50%	10/8/2033	1,603,392	0.01%
Verizon Communications, Inc.	$700,000	4.40%	1/11/2034	648,114	0.00%
Verizon Communications, Inc.	$1,100,000	4.78%	15/2/2035	1,048,552	0.01%
Verizon Communications, Inc.	£300,000	3.13%	2/11/2035	302,763	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Verizon Communications, Inc.	$1,166,000	4.27%	15/1/2036	1,048,722	0.01%
Verizon Communications, Inc.	€1,500,000	3.75%	28/2/2036	1,572,718	0.01%
Verizon Communications, Inc.	£1,300,000	3.38%	27/10/2036	1,319,774	0.01%
Verizon Communications, Inc.	£100,000	1.88%	3/11/2038	80,649	0.00%
Verizon Communications, Inc.	€800,000	1.50%	19/9/2039	626,868	0.00%
Verizon Communications, Inc.	$2,250,000	2.65%	20/11/2040	1,538,151	0.01%
Verizon Communications, Inc.	$1,025,000	3.40%	22/3/2041	775,854	0.01%
Verizon Communications, Inc.	$300,000	2.85%	3/9/2041	207,814	0.00%
Verizon Communications, Inc.	$325,000	4.13%	15/8/2046	257,907	0.00%
Verizon Communications, Inc.	$915,000	4.86%	21/8/2046	816,502	0.01%
Verizon Communications, Inc.	$1,071,000	4.52%	15/9/2048	892,924	0.01%
Verizon Communications, Inc.	$1,250,000	4.00%	22/3/2050	950,095	0.01%
Verizon Communications, Inc.	$1,100,000	2.88%	20/11/2050	674,028	0.01%
Verizon Communications, Inc.	$1,750,000	3.55%	22/3/2051	1,235,086	0.01%
Verizon Communications, Inc.	CAD395,000	4.05%	22/3/2051	233,610	0.00%
Verizon Communications, Inc.	$500,000	5.50%	23/2/2054	478,132	0.00%
Verizon Communications, Inc.	$1,391,000	2.99%	30/10/2056	826,546	0.01%
Verizon Communications, Inc.	$1,675,000	3.00%	20/11/2060	969,026	0.01%
Verizon Communications, Inc.	$1,350,000	3.70%	22/3/2061	915,762	0.01%
Viatris, Inc.	$250,000	2.30%	22/6/2027	234,434	0.00%
Viatris, Inc.	$650,000	4.00%	22/6/2050	443,242	0.00%
VICI Properties LP	$900,000	4.75%	15/2/2028	893,005	0.01%
VICI Properties LP	$500,000	4.95%	15/2/2030	489,529	0.00%
VICI Properties LP	$750,000	5.13%	15/11/2031	733,019	0.01%
VICI Properties LP	$650,000	5.13%	15/5/2032	631,480	0.00%
VICI Properties LP	$450,000	5.63%	15/5/2052	417,186	0.00%
VICI Properties LP/VICI Note Co., Inc.	$500,000	3.75%	15/2/2027	485,290	0.00%
VICI Properties LP/VICI Note Co., Inc.	$850,000	4.63%	1/12/2029	814,690	0.01%
Virginia Electric & Power Co.	$715,000	3.15%	15/1/2026	704,804	0.01%
Virginia Electric & Power Co.	$160,000	2.95%	15/11/2026	155,260	0.00%
Virginia Electric & Power Co.	$370,000	3.50%	15/3/2027	360,662	0.00%
Virginia Electric & Power Co.	$250,000	3.80%	1/4/2028	242,509	0.00%
Virginia Electric & Power Co.	$525,000	2.88%	15/7/2029	483,442	0.00%
Virginia Electric & Power Co.	$195,000	2.30%	15/11/2031	163,103	0.00%
Virginia Electric & Power Co.	$500,000	2.40%	30/3/2032	417,930	0.00%
Virginia Electric & Power Co.	$295,000	5.00%	1/4/2033	288,741	0.00%
Virginia Electric & Power Co.	$160,000	5.30%	15/8/2033	159,397	0.00%
Virginia Electric & Power Co.	$200,000	5.05%	15/8/2034	195,193	0.00%
Virginia Electric & Power Co.	$865,000	6.00%	15/1/2036	896,385	0.01%
Virginia Electric & Power Co.	$100,000	6.00%	15/5/2037	103,514	0.00%
Virginia Electric & Power Co.	$300,000	6.35%	30/11/2037	319,129	0.00%
Virginia Electric & Power Co.	$280,000	8.88%	15/11/2038	363,397	0.00%
Virginia Electric & Power Co.	$1,470,000	4.00%	15/1/2043	1,172,084	0.01%
Virginia Electric & Power Co.	$240,000	4.65%	15/8/2043	210,487	0.00%
Virginia Electric & Power Co.	$200,000	4.45%	15/2/2044	169,603	0.00%
Virginia Electric & Power Co.	$140,000	4.20%	15/5/2045	112,829	0.00%
Virginia Electric & Power Co.	$250,000	4.00%	15/11/2046	193,881	0.00%
Virginia Electric & Power Co.	$215,000	3.80%	15/9/2047	160,658	0.00%
Virginia Electric & Power Co.	$225,000	4.60%	1/12/2048	189,153	0.00%
Virginia Electric & Power Co.	$220,000	3.30%	1/12/2049	149,112	0.00%
Virginia Electric & Power Co.	$300,000	2.45%	15/12/2050	169,030	0.00%
Virginia Electric & Power Co.	$160,000	2.95%	15/11/2051	99,544	0.00%
Virginia Electric & Power Co.	$240,000	4.63%	15/5/2052	202,046	0.00%
Virginia Electric & Power Co.	$295,000	5.45%	1/4/2053	281,022	0.00%
Virginia Electric & Power Co.	$240,000	5.70%	15/8/2053	237,233	0.00%
Virginia Electric & Power Co.	$200,000	5.55%	15/8/2054	193,776	0.00%
Visa, Inc.	$325,000	2.05%	15/4/2030	284,182	0.00%
Visa, Inc.	$775,000	4.15%	14/12/2035	716,663	0.01%
Visa, Inc.	$2,075,000	2.70%	15/4/2040	1,513,709	0.01%
Visa, Inc.	$500,000	3.65%	15/9/2047	382,418	0.00%
Visa, Inc.	$1,825,000	2.00%	15/8/2050	987,201	0.01%
Vistra Operations Co. LLC	$350,000	5.05%	30/12/2026	350,329	0.00%
Vistra Operations Co. LLC	$165,000	3.70%	30/1/2027	160,579	0.00%
Vistra Operations Co. LLC	$700,000	6.00%	15/4/2034	708,048	0.01%
Vistra Operations Co. LLC	$325,000	5.70%	30/12/2034	320,949	0.00%
VMware LLC	$495,000	1.40%	15/8/2026	468,931	0.00%
VMware LLC	$1,160,000	4.65%	15/5/2027	1,155,217	0.01%
VMware LLC	$275,000	3.90%	21/8/2027	268,807	0.00%
VMware LLC	$1,500,000	1.80%	15/8/2028	1,345,713	0.01%
VMware LLC	$1,100,000	4.70%	15/5/2030	1,077,282	0.01%
Vontier Corp.	$325,000	1.80%	1/4/2026	311,929	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Vontier Corp.	$450,000	2.95%	1/4/2031	386,177	0.00%
Voya Financial, Inc.	$150,000	5.00%	20/9/2034	142,066	0.00%
Voya Financial, Inc.	$160,000	5.70%	15/7/2043	152,803	0.00%
Voya Financial, Inc.	$125,000	4.80%	15/6/2046	106,284	0.00%
Vulcan Materials Co.	$50,000	3.90%	1/4/2027	49,158	0.00%
Vulcan Materials Co.	$350,000	4.95%	1/12/2029	348,854	0.00%
Vulcan Materials Co.	$455,000	3.50%	1/6/2030	421,941	0.00%
Vulcan Materials Co.	$500,000	5.35%	1/12/2034	498,981	0.00%
Vulcan Materials Co.	$100,000	4.50%	15/6/2047	83,278	0.00%
Vulcan Materials Co.	$300,000	4.70%	1/3/2048	258,530	0.00%
Vulcan Materials Co.	$350,000	5.70%	1/12/2054	340,831	0.00%
W R Berkley Corp.	$250,000	4.75%	1/8/2044	218,675	0.00%
Wachovia Corp.	$295,000	5.50%	1/8/2035	294,891	0.00%
WakeMed	$300,000	3.29%	1/10/2052	206,480	0.00%
Walmart, Inc.	$507,000	3.05%	8/7/2026	497,090	0.00%
Walmart, Inc.	$2,900,000	3.70%	26/6/2028	2,836,330	0.02%
Walmart, Inc.	$450,000	4.00%	15/4/2030	439,965	0.00%
Walmart, Inc.	$600,000	4.15%	9/9/2032	577,828	0.00%
Walmart, Inc.	$1,800,000	4.10%	15/4/2033	1,713,470	0.01%
Walmart, Inc.	£800,000	5.63%	27/3/2034	1,054,949	0.01%
Walmart, Inc.	$105,000	5.63%	1/4/2040	109,562	0.00%
Walmart, Inc.	$105,000	5.00%	25/10/2040	102,406	0.00%
Walmart, Inc.	$1,650,000	2.50%	22/9/2041	1,135,818	0.01%
Walmart, Inc.	$485,000	4.00%	11/4/2043	411,116	0.00%
Walmart, Inc.	$235,000	3.63%	15/12/2047	179,435	0.00%
Walmart, Inc.	$435,000	4.05%	29/6/2048	356,631	0.00%
Walmart, Inc.	$585,000	2.95%	24/9/2049	391,400	0.00%
Walmart, Inc.	$625,000	2.65%	22/9/2051	385,758	0.00%
Walmart, Inc.	$850,000	4.50%	15/4/2053	740,620	0.01%
Walt Disney Co.	$550,000	1.75%	13/1/2026	535,071	0.00%
Walt Disney Co.	$800,000	3.70%	23/3/2027	787,104	0.01%
Walt Disney Co.	CAD1,090,000	3.06%	30/3/2027	751,555	0.01%
Walt Disney Co.	$500,000	2.00%	1/9/2029	444,464	0.00%
Walt Disney Co.	$1,000,000	3.80%	22/3/2030	957,178	0.01%
Walt Disney Co.	$525,000	6.20%	15/12/2034	571,710	0.00%
Walt Disney Co.	$25,000	6.65%	15/11/2037	27,855	0.00%
Walt Disney Co.	$1,000,000	3.50%	13/5/2040	801,019	0.01%
Walt Disney Co.	$150,000	5.40%	1/10/2043	146,880	0.00%
Walt Disney Co.	$385,000	4.75%	15/9/2044	345,248	0.00%
Walt Disney Co.	$500,000	4.95%	15/10/2045	457,294	0.00%
Walt Disney Co.	$1,250,000	2.75%	1/9/2049	779,415	0.01%
Walt Disney Co.	$2,485,000	3.60%	13/1/2051	1,823,898	0.01%
Walt Disney Co.	$935,000	3.80%	13/5/2060	678,422	0.01%
Warnermedia Holdings, Inc.	$3,400,000	3.76%	15/3/2027	3,275,929	0.02%
Warnermedia Holdings, Inc.	$950,000	4.05%	15/3/2029	883,796	0.01%
Warnermedia Holdings, Inc.	€1,600,000	4.30%	17/1/2030	1,664,745	0.01%
Warnermedia Holdings, Inc.	$1,890,000	4.28%	15/3/2032	1,665,141	0.01%
Warnermedia Holdings, Inc.	$2,900,000	5.05%	15/3/2042	2,327,489	0.01%
Warnermedia Holdings, Inc.	$2,800,000	5.14%	15/3/2052	2,084,597	0.01%
Warnermedia Holdings, Inc.	$420,000	5.39%	15/3/2062	309,121	0.00%
Washington Gas Light Co.	$140,000	3.80%	15/9/2046	105,200	0.00%
Washington Gas Light Co.	$200,000	3.65%	15/9/2049	143,589	0.00%
Washington University	$225,000	4.35%	15/4/2122	173,070	0.00%
Waste Connections, Inc.	$300,000	3.50%	1/5/2029	283,662	0.00%
Waste Connections, Inc.	$366,000	2.60%	1/2/2030	327,320	0.00%
Waste Connections, Inc.	$500,000	2.20%	15/1/2032	412,263	0.00%
Waste Connections, Inc.	$435,000	3.20%	1/6/2032	381,185	0.00%
Waste Connections, Inc.	$125,000	3.05%	1/4/2050	80,661	0.00%
Waste Connections, Inc.	$350,000	2.95%	15/1/2052	218,254	0.00%
Waste Management of Canada Corp.	CAD155,000	2.60%	23/9/2026	106,444	0.00%
Waste Management, Inc.	$450,000	4.95%	3/7/2027	454,532	0.00%
Waste Management, Inc.	$200,000	3.15%	15/11/2027	192,381	0.00%
Waste Management, Inc.	$450,000	4.50%	15/3/2028	447,495	0.00%
Waste Management, Inc.	$450,000	1.15%	15/3/2028	402,708	0.00%
Waste Management, Inc.	$500,000	4.65%	15/3/2030	493,782	0.00%
Waste Management, Inc.	$200,000	1.50%	15/3/2031	162,718	0.00%
Waste Management, Inc.	$450,000	4.95%	3/7/2031	450,504	0.00%
Waste Management, Inc.	$450,000	4.80%	15/3/2032	442,272	0.00%
Waste Management, Inc.	$1,000,000	4.88%	15/2/2034	980,667	0.01%
Waste Management, Inc.	$400,000	4.95%	15/3/2035	389,250	0.00%
Waste Management, Inc.	$225,000	2.95%	1/6/2041	163,162	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Waste Management, Inc.	$300,000	5.35%	15/10/2054	288,166	0.00%
WEC Energy Group, Inc.	$500,000	4.75%	9/1/2026	500,150	0.00%
WEC Energy Group, Inc.	$209,000	5.60%	12/9/2026	211,680	0.00%
WEC Energy Group, Inc.	$200,000	5.15%	1/10/2027	202,090	0.00%
WEC Energy Group, Inc.	$300,000	1.38%	15/10/2027	273,681	0.00%
WEC Energy Group, Inc.	$500,000	4.75%	15/1/2028	499,257	0.00%
Wells Fargo & Co.	$3,762,000	3.00%	22/4/2026	3,679,932	0.02%
Wells Fargo & Co.	€230,000	2.00%	27/4/2026	235,657	0.00%
Wells Fargo & Co.	CAD125,000	2.98%	19/5/2026	86,318	0.00%
Wells Fargo & Co.	$1,225,000	4.10%	3/6/2026	1,212,706	0.01%
Wells Fargo & Co.	$600,000	3.00%	23/10/2026	581,781	0.00%
Wells Fargo & Co.	CAD730,000	2.49%	18/2/2027	496,502	0.00%
Wells Fargo & Co.	$2,875,000	4.30%	22/7/2027	2,837,807	0.02%
Wells Fargo & Co.	$1,475,000	3.53%	24/3/2028	1,431,151	0.01%
Wells Fargo & Co.	$1,000,000	5.71%	22/4/2028	1,016,257	0.01%
Wells Fargo & Co.	$1,100,000	3.58%	22/5/2028	1,066,198	0.01%
Wells Fargo & Co.	$1,100,000	2.39%	2/6/2028	1,035,893	0.01%
Wells Fargo & Co.	$1,100,000	4.15%	24/1/2029	1,066,799	0.01%
Wells Fargo & Co.	$1,735,000	5.57%	25/7/2029	1,760,646	0.01%
Wells Fargo & Co.	$1,000,000	5.20%	23/1/2030	1,003,304	0.01%
Wells Fargo & Co.	€1,200,000	1.74%	4/5/2030	1,169,982	0.01%
Wells Fargo & Co.	€1,000,000	0.63%	14/8/2030	896,475	0.01%
Wells Fargo & Co.	$1,640,000	2.88%	30/10/2030	1,479,922	0.01%
Wells Fargo & Co.	$450,000	2.57%	11/2/2031	396,917	0.00%
Wells Fargo & Co.	$1,050,000	4.48%	4/4/2031	1,016,161	0.01%
Wells Fargo & Co.	$1,515,000	3.35%	2/3/2033	1,326,890	0.01%
Wells Fargo & Co.	$2,300,000	4.90%	25/7/2033	2,222,492	0.01%
Wells Fargo & Co.	$1,530,000	5.39%	24/4/2034	1,511,043	0.01%
Wells Fargo & Co.	$1,660,000	5.56%	25/7/2034	1,656,135	0.01%
Wells Fargo & Co.	$1,500,000	6.49%	23/10/2034	1,593,126	0.01%
Wells Fargo & Co.	$1,000,000	5.50%	23/1/2035	994,052	0.01%
Wells Fargo & Co.	$650,000	5.38%	7/2/2035	645,989	0.00%
Wells Fargo & Co.	$950,000	5.21%	3/12/2035	925,765	0.01%
Wells Fargo & Co.	$50,000	5.95%	15/12/2036	50,229	0.00%
Wells Fargo & Co.	$1,250,000	3.07%	30/4/2041	908,067	0.01%
Wells Fargo & Co.	$600,000	5.38%	2/11/2043	561,690	0.00%
Wells Fargo & Co.	$1,100,000	5.61%	15/1/2044	1,053,590	0.01%
Wells Fargo & Co.	$760,000	4.65%	4/11/2044	638,541	0.00%
Wells Fargo & Co.	$550,000	3.90%	1/5/2045	426,555	0.00%
Wells Fargo & Co.	$805,000	4.90%	17/11/2045	698,093	0.01%
Wells Fargo & Co.	$845,000	4.40%	14/6/2046	679,118	0.01%
Wells Fargo & Co.	$800,000	4.75%	7/12/2046	672,731	0.01%
Wells Fargo & Co.	$2,700,000	5.01%	4/4/2051	2,407,214	0.01%
Wells Fargo & Co.	$1,355,000	4.61%	25/4/2053	1,133,570	0.01%
Wells Fargo Bank NA	$500,000	4.81%	15/1/2026	501,581	0.00%
Wells Fargo Bank NA	$890,000	5.45%	7/8/2026	900,751	0.01%
Wells Fargo Bank NA	$1,000,000	5.25%	11/12/2026	1,011,771	0.01%
Wells Fargo Bank NA	$1,100,000	5.85%	1/2/2037	1,121,757	0.01%
Wells Fargo Bank NA	$250,000	6.60%	15/1/2038	272,689	0.00%
Wells Fargo Commercial Mortgage Trust 2015	$1,000,000	3.81%	15/12/2048	990,623	0.01%
Wells Fargo Commercial Mortgage Trust 2015	$1,599,333	3.41%	15/9/2058	1,593,671	0.01%
Wells Fargo Commercial Mortgage Trust 2015	$100,000	3.66%	15/9/2058	99,264	0.00%
Wells Fargo Commercial Mortgage Trust 2016	$380,000	3.37%	15/10/2049	361,057	0.00%
Wells Fargo Commercial Mortgage Trust 2016	$125,000	2.94%	15/10/2049	121,415	0.00%
Wells Fargo Commercial Mortgage Trust 2016	$100,000	2.92%	15/11/2049	96,620	0.00%
Wells Fargo Commercial Mortgage Trust 2016	$1,900,000	3.43%	15/3/2059	1,868,873	0.01%
Wells Fargo Commercial Mortgage Trust 2016	$330,266	2.81%	15/11/2059	319,744	0.00%
Wells Fargo Commercial Mortgage Trust 2016	$100,000	3.42%	15/11/2059	96,908	0.00%
Wells Fargo Commercial Mortgage Trust 2016	$100,000	3.64%	15/12/2059	97,453	0.00%
Wells Fargo Commercial Mortgage Trust 2017	$1,183,000	3.64%	15/3/2050	1,130,689	0.01%
Wells Fargo Commercial Mortgage Trust 2017	$1,011,000	3.45%	15/7/2050	973,246	0.01%
Wells Fargo Commercial Mortgage Trust 2017	$286,000	3.67%	15/7/2050	272,905	0.00%
Wells Fargo Commercial Mortgage Trust 2017	$200,000	3.42%	15/9/2050	190,857	0.00%
Wells Fargo Commercial Mortgage Trust 2017	$100,000	3.70%	15/9/2050	94,704	0.00%
Wells Fargo Commercial Mortgage Trust 2017	$150,000	3.58%	15/10/2050	144,244	0.00%
Wells Fargo Commercial Mortgage Trust 2017	$100,000	3.32%	15/10/2050	95,887	0.00%
Wells Fargo Commercial Mortgage Trust 2017	$50,000	3.85%	15/10/2050	47,487	0.00%
Wells Fargo Commercial Mortgage Trust 2017	$250,000	3.47%	15/11/2050	239,207	0.00%
Wells Fargo Commercial Mortgage Trust 2017	$250,000	3.33%	15/12/2050	240,022	0.00%
Wells Fargo Commercial Mortgage Trust 2018	$325,000	4.01%	15/3/2051	314,234	0.00%
Wells Fargo Commercial Mortgage Trust 2018	$50,000	4.15%	15/3/2051	47,979	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Wells Fargo Commercial Mortgage Trust 2018	$225,000	4.21%	15/5/2051	218,213	0.00%
Wells Fargo Commercial Mortgage Trust 2018	$600,000	4.18%	15/6/2051	582,786	0.00%
Wells Fargo Commercial Mortgage Trust 2018	$450,000	4.15%	15/8/2051	433,013	0.00%
Wells Fargo Commercial Mortgage Trust 2018	$1,200,000	4.30%	15/1/2052	1,166,232	0.01%
Wells Fargo Commercial Mortgage Trust 2018	$750,000	4.44%	15/9/2061	733,898	0.01%
Welltower OP LLC	$575,000	3.10%	15/1/2030	523,661	0.00%
Welltower OP LLC	$500,000	2.75%	15/1/2032	425,634	0.00%
Welltower OP LLC	£200,000	4.50%	1/12/2034	229,119	0.00%
Welltower OP LLC	$50,000	6.50%	15/3/2041	53,539	0.00%
Welltower OP LLC	$125,000	4.95%	1/9/2048	112,146	0.00%
West Virginia United Health System Obligated Group	$150,000	3.13%	1/6/2050	95,112	0.00%
Western & Southern Life Insurance Co.	$175,000	5.15%	15/1/2049	156,052	0.00%
Western Digital Corp.	$300,000	2.85%	1/2/2029	266,959	0.00%
Western Digital Corp.	$300,000	3.10%	1/2/2032	249,909	0.00%
Western Midstream Operating LP	$180,000	5.30%	1/3/2048	152,783	0.00%
Western Midstream Operating LP	$1,260,000	5.25%	1/2/2050	1,078,998	0.01%
Western Union Co.	$200,000	1.35%	15/3/2026	191,304	0.00%
Western Union Co.	$200,000	2.75%	15/3/2031	169,383	0.00%
Western Union Co.	$200,000	6.20%	17/11/2036	202,238	0.00%
Westinghouse Air Brake Technologies Corp.	$100,000	3.45%	15/11/2026	97,517	0.00%
Westinghouse Air Brake Technologies Corp.	$560,000	4.70%	15/9/2028	554,916	0.00%
Westlake Corp.	$200,000	3.60%	15/8/2026	196,008	0.00%
Westlake Corp.	$200,000	2.88%	15/8/2041	133,870	0.00%
Westlake Corp.	$125,000	5.00%	15/8/2046	108,646	0.00%
Westlake Corp.	$304,000	4.38%	15/11/2047	239,407	0.00%
Westlake Corp.	$400,000	3.13%	15/8/2051	248,441	0.00%
Weyerhaeuser Co.	$1,000,000	4.00%	15/11/2029	954,116	0.01%
Weyerhaeuser Co.	$50,000	4.00%	15/4/2030	47,371	0.00%
Weyerhaeuser Co.	$305,000	7.38%	15/3/2032	339,761	0.00%
Weyerhaeuser Co.	$200,000	4.00%	9/3/2052	150,455	0.00%
Whirlpool Corp.	$450,000	5.50%	1/3/2033	439,446	0.00%
Whirlpool Corp.	$112,500	4.50%	1/6/2046	86,782	0.00%
Whirlpool Corp.	$150,000	4.60%	15/5/2050	113,275	0.00%
Whirlpool Finance Luxembourg Sarl	€400,000	1.10%	9/11/2027	389,432	0.00%
William Marsh Rice University	$260,000	3.57%	15/5/2045	206,047	0.00%
Williams Cos, Inc.	$100,000	3.75%	15/6/2027	97,437	0.00%
Williams Cos, Inc.	$1,115,000	4.90%	15/3/2029	1,106,632	0.01%
Williams Cos, Inc.	$300,000	4.80%	15/11/2029	296,115	0.00%
Williams Cos, Inc.	$200,000	7.50%	15/1/2031	220,966	0.00%
Williams Cos, Inc.	$600,000	2.60%	15/3/2031	516,804	0.00%
Williams Cos, Inc.	$1,515,000	4.65%	15/8/2032	1,442,570	0.01%
Williams Cos, Inc.	$475,000	6.30%	15/4/2040	493,407	0.00%
Williams Cos, Inc.	$100,000	5.80%	15/11/2043	98,047	0.00%
Williams Cos, Inc.	$1,100,000	5.40%	4/3/2044	1,030,633	0.01%
Williams Cos, Inc.	$200,000	5.75%	24/6/2044	193,627	0.00%
Williams Cos, Inc.	$485,000	5.10%	15/9/2045	435,013	0.00%
Williams Cos, Inc.	$100,000	4.85%	1/3/2048	85,387	0.00%
Williams Cos, Inc.	$155,000	5.30%	15/8/2052	141,583	0.00%
Williams Cos, Inc.	$300,000	5.80%	15/11/2054	293,166	0.00%
Willis North America, Inc.	$225,000	4.50%	15/9/2028	221,066	0.00%
Willis North America, Inc.	$270,000	2.95%	15/9/2029	245,795	0.00%
Willis North America, Inc.	$750,000	5.05%	15/9/2048	660,258	0.00%
Willis North America, Inc.	$400,000	5.90%	5/3/2054	392,799	0.00%
Willis-Knighton Medical Center	$300,000	3.07%	1/3/2051	187,157	0.00%
Wisconsin Electric Power Co.	$200,000	1.70%	15/6/2028	181,135	0.00%
Wisconsin Electric Power Co.	$300,000	5.00%	15/5/2029	302,238	0.00%
Wisconsin Electric Power Co.	$200,000	4.75%	30/9/2032	197,330	0.00%
Wisconsin Electric Power Co.	$200,000	4.60%	1/10/2034	190,679	0.00%
Wisconsin Electric Power Co.	$75,000	4.30%	15/10/2048	61,759	0.00%
Wisconsin Electric Power Co.	$250,000	5.05%	1/10/2054	227,319	0.00%
Wisconsin Power & Light Co.	$75,000	3.05%	15/10/2027	71,744	0.00%
Wisconsin Power & Light Co.	$640,000	3.95%	1/9/2032	591,880	0.00%
Wisconsin Power & Light Co.	$300,000	5.38%	30/3/2034	298,593	0.00%
Wisconsin Power & Light Co.	$155,000	3.65%	1/4/2050	110,824	0.00%
Wisconsin Public Service Corp.	$250,000	4.55%	1/12/2029	246,636	0.00%
Wisconsin Public Service Corp.	$325,000	4.75%	1/11/2044	287,980	0.00%
Wisconsin Public Service Corp.	$265,000	2.85%	1/12/2051	163,540	0.00%
Workday, Inc.	$300,000	3.50%	1/4/2027	292,302	0.00%
Workday, Inc.	$235,000	3.70%	1/4/2029	223,555	0.00%
Workday, Inc.	$800,000	3.80%	1/4/2032	728,014	0.01%
WP Carey, Inc.	$100,000	3.85%	15/7/2029	95,148	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
WP Carey, Inc.	$480,000	2.25%	1/4/2033	378,457	0.00%
WP Carey, Inc.	€1,094,000	3.70%	19/11/2034	1,117,785	0.01%
WRKCo, Inc.	$125,000	4.00%	15/3/2028	121,157	0.00%
WRKCo, Inc.	$100,000	3.90%	1/6/2028	96,453	0.00%
WRKCo, Inc.	$195,000	4.90%	15/3/2029	193,776	0.00%
WW Grainger, Inc.	$100,000	4.60%	15/6/2045	89,240	0.00%
WW Grainger, Inc.	$100,000	3.75%	15/5/2046	77,757	0.00%
WW Grainger, Inc.	$80,000	4.20%	15/5/2047	66,026	0.00%
Wyeth LLC	$135,000	6.50%	1/2/2034	146,914	0.00%
Wyeth LLC	$100,000	6.00%	15/2/2036	105,407	0.00%
Wyeth LLC	$850,000	5.95%	1/4/2037	887,635	0.01%
Xcel Energy, Inc.	$400,000	1.75%	15/3/2027	374,452	0.00%
Xcel Energy, Inc.	$175,000	4.00%	15/6/2028	169,319	0.00%
Xcel Energy, Inc.	$370,000	2.60%	1/12/2029	330,538	0.00%
Xcel Energy, Inc.	$425,000	2.35%	15/11/2031	350,852	0.00%
Xcel Energy, Inc.	$750,000	5.50%	15/3/2034	746,571	0.01%
Xcel Energy, Inc.	$350,000	6.50%	1/7/2036	373,821	0.00%
Xilinx, Inc.	$1,000,000	2.38%	1/6/2030	881,524	0.01%
Xylem, Inc.	$200,000	3.25%	1/11/2026	195,048	0.00%
Xylem, Inc.	$105,000	1.95%	30/1/2028	96,271	0.00%
Xylem, Inc.	$450,000	4.38%	1/11/2046	367,541	0.00%
Yale University	$200,000	1.48%	15/4/2030	170,146	0.00%
Yale University	$200,000	2.40%	15/4/2050	119,231	0.00%
Zimmer Biomet Holdings, Inc.	$465,000	2.60%	24/11/2031	396,754	0.00%
Zimmer Biomet Holdings, Inc.	$500,000	5.20%	15/9/2034	490,364	0.00%
Zimmer Biomet Holdings, Inc.	$50,000	5.75%	30/11/2039	49,949	0.00%
Zions Bancorp NA	$250,000	3.25%	29/10/2029	222,935	0.00%
Zions Bancorp NA	$200,000	6.82%	19/11/2035	201,923	0.00%
Zoetis, Inc.	$350,000	3.00%	12/9/2027	335,473	0.00%
Zoetis, Inc.	$80,000	3.90%	20/8/2028	77,539	0.00%
Zoetis, Inc.	$550,000	2.00%	15/5/2030	473,234	0.00%
Zoetis, Inc.	$400,000	5.60%	16/11/2032	412,112	0.00%
Zoetis, Inc.	$395,000	4.70%	1/2/2043	351,260	0.00%
Zoetis, Inc.	$200,000	3.95%	12/9/2047	154,504	0.00%
Zoetis, Inc.	$100,000	4.45%	20/8/2048	82,506	0.00%
Zoetis, Inc.	$460,000	3.00%	15/5/2050	294,985	0.00%
				9,738,716,375	**46.46%**
Uruguay 0.03% (31 December 2023: 0.03%)					
Uruguay Government International Bond	$575,000	4.38%	27/10/2027	569,465	0.00%
Uruguay Government International Bond	$520,190	4.38%	23/1/2031	504,148	0.00%
Uruguay Government International Bond	$724,468	5.75%	28/10/2034	744,184	0.00%
Uruguay Government International Bond	$725,000	7.63%	21/3/2036	845,758	0.01%
Uruguay Government International Bond	$300,000	4.13%	20/11/2045	250,758	0.00%
Uruguay Government International Bond	$975,000	5.10%	18/6/2050	894,725	0.01%
Uruguay Government International Bond	$1,600,000	4.98%	20/4/2055	1,416,462	0.01%
Uruguay Government International Bond	$500,000	5.25%	10/9/2060	455,401	0.00%
				5,680,901	**0.03%**
Total Fixed Income				**20,679,539,591**	**98.65%**
Total Transferable Securities				**20,679,539,591**	**98.65%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: 0.00%)				
Futures 0.00% (31 December 2023: 0.00%)				
Euro-Buxl 30 Year Bond March 2025	(30)	€(4,234,317)	262,931	0.00%
Euro-Bobl March 2025	(160)	€(19,099,190)	250,166	0.00%
Euro-OAT March 2025	(39)	€(4,920,630)	111,865	0.00%
Euro-Bund March 2025	216	€28,817,670	5,561	0.00%
Euro-Schatz March 2025	355	€38,135,317	(161,167)	(0.00%)
Long Gilt March 2025	177	£16,606,649	(313,198)	(0.00%)
			156,158	**0.00%**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**156,158**	**0.00%**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (0.33%) (31 December 2023: 0.05%)							
Forward Currency Exchange Contracts 1.31% (31 December 2023: (0.76%))							
USD	642,959,080	JPY	(96,067,216,591)	Bank of America	7/1/2025	31,397,747	0.15%
USD	642,956,498	JPY	(96,067,216,591)	Barclays Bank plc	7/1/2025	31,395,165	0.15%
USD	1,057,645,880	EUR	(1,000,000,000)	State Street Bank & Trust Co.	3/1/2025	22,145,832	0.11%
USD	358,364,421	AUD	(549,947,395)	UBS AG	3/1/2025	17,864,597	0.09%
USD	712,881,576	EUR	(674,025,362)	JPMorgan Chase Bank	3/1/2025	14,928,281	0.07%
USD	712,881,576	EUR	(674,025,362)	Toronto-Dominion Bank	3/1/2025	14,928,281	0.07%
USD	800,478,823	GBP	(629,789,000)	UBS AG	3/1/2025	11,731,135	0.06%
USD	528,723,000	EUR	(500,000,000)	Royal Bank of Canada	3/1/2025	10,972,976	0.05%
USD	528,720,500	EUR	(500,000,000)	Royal Bank of Canada	3/1/2025	10,970,476	0.05%
USD	528,639,000	EUR	(500,000,000)	HSBC Bank	3/1/2025	10,888,976	0.05%
USD	528,527,000	EUR	(500,000,000)	Royal Bank of Canada	3/1/2025	10,776,976	0.05%
USD	528,471,000	EUR	(500,000,000)	Royal Bank of Canada	3/1/2025	10,720,976	0.05%
USD	528,421,500	EUR	(500,000,000)	Deutsche Bank AG	3/1/2025	10,671,476	0.05%
USD	320,360,303	CAD	(448,008,186)	Royal Bank of Canada	2/1/2025	8,854,124	0.04%
USD	320,360,303	CAD	(448,008,186)	Toronto-Dominion Bank	2/1/2025	8,854,124	0.04%
USD	146,914,806	KRW	(204,714,028,563)	State Street Bank & Trust Co.	6/1/2025	7,844,800	0.04%
USD	146,806,288	KRW	(204,714,028,564)	State Street Bank & Trust Co.	6/1/2025	7,736,282	0.04%
USD	141,819,712	CHF	(124,435,205)	UBS AG	6/1/2025	4,465,521	0.02%
USD	521,160,000	EUR	(500,000,000)	Toronto-Dominion Bank	4/2/2025	2,729,807	0.01%
USD	39,334,931	NZD	(66,465,000)	JPMorgan Chase Bank	6/1/2025	2,097,384	0.01%
USD	520,411,000	EUR	(500,000,000)	Toronto-Dominion Bank	4/2/2025	1,980,807	0.01%
USD	147,443,405	KRW	(213,972,817,610)	State Street Bank & Trust Co.	5/2/2025	1,946,021	0.01%
USD	520,160,000	EUR	(500,000,000)	Toronto-Dominion Bank	4/2/2025	1,729,807	0.01%
USD	74,395,257	MXN	(1,515,487,190)	UBS AG	3/1/2025	1,509,892	0.01%
USD	80,207,882	SEK	(872,369,000)	HSBC Bank	3/1/2025	1,255,103	0.01%
USD	57,655,611	EUR	(54,514,000)	Royal Bank of Canada	3/1/2025	1,206,362	0.01%
USD	519,608,500	EUR	(500,000,000)	Toronto-Dominion Bank	4/2/2025	1,178,307	0.01%
USD	519,584,500	EUR	(500,000,000)	State Street Bank & Trust Co.	4/2/2025	1,154,307	0.01%
USD	45,703,042	DKK	(321,690,000)	Deutsche Bank AG	3/1/2025	1,033,802	0.01%
USD	53,487,946	SGD	(71,565,000)	HSBC Bank	3/1/2025	1,028,629	0.01%
USD	519,433,000	EUR	(500,000,000)	State Street Bank & Trust Co.	4/2/2025	1,002,807	0.01%
USD	46,731,550	CZK	(1,116,370,000)	BNP Paribas	3/1/2025	812,979	0.01%
USD	399,690,764	JPY	(62,459,675,691)	Toronto-Dominion Bank	4/2/2025	712,936	0.00%
USD	50,903,896	IDR	(807,843,305,500)	Deutsche Bank AG	3/1/2025	711,706	0.00%
USD	50,902,292	IDR	(807,843,305,500)	Deutsche Bank AG	3/1/2025	710,102	0.00%
USD	62,527,260	CNY	(451,334,265)	HSBC Bank	3/1/2025	694,295	0.00%
USD	48,939,061	PLN	(199,550,000)	Toronto-Dominion Bank	3/1/2025	628,888	0.00%
USD	62,445,939	CNY	(451,334,266)	HSBC Bank	3/1/2025	612,974	0.00%
USD	23,584,260	NOK	(261,030,000)	UBS AG	3/1/2025	600,906	0.00%
USD	26,106,996	EUR	(24,663,000)	State Street Bank & Trust Co.	3/1/2025	568,459	0.00%
USD	50,640,167	MYR	(224,305,556)	Deutsche Bank AG	3/1/2025	476,787	0.00%
USD	79,547,047	SEK	(872,369,000)	BNP Paribas	4/2/2025	456,297	0.00%
USD	50,596,760	MYR	(224,305,556)	HSBC Bank	3/1/2025	433,379	0.00%
USD	8,556,674	KRW	(11,973,534,093)	State Street Bank & Trust Co.	6/1/2025	422,598	0.00%
USD	48,652,339	PLN	(199,550,000)	BNP Paribas	4/2/2025	397,540	0.00%
USD	411,465,576	JPY	(64,352,393,136)	Bank of America	4/2/2025	397,511	0.00%
USD	46,292,441	CZK	(1,116,370,000)	UBS AG	4/2/2025	349,813	0.00%
IDR	807,843,305,500	USD	(49,866,871)	HSBC Bank	3/1/2025	325,320	0.00%
USD	17,541,295	RON	(82,800,000)	BNP Paribas	8/1/2025	312,469	0.00%
USD	6,675,911	JPY	(1,000,000,000)	BNP Paribas	7/1/2025	309,938	0.00%
KRW	213,972,817,611	USD	(145,066,317)	BNP Paribas	6/1/2025	293,535	0.00%
USD	299,520,820	JPY	(46,844,756,768)	Bank of New York Mellon	4/2/2025	287,450	0.00%
USD	45,014,273	DKK	(321,690,000)	HSBC Bank	4/2/2025	270,016	0.00%
USD	15,234,950	HUF	(5,951,000,000)	UBS AG	3/1/2025	254,919	0.00%
MYR	224,305,556	USD	(49,980,627)	BNP Paribas	3/1/2025	182,754	0.00%
USD	14,872,838	EUR	(14,187,000)	BNP Paribas	3/1/2025	182,199	0.00%
USD	52,696,106	SGD	(71,565,000)	State Street Bank & Trust Co.	4/2/2025	164,433	0.00%
THB	1,497,990,131	USD	(43,774,130)	BNP Paribas	3/1/2025	161,641	0.00%
USD	99,889,228	JPY	(15,614,918,923)	Deutsche Bank AG	4/2/2025	144,771	0.00%
USD	15,082,471	HUF	(5,951,000,000)	BNP Paribas	4/2/2025	127,875	0.00%
USD	7,569,340	CLP	(7,401,528,000)	State Street Bank & Trust Co.	6/1/2025	127,194	0.00%
USD	7,567,870	CLP	(7,401,528,000)	State Street Bank & Trust Co.	6/1/2025	125,724	0.00%
USD	4,555,548	KRW	(6,544,044,001)	Deutsche Bank AG	6/1/2025	109,930	0.00%
USD	17,305,160	RON	(82,800,000)	HSBC Bank	4/2/2025	108,938	0.00%
USD	6,981,429	IDR	(110,747,739,045)	UBS AG	3/1/2025	100,551	0.00%
USD	6,981,429	IDR	(110,747,739,045)	UBS AG	3/1/2025	100,551	0.00%
THB	1,497,990,131	USD	(43,836,129)	BNP Paribas	3/1/2025	99,642	0.00%
USD	6,406,055	GBP	(5,040,000)	Royal Bank of Canada	3/1/2025	93,960	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	4,901,371	MXN	(100,000,000)	JPMorgan Chase Bank	3/1/2025	92,003	0.00%
IDR	110,747,739,045	USD	(6,810,216)	HSBC Bank	3/1/2025	70,662	0.00%
USD	29,420,584	ILS	(106,945,000)	BNP Paribas	3/1/2025	69,521	0.00%
USD	50,296,300	MYR	(224,305,556)	BNP Paribas	4/2/2025	67,543	0.00%
IDR	110,747,739,045	USD	(6,814,407)	HSBC Bank	3/1/2025	66,472	0.00%
COP	120,274,484,800	USD	(27,223,740)	State Street Bank & Trust Co.	7/1/2025	61,601	0.00%
USD	23,037,442	NOK	(261,030,000)	UBS AG	4/2/2025	55,723	0.00%
USD	19,069,615	EUR	(18,347,000)	JPMorgan Chase Bank	4/2/2025	46,337	0.00%
USD	61,061,112	CNY	(444,225,693)	Standard Chartered Bank	6/2/2025	43,940	0.00%
USD	7,096,144	CHF	(6,393,511)	JPMorgan Chase Bank	3/1/2025	41,235	0.00%
USD	8,672,879	PEN	(32,441,773)	State Street Bank & Trust Co.	6/1/2025	38,810	0.00%
CLP	14,953,056,000	USD	(14,998,050)	State Street Bank & Trust Co.	6/1/2025	37,065	0.00%
USD	77,249,489	MXN	(1,615,487,190)	UBS AG	5/2/2025	22,253	0.00%
USD	2,137,235	CNY	(15,471,616)	HSBC Bank	3/1/2025	17,618	0.00%
THB	81,521,346	USD	(2,379,366)	BNP Paribas	4/2/2025	15,867	0.00%
USD	61,030,911	CNY	(444,225,692)	HSBC Bank	6/2/2025	13,740	0.00%
JPY	3,862,688,664	USD	(24,578,065)	JPMorgan Chase Bank	7/1/2025	11,708	0.00%
USD	3,701,432	THB	(125,614,773)	Deutsche Bank AG	4/2/2025	10,661	0.00%
EUR	71,000,000	USD	(73,612,175)	JPMorgan Chase Bank	4/2/2025	4,912	0.00%
USD	153,508	CLP	(150,000,000)	State Street Bank & Trust Co.	6/1/2025	2,684	0.00%
USD	317,937,998	GBP	(253,931,600)	UBS AG	4/2/2025	1,685	0.00%
USD	2,963,178	HKD	(23,000,000)	HSBC Bank	4/2/2025	1,381	0.00%
USD	158,810,033	GBP	(126,838,834)	Toronto-Dominion Bank	4/2/2025	845	0.00%
USD	159,286,928	GBP	(127,219,732)	Royal Bank of Canada	4/2/2025	835	0.00%
USD	158,809,831	GBP	(126,838,834)	HSBC Bank	4/2/2025	642	0.00%
SEK	108,000,000	USD	(9,791,451)	BNP Paribas	4/2/2025	49	0.00%
EUR	11,926	USD	(12,383)	JPMorgan Chase Bank	7/1/2025	(31)	(0.00%)
USD	170,257,664	AUD	(274,973,697)	JPMorgan Chase Bank	4/2/2025	(49)	(0.00%)
USD	89,047	JPY	(14,000,000)	State Street Bank & Trust Co.	6/1/2025	(66)	(0.00%)
EUR	15,515	USD	(16,177)	JPMorgan Chase Bank	6/1/2025	(109)	(0.00%)
USD	170,257,546	AUD	(274,973,698)	UBS AG	4/2/2025	(167)	(0.00%)
GBP	10,000,000	USD	(12,521,084)	JPMorgan Chase Bank	4/2/2025	(535)	(0.00%)
USD	37,243,397	NZD	(66,465,000)	JPMorgan Chase Bank	4/2/2025	(1,495)	(0.00%)
USD	2,956,099	HKD	(23,000,000)	HSBC Bank	3/1/2025	(4,785)	(0.00%)
USD	1,872,343	JPY	(295,000,000)	JPMorgan Chase Bank	6/1/2025	(5,396)	(0.00%)
USD	17,239,298	PEN	(64,883,546)	Citibank NA	5/2/2025	(7,011)	(0.00%)
USD	192,848,334	EUR	(186,000,000)	JPMorgan Chase Bank	4/2/2025	(7,698)	(0.00%)
USD	29,364,763	ILS	(106,945,000)	HSBC Bank	4/2/2025	(10,308)	(0.00%)
USD	311,865,924	CAD	(448,008,186)	Royal Bank of Canada	3/2/2025	(10,855)	(0.00%)
USD	311,865,924	CAD	(448,008,186)	Toronto-Dominion Bank	3/2/2025	(10,855)	(0.00%)
USD	325,561,210	EUR	(314,000,000)	UBS AG	4/2/2025	(12,952)	(0.00%)
USD	24,659,814	JPY	(3,862,688,664)	JPMorgan Chase Bank	4/2/2025	(14,139)	(0.00%)
CNY	444,225,692	USD	(60,874,516)	HSBC Bank	3/1/2025	(15,429)	(0.00%)
USD	398,568,490	EUR	(384,414,724)	BNP Paribas	4/2/2025	(15,910)	(0.00%)
USD	8,617,817	PEN	(32,441,773)	State Street Bank & Trust Co.	6/1/2025	(16,252)	(0.00%)
USD	2,133,499	THB	(73,362,920)	BNP Paribas	3/1/2025	(18,222)	(0.00%)
USD	577,508,261	EUR	(557,000,000)	State Street Bank & Trust Co.	4/2/2025	(22,974)	(0.00%)
CNY	29,688,762	USD	(4,103,151)	HSBC Bank	3/1/2025	(35,780)	(0.00%)
USD	14,992,035	CLP	(14,953,056,000)	State Street Bank & Trust Co.	5/2/2025	(38,171)	(0.00%)
USD	1,036,817,000	EUR	(1,000,000,000)	State Street Bank & Trust Co.	4/2/2025	(43,387)	(0.00%)
CNY	444,225,693	USD	(60,902,892)	Standard Chartered Bank	3/1/2025	(43,805)	(0.00%)
USD	137,758,165	CHF	(124,435,205)	UBS AG	4/2/2025	(59,401)	(0.00%)
USD	13,579,136	COP	(60,137,242,400)	State Street Bank & Trust Co.	7/1/2025	(63,534)	(0.00%)
MYR	224,305,556	USD	(50,231,198)	BNP Paribas	3/1/2025	(67,817)	(0.00%)
USD	27,102,277	COP	(120,274,484,800)	State Street Bank & Trust Co.	5/2/2025	(71,029)	(0.00%)
USD	6,798,511	IDR	(110,747,739,045)	HSBC Bank	4/2/2025	(74,596)	(0.00%)
USD	6,792,256	IDR	(110,747,739,045)	HSBC Bank	4/2/2025	(80,850)	(0.00%)
RON	82,800,000	USD	(17,333,054)	HSBC Bank	8/1/2025	(104,228)	(0.00%)
USD	13,518,392	COP	(60,137,242,400)	State Street Bank & Trust Co.	7/1/2025	(124,279)	(0.00%)
JPY	15,614,918,923	USD	(99,557,640)	Deutsche Bank AG	7/1/2025	(153,483)	(0.00%)
USD	43,854,096	THB	(1,497,990,131)	BNP Paribas	4/2/2025	(159,346)	(0.00%)
KRW	17,690,750,000	USD	(12,195,471)	Deutsche Bank AG	5/2/2025	(166,103)	(0.00%)
USD	50,045,081	MYR	(224,305,556)	BNP Paribas	4/2/2025	(183,676)	(0.00%)
USD	49,948,577	IDR	(807,843,305,500)	Deutsche Bank AG	4/2/2025	(186,921)	(0.00%)
USD	43,796,527	THB	(1,497,990,131)	BNP Paribas	4/2/2025	(216,915)	(0.00%)
USD	145,187,389	KRW	(213,972,817,611)	BNP Paribas	5/2/2025	(309,995)	(0.00%)
JPY	46,844,756,768	USD	(298,526,362)	Bank of New York Mellon	7/1/2025	(313,893)	(0.00%)
USD	49,811,525	IDR	(807,843,305,500)	HSBC Bank	4/2/2025	(323,973)	(0.00%)
USD	42,464,596	THB	(1,461,308,671)	Standard Chartered Bank	3/1/2025	(395,315)	(0.00%)
USD	42,464,596	THB	(1,461,308,671)	Standard Chartered Bank	3/1/2025	(395,315)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
JPY	64,352,393,136	USD	(410,096,821)	Bank of America	7/1/2025	(431,206)	(0.00%)
JPY	62,459,675,691	USD	(398,365,174)	Toronto-Dominion Bank	7/1/2025	(748,548)	(0.00%)
KRW	213,972,817,610	USD	(147,283,052)	State Street Bank & Trust Co.	6/1/2025	(1,923,199)	(0.01%)
						273,777,549	**1.31%**
Hedge Share Class Level Forward Currency Exchange Contracts (1.64%) (31 December 2023: 0.81%)							
USD	664,371,100	GBP	(529,000,000)	Toronto-Dominion Bank	3/1/2025	1,851,547	0.01%
USD	664,318,200	GBP	(529,000,000)	Royal Bank of Canada	3/1/2025	1,798,647	0.01%
USD	664,212,400	GBP	(529,000,000)	HSBC Bank	3/1/2025	1,692,847	0.01%
USD	664,000,800	GBP	(529,000,000)	BNP Paribas	3/1/2025	1,481,247	0.01%
USD	663,947,900	GBP	(529,000,000)	Royal Bank of Canada	3/1/2025	1,428,347	0.01%
USD	663,789,200	GBP	(529,000,000)	BNP Paribas	3/1/2025	1,269,647	0.01%
USD	663,366,000	GBP	(529,000,000)	Royal Bank of Canada	3/1/2025	846,447	0.00%
USD	663,154,400	GBP	(529,000,000)	Toronto-Dominion Bank	3/1/2025	634,847	0.00%
USD	663,048,600	GBP	(529,000,000)	Royal Bank of Canada	3/1/2025	529,047	0.00%
USD	286,054,432	GBP	(227,986,317)	HSBC Bank	3/1/2025	524,389	0.00%
USD	23,382,641	GBP	(18,355,234)	Toronto-Dominion Bank	3/1/2025	394,547	0.00%
USD	662,889,900	GBP	(529,000,000)	Royal Bank of Canada	3/1/2025	370,347	0.00%
JPY	90,735,507,994	USD	(579,265,113)	JPMorgan Chase Bank	4/2/2025	332,131	0.00%
USD	17,143,598	GBP	(13,454,209)	BNP Paribas	3/1/2025	293,548	0.00%
USD	8,477,357	GBP	(6,670,896)	BNP Paribas	3/1/2025	122,727	0.00%
CHF	206,032,747	USD	(228,092,105)	Royal Bank of Canada	4/2/2025	98,396	0.00%
CHF	206,032,747	USD	(228,092,148)	State Street Bank & Trust Co.	4/2/2025	98,353	0.00%
CHF	206,032,745	USD	(228,092,145)	Toronto-Dominion Bank	4/2/2025	98,353	0.00%
CHF	206,032,747	USD	(228,092,148)	UBS AG	4/2/2025	98,353	0.00%
USD	2,166,928	GBP	(1,693,328)	State Street Bank & Trust Co.	3/1/2025	46,204	0.00%
USD	1,596,918	EUR	(1,510,161)	Toronto-Dominion Bank	3/1/2025	33,146	0.00%
EUR	652,000,000	USD	(676,005,988)	HSBC Bank	4/2/2025	26,984	0.00%
EUR	622,000,000	USD	(644,901,418)	Royal Bank of Canada	4/2/2025	25,743	0.00%
EUR	606,041,863	USD	(628,355,718)	BNP Paribas	4/2/2025	25,082	0.00%
EUR	606,041,863	USD	(628,355,803)	State Street Bank & Trust Co.	4/2/2025	24,997	0.00%
USD	671,798	CHF	(598,799)	Toronto-Dominion Bank	6/1/2025	10,831	0.00%
USD	773,352	GBP	(612,391)	BNP Paribas	3/1/2025	6,394	0.00%
GBP	4,324,836	USD	(5,410,596)	JPMorgan Chase Bank	3/1/2025	5,828	0.00%
JPY	294,999,944	USD	(1,872,568)	JPMorgan Chase Bank	7/1/2025	5,393	0.00%
JPY	386,900,032	USD	(2,458,813)	BNP Paribas	7/1/2025	4,182	0.00%
USD	261,093	EUR	(248,679)	BNP Paribas	3/1/2025	3,586	0.00%
USD	1,682,934	GBP	(1,341,313)	BNP Paribas	3/1/2025	3,074	0.00%
USD	2,379,939	GBP	(1,897,940)	BNP Paribas	3/1/2025	2,959	0.00%
GBP	2,948,066	USD	(3,690,183)	State Street Bank & Trust Co.	3/1/2025	1,975	0.00%
USD	181,944,062	GBP	(145,315,038)	BNP Paribas	4/2/2025	1,651	0.00%
USD	26,932	JPY	(4,000,009)	JPMorgan Chase Bank	7/1/2025	1,468	0.00%
USD	2,551,776,533	GBP	(2,037,509,209)	Toronto-Dominion Bank	3/1/2025	181	0.00%
USD	2,291,040,034	GBP	(1,829,319,733)	State Street Bank & Trust Co.	3/1/2025	162	0.00%
USD	2,270,001,035	GBP	(1,812,520,788)	HSBC Bank	3/1/2025	161	0.00%
USD	1,633,486,652	GBP	(1,304,285,094)	Royal Bank of Canada	3/1/2025	116	0.00%
EUR	2,579,963	USD	(2,674,955)	State Street Bank & Trust Co.	4/2/2025	106	0.00%
USD	7,064	CHF	(6,308)	BNP Paribas	6/1/2025	101	0.00%
USD	6,402	JPY	(999,977)	BNP Paribas	7/1/2025	37	0.00%
JPY	12,000,000	USD	(76,355)	State Street Bank & Trust Co.	7/1/2025	36	0.00%
CHF	7,467	USD	(8,239)	State Street Bank & Trust Co.	6/1/2025	3	0.00%
USD	2,671,552	EUR	(2,579,963)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
USD	5,416,425	GBP	(4,324,836)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
USD	8,266	CHF	(7,467)	State Street Bank & Trust Co.	4/2/2025	(4)	(0.00%)
USD	8,239	CHF	(7,467)	State Street Bank & Trust Co.	6/1/2025	(4)	(0.00%)
USD	627,556,349	EUR	(606,041,863)	BNP Paribas	3/1/2025	(29)	(0.00%)
GBP	4,324,836	USD	(5,414,961)	State Street Bank & Trust Co.	4/2/2025	(29)	(0.00%)
USD	627,556,349	EUR	(606,041,863)	State Street Bank & Trust Co.	3/1/2025	(29)	(0.00%)
USD	644,081,000	EUR	(622,000,000)	Royal Bank of Canada	3/1/2025	(30)	(0.00%)
USD	675,146,000	EUR	(652,000,000)	HSBC Bank	3/1/2025	(31)	(0.00%)
USD	76,608	JPY	(12,000,000)	State Street Bank & Trust Co.	4/2/2025	(45)	(0.00%)
USD	76,336	JPY	(12,000,000)	State Street Bank & Trust Co.	7/1/2025	(56)	(0.00%)
JPY	300,022	USD	(2,007)	Royal Bank of Canada	7/1/2025	(97)	(0.00%)
JPY	1,000,031	USD	(6,676)	BNP Paribas	7/1/2025	(310)	(0.00%)
EUR	535,320	USD	(555,914)	BNP Paribas	3/1/2025	(1,591)	(0.00%)
CHF	73,023	USD	(82,375)	BNP Paribas	6/1/2025	(1,771)	(0.00%)
CHF	97,153	USD	(109,034)	Toronto-Dominion Bank	6/1/2025	(1,794)	(0.00%)
CHF	52,516	USD	(59,887)	Toronto-Dominion Bank	6/1/2025	(1,919)	(0.00%)
USD	32,202,582	EUR	(31,059,853)	JPMorgan Chase Bank	4/2/2025	(2,149)	(0.00%)
CHF	64,561	USD	(73,580)	Toronto-Dominion Bank	6/1/2025	(2,316)	(0.00%)
EUR	999,523	USD	(1,039,039)	State Street Bank & Trust Co.	3/1/2025	(4,033)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	8,943,046	JPY	(1,400,833,965)	JPMorgan Chase Bank	4/2/2025	(5,154)	(0.00%)
EUR	241,315	USD	(255,502)	Toronto-Dominion Bank	3/1/2025	(5,620)	(0.00%)
USD	13,454,963	CHF	(12,153,840)	JPMorgan Chase Bank	4/2/2025	(5,959)	(0.00%)
EUR	2,579,963	USD	(2,678,285)	JPMorgan Chase Bank	3/1/2025	(6,734)	(0.00%)
CHF	196,482	USD	(224,071)	Toronto-Dominion Bank	6/1/2025	(7,190)	(0.00%)
CHF	232,174	USD	(263,739)	BNP Paribas	6/1/2025	(7,460)	(0.00%)
CHF	279,645	USD	(317,089)	JPMorgan Chase Bank	6/1/2025	(8,411)	(0.00%)
GBP	1,304,285,094	USD	(1,633,045,151)	Royal Bank of Canada	4/2/2025	(8,562)	(0.00%)
GBP	1,812,520,788	USD	(2,269,384,778)	HSBC Bank	4/2/2025	(9,180)	(0.00%)
CHF	380,321	USD	(431,387)	BNP Paribas	6/1/2025	(11,581)	(0.00%)
GBP	724,861	USD	(919,838)	Toronto-Dominion Bank	3/1/2025	(12,023)	(0.00%)
GBP	1,829,319,733	USD	(2,290,420,937)	State Street Bank & Trust Co.	4/2/2025	(12,137)	(0.00%)
JPY	44,000,043	USD	(292,423)	Toronto-Dominion Bank	7/1/2025	(12,319)	(0.00%)
JPY	91,999,974	USD	(598,152)	Toronto-Dominion Bank	7/1/2025	(12,483)	(0.00%)
CHF	323,284	USD	(369,745)	JPMorgan Chase Bank	6/1/2025	(12,897)	(0.00%)
GBP	2,037,509,209	USD	(2,551,087,040)	Toronto-Dominion Bank	4/2/2025	(13,580)	(0.00%)
EUR	570,492	USD	(604,885)	State Street Bank & Trust Co.	3/1/2025	(14,140)	(0.00%)
EUR	1,001,336	USD	(1,051,130)	HSBC Bank	3/1/2025	(14,247)	(0.00%)
EUR	1,499,255	USD	(1,571,078)	Toronto-Dominion Bank	3/1/2025	(18,600)	(0.00%)
GBP	2,292,465	USD	(2,891,275)	Toronto-Dominion Bank	3/1/2025	(20,192)	(0.00%)
EUR	1,463,314	USD	(1,538,629)	Toronto-Dominion Bank	3/1/2025	(23,368)	(0.00%)
EUR	3,400,838	USD	(3,545,459)	JPMorgan Chase Bank	3/1/2025	(23,891)	(0.00%)
EUR	1,278,280	USD	(1,347,585)	BNP Paribas	3/1/2025	(23,926)	(0.00%)
CHF	729,305	USD	(829,082)	Toronto-Dominion Bank	6/1/2025	(24,060)	(0.00%)
CHF	1,491,330	USD	(1,670,775)	BNP Paribas	6/1/2025	(24,614)	(0.00%)
EUR	1,547,560	USD	(1,627,272)	Toronto-Dominion Bank	3/1/2025	(24,773)	(0.00%)
CHF	3,048,126	USD	(3,390,951)	State Street Bank & Trust Co.	6/1/2025	(26,366)	(0.00%)
EUR	1,213,986	USD	(1,285,056)	State Street Bank & Trust Co.	3/1/2025	(27,974)	(0.00%)
EUR	6,108,446	USD	(6,355,006)	BNP Paribas	3/1/2025	(29,710)	(0.00%)
CHF	2,865,360	USD	(3,197,043)	BNP Paribas	6/1/2025	(34,199)	(0.00%)
CHF	930,266	USD	(1,065,192)	Toronto-Dominion Bank	6/1/2025	(38,345)	(0.00%)
CHF	6,393,511	USD	(7,098,688)	JPMorgan Chase Bank	6/1/2025	(41,396)	(0.00%)
EUR	3,285,664	USD	(3,444,134)	BNP Paribas	3/1/2025	(41,829)	(0.00%)
GBP	2,442,583	USD	(3,104,523)	HSBC Bank	3/1/2025	(45,432)	(0.00%)
EUR	3,267,872	USD	(3,433,359)	BNP Paribas	3/1/2025	(49,477)	(0.00%)
EUR	2,732,349	USD	(2,889,820)	HSBC Bank	3/1/2025	(60,472)	(0.00%)
JPY	217,999,967	USD	(1,460,835)	BNP Paribas	7/1/2025	(73,053)	(0.00%)
USD	227,346,479	CHF	(206,032,747)	Royal Bank of Canada	6/1/2025	(76,791)	(0.00%)
USD	227,346,479	CHF	(206,032,747)	State Street Bank & Trust Co.	6/1/2025	(76,791)	(0.00%)
USD	227,346,477	CHF	(206,032,745)	Toronto-Dominion Bank	6/1/2025	(76,791)	(0.00%)
USD	227,346,479	CHF	(206,032,747)	UBS AG	6/1/2025	(76,791)	(0.00%)
CHF	4,012,040	USD	(4,506,234)	Toronto-Dominion Bank	6/1/2025	(77,660)	(0.00%)
CHF	2,711,638	USD	(3,074,322)	Toronto-Dominion Bank	6/1/2025	(81,159)	(0.00%)
JPY	523,999,978	USD	(3,419,454)	Toronto-Dominion Bank	7/1/2025	(83,684)	(0.00%)
JPY	303,499,989	USD	(2,019,652)	Toronto-Dominion Bank	7/1/2025	(87,579)	(0.00%)
EUR	5,154,401	USD	(5,428,133)	JPMorgan Chase Bank	3/1/2025	(90,750)	(0.00%)
JPY	310,216,199	USD	(2,074,911)	JPMorgan Chase Bank	7/1/2025	(100,082)	(0.00%)
GBP	7,582,111	USD	(9,599,188)	JPMorgan Chase Bank	3/1/2025	(103,352)	(0.00%)
EUR	8,370,598	USD	(8,775,255)	BNP Paribas	3/1/2025	(107,501)	(0.00%)
GBP	5,074,751	USD	(6,466,583)	Toronto-Dominion Bank	3/1/2025	(110,965)	(0.00%)
GBP	7,848,419	USD	(9,950,359)	Toronto-Dominion Bank	3/1/2025	(121,000)	(0.00%)
GBP	5,725,535	USD	(7,303,773)	Toronto-Dominion Bank	3/1/2025	(133,113)	(0.00%)
JPY	447,412,868	USD	(2,993,345)	Toronto-Dominion Bank	7/1/2025	(145,126)	(0.00%)
CHF	5,601,119	USD	(6,333,881)	BNP Paribas	6/1/2025	(151,249)	(0.00%)
EUR	8,470,357	USD	(8,928,303)	BNP Paribas	3/1/2025	(157,248)	(0.00%)
GBP	9,882,100	USD	(12,540,167)	Toronto-Dominion Bank	3/1/2025	(163,826)	(0.00%)
GBP	9,122,811	USD	(11,595,482)	Royal Bank of Canada	3/1/2025	(170,075)	(0.00%)
CHF	4,752,405	USD	(5,416,130)	State Street Bank & Trust Co.	6/1/2025	(170,326)	(0.00%)
GBP	30,789,252	USD	(38,731,740)	JPMorgan Chase Bank	3/1/2025	(171,283)	(0.00%)
GBP	10,484,436	USD	(13,304,231)	BNP Paribas	3/1/2025	(173,525)	(0.00%)
USD	577,344,795	JPY	(90,735,507,994)	JPMorgan Chase Bank	7/1/2025	(275,024)	(0.00%)
JPY	1,542,799,999	USD	(10,178,224)	JPMorgan Chase Bank	7/1/2025	(356,801)	(0.00%)
GBP	529,000,000	USD	(662,710,040)	Royal Bank of Canada	4/2/2025	(372,979)	(0.00%)
EUR	19,462,073	USD	(20,583,711)	HSBC Bank	3/1/2025	(430,734)	(0.00%)
GBP	227,986,317	USD	(285,975,093)	HSBC Bank	4/2/2025	(523,699)	(0.00%)
GBP	529,000,000	USD	(662,866,095)	Royal Bank of Canada	4/2/2025	(529,034)	(0.00%)
GBP	529,000,000	USD	(662,971,366)	Toronto-Dominion Bank	4/2/2025	(634,305)	(0.00%)
GBP	529,000,000	USD	(663,183,495)	Royal Bank of Canada	4/2/2025	(846,434)	(0.00%)
GBP	47,256,605	USD	(60,096,187)	State Street Bank & Trust Co.	3/1/2025	(912,019)	(0.00%)
GBP	529,000,000	USD	(663,607,753)	BNP Paribas	4/2/2025	(1,270,692)	(0.01%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
GBP	529,000,000	USD	(663,762,750)	Royal Bank of Canada	4/2/2025	(1,425,689)	(0.01%)
GBP	529,000,000	USD	(663,815,650)	BNP Paribas	4/2/2025	(1,478,589)	(0.01%)
GBP	529,000,000	USD	(664,028,308)	HSBC Bank	4/2/2025	(1,691,247)	(0.01%)
GBP	529,000,000	USD	(664,133,050)	Royal Bank of Canada	4/2/2025	(1,795,989)	(0.01%)
GBP	529,000,000	USD	(664,185,421)	Toronto-Dominion Bank	4/2/2025	(1,848,360)	(0.01%)
GBP	114,729,839	USD	(145,821,281)	HSBC Bank	3/1/2025	(2,133,641)	(0.01%)
GBP	149,637,070	USD	(190,192,756)	Toronto-Dominion Bank	3/1/2025	(2,787,303)	(0.01%)
GBP	204,221,768	USD	(259,609,571)	HSBC Bank	3/1/2025	(3,842,246)	(0.02%)
CHF	164,187,231	USD	(187,125,386)	UBS AG	6/1/2025	(5,892,075)	(0.03%)
CHF	208,562,763	USD	(237,690,823)	State Street Bank & Trust Co.	6/1/2025	(7,474,868)	(0.04%)
CHF	208,562,763	USD	(237,700,494)	Royal Bank of Canada	6/1/2025	(7,484,539)	(0.04%)
CHF	209,189,077	USD	(238,414,308)	Toronto-Dominion Bank	6/1/2025	(7,507,015)	(0.04%)
GBP	530,000,000	USD	(671,708,220)	HSBC Bank	3/1/2025	(7,936,267)	(0.04%)
GBP	437,393,632	USD	(555,939,116)	Royal Bank of Canada	3/1/2025	(8,147,370)	(0.04%)
GBP	530,000,000	USD	(672,556,750)	Royal Bank of Canada	3/1/2025	(8,784,797)	(0.04%)
GBP	530,000,000	USD	(672,663,280)	Royal Bank of Canada	3/1/2025	(8,891,327)	(0.04%)
GBP	530,000,000	USD	(672,721,580)	Royal Bank of Canada	3/1/2025	(8,949,627)	(0.04%)
GBP	530,000,000	USD	(673,076,680)	BNP Paribas	3/1/2025	(9,304,727)	(0.04%)
GBP	506,296,196	USD	(643,516,135)	UBS AG	3/1/2025	(9,430,824)	(0.04%)
GBP	530,000,000	USD	(673,353,870)	Deutsche Bank AG	3/1/2025	(9,581,917)	(0.05%)
GBP	530,000,000	USD	(673,449,800)	BNP Paribas	3/1/2025	(9,677,847)	(0.05%)
GBP	530,000,000	USD	(673,872,740)	State Street Bank & Trust Co.	3/1/2025	(10,100,787)	(0.05%)
GBP	530,000,000	USD	(673,928,390)	Toronto-Dominion Bank	3/1/2025	(10,156,437)	(0.05%)
EUR	476,437,922	USD	(503,903,615)	HSBC Bank	3/1/2025	(10,552,124)	(0.05%)
EUR	476,437,923	USD	(503,903,616)	Toronto-Dominion Bank	3/1/2025	(10,552,124)	(0.05%)
EUR	635,250,564	USD	(671,871,489)	Royal Bank of Canada	3/1/2025	(14,069,499)	(0.07%)
GBP	530,000,000	USD	(677,856,220)	Royal Bank of Canada	3/1/2025	(14,084,267)	(0.07%)
EUR	829,113,178	USD	(876,909,894)	UBS AG	3/1/2025	(18,363,159)	(0.09%)
JPY	86,575,378,934	USD	(579,213,430)	JPMorgan Chase Bank	7/1/2025	(28,076,882)	(0.13%)
GBP	1,754,918,583	USD	(2,230,554,167)	State Street Bank & Trust Co.	3/1/2025	(32,694,289)	(0.16%)
GBP	1,795,744,682	USD	(2,282,441,772)	HSBC Bank	3/1/2025	(33,451,291)	(0.16%)
GBP	2,140,530,687	USD	(2,720,672,298)	Toronto-Dominion Bank	3/1/2025	(39,871,855)	(0.19%)
						(343,550,790)	**(1.64%)**
Total OTC Financial Derivative Instruments						**(69,773,241)**	**(0.33%)**
Total Investments						**20,609,922,508**	**98.32%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**351,557,692**	**1.68%**
Net Assets	**20,961,480,200**	**100.00%**

Analysis of Total Assets	US Dollars ($)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	15,012,171,023	69.66%
(b) Transferable securities dealt in on another regulated market	5,029,541,851	23.34%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	637,826,717	2.96%
(d) Total Financial Derivative Instruments dealt in on a regulated market	630,523	0.00%
(e) Total OTC Financial Derivative Instruments	294,861,719	1.37%
(f) Other assets	574,149,488	2.67%
Total Assets	21,549,181,321	100.00%

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

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	20,679,539,591	20,497,318,790
Financial Derivative Instruments	3,17	295,492,242	199,278,334
Cash	3	239,461,317	185,823,900
Receivables:			
Interest and Dividends		173,027,300	153,520,620
Capital Shares Issued		72,222,545	49,740,474
Investments Sold		88,279,754	127,495,217
Margin Cash Due from Broker	3	1,158,572	1,110,922
Other Receivables		—	16,607
Total Current Assets		**21,549,181,321**	**21,214,304,864**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	—	23,715,758
Financial Derivative Instruments	3,17	365,109,325	188,974,626
Bank Overdraft		—	2,808
Unrealised Depreciation on Spot Currency Contracts		11,300,947	3,502,994
Payables and Other Liabilities:			
Investments Purchased		184,669,382	210,867,490
Income Distribution Payable		11,766,694	9,399,659
Capital Shares Redeemed		12,150,776	15,824,092
Margin Cash Due to Broker	3	116,059	583,126
Management Fees Payable	12	2,587,938	2,388,500
Other Payables		—	69
Total Current Liabilities		**587,701,121**	**455,259,122**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**20,961,480,200**	**20,759,045,742**

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
CHF Hedged Acc			
US ($) Equivalent	$543,672,349	$490,699,480	$468,532,029
Net Assets	CHF492,730,250	CHF412,997,217	CHF433,485,833
Number of Shares Outstanding	4,271,593	3,514,987	3,782,954
Net Asset Value Per Share[1]	**CHF115.35**	**CHF117.50**	**CHF114.59**
CHF Hedged Dist			
US ($) Equivalent	$50,098,856	$52,639,139	$53,511,711
Net Assets	CHF45,404,593	CHF44,303,731	CHF49,509,035
Number of Shares Outstanding	594,082	552,425	617,740
Net Asset Value Per Share[1]	**CHF76.43**	**CHF80.20**	**CHF80.15**
Institutional Plus CHF Hedged Acc			
US ($) Equivalent	$301,745,032	$271,610,061	$878,981,027
Net Assets	CHF273,471,523	CHF228,600,608	CHF813,233,246
Number of Shares Outstanding	2,963,389	2,433,125	8,877,740
Net Asset Value Per Share[1]	**CHF92.28**	**CHF93.95**	**CHF91.60**
EUR Hedged Acc			
US ($) Equivalent	$1,770,792,829	$1,837,127,424	$1,639,295,343
Net Assets	€1,710,054,635	€1,663,085,559	€1,535,999,409
Number of Shares Outstanding	17,563,231	17,221,241	16,651,809
Net Asset Value Per Share[1]	**€97.37**	**€96.57**	**€92.24**

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

Net Asset Value Per Share (continued)

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Hedged Dist			
US ($) Equivalent	$85,074,150	$89,392,759	$56,646,991
Net Assets	€82,156,107	€80,924,058	€53,077,528
Number of Shares Outstanding	1,017,586	981,015	657,422
Net Asset Value Per Share[1]	**€80.74**	**€82.49**	**€80.74**
Institutional Plus EUR Hedged Acc			
US ($) Equivalent	$681,864,054	$842,553,031	$770,617,499
Net Assets	€658,476,117	€762,733,037	€722,059,041
Number of Shares Outstanding	6,282,896	7,341,257	7,279,682
Net Asset Value Per Share[1]	**€104.80**	**€103.90**	**€99.19**
GBP Hedged Acc			
US ($) Equivalent	$11,619,864,582	$10,552,399,735	$9,694,894,247
Net Assets	£9,278,461,869	£8,277,690,575	£8,059,601,367
Number of Shares Outstanding	61,096,515	55,703,200	57,574,404
Net Asset Value Per Share[1]	**£151.87**	**£148.60**	**£139.99**
GBP Hedged Dist			
US ($) Equivalent	$1,055,325,861	$1,100,132,380	$965,271,025
Net Assets	£842,677,700	£862,984,313	£802,453,278
Number of Shares Outstanding	7,043,720	7,158,030	6,896,039
Net Asset Value Per Share[1]	**£119.64**	**£120.56**	**£116.36**
Institutional Plus GBP Hedged Acc			
US ($) Equivalent	$2,488,007,542	$2,838,540,916	$1,736,033,896
Net Assets	£1,986,674,022	£2,226,655,924	£1,443,207,198
Number of Shares Outstanding	17,627,021	20,199,052	13,905,126
Net Asset Value Per Share[1]	**£112.71**	**£110.24**	**£103.79**
Institutional Plus GBP Hedged Dist			
US ($) Equivalent	$248,310,266	$196,009,115	$309,304,474
Net Assets	£198,275,747	£153,756,761	£257,132,332
Number of Shares Outstanding	2,142,289	1,648,554	2,856,091
Net Asset Value Per Share[1]	**£92.55**	**£93.27**	**£90.03**
Institutional Plus JPY Hedged Acc			
US ($) Equivalent	$568,688,234	$411,516,414	$271,713,852
Net Assets	¥89,375,042,855	¥58,015,584,046	¥35,851,284,202
Number of Shares Outstanding	10,305,900	6,470,691	4,037,699
Net Asset Value Per Share[1]	**¥8,672.22**	**¥8,965.90**	**¥8,879.14**
USD Hedged Acc			
Net Assets	$1,326,927,441	$1,602,266,526	$1,204,564,933
Number of Shares Outstanding	8,353,502	10,344,831	8,330,481
Net Asset Value Per Share[1]	**$158.85**	**$154.89**	**$144.60**
USD Hedged Dist			
Net Assets	$28,956,975	$32,795,867	$29,708,832
Number of Shares Outstanding	333,649	376,302	356,328
Net Asset Value Per Share[1]	**$86.79**	**$87.15**	**$83.37**
Investor USD Hedged			
Net Assets	$47,794,496	$36,637,099	$31,920,951
Number of Shares Outstanding	410,400	322,640	301,109
Net Asset Value Per Share[1]	**$116.46**	**$113.55**	**$106.01**
Institutional Plus USD Hedged Acc			
Net Assets	$143,770,129	$399,045,985	$460,950,746
Number of Shares Outstanding	1,225,658	3,490,662	4,321,234
Net Asset Value Per Share[1]	**$117.30**	**$114.32**	**$106.67**
Institutional Plus USD Hedged Dist			
Net Assets	$587,404	$5,679,811	$2,626,979
Number of Shares Outstanding	6,044	58,550	28,312
Net Asset Value Per Share[1]	**$97.19**	**$97.01**	**$92.79**

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

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		648,427,372	520,426,526
Other Income		468,033	667,442
Net (Loss)/Gain on Financial Instruments		(818,166,140)	1,557,767,696
Total Investment (Loss)/Income		**(169,270,735)**	**2,078,861,664**
Expenses			
Management Fees	12	29,106,425	27,422,675
Transaction Fees and Commissions		20,576	14,362
Other Expenses		161	50
Total Expenses		**29,127,162**	**27,437,087**
Finance Costs			
Interest Expense		81,398	145,016
Distribution	6	42,911,479	34,720,588
Total Finance Costs		**42,992,877**	**34,865,604**
Net Investment (Loss)/Income		**(241,390,774)**	**2,016,558,973**
Taxation	5	(1,335,619)	(1,341,282)
Net (Decrease)/Increase in Net Assets		**(242,726,393)**	**2,015,217,691**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(242,726,393)	2,015,217,691
Capital Transactions		
Subscriptions	7,329,288,624	6,154,903,699
Redemptions	(6,884,127,773)	(5,985,650,183)
Total Capital Transactions	445,160,851	169,253,516
Total Increase for the Year	202,434,458	2,184,471,207
Net Assets		
Beginning of Year	20,759,045,742	18,574,574,535
End of Year	**20,961,480,200**	**20,759,045,742**

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

Vanguard Global Corporate Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- The fund's benchmark index returned 3.69% for the 12 months.
- The United States, which has the largest weighting in the index, underperformed the index as a whole. Among other large markets in the index, Spain, Germany, Canada and France outperformed.
- By sector, bonds issued by financial institutions fared better than those issued by industrial companies and utilities.
- From a credit-quality perspective, bonds on the bottom rung of the investment-grade ladder performed better than their higher-rated counterparts.
- Short-term bonds posted healthy gains, while the longest-duration bonds declined.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Float Adjusted Corporate Index Hedged

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
CHF Hedged Acc	-0.75%	—	-4.09%
Benchmark	-0.76	—	-3.99
Tracking Difference*	0.01		
EUR Hedged Acc	1.94%	—	-2.74%
Benchmark	1.94	—	-2.62
Tracking Difference*	—		
Institutional Plus EUR Hedged Acc	2.00%	-1.00%	0.14%
Benchmark	1.94	-0.95	0.25
Tracking Difference*	0.06		
GBP Hedged Acc	3.30%	-0.15%	0.92%
Benchmark	3.29	0.08	1.12
Tracking Difference*	0.01		
GBP Hedged Dist	3.34%	—	-1.66%
Benchmark	3.29	—	-1.47
Tracking Difference*	0.05		
Institutional Plus GBP Hedged Acc	3.37%	-0.09%	1.00%
Benchmark	3.29	0.08	1.12
Tracking Difference*	0.08		
Institutional Plus GBP Hedged Dist	3.37%	—	5.09%
Benchmark	3.29	—	5.21
Tracking Difference*	0.08		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
USD Hedged Acc	3.68%	0.73%	2.05%
Benchmark	3.69	0.86	2.18
Tracking Difference*	-0.01		

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

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

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

[1] Since-inception returns: CHF Hedged Acc, EUR Hedged Acc and GBP Hedged Dist, 21 January 2021; Institutional Plus EUR Hedged Acc, 7 February 2018; GBP Hedged Acc, Institutional Plus GBP Hedged Acc and USD Hedged Acc, 2 November 2017; Institutional Plus GBP Hedged Dist, 29 November 2022.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal US Dollars ($)	Cost US Dollars ($)
US Treasury Note 3.88% 15/8/2034	35,810,000	35,934,674
US Treasury Note 4.00% 15/2/2034	30,923,000	30,066,930
US Treasury Note 4.38% 15/5/2034	25,122,000	25,454,390
US Treasury Note 4.38% 31/7/2026	21,864,000	21,943,009
US Treasury Note 3.75% 31/8/2026	21,215,000	21,197,209
US Treasury Bond 4.75% 15/11/2053	18,856,000	19,728,749
US Treasury Bond 4.25% 15/2/2054	16,377,000	15,886,234
US Treasury Bond 4.63% 15/5/2054	12,976,000	13,981,478
US Treasury Note 3.75% 31/12/2028	13,796,000	13,674,664
US Treasury Note 4.50% 15/11/2033	12,786,000	13,285,291
US Treasury Note 3.75% 15/8/2027	13,060,000	13,057,002
US Treasury Note 3.63% 31/8/2029	12,979,000	13,004,966
US Treasury Note 4.50% 31/5/2029	12,782,000	12,912,243
US Treasury Note 4.63% 28/2/2026	12,769,000	12,772,347
US Treasury Note 4.50% 31/3/2026	12,653,000	12,622,955
US Treasury Note 4.88% 31/5/2026	12,568,000	12,570,954
US Treasury Note 4.25% 15/11/2034	12,318,000	12,267,988
US Treasury Note 4.25% 30/11/2026	11,641,800	11,645,279
US Treasury Note 4.38% 15/7/2027	11,153,000	11,233,427
US Treasury Note 4.63% 30/4/2029	11,005,000	11,067,183

Sales	Principal US Dollars ($)	Proceeds US Dollars ($)
US Treasury Note 3.88% 15/8/2034	35,810,000	35,496,299
US Treasury Note 4.00% 15/2/2034	30,923,000	30,062,120
US Treasury Note 4.38% 15/5/2034	25,122,000	25,468,246
US Treasury Note 4.38% 31/7/2026	21,864,000	21,965,476
US Treasury Note 3.75% 31/8/2026	21,215,000	21,209,464
US Treasury Bond 4.75% 15/11/2053	18,856,000	19,728,462
US Treasury Bond 4.25% 15/2/2054	16,377,000	15,892,390
US Treasury Note 3.75% 31/12/2028	14,196,000	13,970,757
US Treasury Bond 4.63% 15/5/2054	12,976,000	13,967,552
US Treasury Note 4.50% 15/11/2033	12,786,000	13,202,862
US Treasury Note 3.75% 15/8/2027	13,060,000	13,094,080
US Treasury Note 3.63% 31/8/2029	12,979,000	13,028,741
US Treasury Note 4.50% 31/5/2029	12,782,000	12,914,463
US Treasury Note 4.63% 28/2/2026	12,769,000	12,753,106
US Treasury Note 4.50% 31/3/2026	12,653,000	12,604,525
US Treasury Note 4.88% 31/5/2026	12,568,000	12,578,373
US Treasury Note 4.25% 15/11/2034	11,652,000	11,590,973
US Treasury Note 4.38% 15/7/2027	11,153,000	11,284,767
US Treasury Note 4.63% 30/4/2029	11,005,000	11,065,429
US Treasury Bond 4.13% 15/8/2044	10,720,000	10,211,469

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

Financial Statements
Statement of Investments
31 December 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 98.52% (31 December 2023: 98.46%)					
Fixed Income 98.52% (31 December 2023: 98.46%)					
Australia 2.16% (31 December 2023: 2.16%)					
AGI Finance Pty Ltd.	AUD700,000	2.12%	24/6/2027	406,264	0.01%
AGI Finance Pty Ltd.	AUD500,000	1.82%	23/11/2028	274,911	0.01%
Amcor UK Finance plc	€200,000	1.13%	23/6/2027	197,650	0.00%
APA Infrastructure Ltd.	€100,000	2.00%	22/3/2027	101,333	0.00%
APA Infrastructure Ltd.	$555,000	4.25%	15/7/2027	545,820	0.01%
APA Infrastructure Ltd.	€600,000	0.75%	15/3/2029	561,573	0.01%
APA Infrastructure Ltd.	£100,000	3.50%	22/3/2030	114,863	0.00%
APA Infrastructure Ltd.	€400,000	2.00%	15/7/2030	385,469	0.01%
APA Infrastructure Ltd.	£100,000	3.13%	18/7/2031	109,229	0.00%
APA Infrastructure Ltd.	€400,000	1.25%	15/3/2033	345,362	0.01%
APA Infrastructure Ltd.	$300,000	5.13%	16/9/2034	286,010	0.01%
APA Infrastructure Ltd.	£200,000	2.50%	15/3/2036	183,033	0.00%
APA Infrastructure Ltd.	$250,000	5.75%	16/9/2044	241,822	0.00%
Argentum Netherlands BV for Swiss Re Ltd.	$200,000	5.63%	15/8/2052	199,439	0.00%
Aurizon Finance Pty Ltd.	AUD400,000	3.00%	9/3/2028	232,260	0.00%
Aurizon Network Pty Ltd.	AUD800,000	2.90%	2/9/2030	429,950	0.01%
Aurizon Network Pty Ltd.	AUD300,000	6.20%	5/12/2033	187,916	0.00%
Ausgrid Finance Pty Ltd.	AUD200,000	1.81%	5/2/2027	116,722	0.00%
Ausgrid Finance Pty Ltd.	$275,000	4.35%	1/8/2028	266,504	0.01%
Ausgrid Finance Pty Ltd.	€242,000	0.88%	7/10/2031	211,234	0.00%
AusNet Services Holdings Pty Ltd.	€500,000	1.50%	26/2/2027	503,691	0.01%
AusNet Services Holdings Pty Ltd.	AUD80,000	4.40%	16/8/2027	48,967	0.00%
AusNet Services Holdings Pty Ltd.	AUD200,000	4.30%	30/3/2028	121,618	0.00%
AusNet Services Holdings Pty Ltd.	AUD60,000	4.20%	21/8/2028	36,240	0.00%
AusNet Services Holdings Pty Ltd.	AUD250,000	2.60%	31/7/2029	138,601	0.00%
AusNet Services Holdings Pty Ltd.	€100,000	0.63%	25/8/2030	90,534	0.00%
AusNet Services Holdings Pty Ltd.	AUD200,000	6.13%	31/5/2033	128,737	0.00%
AusNet Services Holdings Pty Ltd.	AUD200,000	5.98%	16/5/2034	126,841	0.00%
Australia & New Zealand Banking Group Ltd.	$250,000	5.00%	18/3/2026	251,377	0.01%
Australia & New Zealand Banking Group Ltd.	$634,000	4.40%	19/5/2026	628,768	0.01%
Australia & New Zealand Banking Group Ltd.	$500,000	4.42%	16/12/2026	499,376	0.01%
Australia & New Zealand Banking Group Ltd.	$250,000	4.75%	18/1/2027	250,829	0.01%
Australia & New Zealand Banking Group Ltd.	$350,000	4.90%	16/7/2027	352,560	0.01%
Australia & New Zealand Banking Group Ltd.	AUD1,200,000	5.35%	4/11/2027	760,031	0.02%
Australia & New Zealand Banking Group Ltd.	AUD2,000,000	4.95%	11/9/2028	1,253,370	0.03%
Australia & New Zealand Banking Group Ltd.	AUD2,000,000	5.00%	18/6/2029	1,255,859	0.03%
Australia & New Zealand Banking Group Ltd.	$400,000	4.62%	16/12/2029	396,682	0.01%
Australia & New Zealand Banking Group Ltd.	£265,000	1.81%	16/9/2031	312,042	0.01%
Australia & New Zealand Banking Group Ltd.	¥200,000,000	1.50%	1/9/2032	1,279,771	0.03%
Australia & New Zealand Banking Group Ltd.	$600,000	6.74%	8/12/2032	639,846	0.01%
Australia & New Zealand Banking Group Ltd.	AUD500,000	5.89%	16/1/2034	317,512	0.01%
Australia & New Zealand Banking Group Ltd.	$355,000	5.73%	18/9/2034	357,313	0.01%
Australia & New Zealand Banking Group Ltd.	$625,000	5.20%	30/9/2035	597,918	0.01%
Australia & New Zealand Banking Group Ltd.	$500,000	2.57%	25/11/2035	423,843	0.01%
Australia & New Zealand Banking Group Ltd.	AUD200,000	6.74%	10/2/2038	133,046	0.00%
Australia Pacific Airports Melbourne Pty Ltd.	AUD600,000	3.76%	25/11/2031	336,945	0.01%
Australia Pacific Airports Melbourne Pty Ltd.	AUD200,000	5.60%	1/11/2032	124,783	0.00%
Australia Pacific Airports Melbourne Pty Ltd.	€400,000	4.38%	24/5/2033	437,775	0.01%
Australian Energy Market Operator Ltd.	AUD200,000	5.35%	6/12/2028	126,086	0.00%
BHP Billiton Finance Ltd.	€600,000	3.25%	24/9/2027	629,520	0.01%
BHP Billiton Finance Ltd.	€500,000	1.50%	29/4/2030	476,987	0.01%
BHP Billiton Finance Ltd.	€200,000	3.13%	29/4/2033	205,888	0.00%
BHP Billiton Finance Ltd.	£200,000	4.30%	25/9/2042	208,704	0.00%
BHP Billiton Finance USA Ltd.	$325,000	4.75%	28/2/2028	324,505	0.01%
BHP Billiton Finance USA Ltd.	$200,000	5.10%	8/9/2028	201,883	0.00%
BHP Billiton Finance USA Ltd.	$350,000	5.25%	8/9/2030	355,608	0.01%
BHP Billiton Finance USA Ltd.	$200,000	4.90%	28/2/2033	196,517	0.00%
BHP Billiton Finance USA Ltd.	$300,000	5.25%	8/9/2033	301,189	0.01%
BHP Billiton Finance USA Ltd.	$175,000	4.13%	24/2/2042	147,196	0.00%
BHP Billiton Finance USA Ltd.	$835,000	5.00%	30/9/2043	781,110	0.02%
BHP Billiton Finance USA Ltd.	$175,000	5.50%	8/9/2053	171,051	0.00%
Brambles Finance plc	€300,000	1.50%	4/10/2027	300,790	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
CIMIC Finance Ltd.	€200,000	1.50%	28/5/2029	187,088	0.00%
CIMIC Finance USA Pty Ltd.	$275,000	7.00%	25/3/2034	283,394	0.01%
Coles Group Treasury Pty Ltd.	AUD200,000	2.10%	27/8/2030	104,972	0.00%
Coles Group Treasury Pty Ltd.	AUD400,000	5.80%	15/7/2031	254,630	0.01%
Commonwealth Bank of Australia	AUD800,000	4.75%	13/1/2026	496,925	0.01%
Commonwealth Bank of Australia	$300,000	5.32%	13/3/2026	302,718	0.01%
Commonwealth Bank of Australia	$1,525,000	1.13%	15/6/2026	1,453,139	0.03%
Commonwealth Bank of Australia	$400,000	4.58%	27/11/2026	400,350	0.01%
Commonwealth Bank of Australia	AUD500,000	2.40%	14/1/2027	297,356	0.01%
Commonwealth Bank of Australia	$675,000	2.55%	14/3/2027	646,910	0.01%
Commonwealth Bank of Australia	AUD250,000	4.40%	18/8/2027	154,532	0.00%
Commonwealth Bank of Australia	$315,000	3.15%	19/9/2027	303,715	0.01%
Commonwealth Bank of Australia	AUD400,000	5.00%	13/1/2028	251,003	0.01%
Commonwealth Bank of Australia	€300,000	1.13%	18/1/2028	297,330	0.01%
Commonwealth Bank of Australia	$400,000	3.90%	16/3/2028	391,024	0.01%
Commonwealth Bank of Australia	AUD850,000	4.90%	17/8/2028	532,419	0.01%
Commonwealth Bank of Australia	$575,000	2.69%	11/3/2031	489,389	0.01%
Commonwealth Bank of Australia	$625,000	3.78%	14/3/2032	558,196	0.01%
Commonwealth Bank of Australia	AUD300,000	6.45%	25/10/2033	194,036	0.00%
Commonwealth Bank of Australia	$300,000	5.84%	13/3/2034	303,112	0.01%
Commonwealth Bank of Australia	€300,000	4.27%	4/6/2034	320,347	0.01%
Commonwealth Bank of Australia	$600,000	3.61%	12/9/2034	552,342	0.01%
Commonwealth Bank of Australia	AUD400,000	6.70%	15/3/2038	265,244	0.01%
Commonwealth Bank of Australia	$500,000	3.74%	12/9/2039	398,020	0.01%
Commonwealth Bank of Australia	AUD800,000	6.15%	27/11/2039	510,203	0.01%
Commonwealth Bank of Australia	$525,000	3.31%	11/3/2041	385,445	0.01%
Commonwealth Bank of Australia	$550,000	3.90%	12/7/2047	431,900	0.01%
Commonwealth Bank of Australia	$425,000	4.32%	10/1/2048	341,736	0.01%
Computershare US, Inc.	€200,000	1.13%	7/10/2031	174,605	0.00%
ConnectEast Finance Pty Ltd.	AUD200,000	5.60%	27/6/2031	125,348	0.00%
CSL Finance plc	$325,000	3.85%	27/4/2027	317,380	0.01%
CSL Finance plc	$375,000	4.25%	27/4/2032	352,260	0.01%
CSL Finance plc	$375,000	5.11%	3/4/2034	368,780	0.01%
CSL Finance plc	$500,000	4.75%	27/4/2052	428,478	0.01%
CSL Finance plc	$200,000	5.42%	3/4/2054	188,374	0.00%
CSL Finance plc	$200,000	4.95%	27/4/2062	172,170	0.00%
ElectraNet Pty Ltd.	AUD200,000	2.47%	15/12/2028	112,036	0.00%
GAIF Bond Issuer Pty Ltd.	$320,000	3.40%	30/9/2026	311,461	0.01%
GAIF Bond Issuer Pty Ltd.	AUD920,000	1.90%	14/12/2028	504,547	0.01%
Glencore Capital Finance DAC	€300,000	1.13%	10/3/2028	292,932	0.01%
Glencore Capital Finance DAC	€800,000	0.75%	1/3/2029	752,084	0.02%
Glencore Finance Europe Ltd.	£300,000	3.13%	26/3/2026	367,686	0.01%
Glencore Finance Europe Ltd.	€500,000	3.75%	1/4/2026	521,825	0.01%
Glencore Finance Europe Ltd.	€300,000	1.50%	15/10/2026	302,733	0.01%
Glencore Funding LLC	$450,000	4.00%	27/3/2027	441,127	0.01%
Glencore Funding LLC	$575,000	3.88%	27/10/2027	559,161	0.01%
Glencore Funding LLC	$200,000	6.13%	6/10/2028	206,429	0.00%
Glencore Funding LLC	$390,000	5.37%	4/4/2029	393,062	0.01%
Glencore Funding LLC	$175,000	2.50%	1/9/2030	151,626	0.00%
Glencore Funding LLC	$95,000	3.88%	27/4/2051	68,188	0.00%
Glencore Funding LLC	$100,000	3.38%	23/9/2051	65,451	0.00%
Glencore Funding LLC	$200,000	5.89%	4/4/2054	194,345	0.00%
Goodman Australia Finance Pty Ltd.	€200,000	4.25%	3/5/2030	217,278	0.00%
Goodman US Finance Four LLC	$200,000	4.50%	15/10/2037	175,392	0.00%
Goodman US Finance Six LLC	$335,000	5.13%	7/10/2034	322,223	0.01%
John Deere Financial Ltd.	AUD200,000	5.05%	28/6/2029	125,519	0.00%
Lonsdale Finance Pty Ltd.	AUD200,000	2.45%	20/11/2026	118,594	0.00%
Macquarie Bank Ltd.	$325,000	3.90%	15/1/2026	322,451	0.01%
Macquarie Bank Ltd.	$225,000	5.21%	15/6/2026	226,676	0.00%
Macquarie Bank Ltd.	$350,000	5.39%	7/12/2026	354,923	0.01%
Macquarie Bank Ltd.	$200,000	5.27%	2/7/2027	202,920	0.00%
Macquarie Bank Ltd.	€500,000	3.20%	17/9/2029	522,232	0.01%
Macquarie Bank Ltd.	$400,000	3.62%	3/6/2030	364,190	0.01%
Macquarie Bank Ltd.	$400,000	6.80%	18/1/2033	424,009	0.01%
Macquarie Bank Ltd.	AUD300,000	5.95%	1/3/2034	189,428	0.00%
Macquarie Bank Ltd.	$400,000	3.05%	3/3/2036	342,283	0.01%
Macquarie Group Ltd.	$1,000,000	1.34%	12/1/2027	963,517	0.02%
Macquarie Group Ltd.	€100,000	0.63%	3/2/2027	98,923	0.00%
Macquarie Group Ltd.	$235,000	1.63%	23/9/2027	222,046	0.00%
Macquarie Group Ltd.	€1,000,000	0.35%	3/3/2028	955,472	0.02%
Macquarie Group Ltd.	$200,000	4.10%	21/6/2028	195,450	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Macquarie Group Ltd.	$100,000	3.76%	28/11/2028	96,439	0.00%
Macquarie Group Ltd.	€1,000,000	0.94%	19/1/2029	949,917	0.02%
Macquarie Group Ltd.	$500,000	4.65%	27/3/2029	492,433	0.01%
Macquarie Group Ltd.	CAD200,000	2.72%	21/8/2029	132,756	0.00%
Macquarie Group Ltd.	$625,000	5.03%	15/1/2030	619,715	0.01%
Macquarie Group Ltd.	€600,000	4.75%	23/1/2030	665,299	0.01%
Macquarie Group Ltd.	€500,000	0.95%	21/5/2031	449,696	0.01%
Macquarie Group Ltd.	£300,000	2.13%	1/10/2031	312,170	0.01%
Macquarie Group Ltd.	$400,000	2.69%	23/6/2032	338,876	0.01%
Macquarie Group Ltd.	$400,000	2.87%	14/1/2033	338,118	0.01%
Macquarie Group Ltd.	$300,000	5.49%	9/11/2033	298,764	0.01%
Macquarie Group Ltd.	$225,000	5.89%	15/6/2034	229,787	0.00%
Macquarie Group Ltd.	$350,000	6.26%	7/12/2034	366,368	0.01%
National Australia Bank Ltd.	$325,000	4.97%	12/1/2026	326,352	0.01%
National Australia Bank Ltd.	$567,000	3.38%	14/1/2026	560,149	0.01%
National Australia Bank Ltd.	€450,000	1.25%	18/5/2026	457,565	0.01%
National Australia Bank Ltd.	AUD250,000	2.90%	25/2/2027	149,850	0.00%
National Australia Bank Ltd.	$250,000	3.91%	9/6/2027	246,050	0.01%
National Australia Bank Ltd.	$250,000	5.09%	11/6/2027	252,660	0.01%
National Australia Bank Ltd.	AUD900,000	4.95%	25/11/2027	564,245	0.01%
National Australia Bank Ltd.	$875,000	4.94%	12/1/2028	879,932	0.02%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	123,300	0.00%
National Australia Bank Ltd.	€600,000	2.13%	24/5/2028	607,825	0.01%
National Australia Bank Ltd.	$550,000	4.90%	13/6/2028	552,501	0.01%
National Australia Bank Ltd.	€300,000	1.38%	30/8/2028	295,503	0.01%
National Australia Bank Ltd.	AUD1,500,000	5.40%	16/11/2028	955,639	0.02%
National Australia Bank Ltd.	$1,200,000	4.79%	10/1/2029	1,201,884	0.02%
National Australia Bank Ltd.	AUD1,500,000	4.85%	22/3/2029	936,740	0.02%
National Australia Bank Ltd.	$550,000	2.33%	21/8/2030	467,604	0.01%
National Australia Bank Ltd.	€300,000	1.13%	20/5/2031	284,233	0.01%
National Australia Bank Ltd.	$400,000	2.99%	21/5/2031	345,931	0.01%
National Australia Bank Ltd.	£300,000	1.70%	15/9/2031	353,033	0.01%
National Australia Bank Ltd.	AUD500,000	6.32%	3/8/2032	320,088	0.01%
National Australia Bank Ltd.	$450,000	6.43%	12/1/2033	471,002	0.01%
National Australia Bank Ltd.	$250,000	4.95%	10/1/2034	245,383	0.01%
National Australia Bank Ltd.	$250,000	5.18%	11/6/2034	249,637	0.01%
National Australia Bank Ltd.	$805,000	3.93%	2/8/2034	751,613	0.02%
National Australia Bank Ltd.	$775,000	3.35%	12/1/2037	667,078	0.01%
National Australia Bank Ltd.	$250,000	2.65%	14/1/2041	167,367	0.00%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	187,387	0.00%
Network Finance Co. Pty Ltd.	AUD200,000	2.58%	3/10/2028	113,401	0.00%
Network Finance Co. Pty Ltd.	AUD200,000	6.06%	19/6/2030	128,732	0.00%
Newcastle Coal Infrastructure Group Pty Ltd.	$107,468	4.70%	12/5/2031	99,578	0.00%
Northern Star Resources Ltd.	$365,000	6.13%	11/4/2033	373,785	0.01%
NSW Electricity Networks Finance Pty Ltd.	AUD600,000	2.73%	23/4/2029	337,702	0.01%
NSW Electricity Networks Finance Pty Ltd.	AUD200,000	2.54%	23/9/2030	106,258	0.00%
NSW Ports Finance Co. Pty Ltd.	AUD400,000	5.43%	19/9/2034	244,062	0.01%
Origin Energy Finance Ltd.	€100,000	1.00%	17/9/2029	92,794	0.00%
Origin Energy Finance Ltd.	AUD400,000	5.35%	26/9/2031	245,042	0.01%
Pacific National Finance Pty Ltd.	AUD300,000	3.80%	8/9/2031	159,522	0.00%
Perth Airport Pty Ltd.	AUD200,000	5.60%	5/3/2031	125,549	0.00%
Qantas Airways Ltd.	AUD300,000	3.15%	27/9/2028	172,619	0.00%
Qantas Airways Ltd.	AUD500,000	5.25%	9/9/2030	305,932	0.01%
Qantas Airways Ltd.	AUD200,000	5.90%	19/9/2034	123,059	0.00%
QBE Insurance Group Ltd.	$200,000	5.88%	17/6/2046	200,230	0.00%
Region Retail Trust	AUD200,000	5.55%	5/3/2031	125,228	0.00%
Rio Tinto Finance plc	£200,000	4.00%	11/12/2029	242,783	0.01%
Rio Tinto Finance USA Ltd.	$700,000	7.13%	15/7/2028	751,384	0.02%
Rio Tinto Finance USA Ltd.	$485,000	5.20%	2/11/2040	467,847	0.01%
Rio Tinto Finance USA Ltd.	$1,050,000	2.75%	2/11/2051	640,903	0.01%
Rio Tinto Finance USA plc	$575,000	5.00%	9/3/2033	574,553	0.01%
Rio Tinto Finance USA plc	$725,000	4.75%	22/3/2042	658,067	0.01%
Rio Tinto Finance USA plc	$325,000	4.13%	21/8/2042	271,142	0.01%
Rio Tinto Finance USA plc	$600,000	5.13%	9/3/2053	554,035	0.01%
Santos Finance Ltd.	$400,000	4.13%	14/9/2027	387,318	0.01%
Santos Finance Ltd.	$200,000	5.25%	13/3/2029	197,108	0.00%
Santos Finance Ltd.	$295,000	3.65%	29/4/2031	260,669	0.01%
Santos Finance Ltd.	$380,000	6.88%	19/9/2033	401,128	0.01%
Scentre Group Trust 1	AUD200,000	5.20%	27/11/2029	125,105	0.00%
Scentre Group Trust 1	AUD400,000	5.90%	27/11/2034	250,941	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	$650,000	3.63%	28/1/2026	640,514	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Scentre Group Trust 1/Scentre Group Trust 2	$380,000	3.75%	23/3/2027	369,274	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	€200,000	1.75%	11/4/2028	199,608	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.45%	28/3/2029	96,982	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	$250,000	4.38%	28/5/2030	239,952	0.00%
Scentre Group Trust 2	$420,000	5.13%	24/9/2080	409,603	0.01%
South32 Treasury Ltd.	$250,000	4.35%	14/4/2032	228,503	0.00%
Stockland Trust	€100,000	1.63%	27/4/2026	101,092	0.00%
Sydney Airport Finance Co. Pty Ltd.	$425,000	3.63%	28/4/2026	417,679	0.01%
Sydney Airport Finance Co. Pty Ltd.	€500,000	1.75%	26/4/2028	499,314	0.01%
Sydney Airport Finance Co. Pty Ltd.	€500,000	4.38%	3/5/2033	548,340	0.01%
Sydney Airport Finance Co. Pty Ltd.	€200,000	4.13%	30/4/2036	215,705	0.00%
Telstra Corp., Ltd.	€1,300,000	1.13%	14/4/2026	1,321,667	0.03%
Telstra Corp., Ltd.	€500,000	1.38%	26/3/2029	487,869	0.01%
Telstra Corp., Ltd.	€400,000	1.00%	23/4/2030	375,855	0.01%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	124,803	0.00%
Telstra Group Ltd.	€600,000	3.75%	4/5/2031	648,256	0.01%
Telstra Group Ltd.	AUD300,000	5.25%	6/9/2031	188,045	0.00%
Telstra Group Ltd.	AUD200,000	5.65%	6/3/2034	127,186	0.00%
Telstra Group Ltd.	€400,000	3.50%	3/9/2036	421,147	0.01%
Toronto-Dominion Bank	AUD200,000	4.50%	16/3/2026	123,894	0.00%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	123,653	0.00%
Toyota Finance Australia Ltd.	£300,000	3.92%	28/6/2027	367,744	0.01%
Toyota Finance Australia Ltd.	€600,000	0.44%	13/1/2028	578,847	0.01%
Toyota Finance Australia Ltd.	AUD330,000	4.65%	17/9/2029	202,934	0.00%
Transurban Finance Co. Pty Ltd.	€100,000	1.75%	29/3/2028	99,715	0.00%
Transurban Finance Co. Pty Ltd.	CAD150,000	4.56%	14/11/2028	105,040	0.00%
Transurban Finance Co. Pty Ltd.	$525,000	2.45%	16/3/2031	443,227	0.01%
Transurban Finance Co. Pty Ltd.	€500,000	4.23%	26/4/2033	545,768	0.01%
Transurban Finance Co. Pty Ltd.	€400,000	3.97%	12/3/2036	427,333	0.01%
Transurban Queensland Finance Pty Ltd.	AUD200,000	3.25%	5/8/2031	108,194	0.00%
Vicinity Centres Trust	€500,000	1.13%	7/11/2029	464,671	0.01%
Vicinity Centres Trust	AUD1,000,000	6.19%	24/4/2034	640,093	0.01%
Victoria Power Networks Finance Pty Ltd.	AUD700,000	1.60%	21/4/2026	416,660	0.01%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.55%	14/6/2028	186,848	0.00%
Wesfarmers Ltd.	AUD300,000	1.94%	23/6/2028	169,816	0.00%
Wesfarmers Ltd.	AUD200,000	2.55%	23/6/2031	105,705	0.00%
Wesfarmers Ltd.	€317,000	0.95%	21/10/2033	269,086	0.01%
WestConnex Finance Co. Pty Ltd.	AUD200,000	6.15%	9/10/2030	128,786	0.00%
Westpac Banking Corp.	AUD2,600,000	4.60%	16/2/2026	1,612,671	0.03%
Westpac Banking Corp.	$500,000	2.85%	13/5/2026	488,992	0.01%
Westpac Banking Corp.	$575,000	1.15%	3/6/2026	548,542	0.01%
Westpac Banking Corp.	$500,000	2.70%	19/8/2026	485,945	0.01%
Westpac Banking Corp.	$220,000	4.60%	20/10/2026	220,446	0.00%
Westpac Banking Corp.	AUD600,000	2.40%	25/1/2027	356,564	0.01%
Westpac Banking Corp.	$400,000	3.35%	8/3/2027	390,069	0.01%
Westpac Banking Corp.	€100,000	0.88%	17/4/2027	99,596	0.00%
Westpac Banking Corp.	$300,000	4.04%	26/8/2027	296,644	0.01%
Westpac Banking Corp.	$500,000	5.46%	18/11/2027	511,704	0.01%
Westpac Banking Corp.	$600,000	3.40%	25/1/2028	577,001	0.01%
Westpac Banking Corp.	AUD200,000	4.80%	16/2/2028	124,847	0.00%
Westpac Banking Corp.	AUD900,000	5.00%	19/9/2028	564,969	0.01%
Westpac Banking Corp.	$350,000	5.54%	17/11/2028	359,854	0.01%
Westpac Banking Corp.	$600,000	1.95%	20/11/2028	540,625	0.01%
Westpac Banking Corp.	AUD400,000	5.00%	15/1/2029	251,353	0.01%
Westpac Banking Corp.	$275,000	5.05%	16/4/2029	277,799	0.01%
Westpac Banking Corp.	AUD2,000,000	5.10%	14/5/2029	1,262,063	0.03%
Westpac Banking Corp.	$375,000	2.65%	16/1/2030	338,275	0.01%
Westpac Banking Corp.	€250,000	0.77%	13/5/2031	250,040	0.01%
Westpac Banking Corp.	$550,000	2.15%	3/6/2031	466,237	0.01%
Westpac Banking Corp.	$2,050,000	4.32%	23/11/2031	2,018,564	0.04%
Westpac Banking Corp.	$450,000	5.41%	10/8/2033	443,192	0.01%
Westpac Banking Corp.	$275,000	6.82%	17/11/2033	297,172	0.01%
Westpac Banking Corp.	$400,000	4.11%	24/7/2034	376,771	0.01%
Westpac Banking Corp.	$450,000	2.67%	15/11/2035	383,094	0.01%
Westpac Banking Corp.	$530,000	5.62%	20/11/2035	521,582	0.01%
Westpac Banking Corp.	$500,000	3.02%	18/11/2036	423,008	0.01%
Westpac Banking Corp.	AUD400,000	7.20%	15/11/2038	274,576	0.01%
Westpac Banking Corp.	$300,000	4.42%	24/7/2039	265,619	0.01%
Westpac Banking Corp.	$600,000	2.96%	16/11/2040	426,756	0.01%
Westpac Banking Corp.	$450,000	3.13%	18/11/2041	322,461	0.01%
Woodside Finance Ltd.	$455,000	3.70%	15/9/2026	444,998	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Woodside Finance Ltd.	$250,000	3.70%	15/3/2028	238,265	0.00%
Woodside Finance Ltd.	$525,000	4.50%	4/3/2029	508,392	0.01%
Woodside Finance Ltd.	$470,000	5.10%	12/9/2034	447,709	0.01%
Woodside Finance Ltd.	$280,000	5.70%	12/9/2054	261,109	0.01%
Woolworths Group Ltd.	AUD200,000	1.85%	15/11/2027	114,674	0.00%
Woolworths Group Ltd.	AUD200,000	2.80%	20/5/2030	110,190	0.00%
Woolworths Group Ltd.	AUD500,000	5.76%	18/4/2031	316,950	0.01%
Woolworths Group Ltd.	AUD200,000	2.75%	15/11/2031	104,544	0.00%
Woolworths Group Ltd.	AUD200,000	5.91%	29/11/2034	125,158	0.00%
Worley US Finance Sub Ltd.	€300,000	0.88%	9/6/2026	301,530	0.01%
WSO Finance Pty Ltd.	AUD300,000	4.50%	31/3/2027	185,467	0.00%
				105,205,152	**2.16%**
Austria 0.26% (31 December 2023: 0.26%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€200,000	0.38%	3/9/2027	192,795	0.00%
CA Immobilien Anlagen AG	€100,000	0.88%	5/2/2027	97,543	0.00%
Erste Group Bank AG	€700,000	1.50%	7/4/2026	713,096	0.02%
Erste Group Bank AG	€300,000	0.10%	16/11/2028	286,274	0.01%
Erste Group Bank AG	€300,000	0.25%	14/9/2029	274,648	0.01%
Erste Group Bank AG	€600,000	4.00%	16/1/2031	648,749	0.01%
Erste Group Bank AG	€300,000	1.63%	8/9/2031	303,172	0.01%
Erste Group Bank AG	€700,000	0.88%	15/11/2032	674,675	0.01%
JAB Holdings BV	€600,000	2.50%	17/4/2027	616,898	0.01%
OMV AG	€700,000	2.50%	Perpetual	709,539	0.02%
OMV AG	€800,000	1.00%	14/12/2026	803,511	0.02%
OMV AG	€300,000	0.75%	16/6/2030	278,442	0.01%
OMV AG	€700,000	3.25%	4/9/2031	728,304	0.02%
OMV AG	€400,000	1.00%	3/7/2034	335,703	0.01%
Raiffeisen Bank International AG	€1,000,000	0.38%	25/9/2026	993,739	0.02%
Raiffeisen Bank International AG	€200,000	6.00%	15/9/2028	221,397	0.01%
Raiffeisen Bank International AG	€900,000	4.63%	21/8/2029	964,150	0.02%
Raiffeisen Bank International AG	€500,000	3.88%	3/1/2030	526,411	0.01%
Raiffeisen Bank International AG	€400,000	4.50%	31/5/2030	432,034	0.01%
Raiffeisen Bank International AG	€200,000	2.88%	18/6/2032	199,531	0.00%
Raiffeisen Bank International AG	€1,000,000	7.38%	20/12/2032	1,118,398	0.02%
Raiffeisen Bank International AG	€200,000	5.25%	2/1/2035	212,491	0.00%
UNIQA Insurance Group AG	€200,000	1.38%	9/7/2030	190,789	0.00%
UNIQA Insurance Group AG	€300,000	2.38%	9/12/2041	273,369	0.01%
Vienna Insurance Group AG Wiener Versicherung Gruppe	€100,000	1.00%	26/3/2036	79,825	0.00%
Vienna Insurance Group AG Wiener Versicherung Gruppe	€200,000	4.88%	15/6/2042	217,512	0.00%
Volksbank Wien AG	€200,000	0.88%	23/3/2026	201,004	0.00%
Volksbank Wien AG	€200,000	5.75%	21/6/2034	214,439	0.00%
				12,508,438	**0.26%**
Belgium 0.97% (31 December 2023: 0.90%)					
AG Insurance SA	€200,000	3.50%	30/6/2047	207,542	0.00%
Ageas SA	€200,000	3.25%	2/7/2049	204,384	0.00%
Aliaxis Finance SA	€300,000	0.88%	8/11/2028	284,362	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	$1,675,000	4.70%	1/2/2036	1,588,340	0.03%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	$3,314,000	4.90%	1/2/2046	3,017,835	0.06%
Anheuser-Busch InBev Finance, Inc.	$500,000	4.70%	1/2/2036	472,498	0.01%
Anheuser-Busch InBev Finance, Inc.	$800,000	4.90%	1/2/2046	724,415	0.02%
Anheuser-Busch InBev Finance, Inc.	CAD316,000	4.32%	15/5/2047	207,450	0.00%
Anheuser-Busch InBev SA	€300,000	2.70%	31/3/2026	311,985	0.01%
Anheuser-Busch InBev SA	€700,000	1.15%	22/1/2027	704,519	0.01%
Anheuser-Busch InBev SA	€300,000	1.13%	1/7/2027	299,642	0.01%
Anheuser-Busch InBev SA	€560,000	2.13%	2/12/2027	571,896	0.01%
Anheuser-Busch InBev SA	€1,492,000	2.00%	17/3/2028	1,519,902	0.03%
Anheuser-Busch InBev SA	€200,000	1.65%	28/3/2031	191,914	0.00%
Anheuser-Busch InBev SA	€954,000	3.45%	22/9/2031	1,011,958	0.02%
Anheuser-Busch InBev SA	€300,000	2.88%	2/4/2032	306,236	0.01%
Anheuser-Busch InBev SA	€300,000	3.25%	24/1/2033	313,357	0.01%
Anheuser-Busch InBev SA	€900,000	2.75%	17/3/2036	881,001	0.02%
Anheuser-Busch InBev SA	€900,000	3.70%	2/4/2040	937,085	0.02%
Anheuser-Busch InBev SA	€960,000	3.95%	22/3/2044	1,011,355	0.02%
Anheuser-Busch InBev Worldwide, Inc.	$925,000	4.00%	13/4/2028	908,105	0.02%
Anheuser-Busch InBev Worldwide, Inc.	$1,775,000	4.75%	23/1/2029	1,775,608	0.04%
Anheuser-Busch InBev Worldwide, Inc.	$1,150,000	3.50%	1/6/2030	1,077,636	0.02%
Anheuser-Busch InBev Worldwide, Inc.	$475,000	4.90%	23/1/2031	474,437	0.01%
Anheuser-Busch InBev Worldwide, Inc.	$625,000	5.00%	15/6/2034	617,580	0.01%
Anheuser-Busch InBev Worldwide, Inc.	$325,000	5.88%	15/6/2035	341,067	0.01%
Anheuser-Busch InBev Worldwide, Inc.	$800,000	8.20%	15/1/2039	1,004,258	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Anheuser-Busch InBev Worldwide, Inc.	$575,000	5.45%	23/1/2039	576,234	0.01%
Anheuser-Busch InBev Worldwide, Inc.	$1,050,000	4.95%	15/1/2042	973,840	0.02%
Anheuser-Busch InBev Worldwide, Inc.	$975,000	4.44%	6/10/2048	824,543	0.02%
Anheuser-Busch InBev Worldwide, Inc.	$2,460,000	5.55%	23/1/2049	2,429,547	0.05%
Anheuser-Busch InBev Worldwide, Inc.	$250,000	4.75%	15/4/2058	218,301	0.00%
Anheuser-Busch InBev Worldwide, Inc.	$1,100,000	5.80%	23/1/2059	1,124,755	0.02%
Argenta Spaarbank NV	€1,200,000	1.00%	29/1/2027	1,192,154	0.02%
Argenta Spaarbank NV	€800,000	5.38%	29/11/2027	861,812	0.02%
Argenta Spaarbank NV	€1,900,000	1.38%	8/2/2029	1,858,775	0.04%
Barry Callebaut Services NV	€300,000	4.00%	14/6/2029	316,071	0.01%
Cofinimmo SA	€500,000	1.00%	24/1/2028	483,223	0.01%
Crelan SA	€300,000	5.75%	26/1/2028	333,173	0.01%
Crelan SA	€1,100,000	6.00%	28/2/2030	1,252,623	0.03%
Crelan SA	€800,000	5.25%	23/1/2032	899,305	0.02%
Elia Transmission Belgium SA	€500,000	1.38%	14/1/2026	511,233	0.01%
Elia Transmission Belgium SA	€300,000	3.25%	4/4/2028	313,540	0.01%
Elia Transmission Belgium SA	€200,000	0.88%	28/4/2030	185,394	0.00%
Elia Transmission Belgium SA	€800,000	3.75%	16/1/2036	841,731	0.02%
Euroclear Holding NV	€700,000	1.13%	7/12/2026	703,622	0.01%
Euroclear Holding NV	€200,000	1.50%	11/4/2030	193,693	0.00%
Groupe Bruxelles Lambert NV	€100,000	3.13%	6/9/2029	105,170	0.00%
Groupe Bruxelles Lambert NV	€600,000	0.13%	28/1/2031	522,120	0.01%
KBC Group NV	€300,000	0.25%	1/3/2027	301,893	0.01%
KBC Group NV	£200,000	1.25%	21/9/2027	234,982	0.01%
KBC Group NV	€1,000,000	0.75%	21/1/2028	992,332	0.02%
KBC Group NV	€700,000	0.13%	14/1/2029	666,696	0.01%
KBC Group NV	$400,000	5.80%	19/1/2029	406,093	0.01%
KBC Group NV	€500,000	4.25%	28/11/2029	539,455	0.01%
KBC Group NV	€1,000,000	4.38%	19/4/2030	1,086,792	0.02%
KBC Group NV	$575,000	4.93%	16/10/2030	565,278	0.01%
KBC Group NV	€300,000	4.38%	6/12/2031	331,246	0.01%
KBC Group NV	$300,000	6.32%	21/9/2034	310,881	0.01%
KBC Group NV	€600,000	4.75%	17/4/2035	645,597	0.01%
Lonza Finance International NV	€200,000	1.63%	21/4/2027	202,363	0.00%
Lonza Finance International NV	€400,000	3.50%	4/9/2034	414,657	0.01%
Shurgard Luxembourg Sarl	€200,000	3.63%	22/10/2034	205,623	0.00%
Silfin NV	€800,000	2.88%	11/4/2027	817,717	0.02%
Solvay SA	€500,000	4.25%	3/10/2031	533,256	0.01%
Syensqo SA	€400,000	2.75%	2/12/2027	414,376	0.01%
VGP NV	€300,000	1.63%	17/1/2027	300,372	0.01%
VGP NV	€500,000	1.50%	8/4/2029	471,860	0.01%
VGP NV	€200,000	2.25%	17/1/2030	189,103	0.00%
				47,317,798	**0.97%**
Bermuda 0.05% (31 December 2023: 0.02%)					
Athora Holding Ltd.	€200,000	6.63%	16/6/2028	224,770	0.00%
Athora Holding Ltd.	€265,000	5.88%	10/9/2034	284,096	0.01%
Bacardi Ltd.	$975,000	2.75%	15/7/2026	941,036	0.02%
PartnerRe Ireland Finance DAC	€200,000	1.25%	15/9/2026	201,245	0.00%
Triton Container International Ltd.	$400,000	2.05%	15/4/2026	383,356	0.01%
Triton Container International Ltd.	$350,000	3.15%	15/6/2031	296,272	0.01%
Triton Container International Ltd./TAL International Container Corp.	$200,000	3.25%	15/3/2032	169,736	0.00%
				2,500,511	**0.05%**
Brazil 0.18% (31 December 2023: 0.16%)					
Embraer Netherlands Finance BV	$200,000	6.95%	17/1/2028	205,004	0.00%
Embraer Netherlands Finance BV	$280,000	7.00%	28/7/2030	289,328	0.01%
Guara Norte Sarl	$159,730	5.20%	15/6/2034	145,580	0.00%
GUSAP III LP	$200,000	4.25%	21/1/2030	185,548	0.00%
GUSAP III LP	$200,000	7.25%	16/4/2044	218,230	0.00%
Nexa Resources SA	$300,000	6.75%	9/4/2034	303,465	0.01%
Raizen Fuels Finance SA	$350,000	6.45%	5/3/2034	345,063	0.01%
Raizen Fuels Finance SA	$500,000	5.70%	17/1/2035	463,243	0.01%
Raizen Fuels Finance SA	$200,000	6.95%	5/3/2054	196,019	0.00%
St Marys Cement, Inc. Canada	$200,000	5.75%	2/4/2034	192,626	0.00%
Suzano Austria GmbH	$200,000	5.75%	14/7/2026	200,798	0.00%
Suzano Austria GmbH	$370,000	2.50%	15/9/2028	330,382	0.01%
Suzano Austria GmbH	$850,000	6.00%	15/1/2029	852,589	0.02%
Suzano Austria GmbH	$400,000	5.00%	15/1/2030	382,642	0.01%
Suzano Austria GmbH	$400,000	3.75%	15/1/2031	353,154	0.01%
Suzano Austria GmbH	$400,000	3.13%	15/1/2032	331,169	0.01%
Suzano Austria GmbH	$400,000	7.00%	16/3/2047	418,240	0.01%
Suzano International Finance BV	$400,000	5.50%	17/1/2027	400,499	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Vale Overseas Ltd.	$700,000	3.75%	8/7/2030	639,875	0.01%
Vale Overseas Ltd.	$500,000	6.13%	12/6/2033	504,166	0.01%
Vale Overseas Ltd.	$200,000	8.25%	17/1/2034	234,176	0.01%
Vale Overseas Ltd.	$340,000	6.88%	21/11/2036	361,780	0.01%
Vale Overseas Ltd.	$500,000	6.88%	10/11/2039	528,752	0.01%
Vale Overseas Ltd.	$300,000	6.40%	28/6/2054	293,866	0.01%
Vale SA	$200,000	5.63%	11/9/2042	190,979	0.00%
Votorantim Cimentos International SA	$200,000	7.25%	5/4/2041	213,388	0.00%
				8,780,561	**0.18%**
Canada 4.85% (31 December 2023: 5.12%)					
55 Ontario School Board Trust	CAD1,250,000	5.90%	2/6/2033	988,394	0.02%
Aeroports de Montreal	CAD138,152	6.95%	16/4/2032	105,955	0.00%
Aeroports de Montreal	CAD265,000	6.55%	11/10/2033	214,834	0.01%
Aeroports de Montreal	CAD65,000	5.17%	17/9/2035	48,454	0.00%
Aeroports de Montreal	CAD180,000	5.67%	16/10/2037	139,671	0.00%
Aeroports de Montreal	CAD15,000	5.47%	16/4/2040	11,535	0.00%
Aeroports de Montreal	CAD190,000	3.03%	21/4/2050	103,176	0.00%
Aeroports de Montreal	CAD195,000	3.44%	26/4/2051	114,020	0.00%
AIMCo Realty Investors LP	CAD120,000	3.37%	1/6/2027	83,344	0.00%
AIMCo Realty Investors LP	CAD245,000	3.04%	1/6/2028	167,386	0.00%
AIMCo Realty Investors LP	CAD410,000	2.71%	1/6/2029	273,763	0.01%
AIMCo Realty Investors LP	CAD435,000	4.64%	15/2/2030	313,799	0.01%
AIMCo Realty Investors LP	CAD300,000	4.97%	23/5/2034	218,976	0.01%
Alberta Powerline LP	CAD158,049	4.07%	1/12/2053	99,377	0.00%
Alberta Powerline LP	CAD147,401	4.07%	1/3/2054	92,212	0.00%
Alectra, Inc.	CAD350,000	2.49%	17/5/2027	238,535	0.01%
Alectra, Inc.	CAD215,000	1.75%	11/2/2031	133,847	0.00%
Alectra, Inc.	CAD150,000	4.63%	13/6/2034	108,384	0.00%
Alectra, Inc.	CAD110,000	5.30%	29/4/2041	83,018	0.00%
Alectra, Inc.	CAD210,000	3.96%	30/7/2042	136,032	0.00%
Alectra, Inc.	CAD45,000	5.23%	14/11/2052	34,618	0.00%
Algonquin Power & Utilities Corp.	$300,000	5.37%	15/6/2026	301,590	0.01%
Algonquin Power Co.	CAD80,000	4.09%	17/2/2027	56,216	0.00%
Algonquin Power Co.	CAD201,000	4.60%	29/1/2029	144,618	0.00%
Alimentation Couche-Tard, Inc.	€200,000	1.88%	6/5/2026	204,517	0.01%
Alimentation Couche-Tard, Inc.	$950,000	3.55%	26/7/2027	918,227	0.02%
Alimentation Couche-Tard, Inc.	$500,000	2.95%	25/1/2030	450,583	0.01%
Alimentation Couche-Tard, Inc.	CAD275,000	5.59%	25/9/2030	206,057	0.01%
Alimentation Couche-Tard, Inc.	€300,000	3.65%	12/5/2031	312,859	0.01%
Alimentation Couche-Tard, Inc.	$375,000	5.27%	12/2/2034	365,449	0.01%
Alimentation Couche-Tard, Inc.	$100,000	3.44%	13/5/2041	74,078	0.00%
Alimentation Couche-Tard, Inc.	$130,000	4.50%	26/7/2047	106,027	0.00%
Alimentation Couche-Tard, Inc.	$275,000	3.80%	25/1/2050	197,531	0.01%
Alimentation Couche-Tard, Inc.	$175,000	5.62%	12/2/2054	165,425	0.00%
AltaGas Ltd.	CAD390,000	2.17%	16/3/2027	263,556	0.01%
AltaGas Ltd.	CAD575,000	3.98%	4/10/2027	403,191	0.01%
AltaGas Ltd.	CAD250,000	5.60%	14/3/2054	186,688	0.00%
AltaLink LP	CAD150,000	4.69%	28/11/2032	109,410	0.00%
AltaLink LP	CAD200,000	4.46%	8/11/2041	137,794	0.00%
AltaLink LP	CAD290,000	3.99%	30/6/2042	188,167	0.00%
AltaLink LP	CAD200,000	4.92%	17/9/2043	145,633	0.00%
AltaLink LP	CAD65,000	4.05%	21/11/2044	42,268	0.00%
AltaLink LP	CAD80,000	4.09%	30/6/2045	52,228	0.00%
AltaLink LP	CAD105,000	3.72%	3/12/2046	64,761	0.00%
AltaLink LP	CAD135,000	4.45%	11/7/2053	92,455	0.00%
AltaLink LP	CAD115,000	4.74%	22/5/2054	82,725	0.00%
AltaLink LP	CAD150,000	5.46%	11/10/2055	119,999	0.00%
ARC Resources Ltd.	CAD180,000	3.47%	10/3/2031	119,865	0.00%
Arrow Lakes Power Corp.	CAD79,704	5.52%	5/4/2041	57,963	0.00%
Athabasca Indigenous Midstream LP	CAD237,685	6.07%	5/2/2042	175,898	0.00%
Bank of Montreal	CAD290,000	1.55%	28/5/2026	196,896	0.01%
Bank of Montreal	$1,125,000	5.30%	5/6/2026	1,135,286	0.02%
Bank of Montreal	$725,000	1.25%	15/9/2026	685,251	0.02%
Bank of Montreal	CAD350,000	2.70%	9/12/2026	241,309	0.01%
Bank of Montreal	$250,000	5.27%	11/12/2026	252,918	0.01%
Bank of Montreal	$500,000	0.95%	22/1/2027	480,063	0.01%
Bank of Montreal	$400,000	2.65%	8/3/2027	384,039	0.01%
Bank of Montreal	CAD750,000	4.31%	1/6/2027	530,727	0.01%
Bank of Montreal	€1,600,000	2.75%	15/6/2027	1,657,927	0.04%
Bank of Montreal	$360,000	4.57%	10/9/2027	358,873	0.01%
Bank of Montreal	$300,000	4.70%	14/9/2027	299,786	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bank of Montreal	CAD1,200,000	4.71%	7/12/2027	860,055	0.02%
Bank of Montreal	$250,000	5.20%	1/2/2028	251,941	0.01%
Bank of Montreal	CAD1,030,000	3.19%	1/3/2028	711,279	0.02%
Bank of Montreal	CAD835,000	5.04%	29/5/2028	606,255	0.01%
Bank of Montreal	$650,000	5.72%	25/9/2028	666,622	0.01%
Bank of Montreal	CAD585,000	4.54%	18/12/2028	419,271	0.01%
Bank of Montreal	CAD915,000	4.42%	17/7/2029	653,764	0.01%
Bank of Montreal	€500,000	3.75%	10/7/2030	527,949	0.01%
Bank of Montreal	$275,000	5.51%	4/6/2031	279,427	0.01%
Bank of Montreal	CAD570,000	1.93%	22/7/2031	386,810	0.01%
Bank of Montreal	CAD405,000	6.53%	27/10/2032	301,373	0.01%
Bank of Montreal	$600,000	3.80%	15/12/2032	573,941	0.01%
Bank of Montreal	CAD550,000	6.03%	7/9/2033	408,301	0.01%
Bank of Montreal	CAD555,000	4.98%	3/7/2034	398,933	0.01%
Bank of Montreal	$500,000	3.09%	10/1/2037	416,723	0.01%
Bank of Nova Scotia	$550,000	1.05%	2/3/2026	527,860	0.01%
Bank of Nova Scotia	CAD700,000	5.50%	8/5/2026	499,520	0.01%
Bank of Nova Scotia	$1,125,000	1.35%	24/6/2026	1,073,002	0.02%
Bank of Nova Scotia	$225,000	2.70%	3/8/2026	218,345	0.01%
Bank of Nova Scotia	$700,000	1.30%	15/9/2026	662,037	0.01%
Bank of Nova Scotia	CAD1,025,000	1.85%	2/11/2026	693,245	0.02%
Bank of Nova Scotia	$200,000	5.35%	7/12/2026	202,629	0.01%
Bank of Nova Scotia	$375,000	1.95%	2/2/2027	354,662	0.01%
Bank of Nova Scotia	CAD1,050,000	2.95%	8/3/2027	721,907	0.02%
Bank of Nova Scotia	$400,000	2.95%	11/3/2027	385,214	0.01%
Bank of Nova Scotia	£200,000	2.88%	3/5/2027	238,806	0.01%
Bank of Nova Scotia	$165,000	5.40%	4/6/2027	167,610	0.00%
Bank of Nova Scotia	CAD715,000	1.40%	1/11/2027	471,911	0.01%
Bank of Nova Scotia	CAD825,000	3.10%	2/2/2028	568,629	0.01%
Bank of Nova Scotia	$200,000	5.25%	12/6/2028	202,115	0.01%
Bank of Nova Scotia	€400,000	0.25%	1/11/2028	373,852	0.01%
Bank of Nova Scotia	CAD650,000	3.81%	15/11/2028	454,796	0.01%
Bank of Nova Scotia	CAD810,000	4.68%	1/2/2029	583,991	0.01%
Bank of Nova Scotia	$315,000	5.45%	1/8/2029	320,640	0.01%
Bank of Nova Scotia	$475,000	4.85%	1/2/2030	470,884	0.01%
Bank of Nova Scotia	CAD435,000	3.84%	26/9/2030	303,016	0.01%
Bank of Nova Scotia	$500,000	2.45%	2/2/2032	418,033	0.01%
Bank of Nova Scotia	CAD765,000	3.93%	3/5/2032	533,709	0.01%
Bank of Nova Scotia	$745,000	4.74%	10/11/2032	721,566	0.02%
Bank of Nova Scotia	CAD435,000	5.68%	2/8/2033	319,311	0.01%
Bank of Nova Scotia	$225,000	5.65%	1/2/2034	228,783	0.01%
Bank of Nova Scotia	CAD270,000	4.95%	1/8/2034	194,066	0.00%
Bank of Nova Scotia	CAD475,000	4.44%	15/11/2035	334,245	0.01%
Bank of Nova Scotia	$900,000	4.59%	4/5/2037	828,050	0.02%
Barrick Gold Corp.	$175,000	6.45%	15/10/2035	187,666	0.00%
Barrick Gold Corp.	$200,000	5.25%	1/4/2042	189,030	0.00%
Barrick International Barbados Corp.	$575,000	6.35%	15/10/2036	605,134	0.01%
Barrick PD Australia Finance Pty Ltd.	$200,000	5.95%	15/10/2039	201,667	0.01%
BCI QuadReal Realty	CAD225,000	4.16%	31/7/2027	159,303	0.00%
BCI QuadReal Realty	CAD460,000	1.75%	24/7/2030	288,101	0.01%
bcIMC Realty Corp.	CAD225,000	3.00%	31/3/2027	155,172	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD625,000	3.55%	2/3/2026	434,881	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	2.90%	12/8/2026	68,970	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD215,000	1.65%	16/8/2027	143,156	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD500,000	3.60%	29/9/2027	347,604	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD260,000	2.20%	29/5/2028	173,033	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD395,000	3.80%	21/8/2028	274,853	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD905,000	5.15%	14/11/2028	657,022	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD140,000	5.25%	15/3/2029	102,373	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	2.90%	10/9/2029	133,391	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD350,000	4.55%	9/2/2030	249,308	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD300,000	2.50%	14/5/2030	193,841	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	3.00%	17/3/2031	130,692	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD365,000	7.85%	2/4/2031	297,778	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD105,000	7.65%	30/12/2031	85,356	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD370,000	7.30%	23/2/2032	297,699	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD620,000	5.85%	10/11/2032	471,235	0.01%
Bell Telephone Co. of Canada or Bell Canada	$650,000	5.10%	11/5/2033	631,596	0.01%
Bell Telephone Co. of Canada or Bell Canada	$200,000	5.20%	15/2/2034	195,052	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD450,000	5.15%	24/8/2034	326,135	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD170,000	6.10%	16/3/2035	131,545	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	6.17%	26/2/2037	77,932	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD205,000	4.75%	29/9/2044	134,769	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD145,000	4.35%	18/12/2045	89,939	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD185,000	4.45%	27/2/2047	115,962	0.00%
Bell Telephone Co. of Canada or Bell Canada	$400,000	4.46%	1/4/2048	323,684	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD485,000	3.50%	30/9/2050	256,546	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD250,000	4.05%	17/3/2051	145,249	0.00%
Bell Telephone Co. of Canada or Bell Canada	$200,000	3.65%	17/3/2051	138,278	0.00%
Bell Telephone Co. of Canada or Bell Canada	$350,000	3.20%	15/2/2052	221,984	0.01%
Bell Telephone Co. of Canada or Bell Canada	$425,000	3.65%	15/8/2052	292,549	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD145,000	5.15%	9/2/2053	100,038	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD360,000	5.60%	11/8/2053	264,507	0.01%
Bell Telephone Co. of Canada or Bell Canada	$300,000	5.55%	15/2/2054	281,676	0.01%
Bridging North America GP	CAD49,000	4.34%	31/8/2053	29,903	0.00%
British Columbia Ferry Services, Inc.	CAD165,000	5.58%	11/1/2038	127,173	0.00%
British Columbia Ferry Services, Inc.	CAD84,000	4.70%	23/10/2043	59,735	0.00%
British Columbia Ferry Services, Inc.	CAD55,000	4.29%	28/4/2044	37,145	0.00%
British Columbia Ferry Services, Inc.	CAD200,000	2.79%	15/10/2049	103,566	0.00%
Brookfield Corp.	CAD405,000	4.82%	28/1/2026	284,758	0.01%
Brookfield Corp.	CAD235,000	3.80%	16/3/2027	164,467	0.00%
Brookfield Corp.	CAD125,000	5.95%	14/6/2035	96,290	0.00%
Brookfield Finance I UK plc/Brookfield Finance, Inc.	$175,000	2.34%	30/1/2032	144,556	0.00%
Brookfield Finance II, Inc.	CAD425,000	5.43%	14/12/2032	316,427	0.01%
Brookfield Finance LLC/Brookfield Finance, Inc.	$200,000	3.45%	15/4/2050	136,936	0.00%
Brookfield Finance, Inc.	$150,000	3.90%	25/1/2028	145,928	0.00%
Brookfield Finance, Inc.	$250,000	4.85%	29/3/2029	248,181	0.01%
Brookfield Finance, Inc.	$150,000	4.35%	15/4/2030	144,511	0.00%
Brookfield Finance, Inc.	$275,000	2.72%	15/4/2031	239,118	0.01%
Brookfield Finance, Inc.	$175,000	5.68%	15/1/2035	175,932	0.00%
Brookfield Finance, Inc.	$725,000	4.70%	20/9/2047	625,033	0.01%
Brookfield Finance, Inc.	$290,000	3.50%	30/3/2051	200,239	0.01%
Brookfield Finance, Inc.	$225,000	3.63%	15/2/2052	156,861	0.00%
Brookfield Finance, Inc.	$300,000	5.97%	4/3/2054	303,448	0.01%
Brookfield Infrastructure Finance ULC	CAD125,000	5.62%	14/11/2027	91,387	0.00%
Brookfield Infrastructure Finance ULC	CAD270,000	3.41%	9/10/2029	183,960	0.00%
Brookfield Infrastructure Finance ULC	CAD55,000	5.71%	27/7/2030	41,246	0.00%
Brookfield Infrastructure Finance ULC	CAD205,000	2.86%	1/9/2032	129,124	0.00%
Brookfield Infrastructure Finance ULC	CAD100,000	5.98%	14/2/2033	76,444	0.00%
Brookfield Infrastructure Finance ULC	CAD150,000	5.44%	25/4/2034	111,062	0.00%
Brookfield Infrastructure Finance ULC	CAD140,000	5.79%	25/4/2052	106,563	0.00%
Brookfield Infrastructure Finance ULC	CAD140,000	5.95%	27/7/2053	109,088	0.00%
Brookfield Renewable Partners ULC	CAD225,000	3.63%	15/1/2027	156,877	0.00%
Brookfield Renewable Partners ULC	CAD265,000	4.25%	15/1/2029	187,929	0.00%
Brookfield Renewable Partners ULC	CAD270,000	3.38%	15/1/2030	183,661	0.00%
Brookfield Renewable Partners ULC	CAD170,000	5.88%	9/11/2032	130,682	0.00%
Brookfield Renewable Partners ULC	CAD90,000	5.29%	28/10/2033	66,703	0.00%
Brookfield Renewable Partners ULC	CAD155,000	4.96%	20/10/2034	111,801	0.00%
Brookfield Renewable Partners ULC	CAD75,000	5.84%	5/11/2036	57,268	0.00%
Brookfield Renewable Partners ULC	CAD55,000	4.29%	5/11/2049	34,019	0.00%
Brookfield Renewable Partners ULC	CAD160,000	3.33%	13/8/2050	83,665	0.00%
Brookfield Renewable Partners ULC	CAD260,000	5.32%	10/1/2054	187,461	0.00%
Bruce Power LP	CAD750,000	3.97%	23/6/2026	524,882	0.01%
Bruce Power LP	CAD200,000	4.01%	21/6/2029	140,825	0.00%
Bruce Power LP	CAD235,000	4.00%	21/6/2030	164,409	0.00%
Bruce Power LP	CAD100,000	4.70%	21/6/2031	72,123	0.00%
Bruce Power LP	CAD110,000	4.99%	21/12/2032	80,449	0.00%
Bruce Power LP	CAD345,000	4.13%	21/6/2033	237,837	0.01%
Bruce Power LP	CAD240,000	4.75%	21/6/2049	165,993	0.00%
CAE, Inc.	CAD300,000	5.54%	12/6/2028	217,101	0.01%
Calgary Airport Authority	CAD100,000	3.20%	7/10/2036	61,976	0.00%
Calgary Airport Authority	CAD420,000	3.45%	7/10/2041	256,685	0.01%
Calgary Airport Authority	CAD150,000	3.55%	7/10/2051	88,884	0.00%
Calgary Airport Authority	CAD150,000	3.55%	7/10/2053	88,300	0.00%
Calgary Airport Authority	CAD144,833	3.75%	7/10/2061	90,192	0.00%
Cameco Corp.	CAD200,000	2.95%	21/10/2027	136,738	0.00%
Cameco Corp.	CAD200,000	4.94%	24/5/2031	145,010	0.00%
Canada Life Capital Trust	CAD185,000	7.53%	30/6/2032	152,910	0.00%
Canadian Core Real Estate LP	CAD25,000	3.30%	2/3/2027	17,149	0.00%
Canadian Imperial Bank of Commerce	CAD375,000	1.10%	19/1/2026	255,176	0.01%
Canadian Imperial Bank of Commerce	$500,000	1.25%	22/6/2026	475,986	0.01%
Canadian Imperial Bank of Commerce	CAD830,000	1.70%	15/7/2026	563,557	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Canadian Imperial Bank of Commerce	$125,000	5.62%	17/7/2026	126,658	0.00%
Canadian Imperial Bank of Commerce	CAD600,000	2.25%	7/1/2027	407,521	0.01%
Canadian Imperial Bank of Commerce	$950,000	5.24%	28/6/2027	960,639	0.02%
Canadian Imperial Bank of Commerce	CAD1,130,000	4.95%	29/6/2027	811,647	0.02%
Canadian Imperial Bank of Commerce	$100,000	4.51%	11/9/2027	99,518	0.00%
Canadian Imperial Bank of Commerce	CAD725,000	5.05%	7/10/2027	523,337	0.01%
Canadian Imperial Bank of Commerce	CAD440,000	5.50%	14/1/2028	322,344	0.01%
Canadian Imperial Bank of Commerce	$400,000	5.00%	28/4/2028	401,044	0.01%
Canadian Imperial Bank of Commerce	$250,000	5.99%	3/10/2028	258,090	0.01%
Canadian Imperial Bank of Commerce	$350,000	5.26%	8/4/2029	352,931	0.01%
Canadian Imperial Bank of Commerce	$400,000	4.63%	11/9/2030	391,511	0.01%
Canadian Imperial Bank of Commerce	CAD670,000	1.96%	21/4/2031	456,656	0.01%
Canadian Imperial Bank of Commerce	$300,000	3.60%	7/4/2032	269,230	0.01%
Canadian Imperial Bank of Commerce	CAD305,000	4.20%	7/4/2032	213,952	0.01%
Canadian Imperial Bank of Commerce	CAD480,000	5.33%	20/1/2033	347,295	0.01%
Canadian Imperial Bank of Commerce	CAD330,000	5.35%	20/4/2033	239,217	0.01%
Canadian Imperial Bank of Commerce	$550,000	6.09%	3/10/2033	574,935	0.01%
Canadian Imperial Bank of Commerce	CAD525,000	5.30%	16/1/2034	381,345	0.01%
Canadian Imperial Bank of Commerce	CAD570,000	4.90%	12/6/2034	408,145	0.01%
Canadian National Railway Co.	$200,000	2.75%	1/3/2026	196,061	0.01%
Canadian National Railway Co.	$225,000	6.90%	15/7/2028	240,253	0.01%
Canadian National Railway Co.	CAD275,000	4.15%	10/5/2030	195,343	0.01%
Canadian National Railway Co.	$275,000	3.85%	5/8/2032	253,768	0.01%
Canadian National Railway Co.	$175,000	6.25%	1/8/2034	189,106	0.00%
Canadian National Railway Co.	CAD285,000	3.95%	22/9/2045	182,143	0.00%
Canadian National Railway Co.	$200,000	3.20%	2/8/2046	140,514	0.00%
Canadian National Railway Co.	CAD250,000	3.60%	1/8/2047	150,386	0.00%
Canadian National Railway Co.	$200,000	3.65%	3/2/2048	150,713	0.00%
Canadian National Railway Co.	CAD125,000	3.60%	31/7/2048	74,967	0.00%
Canadian National Railway Co.	CAD200,000	3.60%	8/2/2049	119,779	0.00%
Canadian National Railway Co.	CAD200,000	3.05%	8/2/2050	107,885	0.00%
Canadian National Railway Co.	$175,000	2.45%	1/5/2050	101,704	0.00%
Canadian National Railway Co.	$200,000	4.40%	5/8/2052	167,090	0.00%
Canadian National Railway Co.	CAD250,000	4.70%	10/5/2053	177,475	0.00%
Canadian National Railway Co.	CAD245,000	5.10%	2/5/2054	184,907	0.00%
Canadian Natural Resources Ltd.	$500,000	3.85%	1/6/2027	489,208	0.01%
Canadian Natural Resources Ltd.	$665,000	5.00%	15/12/2029	657,861	0.01%
Canadian Natural Resources Ltd.	$465,000	2.95%	15/7/2030	413,137	0.01%
Canadian Natural Resources Ltd.	$50,000	7.20%	15/1/2032	54,606	0.00%
Canadian Natural Resources Ltd.	$110,000	6.45%	30/6/2033	115,424	0.00%
Canadian Natural Resources Ltd.	$200,000	5.40%	15/12/2034	194,750	0.01%
Canadian Natural Resources Ltd.	$90,000	5.85%	1/2/2035	90,235	0.00%
Canadian Natural Resources Ltd.	$150,000	6.50%	15/2/2037	155,720	0.00%
Canadian Natural Resources Ltd.	$205,000	6.25%	15/3/2038	209,368	0.01%
Canadian Natural Resources Ltd.	$170,000	6.75%	1/2/2039	179,958	0.00%
Canadian Natural Resources Ltd.	CAD115,000	4.85%	30/5/2047	79,031	0.00%
Canadian Natural Resources Ltd.	$520,000	4.95%	1/6/2047	446,333	0.01%
Canadian Pacific Railway Co.	$400,000	1.75%	2/12/2026	378,769	0.01%
Canadian Pacific Railway Co.	CAD460,000	2.54%	28/2/2028	311,775	0.01%
Canadian Pacific Railway Co.	CAD245,000	3.15%	13/3/2029	167,817	0.00%
Canadian Pacific Railway Co.	$425,000	2.88%	15/11/2029	388,804	0.01%
Canadian Pacific Railway Co.	$300,000	2.05%	5/3/2030	260,445	0.01%
Canadian Pacific Railway Co.	$175,000	7.13%	15/10/2031	194,183	0.01%
Canadian Pacific Railway Co.	$300,000	2.45%	2/12/2031	255,958	0.01%
Canadian Pacific Railway Co.	CAD150,000	6.45%	17/11/2039	124,914	0.00%
Canadian Pacific Railway Co.	$750,000	3.00%	2/12/2041	544,328	0.01%
Canadian Pacific Railway Co.	$95,000	4.30%	15/5/2043	80,000	0.00%
Canadian Pacific Railway Co.	$395,000	4.80%	1/8/2045	349,699	0.01%
Canadian Pacific Railway Co.	$150,000	4.95%	15/8/2045	135,615	0.00%
Canadian Pacific Railway Co.	$175,000	4.70%	1/5/2048	151,852	0.00%
Canadian Pacific Railway Co.	CAD110,000	3.05%	9/3/2050	59,144	0.00%
Canadian Pacific Railway Co.	$400,000	3.50%	1/5/2050	283,857	0.01%
Canadian Pacific Railway Co.	$715,000	3.10%	2/12/2051	465,174	0.01%
Canadian Pacific Railway Co.	$375,000	6.13%	15/9/2115	374,428	0.01%
Canadian Tire Corp., Ltd.	CAD280,000	6.50%	13/4/2028	209,355	0.01%
Canadian Tire Corp., Ltd.	CAD70,000	6.57%	24/2/2034	53,840	0.00%
Canadian Tire Corp., Ltd.	CAD165,000	5.61%	4/9/2035	119,525	0.00%
Canadian Utilities Ltd.	CAD95,000	4.85%	3/6/2052	67,298	0.00%
Canadian Western Bank	CAD250,000	1.93%	16/4/2026	170,980	0.00%
Canadian Western Bank	CAD25,000	5.15%	2/9/2027	18,113	0.00%
Canadian Western Bank	CAD225,000	1.82%	16/12/2027	149,600	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Canadian Western Bank	CAD60,000	5.94%	22/12/2032	44,049	0.00%
Canadian Western Bank	CAD280,000	5.95%	29/1/2034	207,910	0.01%
Capital City Link General Partnership	CAD126,757	4.39%	31/3/2046	83,696	0.00%
Capital Power Corp.	CAD45,000	4.99%	23/1/2026	31,679	0.00%
Capital Power Corp.	CAD145,000	4.42%	8/2/2030	102,101	0.00%
Capital Power Corp.	CAD460,000	4.83%	16/9/2031	326,635	0.01%
Capital Power Corp.	CAD125,000	3.15%	1/10/2032	78,763	0.00%
Capital Power Corp.	CAD300,000	5.97%	25/1/2034	226,683	0.01%
CCL Industries, Inc.	CAD36,000	3.86%	13/4/2028	25,030	0.00%
CCL Industries, Inc.	$250,000	3.05%	1/6/2030	224,512	0.01%
Cenovus Energy, Inc.	CAD460,000	3.60%	10/3/2027	320,142	0.01%
Cenovus Energy, Inc.	$260,000	4.25%	15/4/2027	256,534	0.01%
Cenovus Energy, Inc.	CAD587,000	3.50%	7/2/2028	405,960	0.01%
Cenovus Energy, Inc.	$370,000	2.65%	15/1/2032	307,773	0.01%
Cenovus Energy, Inc.	$257,000	6.75%	15/11/2039	275,845	0.01%
Cenovus Energy, Inc.	$360,000	5.40%	15/6/2047	320,188	0.01%
Cenovus Energy, Inc.	$115,000	3.75%	15/2/2052	79,442	0.00%
Central 1 Credit Union	CAD145,000	4.65%	7/2/2028	102,932	0.00%
Central 1 Credit Union	CAD270,000	5.98%	10/11/2028	200,269	0.01%
Central 1 Credit Union	CAD100,000	2.39%	30/6/2031	67,947	0.00%
CGI, Inc.	$425,000	1.45%	14/9/2026	402,130	0.01%
CGI, Inc.	CAD200,000	2.10%	18/9/2028	131,987	0.00%
CGI, Inc.	CAD140,000	4.15%	5/9/2029	98,681	0.00%
Choice Properties	CAD215,000	4.18%	8/3/2028	151,521	0.00%
Choice Properties	CAD275,000	3.53%	11/6/2029	188,503	0.00%
Choice Properties	CAD160,000	2.98%	4/3/2030	106,086	0.00%
Choice Properties	CAD225,000	5.03%	28/2/2031	163,132	0.00%
Choice Properties	CAD230,000	6.00%	24/6/2032	175,463	0.00%
Choice Properties	CAD200,000	5.40%	1/3/2033	147,192	0.00%
Choice Properties	CAD180,000	5.70%	28/2/2034	134,990	0.00%
CI Financial Corp.	$200,000	7.50%	30/5/2029	208,816	0.01%
CI Financial Corp.	$461,000	3.20%	17/12/2030	391,630	0.01%
CI Financial Corp.	$200,000	4.10%	15/6/2051	137,068	0.00%
Clover LP	CAD45,779	4.22%	31/3/2034	31,427	0.00%
Co-operators Financial Services Ltd.	CAD60,000	3.33%	13/5/2030	39,505	0.00%
Coast Capital Savings Federal Credit Union	CAD300,000	7.01%	28/9/2026	218,437	0.01%
Coastal Gaslink Pipeline LP	CAD210,000	4.69%	30/9/2029	152,159	0.00%
Coastal Gaslink Pipeline LP	CAD800,000	4.91%	30/6/2031	586,838	0.01%
Coastal Gaslink Pipeline LP	CAD225,000	5.19%	30/9/2034	167,730	0.00%
Coastal Gaslink Pipeline LP	CAD225,000	5.40%	30/9/2036	170,831	0.00%
Coastal Gaslink Pipeline LP	CAD220,000	5.54%	30/6/2039	168,835	0.00%
Coastal Gaslink Pipeline LP	CAD330,000	5.61%	30/9/2042	254,020	0.01%
Coastal Gaslink Pipeline LP	CAD475,000	5.61%	30/6/2044	367,944	0.01%
Coastal Gaslink Pipeline LP	CAD650,000	5.61%	30/3/2047	507,225	0.01%
Coastal Gaslink Pipeline LP	CAD130,000	5.86%	30/3/2049	104,679	0.00%
Coastal Gaslink Pipeline LP	CAD80,000	5.86%	30/6/2049	64,477	0.00%
Cogeco Communications, Inc.	CAD190,000	2.99%	22/9/2031	122,194	0.00%
Cogeco Communications, Inc.	CAD300,000	5.30%	16/2/2033	218,518	0.01%
Connect 6ix GP	CAD125,000	6.11%	30/11/2046	97,736	0.00%
Constellation Software, Inc.	$300,000	5.46%	16/2/2034	301,178	0.01%
Crombie	CAD40,000	3.68%	26/8/2026	27,847	0.00%
Crombie	CAD130,000	5.24%	28/9/2029	94,766	0.00%
Crombie	CAD120,000	5.14%	29/3/2030	86,844	0.00%
Crombie	CAD105,000	3.13%	12/8/2031	67,494	0.00%
Crombie	CAD110,000	4.73%	15/1/2032	77,357	0.00%
Crosslinx Transit Solutions GP	CAD84,496	4.65%	30/9/2046	55,219	0.00%
CSS FSCC Partnership	CAD82,004	6.92%	31/7/2042	63,638	0.00%
CT	CAD355,000	3.29%	1/6/2026	245,825	0.01%
CT	CAD70,000	3.47%	16/6/2027	48,360	0.00%
CT	CAD30,000	3.87%	7/12/2027	20,855	0.00%
CT	CAD275,000	5.83%	14/6/2028	202,289	0.01%
CU, Inc.	CAD195,000	5.90%	20/11/2034	152,407	0.00%
CU, Inc.	CAD50,000	5.03%	20/11/2036	36,877	0.00%
CU, Inc.	CAD65,000	5.56%	30/10/2037	50,028	0.00%
CU, Inc.	CAD190,000	4.54%	24/10/2041	132,118	0.00%
CU, Inc.	CAD200,000	4.72%	9/9/2043	142,124	0.00%
CU, Inc.	CAD370,000	4.09%	2/9/2044	241,981	0.01%
CU, Inc.	CAD155,000	3.96%	27/7/2045	99,474	0.00%
CU, Inc.	CAD150,000	3.76%	19/11/2046	92,944	0.00%
CU, Inc.	CAD145,000	3.55%	22/11/2047	86,545	0.00%
CU, Inc.	CAD105,000	3.95%	23/11/2048	66,491	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
CU, Inc.	CAD265,000	2.96%	7/9/2049	141,042	0.00%
CU, Inc.	CAD95,000	2.61%	28/9/2050	46,679	0.00%
CU, Inc.	CAD80,000	3.17%	5/9/2051	43,862	0.00%
CU, Inc.	CAD160,000	4.77%	14/9/2052	114,916	0.00%
CU, Inc.	CAD90,000	3.86%	14/11/2052	55,725	0.00%
CU, Inc.	CAD70,000	5.09%	20/9/2053	52,802	0.00%
CU, Inc.	CAD140,000	4.66%	11/9/2054	99,118	0.00%
CU, Inc.	CAD125,000	4.09%	19/10/2054	80,319	0.00%
CU, Inc.	CAD75,000	4.21%	29/10/2055	49,028	0.00%
CU, Inc.	CAD200,000	4.59%	24/10/2061	139,104	0.00%
CU, Inc.	CAD210,000	3.83%	11/9/2062	126,067	0.00%
Daimler Truck Finance Canada, Inc.	CAD100,000	5.22%	20/9/2027	72,243	0.00%
Dollarama, Inc.	CAD240,000	1.51%	20/9/2027	158,923	0.00%
Dollarama, Inc.	CAD150,000	2.44%	9/7/2029	99,128	0.00%
Dollarama, Inc.	CAD315,000	5.17%	26/4/2030	232,429	0.01%
Dream Industrial	CAD200,000	3.97%	13/4/2026	139,685	0.00%
Dream Industrial	CAD200,000	2.06%	17/6/2027	133,569	0.00%
Dream Industrial	CAD155,000	5.38%	22/3/2028	112,373	0.00%
Dream Summit Industrial LP	CAD105,000	1.82%	1/4/2026	71,660	0.00%
Dream Summit Industrial LP	CAD200,000	2.25%	12/1/2027	135,183	0.00%
Dream Summit Industrial LP	CAD200,000	2.44%	14/7/2028	132,290	0.00%
Dream Summit Industrial LP	CAD100,000	4.51%	12/2/2031	69,931	0.00%
Edmonton Regional Airports Authority	CAD139,775	3.72%	20/5/2051	82,271	0.00%
Element Fleet Management Corp.	$325,000	6.27%	26/6/2026	330,479	0.01%
Element Fleet Management Corp.	$200,000	5.64%	13/3/2027	202,748	0.01%
Element Fleet Management Corp.	$400,000	6.32%	4/12/2028	416,891	0.01%
Emera US Finance LP	$240,000	3.55%	15/6/2026	235,086	0.01%
Emera US Finance LP	$220,000	2.64%	15/6/2031	185,915	0.00%
Emera US Finance LP	$600,000	4.75%	15/6/2046	497,676	0.01%
Emera, Inc.	CAD295,000	4.84%	2/5/2030	210,648	0.01%
Empire Life Insurance Co.	CAD350,000	2.02%	24/9/2031	236,093	0.01%
Empower Finance 2020 LP	$575,000	3.08%	17/9/2051	361,709	0.01%
Enbridge Gas, Inc.	CAD100,000	2.50%	5/8/2026	68,583	0.00%
Enbridge Gas, Inc.	CAD200,000	2.88%	22/11/2027	137,163	0.00%
Enbridge Gas, Inc.	CAD460,000	2.37%	9/8/2029	304,706	0.01%
Enbridge Gas, Inc.	CAD95,000	2.90%	1/4/2030	63,755	0.00%
Enbridge Gas, Inc.	CAD115,000	2.35%	15/9/2031	73,156	0.00%
Enbridge Gas, Inc.	CAD100,000	4.15%	17/8/2032	70,347	0.00%
Enbridge Gas, Inc.	CAD30,000	6.90%	15/11/2032	24,542	0.00%
Enbridge Gas, Inc.	CAD25,000	6.16%	16/12/2033	19,703	0.00%
Enbridge Gas, Inc.	CAD130,000	5.21%	25/2/2036	96,472	0.00%
Enbridge Gas, Inc.	CAD100,000	5.46%	11/9/2036	75,917	0.00%
Enbridge Gas, Inc.	CAD55,000	6.05%	2/9/2038	43,852	0.00%
Enbridge Gas, Inc.	CAD50,000	5.20%	23/7/2040	36,982	0.00%
Enbridge Gas, Inc.	CAD250,000	4.88%	21/6/2041	178,494	0.00%
Enbridge Gas, Inc.	CAD110,000	4.50%	23/11/2043	75,124	0.00%
Enbridge Gas, Inc.	CAD225,000	4.20%	2/6/2044	147,462	0.00%
Enbridge Gas, Inc.	CAD175,000	4.00%	22/8/2044	111,560	0.00%
Enbridge Gas, Inc.	CAD150,000	3.80%	1/6/2046	92,396	0.00%
Enbridge Gas, Inc.	CAD160,000	3.59%	22/11/2047	94,716	0.00%
Enbridge Gas, Inc.	CAD135,000	3.51%	29/11/2047	78,880	0.00%
Enbridge Gas, Inc.	CAD150,000	3.01%	9/8/2049	79,447	0.00%
Enbridge Gas, Inc.	CAD155,000	3.65%	1/4/2050	91,918	0.00%
Enbridge Gas, Inc.	CAD95,000	4.95%	22/11/2050	69,060	0.00%
Enbridge Gas, Inc.	CAD210,000	3.20%	15/9/2051	114,076	0.00%
Enbridge Gas, Inc.	CAD140,000	4.55%	17/8/2052	95,890	0.00%
Enbridge Gas, Inc.	CAD70,000	5.67%	6/10/2053	56,464	0.00%
Enbridge Pipelines, Inc.	CAD740,000	3.00%	10/8/2026	510,708	0.01%
Enbridge Pipelines, Inc.	CAD270,000	3.52%	22/2/2029	186,312	0.00%
Enbridge Pipelines, Inc.	CAD175,000	2.82%	12/5/2031	113,988	0.00%
Enbridge Pipelines, Inc.	CAD55,000	5.35%	10/11/2039	39,392	0.00%
Enbridge Pipelines, Inc.	CAD125,000	5.33%	6/4/2040	89,476	0.00%
Enbridge Pipelines, Inc.	CAD195,000	4.55%	17/8/2043	127,386	0.00%
Enbridge Pipelines, Inc.	CAD190,000	4.55%	29/9/2045	123,580	0.00%
Enbridge Pipelines, Inc.	CAD140,000	4.13%	9/8/2046	85,651	0.00%
Enbridge Pipelines, Inc.	CAD155,000	4.33%	22/2/2049	96,947	0.00%
Enbridge Pipelines, Inc.	CAD155,000	4.20%	12/5/2051	94,461	0.00%
Enbridge Pipelines, Inc.	CAD155,000	5.82%	17/8/2053	120,049	0.00%
Enbridge, Inc.	$175,000	5.90%	15/11/2026	178,414	0.00%
Enbridge, Inc.	$690,000	4.25%	1/12/2026	683,905	0.02%
Enbridge, Inc.	$275,000	5.25%	5/4/2027	278,235	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Enbridge, Inc.	CAD600,000	3.20%	8/6/2027	413,629	0.01%
Enbridge, Inc.	$230,000	3.70%	15/7/2027	224,397	0.01%
Enbridge, Inc.	$710,000	6.00%	15/11/2028	734,717	0.02%
Enbridge, Inc.	$725,000	5.30%	5/4/2029	732,533	0.02%
Enbridge, Inc.	CAD550,000	2.99%	3/10/2029	370,177	0.01%
Enbridge, Inc.	$230,000	3.13%	15/11/2029	210,623	0.01%
Enbridge, Inc.	CAD200,000	7.22%	24/7/2030	158,771	0.00%
Enbridge, Inc.	$675,000	6.20%	15/11/2030	710,264	0.02%
Enbridge, Inc.	CAD490,000	6.10%	9/11/2032	381,877	0.01%
Enbridge, Inc.	$250,000	5.70%	8/3/2033	252,797	0.01%
Enbridge, Inc.	CAD180,000	5.36%	26/5/2033	134,664	0.00%
Enbridge, Inc.	$420,000	2.50%	1/8/2033	337,127	0.01%
Enbridge, Inc.	CAD335,000	3.10%	21/9/2033	213,947	0.01%
Enbridge, Inc.[1]	$2,150,000	5.63%	5/4/2034	2,164,308	0.05%
Enbridge, Inc.	CAD340,000	4.73%	22/8/2034	241,709	0.01%
Enbridge, Inc.	CAD70,000	5.57%	14/11/2035	52,005	0.00%
Enbridge, Inc.	CAD50,000	5.75%	2/9/2039	37,190	0.00%
Enbridge, Inc.	CAD225,000	4.24%	27/8/2042	141,480	0.00%
Enbridge, Inc.	CAD380,000	4.57%	11/3/2044	248,607	0.01%
Enbridge, Inc.	$170,000	4.50%	10/6/2044	139,829	0.00%
Enbridge, Inc.	CAD90,000	4.87%	21/11/2044	60,897	0.00%
Enbridge, Inc.	$450,000	5.50%	1/12/2046	427,142	0.01%
Enbridge, Inc.	$175,000	4.00%	15/11/2049	130,925	0.00%
Enbridge, Inc.	$520,000	3.40%	1/8/2051	348,306	0.01%
Enbridge, Inc.	CAD160,000	4.10%	21/9/2051	95,500	0.00%
Enbridge, Inc.	CAD230,000	6.51%	9/11/2052	193,821	0.00%
Enbridge, Inc.	CAD150,000	5.76%	26/5/2053	114,965	0.00%
Enbridge, Inc.	$560,000	6.70%	15/11/2053	608,057	0.01%
Enbridge, Inc.	$775,000	5.95%	5/4/2054	767,717	0.02%
Enbridge, Inc.	$470,000	7.20%	27/6/2054	483,678	0.01%
Enbridge, Inc.	CAD135,000	5.32%	22/8/2054	97,423	0.00%
Enbridge, Inc.	$150,000	7.38%	15/3/2055	155,726	0.00%
Energir LP	CAD395,000	3.04%	9/2/2032	258,086	0.01%
Energir LP	CAD185,000	4.83%	2/6/2053	133,713	0.00%
Energir, Inc.	CAD265,000	2.10%	16/4/2027	179,116	0.00%
Energir, Inc.	CAD65,000	5.70%	10/7/2036	50,673	0.00%
Equitable Bank	CAD25,000	3.36%	2/3/2026	17,311	0.00%
Equitable Bank	CAD235,000	5.16%	11/1/2027	167,807	0.00%
Equitable Bank	CAD195,000	3.99%	24/3/2028	135,810	0.00%
Fairfax Financial Holdings Ltd.	CAD175,000	4.70%	16/12/2026	124,062	0.00%
Fairfax Financial Holdings Ltd.	CAD315,000	4.25%	6/12/2027	222,427	0.01%
Fairfax Financial Holdings Ltd.	$450,000	4.85%	17/4/2028	446,899	0.01%
Fairfax Financial Holdings Ltd.	CAD205,000	4.23%	14/6/2029	144,697	0.00%
Fairfax Financial Holdings Ltd.	CAD350,000	3.95%	3/3/2031	241,234	0.01%
Fairfax Financial Holdings Ltd.	$200,000	3.38%	3/3/2031	178,439	0.00%
Fairfax Financial Holdings Ltd.	$375,000	5.63%	16/8/2032	379,397	0.01%
Fairfax Financial Holdings Ltd.	$525,000	6.00%	7/12/2033	541,297	0.01%
Fairfax Financial Holdings Ltd.	$350,000	6.35%	22/3/2054	360,186	0.01%
Fairfax Financial Holdings Ltd.	CAD200,000	5.23%	23/11/2054	143,196	0.00%
Fairfax Financial Holdings Ltd.	$200,000	6.10%	15/3/2055	197,489	0.01%
Federation des Caisses Desjardins du Quebec	CAD600,000	1.09%	21/1/2026	408,074	0.01%
Federation des Caisses Desjardins du Quebec	CAD550,000	1.59%	10/9/2026	372,083	0.01%
Federation des Caisses Desjardins du Quebec	CAD450,000	4.41%	19/5/2027	319,203	0.01%
Federation des Caisses Desjardins du Quebec	$300,000	4.55%	23/8/2027	296,484	0.01%
Federation des Caisses Desjardins du Quebec	$300,000	5.70%	14/3/2028	305,754	0.01%
Federation des Caisses Desjardins du Quebec	CAD530,000	5.47%	17/11/2028	391,725	0.01%
Federation des Caisses Desjardins du Quebec	$350,000	5.25%	26/4/2029	351,579	0.01%
Federation des Caisses Desjardins du Quebec	CAD420,000	3.80%	24/9/2029	292,242	0.01%
Federation des Caisses Desjardins du Quebec	CAD315,000	1.99%	28/5/2031	214,559	0.01%
Federation des Caisses Desjardins du Quebec	CAD490,000	5.04%	23/8/2032	350,958	0.01%
Federation des Caisses Desjardins du Quebec	CAD280,000	5.28%	15/5/2034	203,515	0.01%
Finning International, Inc.	CAD275,000	2.63%	14/8/2026	188,894	0.00%
Finning International, Inc.	CAD330,000	4.45%	16/5/2028	235,011	0.01%
First Capital	CAD45,000	3.46%	22/1/2027	31,141	0.00%
First Capital	CAD50,000	3.75%	12/7/2027	34,730	0.00%
First Capital	CAD225,000	3.45%	1/3/2028	154,481	0.00%
First Capital	CAD100,000	5.57%	1/3/2031	73,645	0.00%
First Capital	CAD90,000	5.46%	12/6/2032	65,651	0.00%
First West Credit Union	CAD175,000	9.19%	9/8/2033	137,379	0.00%
Ford Credit Canada Co.	CAD175,000	7.00%	10/2/2026	125,711	0.00%
Fortis, Inc.	CAD275,000	2.18%	15/5/2028	183,840	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Fortis, Inc.	CAD150,000	4.43%	31/5/2029	107,155	0.00%
Fortis, Inc.	CAD210,000	4.17%	9/9/2031	146,989	0.00%
Fortis, Inc.	CAD155,000	5.68%	8/11/2033	118,197	0.00%
FortisAlberta, Inc.	CAD130,000	6.22%	31/10/2034	103,004	0.00%
FortisAlberta, Inc.	CAD45,000	4.27%	22/9/2045	30,014	0.00%
FortisAlberta, Inc.	CAD15,000	3.34%	21/9/2046	8,660	0.00%
FortisAlberta, Inc.	CAD75,000	3.67%	9/9/2047	45,506	0.00%
FortisAlberta, Inc.	CAD30,000	3.73%	18/9/2048	18,337	0.00%
FortisAlberta, Inc.	CAD65,000	2.63%	8/6/2051	31,870	0.00%
FortisAlberta, Inc.	CAD95,000	4.86%	26/5/2053	69,005	0.00%
FortisAlberta, Inc.	CAD175,000	4.90%	27/5/2054	127,880	0.00%
FortisBC Energy, Inc.	CAD105,000	2.58%	8/4/2026	72,322	0.00%
FortisBC Energy, Inc.	CAD70,000	6.50%	1/5/2034	56,609	0.00%
FortisBC Energy, Inc.	CAD165,000	5.90%	26/2/2035	128,797	0.00%
FortisBC Energy, Inc.	CAD170,000	6.00%	2/10/2037	134,667	0.00%
FortisBC Energy, Inc.	CAD200,000	6.05%	15/2/2038	159,001	0.00%
FortisBC Energy, Inc.	CAD50,000	3.67%	9/4/2046	30,499	0.00%
FortisBC Energy, Inc.	CAD10,000	3.78%	6/3/2047	6,194	0.00%
FortisBC Energy, Inc.	CAD65,000	3.69%	30/10/2047	39,619	0.00%
FortisBC Energy, Inc.	CAD85,000	3.85%	7/12/2048	53,040	0.00%
FortisBC Energy, Inc.	CAD55,000	2.82%	9/8/2049	28,492	0.00%
FortisBC Energy, Inc.	CAD109,000	2.54%	13/7/2050	52,919	0.00%
FortisBC Energy, Inc.	CAD50,000	4.67%	28/11/2052	35,313	0.00%
FortisBC, Inc.	CAD65,000	4.00%	28/10/2044	41,172	0.00%
General Motors Financial of Canada Ltd.	CAD155,000	5.20%	9/2/2028	111,843	0.00%
Gibson Energy, Inc.	CAD90,000	3.60%	17/9/2029	61,746	0.00%
Gibson Energy, Inc.	CAD120,000	5.75%	12/7/2033	90,619	0.00%
Gibson Energy, Inc.	CAD95,000	6.20%	12/7/2053	75,603	0.00%
Gildan Activewear, Inc.	CAD150,000	4.36%	22/11/2029	105,896	0.00%
Gildan Activewear, Inc.	CAD115,000	4.71%	22/11/2031	81,613	0.00%
Granite Holdings LP	CAD200,000	3.06%	4/6/2027	137,155	0.00%
Granite Holdings LP	CAD320,000	6.07%	12/4/2029	240,239	0.01%
Granite Holdings LP	CAD300,000	4.00%	4/10/2029	208,207	0.01%
Granite Holdings LP	CAD120,000	2.38%	18/12/2030	75,664	0.00%
Granite Holdings LP	CAD115,000	4.35%	4/10/2031	79,732	0.00%
Greater Toronto Airports Authority	CAD235,613	6.45%	30/7/2029	174,768	0.00%
Greater Toronto Airports Authority	CAD80,000	6.98%	15/10/2032	66,211	0.00%
Greater Toronto Airports Authority	CAD300,000	3.26%	1/6/2037	187,473	0.00%
Greater Toronto Airports Authority	CAD300,000	2.75%	17/10/2039	171,590	0.00%
Greater Toronto Airports Authority	CAD255,000	5.30%	25/2/2041	194,318	0.01%
Greater Toronto Airports Authority	CAD275,000	3.15%	5/10/2051	152,934	0.00%
Great-West Lifeco Finance 2018 LP	$300,000	4.58%	17/5/2048	251,066	0.01%
Great-West Lifeco Finance Delaware LP	$200,000	4.15%	3/6/2047	157,454	0.00%
Great-West Lifeco, Inc.	CAD35,000	3.34%	28/2/2028	24,251	0.00%
Great-West Lifeco, Inc.	CAD125,000	2.38%	14/5/2030	81,500	0.00%
Great-West Lifeco, Inc.	CAD175,000	6.74%	24/11/2031	139,980	0.00%
Great-West Lifeco, Inc.	CAD145,000	6.00%	16/11/2039	115,911	0.00%
Great-West Lifeco, Inc.	CAD225,000	2.98%	8/7/2050	118,298	0.00%
H&R	CAD200,000	2.91%	2/6/2026	137,364	0.00%
H&R	CAD375,000	2.63%	19/2/2027	253,982	0.01%
H&R	CAD135,000	5.46%	28/2/2029	97,889	0.00%
Hamilton Health Sciences Corp.	CAD150,000	3.68%	17/1/2059	88,085	0.00%
Home Trust Co.	CAD405,000	5.76%	19/5/2026	287,762	0.01%
HomeEquity Bank	CAD220,000	7.11%	11/12/2026	159,740	0.00%
HomeEquity Bank	CAD155,000	5.82%	13/8/2029	109,810	0.00%
Honda Canada Finance, Inc.	CAD200,000	1.34%	17/3/2026	135,809	0.00%
Honda Canada Finance, Inc.	CAD340,000	4.87%	23/9/2027	244,155	0.01%
Honda Canada Finance, Inc.	CAD217,000	1.65%	25/2/2028	142,434	0.00%
Honda Canada Finance, Inc.	CAD130,000	4.90%	21/2/2029	94,389	0.00%
Honda Canada Finance, Inc.	CAD145,000	4.90%	4/6/2029	105,350	0.00%
Hospital for Sick Children	CAD100,000	5.22%	16/12/2049	75,654	0.00%
Hospital for Sick Children	CAD215,000	3.42%	7/12/2057	119,746	0.00%
Hospital Infrastructure Partners NOH Partnership	CAD83,739	5.44%	31/1/2045	60,899	0.00%
Hydro One, Inc.	CAD235,000	2.77%	24/2/2026	162,566	0.00%
Hydro One, Inc.	CAD225,000	4.91%	27/1/2028	163,303	0.00%
Hydro One, Inc.	CAD285,000	3.02%	5/4/2029	195,076	0.01%
Hydro One, Inc.	CAD270,000	2.16%	28/2/2030	175,305	0.00%
Hydro One, Inc.	CAD700,000	7.35%	3/6/2030	566,795	0.01%
Hydro One, Inc.	CAD195,000	1.69%	16/1/2031	122,045	0.00%
Hydro One, Inc.	CAD185,000	6.93%	1/6/2032	151,822	0.00%
Hydro One, Inc.	CAD150,000	4.16%	27/1/2033	106,201	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Hydro One, Inc.	CAD185,000	6.35%	31/1/2034	149,332	0.00%
Hydro One, Inc.	CAD200,000	4.39%	1/3/2034	142,938	0.00%
Hydro One, Inc.	CAD240,000	4.25%	4/1/2035	168,716	0.00%
Hydro One, Inc.	CAD200,000	5.36%	20/5/2036	152,233	0.00%
Hydro One, Inc.	CAD205,000	4.89%	13/3/2037	149,001	0.00%
Hydro One, Inc.	CAD165,000	6.03%	3/3/2039	132,831	0.00%
Hydro One, Inc.	CAD150,000	5.49%	16/7/2040	115,378	0.00%
Hydro One, Inc.	CAD100,000	4.39%	26/9/2041	68,376	0.00%
Hydro One, Inc.	CAD125,000	6.59%	22/4/2043	108,611	0.00%
Hydro One, Inc.	CAD200,000	4.59%	9/10/2043	139,849	0.00%
Hydro One, Inc.	CAD130,000	4.17%	6/6/2044	86,178	0.00%
Hydro One, Inc.	CAD55,000	3.91%	23/2/2046	35,024	0.00%
Hydro One, Inc.	CAD145,000	5.00%	19/10/2046	107,009	0.00%
Hydro One, Inc.	CAD150,000	3.72%	18/11/2047	92,302	0.00%
Hydro One, Inc.	CAD280,000	3.63%	25/6/2049	169,120	0.00%
Hydro One, Inc.	CAD155,000	2.71%	28/2/2050	78,473	0.00%
Hydro One, Inc.	CAD130,000	3.64%	5/4/2050	78,179	0.00%
Hydro One, Inc.	CAD120,000	3.10%	15/9/2051	65,158	0.00%
Hydro One, Inc.	CAD135,000	4.00%	22/12/2051	86,021	0.00%
Hydro One, Inc.	CAD105,000	4.46%	27/1/2053	72,228	0.00%
Hydro One, Inc.	CAD375,000	4.85%	30/11/2054	274,501	0.01%
Hydro One, Inc.	CAD190,000	3.79%	31/7/2062	113,450	0.00%
Hyundai Capital Canada, Inc.	CAD400,000	2.01%	12/5/2026	272,621	0.01%
Hyundai Capital Canada, Inc.	CAD270,000	4.81%	1/2/2027	192,542	0.00%
Hyundai Capital Canada, Inc.	CAD305,000	3.20%	16/2/2027	210,572	0.01%
Hyundai Capital Canada, Inc.	CAD310,000	5.57%	8/3/2028	226,893	0.01%
Hyundai Capital Canada, Inc.	CAD130,000	4.90%	31/1/2029	93,723	0.00%
iA Financial Corp., Inc.	CAD520,000	3.07%	24/9/2031	358,379	0.01%
iA Financial Corp., Inc.	CAD95,000	3.19%	25/2/2032	65,431	0.00%
iA Financial Corp., Inc.	CAD285,000	5.69%	20/6/2033	209,554	0.01%
IGM Financial, Inc.	CAD100,000	3.44%	26/1/2027	69,440	0.00%
IGM Financial, Inc.	CAD105,000	7.00%	31/12/2032	85,773	0.00%
IGM Financial, Inc.	CAD85,000	7.11%	7/3/2033	69,927	0.00%
IGM Financial, Inc.	CAD150,000	6.00%	10/12/2040	119,068	0.00%
IGM Financial, Inc.	CAD85,000	4.56%	25/1/2047	57,578	0.00%
IGM Financial, Inc.	CAD95,000	4.12%	9/12/2047	60,185	0.00%
IGM Financial, Inc.	CAD30,000	4.17%	13/7/2048	19,150	0.00%
IGM Financial, Inc.	CAD75,000	4.21%	21/3/2050	48,015	0.00%
IGM Financial, Inc.	CAD175,000	5.43%	26/5/2053	134,311	0.00%
Independent Order Of Foresters	CAD225,000	2.89%	15/10/2035	141,946	0.00%
InPower BC General Partnership	CAD126,264	4.47%	31/3/2033	87,527	0.00%
Intact Financial Corp.	CAD145,000	2.85%	7/6/2027	99,527	0.00%
Intact Financial Corp.	CAD190,000	1.93%	16/12/2030	120,080	0.00%
Intact Financial Corp.	$200,000	5.46%	22/9/2032	199,927	0.01%
Intact Financial Corp.	CAD310,000	4.65%	16/5/2034	222,888	0.01%
Intact Financial Corp.	CAD115,000	6.40%	23/11/2039	95,303	0.00%
Intact Financial Corp.	CAD25,000	5.16%	16/6/2042	18,535	0.00%
Intact Financial Corp.	CAD155,000	2.95%	16/12/2050	81,147	0.00%
Intact Financial Corp.	CAD105,000	3.77%	20/5/2053	63,313	0.00%
Intact Financial Corp.	CAD135,000	5.28%	14/9/2054	103,841	0.00%
Integrated Team Solutions SJHC Partnership	CAD40,453	5.95%	30/11/2042	30,627	0.00%
Inter Pipeline Ltd.	CAD230,000	4.23%	1/6/2027	161,223	0.00%
Inter Pipeline Ltd.	CAD235,000	5.85%	18/5/2032	173,854	0.00%
Inter Pipeline Ltd.	CAD310,000	6.59%	9/2/2034	238,626	0.01%
Inter Pipeline Ltd.	CAD435,000	4.64%	30/5/2044	269,068	0.01%
Inter Pipeline Ltd.	CAD250,000	5.09%	27/11/2051	163,288	0.00%
Ivanhoe Cambridge II, Inc.	CAD100,000	4.99%	2/6/2028	72,704	0.00%
John Deere Financial, Inc.	CAD280,000	2.81%	19/1/2029	189,527	0.00%
Keyera Corp.	CAD60,000	3.93%	21/6/2028	41,990	0.00%
Keyera Corp.	CAD250,000	3.96%	29/5/2030	173,447	0.00%
Keyera Corp.	CAD70,000	5.02%	28/3/2032	50,905	0.00%
Keyera Corp.	CAD105,000	5.66%	4/1/2054	78,123	0.00%
Kingston Solar LP	CAD44,576	3.57%	31/7/2035	29,318	0.00%
Kinross Gold Corp.	$50,000	4.50%	15/7/2027	49,511	0.00%
Kinross Gold Corp.	$350,000	6.25%	15/7/2033	363,164	0.01%
Liberty Utilities Canada LP	CAD100,000	3.32%	14/2/2050	53,388	0.00%
Liberty Utilities Finance GP 1	$185,000	2.05%	15/9/2030	154,978	0.00%
Loblaw Cos Ltd.	CAD305,000	6.50%	22/1/2029	231,297	0.01%
Loblaw Cos Ltd.	CAD215,000	2.28%	7/5/2030	139,509	0.00%
Loblaw Cos Ltd.	CAD85,000	5.01%	13/9/2032	62,600	0.00%
Loblaw Cos Ltd.	CAD130,000	5.90%	18/1/2036	99,945	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Loblaw Cos Ltd.	CAD110,000	7.00%	7/6/2040	90,463	0.00%
Loblaw Cos Ltd.	CAD195,000	5.34%	13/9/2052	144,356	0.00%
Loblaw Cos Ltd.	CAD140,000	5.12%	4/3/2054	100,494	0.00%
Magna International, Inc.	$300,000	5.05%	14/3/2029	301,299	0.01%
Magna International, Inc.	CAD240,000	4.80%	30/5/2029	172,545	0.00%
Magna International, Inc.	CAD120,000	4.95%	31/1/2031	86,948	0.00%
Magna International, Inc.	$300,000	5.50%	21/3/2033	303,788	0.01%
Manulife Bank of Canada	CAD315,000	1.34%	26/2/2026	214,272	0.01%
Manulife Bank of Canada	CAD305,000	2.86%	16/2/2027	210,000	0.01%
Manulife Bank of Canada	CAD135,000	4.55%	8/3/2029	96,910	0.00%
Manulife Finance Delaware LP	CAD275,000	5.06%	15/12/2041	197,653	0.01%
Manulife Financial Corp.	$300,000	4.15%	4/3/2026	298,275	0.01%
Manulife Financial Corp.	$400,000	4.06%	24/2/2032	390,342	0.01%
Manulife Financial Corp.	$200,000	3.70%	16/3/2032	182,820	0.00%
Manulife Financial Corp.	CAD400,000	5.41%	10/3/2033	291,510	0.01%
Manulife Financial Corp.	CAD420,000	5.05%	23/2/2034	304,643	0.01%
Manulife Financial Corp.	CAD625,000	2.82%	13/5/2035	410,968	0.01%
Manulife Financial Corp.	$300,000	5.38%	4/3/2046	292,528	0.01%
MCAP Commercial LP	CAD70,000	3.38%	26/11/2027	47,260	0.00%
McGill University	CAD39,000	3.98%	29/1/2056	23,603	0.00%
McGill University Health Centre	CAD40,000	5.36%	31/12/2043	30,505	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD730,000	4.64%	9/7/2027	519,588	0.01%
Metro, Inc.	CAD200,000	3.39%	6/12/2027	138,817	0.00%
Metro, Inc.	CAD35,000	5.97%	15/10/2035	27,516	0.00%
Metro, Inc.	CAD255,000	5.03%	1/12/2044	180,332	0.00%
Metro, Inc.	CAD215,000	4.27%	4/12/2047	136,685	0.00%
Metro, Inc.	CAD155,000	3.41%	28/2/2050	84,806	0.00%
Mountain View Partners GP	CAD99,290	3.97%	31/3/2051	60,389	0.00%
MPT Finco, Inc.	CAD161,325	3.66%	30/11/2029	107,694	0.00%
National Bank of Canada	CAD200,000	1.53%	15/6/2026	135,664	0.00%
National Bank of Canada	CAD275,000	2.24%	4/11/2026	187,274	0.00%
National Bank of Canada	CAD915,000	5.22%	14/6/2028	668,946	0.01%
National Bank of Canada	$525,000	5.60%	18/12/2028	535,110	0.01%
National Bank of Canada	CAD465,000	5.02%	1/2/2029	339,438	0.01%
National Bank of Canada	€300,000	3.75%	2/5/2029	319,474	0.01%
National Bank of Canada	CAD285,000	5.43%	16/8/2032	205,962	0.01%
National Bank of Canada	CAD130,000	5.28%	15/2/2034	94,383	0.00%
NAV Canada	CAD225,000	2.06%	29/5/2030	144,694	0.00%
NAV Canada	CAD150,000	3.53%	23/2/2046	91,442	0.00%
NAV Canada	CAD65,000	3.29%	30/3/2048	37,744	0.00%
NAV Canada	CAD100,000	3.21%	29/9/2050	56,628	0.00%
NAV Canada	CAD360,000	2.92%	29/9/2051	191,933	0.00%
North Battleford Power LP	CAD476,045	4.96%	31/12/2032	337,208	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD435,000	3.20%	24/4/2026	301,724	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD150,000	2.00%	1/12/2026	101,615	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD25,000	2.80%	1/6/2027	17,133	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD25,000	4.25%	1/6/2029	17,797	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD175,000	2.80%	1/6/2031	114,292	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD295,000	4.85%	1/6/2034	214,723	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD300,000	3.65%	1/6/2035	196,971	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD310,000	4.75%	1/6/2037	222,011	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD375,000	4.35%	10/1/2039	256,129	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD275,000	3.70%	23/2/2043	168,579	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD225,000	4.05%	22/7/2044	144,035	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD200,000	3.75%	1/6/2051	119,801	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD335,000	5.08%	1/6/2054	247,897	0.01%
Northern Courier Pipeline LP	CAD200,952	3.37%	30/6/2042	128,547	0.00%
Northwestern Hydro Acquisition Co. II LP	CAD163,000	3.88%	31/12/2036	100,361	0.00%
Northwestern Hydro Acquisition Co. III LP	CAD112,000	3.94%	31/12/2038	67,881	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD298,069	4.11%	31/3/2042	188,827	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD49,515	4.12%	30/6/2042	31,341	0.00%
Nova Scotia Power, Inc.	CAD150,000	4.95%	15/11/2032	108,072	0.00%
Nova Scotia Power, Inc.	CAD55,000	6.95%	25/8/2033	44,087	0.00%
Nova Scotia Power, Inc.	CAD110,000	5.61%	15/6/2040	81,996	0.00%
Nova Scotia Power, Inc.	CAD175,000	4.15%	6/3/2042	110,652	0.00%
Nova Scotia Power, Inc.	CAD95,000	4.50%	20/7/2043	62,348	0.00%
Nova Scotia Power, Inc.	CAD110,000	3.61%	1/5/2045	63,290	0.00%
Nova Scotia Power, Inc.	CAD120,000	3.57%	5/4/2049	67,300	0.00%
Nova Scotia Power, Inc.	CAD75,000	3.31%	25/4/2050	39,854	0.00%
Nova Scotia Power, Inc.	CAD150,000	5.36%	24/3/2053	110,361	0.00%
Nutrien Ltd.	$750,000	4.00%	15/12/2026	739,781	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nutrien Ltd.	$175,000	5.20%	21/6/2027	176,864	0.00%
Nutrien Ltd.[1]	$2,050,000	4.90%	27/3/2028	2,049,650	0.04%
Nutrien Ltd.	$475,000	4.20%	1/4/2029	460,782	0.01%
Nutrien Ltd.	$715,000	2.95%	13/5/2030	643,274	0.01%
Nutrien Ltd.	$700,000	5.40%	21/6/2034	695,923	0.02%
Nutrien Ltd.	$375,000	4.13%	15/3/2035	332,388	0.01%
Nutrien Ltd.	$175,000	5.88%	1/12/2036	177,970	0.00%
Nutrien Ltd.	$145,000	5.63%	1/12/2040	140,727	0.00%
Nutrien Ltd.	$200,000	4.90%	1/6/2043	177,057	0.00%
Nutrien Ltd.	$175,000	5.25%	15/1/2045	160,536	0.00%
Nutrien Ltd.	$435,000	5.00%	1/4/2049	384,713	0.01%
Nutrien Ltd.	$425,000	3.95%	13/5/2050	317,115	0.01%
Nutrien Ltd.	$725,000	5.80%	27/3/2053	713,067	0.02%
OMERS Realty Corp.	CAD300,000	3.24%	4/10/2027	207,721	0.01%
OMERS Realty Corp.	CAD690,000	5.38%	14/11/2028	508,946	0.01%
OMERS Realty Corp.	CAD285,000	4.54%	9/4/2029	204,574	0.01%
OMERS Realty Corp.	CAD185,000	3.63%	5/6/2030	127,292	0.00%
Open Text Corp.	$325,000	6.90%	1/12/2027	335,533	0.01%
Pembina Pipeline Corp.	CAD620,000	4.24%	15/6/2027	436,850	0.01%
Pembina Pipeline Corp.	CAD425,000	4.02%	27/3/2028	298,605	0.01%
Pembina Pipeline Corp.	CAD315,000	3.62%	3/4/2029	217,773	0.01%
Pembina Pipeline Corp.	CAD425,000	3.31%	1/2/2030	287,749	0.01%
Pembina Pipeline Corp.	CAD125,000	3.53%	10/12/2031	83,695	0.00%
Pembina Pipeline Corp.	CAD180,000	5.02%	12/1/2032	131,132	0.00%
Pembina Pipeline Corp.	CAD490,000	5.21%	12/1/2034	359,739	0.01%
Pembina Pipeline Corp.	CAD190,000	4.75%	30/4/2043	125,692	0.00%
Pembina Pipeline Corp.	CAD255,000	4.81%	25/3/2044	169,321	0.00%
Pembina Pipeline Corp.	CAD140,000	4.74%	21/1/2047	91,719	0.00%
Pembina Pipeline Corp.	CAD345,000	4.75%	26/3/2048	225,931	0.01%
Pembina Pipeline Corp.	CAD250,000	4.54%	3/4/2049	158,564	0.00%
Pembina Pipeline Corp.	CAD155,000	4.67%	28/5/2050	100,033	0.00%
Pembina Pipeline Corp.	CAD230,000	4.49%	10/12/2051	143,962	0.00%
Pembina Pipeline Corp.	CAD290,000	5.67%	12/1/2054	216,374	0.01%
Plenary Health Bridgepoint LP	CAD20,683	7.25%	31/8/2042	17,239	0.00%
Plenary Health Care Partnerships Humber LP	CAD419,091	4.90%	31/5/2039	294,413	0.01%
Plenary Health Hamilton LP	CAD80,553	5.80%	31/5/2043	60,300	0.00%
Plenary Properties LTAP LP	CAD325,884	6.29%	31/1/2044	254,286	0.01%
Power Corp. of Canada	CAD75,000	4.81%	31/1/2047	52,759	0.00%
Power Corp. of Canada	CAD95,000	4.46%	27/7/2048	63,605	0.00%
Power Financial Corp.	CAD75,000	6.90%	11/3/2033	60,045	0.00%
Primaris	CAD185,000	5.93%	29/3/2028	135,996	0.00%
Primaris	CAD120,000	6.37%	30/6/2029	90,558	0.00%
Primaris	CAD145,000	5.00%	15/3/2030	103,764	0.00%
Primaris	CAD105,000	5.30%	15/3/2032	75,672	0.00%
Reliance LP	CAD110,000	2.68%	1/12/2027	74,223	0.00%
Reliance LP	CAD200,000	2.67%	1/8/2028	132,965	0.00%
Reliance LP	CAD200,000	5.25%	15/5/2031	144,891	0.00%
Rio Tinto Alcan, Inc.	$250,000	7.25%	15/3/2031	276,015	0.01%
Rio Tinto Alcan, Inc.	$450,000	6.13%	15/12/2033	474,734	0.01%
Rio Tinto Alcan, Inc.	$180,000	5.75%	1/6/2035	184,924	0.00%
RioCan	CAD100,000	2.36%	10/3/2027	67,706	0.00%
RioCan	CAD200,000	4.63%	1/5/2029	141,584	0.00%
RioCan	CAD250,000	5.96%	1/10/2029	186,241	0.00%
RioCan	CAD380,000	5.47%	1/3/2030	277,714	0.01%
RioCan	CAD115,000	5.46%	1/3/2031	83,945	0.00%
RioCan	CAD105,000	4.62%	3/10/2031	73,247	0.00%
Rogers Communications, Inc.	CAD265,000	5.65%	21/9/2026	190,780	0.00%
Rogers Communications, Inc.	CAD270,000	3.80%	1/3/2027	188,579	0.00%
Rogers Communications, Inc.	$400,000	3.20%	15/3/2027	386,356	0.01%
Rogers Communications, Inc.	CAD740,000	3.65%	31/3/2027	514,934	0.01%
Rogers Communications, Inc.	CAD325,000	5.70%	21/9/2028	240,326	0.01%
Rogers Communications, Inc.	CAD620,000	4.40%	2/11/2028	439,659	0.01%
Rogers Communications, Inc.	CAD560,000	3.75%	15/4/2029	387,287	0.01%
Rogers Communications, Inc.	CAD305,000	3.25%	1/5/2029	206,993	0.01%
Rogers Communications, Inc.	CAD150,000	3.30%	10/12/2029	101,216	0.00%
Rogers Communications, Inc.	CAD175,000	5.80%	21/9/2030	131,902	0.00%
Rogers Communications, Inc.	CAD135,000	2.90%	9/12/2030	88,090	0.00%
Rogers Communications, Inc.	$775,000	3.80%	15/3/2032	696,771	0.02%
Rogers Communications, Inc.	CAD375,000	4.25%	15/4/2032	259,433	0.01%
Rogers Communications, Inc.	CAD405,000	5.90%	21/9/2033	309,158	0.01%
Rogers Communications, Inc.	$625,000	5.30%	15/2/2034	609,242	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Rogers Communications, Inc.	CAD205,000	6.68%	4/11/2039	164,602	0.00%
Rogers Communications, Inc.	CAD615,000	6.75%	9/11/2039	497,109	0.01%
Rogers Communications, Inc.	CAD185,000	6.11%	25/8/2040	141,182	0.00%
Rogers Communications, Inc.	CAD145,000	6.56%	22/3/2041	115,870	0.00%
Rogers Communications, Inc.	$300,000	4.50%	15/3/2042	253,131	0.01%
Rogers Communications, Inc.	$325,000	5.45%	1/10/2043	304,392	0.01%
Rogers Communications, Inc.	$300,000	5.00%	15/3/2044	265,800	0.01%
Rogers Communications, Inc.	$400,000	4.30%	15/2/2048	312,734	0.01%
Rogers Communications, Inc.	$522,000	4.35%	1/5/2049	409,029	0.01%
Rogers Communications, Inc.	$400,000	3.70%	15/11/2049	279,524	0.01%
Rogers Communications, Inc.	CAD155,000	4.25%	9/12/2049	93,971	0.00%
Rogers Communications, Inc.	$1,025,000	4.55%	15/3/2052	818,894	0.02%
Rogers Communications, Inc.	CAD365,000	5.25%	15/4/2052	256,507	0.01%
Royal Bank of Canada	$500,000	0.88%	20/1/2026	481,283	0.01%
Royal Bank of Canada	$525,000	1.20%	27/4/2026	502,518	0.01%
Royal Bank of Canada	CAD385,000	1.59%	4/5/2026	261,988	0.01%
Royal Bank of Canada	CAD255,000	5.34%	23/6/2026	182,137	0.00%
Royal Bank of Canada	$200,000	1.15%	14/7/2026	190,121	0.00%
Royal Bank of Canada	CAD675,000	5.24%	2/11/2026	484,221	0.01%
Royal Bank of Canada	$400,000	1.40%	2/11/2026	377,718	0.01%
Royal Bank of Canada	$275,000	4.88%	19/1/2027	276,064	0.01%
Royal Bank of Canada	CAD480,000	2.33%	28/1/2027	326,516	0.01%
Royal Bank of Canada	$791,000	3.63%	4/5/2027	772,695	0.02%
Royal Bank of Canada	AUD400,000	4.50%	13/7/2027	247,747	0.01%
Royal Bank of Canada	$575,000	5.07%	23/7/2027	577,702	0.01%
Royal Bank of Canada	CAD475,000	4.61%	26/7/2027	339,438	0.01%
Royal Bank of Canada	$300,000	4.24%	3/8/2027	296,466	0.01%
Royal Bank of Canada	$215,000	4.51%	18/10/2027	214,117	0.01%
Royal Bank of Canada	$200,000	6.00%	1/11/2027	206,565	0.01%
Royal Bank of Canada	$325,000	4.90%	12/1/2028	325,230	0.01%
Royal Bank of Canada	CAD1,040,000	4.64%	17/1/2028	745,970	0.02%
Royal Bank of Canada	£600,000	5.00%	24/1/2028	754,447	0.02%
Royal Bank of Canada	CAD1,000,000	4.63%	1/5/2028	718,263	0.02%
Royal Bank of Canada	€800,000	4.13%	5/7/2028	863,304	0.02%
Royal Bank of Canada	CAD575,000	1.83%	31/7/2028	379,618	0.01%
Royal Bank of Canada	$225,000	4.52%	18/10/2028	223,007	0.01%
Royal Bank of Canada	$275,000	4.95%	1/2/2029	274,937	0.01%
Royal Bank of Canada	€300,000	2.13%	26/4/2029	300,992	0.01%
Royal Bank of Canada	CAD400,000	5.23%	24/6/2030	297,206	0.01%
Royal Bank of Canada	$350,000	4.97%	2/8/2030	347,679	0.01%
Royal Bank of Canada	€500,000	4.38%	2/10/2030	554,131	0.01%
Royal Bank of Canada	CAD150,000	4.00%	17/10/2030	105,294	0.00%
Royal Bank of Canada	$750,000	4.65%	18/10/2030	734,366	0.02%
Royal Bank of Canada	CAD805,000	2.14%	3/11/2031	545,151	0.01%
Royal Bank of Canada	$475,000	2.30%	3/11/2031	398,637	0.01%
Royal Bank of Canada	CAD300,000	2.94%	3/5/2032	205,306	0.01%
Royal Bank of Canada	$450,000	3.88%	4/5/2032	413,949	0.01%
Royal Bank of Canada	CAD330,000	1.67%	28/1/2033	216,457	0.01%
Royal Bank of Canada	CAD1,660,000	5.01%	1/2/2033	1,192,233	0.03%
Royal Bank of Canada	$825,000	5.00%	1/2/2033	810,573	0.02%
Royal Bank of Canada	$300,000	5.00%	2/5/2033	295,097	0.01%
Royal Bank of Canada	$625,000	5.15%	1/2/2034	617,769	0.01%
Royal Bank of Canada	CAD580,000	5.10%	3/4/2034	419,388	0.01%
Royal Bank of Canada	CAD965,000	4.83%	8/8/2034	690,815	0.02%
Royal Bank of Canada	CAD765,000	4.46%	17/10/2035	540,910	0.01%
Royal Office Finance LP	CAD332,707	5.21%	12/11/2032	248,362	0.01%
Sagen MI Canada, Inc.	CAD150,000	2.96%	1/3/2027	101,832	0.00%
Sagen MI Canada, Inc.	CAD120,000	3.26%	5/3/2031	75,967	0.00%
Saputo, Inc.	CAD600,000	2.24%	16/6/2027	405,044	0.01%
Saputo, Inc.	CAD185,000	2.30%	22/6/2028	123,472	0.00%
Saputo, Inc.	CAD145,000	5.25%	29/11/2029	106,774	0.00%
Saputo, Inc.	CAD200,000	5.49%	20/11/2030	149,125	0.00%
Scotiabank Capital Trust	CAD280,000	5.65%	31/12/2056	208,503	0.01%
SEC LP & Arci Ltd.	CAD54,577	5.19%	29/8/2033	37,179	0.00%
SGTP Highway Bypass LP	CAD356,236	4.11%	31/1/2045	231,738	0.01%
SmartCentres	CAD200,000	3.44%	28/8/2026	138,643	0.00%
SmartCentres	CAD20,000	3.19%	11/6/2027	13,702	0.00%
SmartCentres	CAD100,000	3.83%	21/12/2027	69,224	0.00%
SmartCentres	CAD85,000	5.35%	29/5/2028	61,407	0.00%
SmartCentres	CAD75,000	2.31%	18/12/2028	48,699	0.00%
SmartCentres	CAD350,000	3.53%	20/12/2029	234,692	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
SmartCentres	CAD240,000	5.16%	1/8/2030	172,506	0.00%
SmartCentres	CAD165,000	3.65%	11/12/2030	109,830	0.00%
South Bow Canadian Infrastructure Holdings Ltd.	CAD140,000	4.32%	1/2/2030	98,660	0.00%
South Bow Canadian Infrastructure Holdings Ltd.	CAD110,000	4.62%	1/2/2032	77,630	0.00%
South Bow Canadian Infrastructure Holdings Ltd.	CAD255,000	4.93%	1/2/2035	180,253	0.00%
South Bow USA Infrastructure Holdings LLC	$150,000	4.91%	1/9/2027	149,480	0.00%
South Bow USA Infrastructure Holdings LLC	$300,000	5.03%	1/10/2029	294,647	0.01%
South Bow USA Infrastructure Holdings LLC	$625,000	5.58%	1/10/2034	607,937	0.01%
South Bow USA Infrastructure Holdings LLC	$225,000	6.18%	1/10/2054	217,503	0.01%
SSL Finance, Inc.	CAD278,447	4.10%	31/10/2045	179,736	0.00%
Stantec, Inc.	CAD260,000	5.39%	27/6/2030	191,357	0.00%
Stella-Jones, Inc.	CAD155,000	4.31%	1/10/2031	107,750	0.00%
Sun Life Capital Trust	CAD200,000	7.09%	30/6/2052	158,763	0.00%
Sun Life Financial, Inc.	CAD215,000	2.46%	18/11/2031	146,793	0.00%
Sun Life Financial, Inc.	CAD235,000	2.58%	10/5/2032	159,864	0.00%
Sun Life Financial, Inc.	CAD440,000	2.80%	21/11/2033	295,536	0.01%
Sun Life Financial, Inc.	CAD215,000	4.78%	10/8/2034	155,212	0.00%
Sun Life Financial, Inc.	CAD195,000	5.50%	4/7/2035	145,548	0.00%
Sun Life Financial, Inc.	CAD205,000	2.06%	1/10/2035	128,999	0.00%
Sun Life Financial, Inc.	CAD315,000	5.12%	15/5/2036	231,287	0.01%
Sun Life Financial, Inc.	CAD100,000	3.15%	18/11/2036	65,726	0.00%
Sun Life Financial, Inc.	CAD200,000	5.40%	29/5/2042	149,511	0.00%
Suncor Energy, Inc.	CAD210,000	5.40%	17/11/2026	150,936	0.00%
Suncor Energy, Inc.	CAD230,000	5.00%	9/4/2030	165,154	0.00%
Suncor Energy, Inc.	$165,000	7.15%	1/2/2032	178,909	0.00%
Suncor Energy, Inc.	$585,000	5.95%	1/12/2034	605,828	0.01%
Suncor Energy, Inc.	$172,000	6.80%	15/5/2038	183,195	0.00%
Suncor Energy, Inc.	$600,000	6.85%	1/6/2039	648,427	0.01%
Suncor Energy, Inc.	CAD160,000	4.34%	13/9/2046	102,805	0.00%
Suncor Energy, Inc.	$265,000	4.00%	15/11/2047	196,427	0.01%
Suncor Energy, Inc.	CAD195,000	3.95%	4/3/2051	117,024	0.00%
TELUS Corp.	CAD125,000	3.75%	10/3/2026	87,155	0.00%
TELUS Corp.	CAD240,000	2.75%	8/7/2026	165,218	0.00%
TELUS Corp.	$595,000	2.80%	16/2/2027	569,852	0.01%
TELUS Corp.	CAD125,000	2.35%	27/1/2028	83,841	0.00%
TELUS Corp.	CAD45,000	3.63%	1/3/2028	31,278	0.00%
TELUS Corp.	CAD300,000	3.30%	2/5/2029	204,296	0.01%
TELUS Corp.	CAD110,000	5.00%	13/9/2029	79,941	0.00%
TELUS Corp.	CAD260,000	3.15%	19/2/2030	174,146	0.00%
TELUS Corp.	CAD175,000	5.60%	9/9/2030	130,700	0.00%
TELUS Corp.	CAD200,000	2.05%	7/10/2030	125,284	0.00%
TELUS Corp.	CAD190,000	4.95%	18/2/2031	137,398	0.00%
TELUS Corp.	CAD290,000	2.85%	13/11/2031	185,481	0.00%
TELUS Corp.	$525,000	3.40%	13/5/2032	463,110	0.01%
TELUS Corp.	CAD300,000	5.25%	15/11/2032	219,911	0.01%
TELUS Corp.	CAD200,000	4.95%	28/3/2033	143,800	0.00%
TELUS Corp.	CAD425,000	5.75%	8/9/2033	321,190	0.01%
TELUS Corp.	CAD150,000	5.10%	15/2/2034	108,623	0.00%
TELUS Corp.	CAD240,000	4.40%	1/4/2043	151,405	0.00%
TELUS Corp.	CAD155,000	5.15%	26/11/2043	107,239	0.00%
TELUS Corp.	CAD420,000	4.85%	5/4/2044	279,999	0.01%
TELUS Corp.	CAD135,000	4.75%	17/1/2045	88,705	0.00%
TELUS Corp.	CAD200,000	4.40%	29/1/2046	125,042	0.00%
TELUS Corp.	CAD225,000	4.70%	6/3/2048	145,921	0.00%
TELUS Corp.	$200,000	4.60%	16/11/2048	162,999	0.00%
TELUS Corp.	$175,000	4.30%	15/6/2049	135,044	0.00%
TELUS Corp.	CAD350,000	3.95%	16/2/2050	200,924	0.01%
TELUS Corp.	CAD245,000	4.10%	5/4/2051	143,764	0.00%
TELUS Corp.	CAD245,000	5.65%	13/9/2052	181,531	0.00%
TELUS Corp.	CAD205,000	5.95%	8/9/2053	158,231	0.00%
Teranet Holdings LP	CAD390,000	3.72%	23/2/2029	264,221	0.01%
Teranet Holdings LP	CAD160,000	5.75%	17/12/2040	111,643	0.00%
Teranet Holdings LP	CAD120,000	6.10%	17/6/2041	86,182	0.00%
Thomson Reuters Corp.	$125,000	3.35%	15/5/2026	122,754	0.00%
Thomson Reuters Corp.	$310,000	5.50%	15/8/2035	310,378	0.01%
Thomson Reuters Corp.	$175,000	5.85%	15/4/2040	177,457	0.00%
THP Partnership	CAD25,625	4.39%	31/10/2046	17,094	0.00%
TMX Group Ltd.	CAD215,000	3.78%	5/6/2028	150,796	0.00%
TMX Group Ltd.	CAD85,000	4.84%	18/2/2032	62,231	0.00%
TMX Group Ltd.	CAD225,000	4.97%	16/2/2034	166,017	0.00%
Toronto-Dominion Bank	$425,000	0.75%	6/1/2026	408,857	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Toronto-Dominion Bank	CAD400,000	4.34%	27/1/2026	280,606	0.01%
Toronto-Dominion Bank	$2,925,000	1.20%	3/6/2026	2,785,899	0.06%
Toronto-Dominion Bank	CAD500,000	5.42%	10/7/2026	357,584	0.01%
Toronto-Dominion Bank	$1,000,000	5.53%	17/7/2026	1,011,725	0.02%
Toronto-Dominion Bank	$375,000	1.25%	10/9/2026	354,305	0.01%
Toronto-Dominion Bank	$175,000	5.26%	11/12/2026	176,916	0.00%
Toronto-Dominion Bank	CAD1,650,000	2.26%	7/1/2027	1,120,715	0.02%
Toronto-Dominion Bank	$175,000	1.95%	12/1/2027	165,512	0.00%
Toronto-Dominion Bank	€300,000	0.50%	18/1/2027	297,050	0.01%
Toronto-Dominion Bank	$300,000	2.80%	10/3/2027	287,701	0.01%
Toronto-Dominion Bank	£900,000	2.88%	5/4/2027	1,075,854	0.02%
Toronto-Dominion Bank	$275,000	4.98%	5/4/2027	276,030	0.01%
Toronto-Dominion Bank	CAD725,000	4.21%	1/6/2027	512,084	0.01%
Toronto-Dominion Bank	$450,000	4.11%	8/6/2027	442,638	0.01%
Toronto-Dominion Bank	$600,000	4.69%	15/9/2027	598,531	0.01%
Toronto-Dominion Bank	CAD625,000	5.38%	21/10/2027	455,354	0.01%
Toronto-Dominion Bank	$400,000	5.16%	10/1/2028	401,972	0.01%
Toronto-Dominion Bank	CAD655,000	4.48%	18/1/2028	467,264	0.01%
Toronto-Dominion Bank	CAD500,000	1.89%	8/3/2028	331,531	0.01%
Toronto-Dominion Bank	$400,000	5.52%	17/7/2028	406,757	0.01%
Toronto-Dominion Bank	CAD500,000	5.49%	8/9/2028	369,174	0.01%
Toronto-Dominion Bank	CAD630,000	1.90%	11/9/2028	415,411	0.01%
Toronto-Dominion Bank	AUD500,000	4.95%	15/9/2028	313,104	0.01%
Toronto-Dominion Bank	CAD620,000	4.68%	8/1/2029	446,639	0.01%
Toronto-Dominion Bank	$275,000	4.99%	5/4/2029	274,541	0.01%
Toronto-Dominion Bank	AUD400,000	5.25%	23/7/2029	249,948	0.01%
Toronto-Dominion Bank	€400,000	3.63%	13/12/2029	421,659	0.01%
Toronto-Dominion Bank	€300,000	1.95%	8/4/2030	291,366	0.01%
Toronto-Dominion Bank	CAD565,000	4.00%	31/10/2030	396,113	0.01%
Toronto-Dominion Bank	CAD700,000	4.86%	4/3/2031	493,356	0.01%
Toronto-Dominion Bank	€300,000	3.56%	16/4/2031	314,268	0.01%
Toronto-Dominion Bank	$580,000	3.63%	15/9/2031	563,620	0.01%
Toronto-Dominion Bank	$325,000	2.45%	12/1/2032	271,232	0.01%
Toronto-Dominion Bank	CAD745,000	3.06%	26/1/2032	511,323	0.01%
Toronto-Dominion Bank	$550,000	3.20%	10/3/2032	480,647	0.01%
Toronto-Dominion Bank	$600,000	4.46%	8/6/2032	568,621	0.01%
Toronto-Dominion Bank	€800,000	3.13%	3/8/2032	810,654	0.02%
Toronto-Dominion Bank	CAD695,000	5.18%	9/4/2034	503,314	0.01%
Toronto-Dominion Bank	$245,000	5.15%	10/9/2034	239,814	0.01%
Toronto-Dominion Bank	CAD375,000	4.42%	31/10/2035	263,415	0.01%
Tourmaline Oil Corp.	CAD125,000	2.08%	25/1/2028	83,159	0.00%
Toyota Credit Canada, Inc.	CAD200,000	1.18%	23/2/2026	135,864	0.00%
Toyota Credit Canada, Inc.	CAD236,000	4.42%	28/6/2027	167,777	0.00%
Toyota Credit Canada, Inc.	CAD224,000	3.55%	4/10/2027	155,940	0.00%
Toyota Credit Canada, Inc.	CAD200,000	4.33%	24/1/2028	142,330	0.00%
Toyota Credit Canada, Inc.	CAD200,000	4.46%	19/3/2029	143,321	0.00%
Toyota Credit Canada, Inc.	CAD200,000	3.73%	2/10/2029	139,126	0.00%
TransAlta OCP LP	CAD196,262	4.51%	5/8/2030	132,833	0.00%
TransCanada PipeLines Ltd.	$260,000	4.88%	15/1/2026	259,824	0.01%
TransCanada PipeLines Ltd.	CAD435,000	8.29%	5/2/2026	315,811	0.01%
TransCanada PipeLines Ltd.	CAD200,000	4.35%	12/5/2026	140,543	0.00%
TransCanada PipeLines Ltd.	CAD695,000	3.80%	5/4/2027	484,928	0.01%
TransCanada PipeLines Ltd.	CAD305,000	7.90%	15/4/2027	228,703	0.01%
TransCanada PipeLines Ltd.	CAD275,000	3.39%	15/3/2028	189,787	0.00%
TransCanada PipeLines Ltd.	$605,000	4.25%	15/5/2028	590,592	0.01%
TransCanada PipeLines Ltd.	CAD165,000	6.28%	26/5/2028	123,073	0.00%
TransCanada PipeLines Ltd.	CAD170,000	6.89%	7/8/2028	128,031	0.00%
TransCanada PipeLines Ltd.	CAD110,000	3.00%	18/9/2029	74,253	0.00%
TransCanada PipeLines Ltd.	$725,000	4.10%	15/4/2030	688,267	0.02%
TransCanada PipeLines Ltd.	CAD610,000	5.28%	15/7/2030	450,510	0.01%
TransCanada PipeLines Ltd.	CAD100,000	2.97%	9/6/2031	65,820	0.00%
TransCanada PipeLines Ltd.	CAD310,000	5.33%	12/5/2032	230,503	0.01%
TransCanada PipeLines Ltd.	$440,000	4.63%	1/3/2034	409,674	0.01%
TransCanada PipeLines Ltd.	$300,000	5.60%	31/3/2034	298,510	0.01%
TransCanada PipeLines Ltd.	$655,000	5.85%	15/3/2036	660,242	0.01%
TransCanada PipeLines Ltd.	$530,000	6.20%	15/10/2037	545,882	0.01%
TransCanada PipeLines Ltd.	$410,000	7.25%	15/8/2038	460,022	0.01%
TransCanada PipeLines Ltd.	$415,000	7.63%	15/1/2039	479,334	0.01%
TransCanada PipeLines Ltd.	CAD160,000	8.05%	17/2/2039	144,710	0.00%
TransCanada PipeLines Ltd.	$225,000	6.10%	1/6/2040	228,284	0.01%
TransCanada PipeLines Ltd.	CAD355,000	4.55%	15/11/2041	233,466	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
TransCanada PipeLines Ltd.	CAD305,000	4.35%	6/6/2046	192,816	0.00%
TransCanada PipeLines Ltd.	CAD355,000	4.33%	16/9/2047	223,002	0.01%
TransCanada PipeLines Ltd.	CAD70,000	4.18%	3/7/2048	42,896	0.00%
TransCanada PipeLines Ltd.	CAD415,000	4.34%	15/10/2049	259,758	0.01%
TransCanada PipeLines Ltd.	CAD120,000	5.92%	12/5/2052	93,970	0.00%
Trillium Health Partners Volunteers	CAD20,000	3.70%	20/12/2058	11,775	0.00%
TriSummit Utilities, Inc.	CAD240,000	3.15%	6/4/2026	166,009	0.00%
TriSummit Utilities, Inc.	CAD150,000	4.26%	5/12/2028	105,795	0.00%
University of Toronto	CAD200,000	4.25%	7/12/2051	131,021	0.00%
University of Western Ontario	CAD21,000	4.80%	24/5/2047	14,731	0.00%
Vancouver Airport Authority	CAD17,000	7.43%	7/12/2026	12,674	0.00%
Vancouver Airport Authority	CAD47,000	3.86%	10/11/2045	29,948	0.00%
Vancouver Airport Authority	CAD150,000	3.66%	23/11/2048	91,989	0.00%
Vancouver Airport Authority	CAD200,000	2.87%	18/10/2049	106,246	0.00%
Vancouver Airport Authority	CAD150,000	2.80%	21/9/2050	77,996	0.00%
Veren, Inc.	CAD455,000	5.50%	21/6/2034	328,146	0.01%
Videotron Ltd.	CAD295,000	4.65%	15/7/2029	210,710	0.01%
Videotron Ltd.	CAD575,000	3.13%	15/1/2031	376,469	0.01%
VW Credit Canada, Inc.	CAD150,000	5.86%	15/11/2027	109,639	0.00%
VW Credit Canada, Inc.	CAD325,000	5.73%	20/9/2028	238,694	0.01%
Westcoast Energy, Inc.	CAD78,000	4.79%	28/10/2041	53,863	0.00%
Windsor Regional Hospital	CAD100,000	2.71%	18/11/2060	47,063	0.00%
WSP Global, Inc.	CAD440,000	2.41%	19/4/2028	294,443	0.01%
WSP Global, Inc.	CAD290,000	4.12%	12/9/2029	203,597	0.01%
WSP Global, Inc.	CAD235,000	5.55%	22/11/2030	175,616	0.00%
WSP Global, Inc.	CAD80,000	4.75%	12/9/2034	56,508	0.00%
Yamana Gold, Inc.	$250,000	2.63%	15/8/2031	210,273	0.01%
				235,903,964	**4.85%**
Chile 0.19% (31 December 2023: 0.19%)					
AES Andes SA	$200,000	6.30%	15/3/2029	200,840	0.00%
Alfa Desarrollo SpA	$470,744	4.55%	27/9/2051	347,686	0.01%
Antofagasta plc	$200,000	5.63%	13/5/2032	196,081	0.00%
Antofagasta plc	$400,000	6.25%	2/5/2034	406,024	0.01%
Banco de Chile	$200,000	2.99%	9/12/2031	168,804	0.00%
Banco de Credito e Inversiones SA	$500,000	3.50%	12/10/2027	476,605	0.01%
Banco Santander Chile	$150,000	3.18%	26/10/2031	130,801	0.00%
Caja de Compensacion de Asignacion Familiar de Los Andes	$200,000	7.00%	30/7/2029	204,633	0.01%
Celeo Redes Operacion Chile SA	$185,431	5.20%	22/6/2047	164,303	0.00%
Celulosa Arauco y Constitucion SA	$325,000	3.88%	2/11/2027	311,347	0.01%
Celulosa Arauco y Constitucion SA	$200,000	4.25%	30/4/2029	187,421	0.00%
Celulosa Arauco y Constitucion SA	$200,000	4.20%	29/1/2030	184,958	0.00%
Celulosa Arauco y Constitucion SA	$100,000	5.50%	2/11/2047	89,252	0.00%
Celulosa Arauco y Constitucion SA	$400,000	5.15%	29/1/2050	335,400	0.01%
Cencosud SA	$975,000	4.38%	17/7/2027	951,883	0.02%
Cencosud SA	$300,000	5.95%	28/5/2031	298,191	0.01%
Chile Electricity Lux Mpc II Sarl	$425,000	5.58%	20/10/2035	413,229	0.01%
Colbun SA	$300,000	3.15%	6/3/2030	266,348	0.01%
Colbun SA	$200,000	3.15%	19/1/2032	167,191	0.00%
Compania Cervecerias Unidas SA	$200,000	3.35%	19/1/2032	170,699	0.00%
Embotelladora Andina SA	$150,000	3.95%	21/1/2050	112,013	0.00%
Empresa Nacional de Telecomunicaciones SA	$200,000	4.75%	1/8/2026	198,515	0.00%
Empresa Nacional de Telecomunicaciones SA	$400,000	3.05%	14/9/2032	328,823	0.01%
Enel Chile SA	$545,000	4.88%	12/6/2028	536,939	0.01%
Engie Energia Chile SA	$200,000	6.38%	17/4/2034	201,596	0.01%
GNL Quintero SA	$323,620	4.63%	31/7/2029	317,964	0.01%
Inversiones CMPC SA	$200,000	4.38%	4/4/2027	196,215	0.00%
Inversiones CMPC SA	$200,000	3.85%	13/1/2030	183,922	0.00%
Inversiones CMPC SA	$200,000	6.13%	23/6/2033	201,336	0.00%
Inversiones CMPC SA	$300,000	6.13%	26/2/2034	302,128	0.01%
Sociedad Quimica y Minera de Chile SA	$250,000	6.50%	7/11/2033	258,831	0.01%
Sociedad Quimica y Minera de Chile SA	$300,000	5.50%	10/9/2034	284,320	0.01%
Sociedad Quimica y Minera de Chile SA	$200,000	4.25%	22/1/2050	154,239	0.00%
Sociedad Quimica y Minera de Chile SA	$400,000	3.50%	10/9/2051	264,028	0.01%
Transelec SA	$200,000	3.88%	12/1/2029	191,486	0.00%
				9,404,051	**0.19%**
China 0.59% (31 December 2023: 0.71%)					
Alibaba Group Holding Ltd.	$850,000	3.40%	6/12/2027	819,897	0.02%
Alibaba Group Holding Ltd.	$200,000	4.88%	26/5/2030	198,242	0.00%
Alibaba Group Holding Ltd.	$600,000	2.13%	9/2/2031	505,295	0.01%
Alibaba Group Holding Ltd.	$400,000	4.50%	28/11/2034	370,433	0.01%
Alibaba Group Holding Ltd.	$200,000	5.25%	26/5/2035	196,045	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Alibaba Group Holding Ltd.	$400,000	4.00%	6/12/2037	341,743	0.01%
Alibaba Group Holding Ltd.	$275,000	2.70%	9/2/2041	186,846	0.00%
Alibaba Group Holding Ltd.	$950,000	4.20%	6/12/2047	758,016	0.02%
Alibaba Group Holding Ltd.	$600,000	3.15%	9/2/2051	388,167	0.01%
Alibaba Group Holding Ltd.	$200,000	5.63%	26/11/2054	194,540	0.00%
Alibaba Group Holding Ltd.	$400,000	4.40%	6/12/2057	318,142	0.01%
Alibaba Group Holding Ltd.	$400,000	3.25%	9/2/2061	248,272	0.01%
Baidu, Inc.	$100,000	3.63%	6/7/2027	97,412	0.00%
Baidu, Inc.	$300,000	4.38%	29/3/2028	294,566	0.01%
Baidu, Inc.	$200,000	3.43%	7/4/2030	184,820	0.00%
Baidu, Inc.	$200,000	2.38%	9/10/2030	173,183	0.00%
Baidu, Inc.	$200,000	2.38%	23/8/2031	168,510	0.00%
Bank of Communications Co., Ltd.	$200,000	4.88%	28/2/2026	200,183	0.01%
BOCOM International Blossom Ltd.	$400,000	1.75%	28/6/2026	380,840	0.01%
China Mengniu Dairy Co., Ltd.	$200,000	2.50%	17/6/2030	175,982	0.00%
China Merchants Bank Co., Ltd.	$200,000	1.25%	1/9/2026	188,903	0.00%
China Modern Dairy Holdings Ltd.	$200,000	2.13%	14/7/2026	190,258	0.00%
China Overseas Grand Oceans Finance IV Cayman Ltd.	$200,000	2.45%	9/2/2026	190,171	0.00%
China Railway Xunjie Co., Ltd.	$200,000	3.25%	28/7/2026	195,160	0.00%
China Railway Xunjie Co., Ltd.	$200,000	4.00%	6/7/2027	196,520	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	$200,000	2.00%	26/1/2026	193,966	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	$400,000	5.49%	1/3/2026	402,452	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	$425,000	5.44%	18/7/2026	428,273	0.01%
CMB International Leasing Management Ltd.	$350,000	2.00%	4/2/2026	338,725	0.01%
CMB International Leasing Management Ltd.	$200,000	1.75%	16/9/2026	189,472	0.00%
CMB International Leasing Management Ltd.	$225,000	2.75%	12/8/2030	199,830	0.00%
Coastal Emerald Ltd.	$200,000	6.50%	Perpetual	206,045	0.01%
Competition Team Technologies Ltd.	$200,000	4.25%	12/3/2029	193,530	0.00%
Contemporary Ruiding Development Ltd.	$200,000	1.50%	9/9/2026	188,609	0.00%
Contemporary Ruiding Development Ltd.	$200,000	2.63%	17/9/2030	175,469	0.00%
ENN Energy Holdings Ltd.	$200,000	4.63%	17/5/2027	198,331	0.00%
ENN Energy Holdings Ltd.	$200,000	2.63%	17/9/2030	175,176	0.00%
Far East Horizon Ltd.	$350,000	5.88%	5/3/2028	344,974	0.01%
Foxconn Far East Ltd.	$200,000	3.00%	23/9/2026	193,383	0.00%
Foxconn Far East Ltd.	$200,000	2.50%	28/10/2030	173,536	0.00%
Franshion Brilliant Ltd.	$300,000	3.20%	9/4/2026	284,953	0.01%
Haitong International Securities Group Ltd.	$250,000	2.13%	20/5/2026	238,186	0.01%
JD.com, Inc.	$200,000	3.88%	29/4/2026	197,266	0.00%
JD.com, Inc.	$200,000	3.38%	14/1/2030	184,713	0.00%
JD.com, Inc.	$200,000	4.13%	14/1/2050	156,550	0.00%
Lenovo Group Ltd.	$200,000	5.83%	27/1/2028	202,547	0.01%
Lenovo Group Ltd.	$400,000	3.42%	2/11/2030	358,797	0.01%
Lenovo Group Ltd.	$200,000	6.54%	27/7/2032	209,872	0.01%
Meituan	$650,000	4.50%	2/4/2028	633,626	0.01%
Meituan	$475,000	4.63%	2/10/2029	459,809	0.01%
Meituan	$400,000	3.05%	28/10/2030	353,047	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$155,000	3.15%	1/5/2027	149,051	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$250,000	4.40%	1/6/2027	247,419	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$275,000	4.30%	18/6/2029	266,537	0.01%
Pioneer Reward Ltd.	$200,000	2.00%	9/4/2026	192,881	0.00%
Pioneer Reward Ltd.	$200,000	5.25%	9/8/2026	201,072	0.01%
Prosus NV	$300,000	3.26%	19/1/2027	285,973	0.01%
Prosus NV	$200,000	4.85%	6/7/2027	196,169	0.00%
Prosus NV	€100,000	1.54%	3/8/2028	96,704	0.00%
Prosus NV	€500,000	1.29%	13/7/2029	467,256	0.01%
Prosus NV	$525,000	3.68%	21/1/2030	472,654	0.01%
Prosus NV	$750,000	3.06%	13/7/2031	629,362	0.01%
Prosus NV	$500,000	4.19%	19/1/2032	445,754	0.01%
Prosus NV	€500,000	2.03%	3/8/2032	450,964	0.01%
Prosus NV	€300,000	1.99%	13/7/2033	264,464	0.01%
Prosus NV	$400,000	4.03%	3/8/2050	268,996	0.01%
Prosus NV	$600,000	3.83%	8/2/2051	388,400	0.01%
Prosus NV	$400,000	4.99%	19/1/2052	312,167	0.01%
SF Holding Investment 2021 Ltd.	$250,000	2.38%	17/11/2026	238,690	0.01%
SF Holding Investment 2021 Ltd.	$200,000	3.00%	17/11/2028	185,594	0.00%
SF Holding Investment 2021 Ltd.	$400,000	3.13%	17/11/2031	351,987	0.01%
SF Holding Investment Ltd.	$200,000	2.88%	20/2/2030	179,988	0.00%
Shanghai Port Group BVI Development 2 Co., Ltd.	$250,000	2.38%	13/7/2030	220,137	0.01%
Shanghai Port Group BVI Development Co., Ltd.	$225,000	2.85%	11/9/2029	206,249	0.01%
Sinosing Services Pte Ltd.	$200,000	2.63%	20/2/2030	179,047	0.00%
Sunny Optical Technology Group Co., Ltd.	$200,000	5.95%	17/7/2026	202,036	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Sunshine Life Insurance Corp., Ltd.	$250,000	4.50%	20/4/2026	245,428	0.01%
Tencent Holdings Ltd.	$500,000	1.81%	26/1/2026	484,388	0.01%
Tencent Holdings Ltd.	$450,000	3.58%	11/4/2026	443,011	0.01%
Tencent Holdings Ltd.	$450,000	3.60%	19/1/2028	433,075	0.01%
Tencent Holdings Ltd.	$1,075,000	3.98%	11/4/2029	1,034,499	0.02%
Tencent Holdings Ltd.	$1,100,000	2.39%	3/6/2030	962,506	0.02%
Tencent Holdings Ltd.	$200,000	2.88%	22/4/2031	175,189	0.00%
Tencent Holdings Ltd.	$200,000	3.93%	19/1/2038	169,751	0.00%
Tencent Holdings Ltd.	$400,000	3.68%	22/4/2041	312,859	0.01%
Tencent Holdings Ltd.	$200,000	4.53%	11/4/2049	167,836	0.00%
Tencent Holdings Ltd.	$850,000	3.24%	3/6/2050	563,861	0.01%
Tencent Holdings Ltd.	$800,000	3.84%	22/4/2051	590,999	0.01%
Tencent Holdings Ltd.	$300,000	3.29%	3/6/2060	187,585	0.00%
Tencent Holdings Ltd.	$400,000	3.94%	22/4/2061	288,291	0.01%
Tencent Music Entertainment Group	$200,000	2.00%	3/9/2030	168,201	0.00%
Vigorous Champion International Ltd.	$200,000	4.25%	28/5/2029	190,674	0.00%
Weibo Corp.	$400,000	3.38%	8/7/2030	357,987	0.01%
Xiaomi Best Time International Ltd.	$400,000	2.88%	14/7/2031	341,953	0.01%
Xiaomi Best Time International Ltd.	$200,000	4.10%	14/7/2051	148,738	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	$325,000	3.50%	8/3/2026	315,757	0.01%
Zhongsheng Group Holdings Ltd.	$200,000	5.98%	30/1/2028	197,863	0.00%
				28,923,285	**0.59%**
Colombia 0.01% (31 December 2023: 0.01%)					
Promigas SA ESP/Gases del Pacifico SAC	$200,000	3.75%	16/10/2029	181,328	0.01%
SURA Asset Management SA	$150,000	4.38%	11/4/2027	146,185	0.00%
				327,513	**0.01%**
Czech Republic 0.06% (31 December 2023: 0.04%)					
Ceska sporitelna A.S.	€400,000	5.74%	8/3/2028	435,072	0.01%
Czech Gas Networks Investments Sarl	€500,000	1.00%	16/7/2027	491,958	0.01%
EP Infrastructure A.S.	€200,000	1.70%	30/7/2026	200,939	0.00%
EP Infrastructure A.S.	€300,000	1.82%	2/3/2031	271,886	0.01%
EPH Financing International A.S.	€200,000	6.65%	13/11/2028	223,232	0.00%
EPH Financing International A.S.	€651,000	5.88%	30/11/2029	718,704	0.02%
Raiffeisenbank A.S.	€500,000	4.96%	5/6/2030	535,834	0.01%
				2,877,625	**0.06%**
Denmark 0.59% (31 December 2023: 0.41%)					
AP Moller-Maersk A/S	€900,000	1.75%	16/3/2026	921,457	0.02%
AP Moller-Maersk A/S	$500,000	4.50%	20/6/2029	489,474	0.01%
AP Moller-Maersk A/S	$250,000	5.88%	14/9/2033	255,735	0.01%
AP Moller-Maersk A/S	€400,000	4.13%	5/3/2036	437,322	0.01%
Carlsberg Breweries A/S	€300,000	0.38%	30/6/2027	293,421	0.01%
Carlsberg Breweries A/S	€200,000	0.88%	1/7/2029	189,284	0.00%
Carlsberg Breweries A/S	€300,000	0.63%	9/3/2030	274,846	0.01%
Carlsberg Breweries A/S	€500,000	4.25%	5/10/2033	550,477	0.01%
Danfoss Finance I BV	€300,000	0.13%	28/4/2026	300,529	0.01%
Danfoss Finance II BV	€400,000	4.13%	2/12/2029	432,729	0.01%
Danfoss Finance II BV	€100,000	0.75%	28/4/2031	89,122	0.00%
Danske Bank A/S	€100,000	4.00%	12/1/2027	104,777	0.00%
Danske Bank A/S	€1,100,000	1.38%	17/2/2027	1,120,574	0.02%
Danske Bank A/S	£213,000	4.63%	13/4/2027	265,992	0.01%
Danske Bank A/S	$500,000	1.55%	10/9/2027	472,758	0.01%
Danske Bank A/S	£793,000	2.25%	14/1/2028	940,559	0.02%
Danske Bank A/S	$200,000	5.43%	1/3/2028	201,721	0.00%
Danske Bank A/S	$525,000	4.30%	1/4/2028	517,259	0.01%
Danske Bank A/S	$250,000	4.38%	12/6/2028	243,933	0.00%
Danske Bank A/S	£200,000	6.50%	23/8/2028	259,757	0.01%
Danske Bank A/S	€300,000	0.75%	9/6/2029	287,892	0.01%
Danske Bank A/S	$650,000	5.71%	1/3/2030	659,129	0.01%
Danske Bank A/S	€800,000	4.75%	21/6/2030	883,474	0.02%
Danske Bank A/S	$275,000	4.61%	2/10/2030	266,647	0.01%
Danske Bank A/S	€1,500,000	4.13%	10/1/2031	1,633,654	0.03%
Danske Bank A/S	€300,000	1.00%	15/5/2031	302,306	0.01%
Danske Bank A/S	€1,000,000	3.88%	9/1/2032	1,065,063	0.02%
Danske Bank A/S	€1,000,000	4.63%	14/5/2034	1,075,787	0.02%
Danske Bank A/S	€500,000	3.75%	19/11/2036	515,505	0.01%
DSV Finance BV	€500,000	1.38%	16/3/2030	479,052	0.01%
DSV Finance BV	€700,000	3.25%	6/11/2030	732,310	0.01%
DSV Finance BV	€400,000	3.38%	6/11/2032	419,408	0.01%
DSV Finance BV	€300,000	0.75%	5/7/2033	255,445	0.00%
DSV Finance BV	€1,000,000	3.38%	6/11/2034	1,036,052	0.02%
H Lundbeck A/S	€100,000	0.88%	14/10/2027	97,660	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
ISS Global A/S	€100,000	0.88%	18/6/2026	100,756	0.00%
ISS Global A/S	€355,000	3.88%	5/6/2029	376,553	0.01%
Jyske Bank A/S	€446,000	5.00%	26/10/2028	484,047	0.01%
Jyske Bank A/S	€500,000	2.88%	5/5/2029	515,888	0.01%
Jyske Bank A/S	€200,000	5.13%	1/5/2035	218,669	0.00%
Novo Nordisk Finance Netherlands BV	€1,900,000	3.38%	21/5/2026	1,986,652	0.04%
Novo Nordisk Finance Netherlands BV	€400,000	3.25%	21/1/2031	422,331	0.01%
Novo Nordisk Finance Netherlands BV	€765,000	3.38%	21/5/2034	804,214	0.02%
Nykredit Realkredit A/S	€200,000	0.25%	13/1/2026	201,689	0.00%
Nykredit Realkredit A/S	€300,000	1.38%	12/7/2027	300,020	0.01%
Nykredit Realkredit A/S	€800,000	0.38%	17/1/2028	762,996	0.02%
Nykredit Realkredit A/S	€200,000	4.00%	17/7/2028	212,594	0.00%
Nykredit Realkredit A/S	€300,000	4.63%	19/1/2029	325,796	0.01%
Nykredit Realkredit A/S	€500,000	3.88%	9/7/2029	529,397	0.01%
Nykredit Realkredit A/S	€200,000	5.50%	29/12/2032	216,925	0.00%
Pandora A/S	€500,000	3.88%	31/5/2030	528,815	0.01%
Scandinavian Tobacco Group A/S	€1,300,000	4.88%	12/9/2029	1,373,671	0.03%
TDC Net A/S	€400,000	5.06%	31/5/2028	431,678	0.01%
TDC Net A/S	€300,000	6.50%	1/6/2031	345,675	0.01%
Vestas Wind Systems A/S	€300,000	4.13%	15/6/2031	319,419	0.01%
				28,528,895	**0.59%**
Finland 0.39% (31 December 2023: 0.43%)					
Castellum Helsinki Finance Holding Abp	€600,000	0.88%	17/9/2029	544,819	0.01%
Citycon Treasury BV	€100,000	5.00%	11/3/2030	104,141	0.00%
Hemso Treasury OYJ	€300,000	0.00%	19/1/2028	282,390	0.01%
Kojamo OYJ	€100,000	2.00%	31/3/2026	101,950	0.00%
Kojamo OYJ	€100,000	1.88%	27/5/2027	100,524	0.00%
Kojamo OYJ	€400,000	0.88%	28/5/2029	375,585	0.01%
Metso OYJ	€500,000	0.88%	26/5/2028	480,415	0.01%
Neste OYJ	€600,000	3.88%	16/3/2029	635,898	0.01%
Neste OYJ	€200,000	4.25%	16/3/2033	212,546	0.00%
Nokia OYJ	$555,000	4.38%	12/6/2027	539,772	0.01%
Nokia OYJ	€300,000	3.13%	15/5/2028	311,427	0.01%
Nokia OYJ	€116,000	4.38%	21/8/2031	125,526	0.00%
Nordea Bank Abp	€600,000	0.38%	28/5/2026	602,159	0.01%
Nordea Bank Abp	$750,000	1.50%	30/9/2026	709,557	0.02%
Nordea Bank Abp	€700,000	1.13%	16/2/2027	699,668	0.01%
Nordea Bank Abp	$200,000	5.00%	19/3/2027	201,239	0.00%
Nordea Bank Abp	€200,000	0.50%	14/5/2027	196,653	0.00%
Nordea Bank Abp	$300,000	5.38%	22/9/2027	303,756	0.01%
Nordea Bank Abp	€600,000	4.13%	5/5/2028	644,009	0.01%
Nordea Bank Abp	CHF600,000	2.49%	26/5/2028	700,187	0.02%
Nordea Bank Abp	€635,000	3.38%	11/6/2029	672,956	0.01%
Nordea Bank Abp	$400,000	4.38%	10/9/2029	389,833	0.01%
Nordea Bank Abp	€500,000	0.63%	18/8/2031	497,176	0.01%
Nordea Bank Abp	€900,000	2.88%	24/8/2032	910,363	0.02%
Nordea Bank Abp	£300,000	1.63%	9/12/2032	340,949	0.01%
Nordea Bank Abp	$200,000	4.63%	13/9/2033	192,502	0.00%
Nordea Bank Abp	€500,000	3.63%	15/3/2034	525,105	0.01%
Nordea Bank Abp	€500,000	4.13%	29/5/2035	530,923	0.01%
OP Corporate Bank plc	£200,000	3.38%	14/1/2026	246,918	0.01%
OP Corporate Bank plc	€300,000	0.63%	27/7/2027	292,766	0.01%
OP Corporate Bank plc	€300,000	0.10%	16/11/2027	287,780	0.01%
OP Corporate Bank plc	€300,000	4.00%	13/6/2028	321,996	0.01%
OP Corporate Bank plc	€600,000	0.63%	12/11/2029	550,244	0.01%
Sampo OYJ	€200,000	2.25%	27/9/2030	200,358	0.00%
Sampo OYJ	€168,000	3.38%	23/5/2049	171,683	0.00%
Sampo OYJ	€1,200,000	2.50%	3/9/2052	1,129,220	0.02%
Stora Enso OYJ	€100,000	2.50%	21/3/2028	101,263	0.00%
Stora Enso OYJ	€400,000	4.25%	1/9/2029	428,400	0.01%
Stora Enso OYJ	€400,000	0.63%	2/12/2030	353,182	0.01%
Teollisuuden Voima OYJ	€900,000	1.38%	23/6/2028	877,890	0.02%
Teollisuuden Voima OYJ	€300,000	4.75%	1/6/2030	330,143	0.01%
Teollisuuden Voima OYJ	€266,000	4.25%	22/5/2031	283,215	0.01%
Transmission Finance DAC	€200,000	0.38%	18/6/2028	188,396	0.00%
UPM-Kymmene OYJ	€1,500,000	0.13%	19/11/2028	1,397,836	0.03%
				19,093,318	**0.39%**
France 5.95% (31 December 2023: 6.60%)					
ABEILLE VIE SA d'Assurances Vie et de Capitalisation SA	€100,000	6.25%	9/9/2033	117,964	0.00%
Accor SA	€1,000,000	1.75%	4/2/2026	1,023,386	0.02%
Accor SA	€300,000	2.38%	29/11/2028	301,517	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Air Liquide Finance SA	$200,000	2.25%	10/9/2029	178,761	0.00%
Air Liquide Finance SA	$200,000	3.50%	27/9/2046	148,520	0.00%
Airbus SE	$250,000	3.15%	10/4/2027	241,219	0.01%
Airbus SE	€200,000	2.13%	29/10/2029	202,546	0.00%
Airbus SE	€1,150,000	1.63%	9/6/2030	1,114,414	0.02%
Airbus SE	€800,000	2.38%	7/4/2032	796,932	0.02%
Airbus SE	€200,000	2.38%	9/6/2040	178,639	0.00%
Alstom SA	€700,000	0.25%	14/10/2026	693,481	0.01%
Alstom SA	€400,000	0.13%	27/7/2027	387,149	0.01%
Alstom SA	€400,000	0.00%	11/1/2029	366,689	0.01%
Altarea SCA	€600,000	1.88%	17/1/2028	580,276	0.01%
Altarea SCA	€100,000	5.50%	2/10/2031	106,243	0.00%
APRR SA	€200,000	1.13%	9/1/2026	203,863	0.00%
APRR SA	€1,600,000	1.25%	6/1/2027	1,610,344	0.03%
APRR SA	€600,000	1.25%	18/1/2028	594,414	0.01%
APRR SA	€300,000	1.88%	3/1/2029	298,332	0.01%
APRR SA	€200,000	1.50%	25/1/2030	192,292	0.00%
APRR SA	€600,000	1.63%	13/1/2032	564,911	0.01%
Arkema SA	€200,000	1.50%	20/4/2027	201,558	0.00%
Arkema SA	€200,000	0.75%	3/12/2029	185,909	0.00%
Arkema SA	€600,000	3.50%	23/1/2031	627,571	0.01%
Arval Service Lease SA	€300,000	4.13%	13/4/2026	314,377	0.01%
Arval Service Lease SA	€400,000	4.00%	22/9/2026	419,814	0.01%
Arval Service Lease SA	€300,000	4.75%	22/5/2027	322,452	0.01%
Autoroutes du Sud de la France SA	€500,000	1.13%	20/4/2026	508,249	0.01%
Autoroutes du Sud de la France SA	€600,000	1.25%	18/1/2027	605,432	0.01%
Autoroutes du Sud de la France SA	€400,000	1.38%	27/6/2028	394,769	0.01%
Autoroutes du Sud de la France SA	€500,000	1.38%	22/1/2030	482,675	0.01%
Autoroutes du Sud de la France SA	€100,000	1.38%	21/2/2031	93,687	0.00%
Autoroutes du Sud de la France SA	€500,000	2.75%	2/9/2032	499,603	0.01%
Autoroutes du Sud de la France SA	€300,000	3.25%	19/1/2033	309,830	0.01%
AXA SA	€312,000	3.75%	12/10/2030	337,148	0.01%
AXA SA	$525,000	8.60%	15/12/2030	616,961	0.01%
AXA SA	€200,000	3.38%	31/5/2034	209,117	0.00%
AXA SA	€800,000	1.38%	7/10/2041	718,148	0.01%
AXA SA	€600,000	1.88%	10/7/2042	541,274	0.01%
AXA SA	€700,000	4.25%	10/3/2043	736,362	0.02%
AXA SA	€869,000	5.50%	11/7/2043	984,567	0.02%
AXA SA	$400,000	5.13%	17/1/2047	398,134	0.01%
AXA SA	€300,000	3.38%	6/7/2047	311,525	0.01%
AXA SA	€827,000	3.25%	28/5/2049	847,189	0.02%
Ayvens SA	€200,000	1.25%	2/3/2026	203,100	0.00%
Ayvens SA	€700,000	4.25%	18/1/2027	743,083	0.02%
Ayvens SA	€700,000	3.88%	22/2/2027	737,058	0.02%
Ayvens SA	€300,000	4.00%	5/7/2027	318,129	0.01%
Ayvens SA	€800,000	3.88%	24/1/2028	847,349	0.02%
Ayvens SA	€500,000	4.88%	6/10/2028	545,703	0.01%
Ayvens SA	€300,000	3.88%	16/7/2029	317,956	0.01%
Ayvens SA	€300,000	4.00%	24/1/2031	320,335	0.01%
Banque Federative du Credit Mutuel SA	€200,000	1.63%	19/1/2026	204,747	0.00%
Banque Federative du Credit Mutuel SA	€1,300,000	0.01%	11/5/2026	1,295,632	0.03%
Banque Federative du Credit Mutuel SA	€700,000	0.75%	8/6/2026	703,351	0.01%
Banque Federative du Credit Mutuel SA	$800,000	5.90%	13/7/2026	811,596	0.02%
Banque Federative du Credit Mutuel SA	£200,000	1.00%	16/7/2026	236,040	0.00%
Banque Federative du Credit Mutuel SA	$430,000	1.60%	4/10/2026	405,967	0.01%
Banque Federative du Credit Mutuel SA	£200,000	1.50%	7/10/2026	236,100	0.00%
Banque Federative du Credit Mutuel SA	$400,000	5.09%	23/1/2027	400,944	0.01%
Banque Federative du Credit Mutuel SA	€500,000	1.25%	26/5/2027	498,255	0.01%
Banque Federative du Credit Mutuel SA	$375,000	4.75%	13/7/2027	373,125	0.01%
Banque Federative du Credit Mutuel SA	€500,000	3.13%	14/9/2027	520,017	0.01%
Banque Federative du Credit Mutuel SA	€900,000	1.63%	15/11/2027	889,088	0.02%
Banque Federative du Credit Mutuel SA	£100,000	0.88%	7/12/2027	112,027	0.00%
Banque Federative du Credit Mutuel SA	€400,000	3.88%	14/2/2028	426,164	0.01%
Banque Federative du Credit Mutuel SA	$300,000	5.19%	16/2/2028	301,411	0.01%
Banque Federative du Credit Mutuel SA	€300,000	2.50%	25/5/2028	301,931	0.01%
Banque Federative du Credit Mutuel SA	$300,000	5.79%	13/7/2028	305,640	0.01%
Banque Federative du Credit Mutuel SA	€600,000	0.25%	19/7/2028	560,116	0.01%
Banque Federative du Credit Mutuel SA	£300,000	1.88%	26/10/2028	335,509	0.01%
Banque Federative du Credit Mutuel SA	€800,000	0.63%	3/11/2028	750,642	0.02%
Banque Federative du Credit Mutuel SA	€400,000	4.13%	13/3/2029	430,960	0.01%
Banque Federative du Credit Mutuel SA	€300,000	1.75%	15/3/2029	291,604	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Banque Federative du Credit Mutuel SA	€600,000	1.88%	18/6/2029	578,791	0.01%
Banque Federative du Credit Mutuel SA	¥100,000,000	1.12%	15/10/2029	628,105	0.01%
Banque Federative du Credit Mutuel SA	£1,000,000	5.00%	22/10/2029	1,248,197	0.03%
Banque Federative du Credit Mutuel SA	€500,000	4.00%	21/11/2029	536,934	0.01%
Banque Federative du Credit Mutuel SA	€100,000	4.38%	2/5/2030	108,073	0.00%
Banque Federative du Credit Mutuel SA	€900,000	0.63%	21/2/2031	782,577	0.02%
Banque Federative du Credit Mutuel SA	€1,500,000	3.50%	15/5/2031	1,573,342	0.03%
Banque Federative du Credit Mutuel SA	€700,000	3.25%	17/10/2031	722,850	0.02%
Banque Federative du Credit Mutuel SA	€1,900,000	4.75%	10/11/2031	2,095,517	0.04%
Banque Federative du Credit Mutuel SA	€100,000	1.13%	19/11/2031	86,167	0.00%
Banque Federative du Credit Mutuel SA	€500,000	1.13%	19/1/2032	439,042	0.01%
Banque Federative du Credit Mutuel SA	€800,000	3.88%	16/6/2032	829,445	0.02%
Banque Federative du Credit Mutuel SA	€200,000	3.63%	14/9/2032	212,002	0.00%
Banque Federative du Credit Mutuel SA	€500,000	5.13%	13/1/2033	549,636	0.01%
Banque Federative du Credit Mutuel SA	€400,000	4.00%	26/1/2033	425,413	0.01%
Banque Federative du Credit Mutuel SA	€700,000	3.75%	1/2/2033	744,259	0.02%
Banque Federative du Credit Mutuel SA	€1,000,000	4.13%	14/6/2033	1,091,715	0.02%
Banque Federative du Credit Mutuel SA	€400,000	4.38%	11/1/2034	415,219	0.01%
Banque Federative du Credit Mutuel SA	€300,000	3.75%	3/2/2034	315,514	0.01%
Banque Stellantis France SACA	€200,000	3.50%	19/7/2027	209,422	0.00%
BNP Paribas SA	€100,000	2.75%	27/1/2026	103,365	0.00%
BNP Paribas SA	$725,000	4.38%	12/5/2026	716,700	0.01%
BNP Paribas SA	€400,000	0.13%	4/9/2026	395,504	0.01%
BNP Paribas SA	$1,025,000	1.32%	13/1/2027	986,635	0.02%
BNP Paribas SA	€1,900,000	2.13%	23/1/2027	1,949,628	0.04%
BNP Paribas SA	$550,000	4.63%	13/3/2027	540,946	0.01%
BNP Paribas SA	€2,100,000	0.25%	13/4/2027	2,100,266	0.04%
BNP Paribas SA	$400,000	3.50%	16/11/2027	383,205	0.01%
BNP Paribas SA	CHF600,000	2.41%	13/1/2028	694,097	0.01%
BNP Paribas SA	$1,000,000	2.59%	20/1/2028	950,317	0.02%
BNP Paribas SA	€1,500,000	0.50%	19/2/2028	1,468,772	0.03%
BNP Paribas SA	€300,000	1.50%	23/5/2028	294,893	0.01%
BNP Paribas SA	€500,000	1.50%	25/5/2028	497,693	0.01%
BNP Paribas SA	€500,000	0.50%	30/5/2028	486,386	0.01%
BNP Paribas SA	€500,000	2.75%	25/7/2028	512,601	0.01%
BNP Paribas SA	$700,000	4.40%	14/8/2028	679,914	0.01%
BNP Paribas SA	$575,000	1.90%	30/9/2028	527,121	0.01%
BNP Paribas SA	$600,000	5.13%	13/1/2029	598,730	0.01%
BNP Paribas SA	€500,000	4.38%	13/1/2029	535,864	0.01%
BNP Paribas SA	€500,000	3.88%	23/2/2029	531,509	0.01%
BNP Paribas SA	£800,000	2.88%	24/2/2029	917,690	0.02%
BNP Paribas SA	€500,000	1.38%	28/5/2029	477,896	0.01%
BNP Paribas SA	$400,000	5.34%	12/6/2029	400,793	0.01%
BNP Paribas SA	CAD400,000	2.54%	13/7/2029	264,953	0.01%
BNP Paribas SA	£200,000	6.00%	18/8/2029	257,211	0.01%
BNP Paribas SA	€300,000	3.63%	1/9/2029	315,896	0.01%
BNP Paribas SA	$550,000	2.16%	15/9/2029	492,491	0.01%
BNP Paribas SA	$2,150,000	5.18%	9/1/2030	2,140,741	0.04%
BNP Paribas SA	$300,000	5.20%	10/1/2030	297,722	0.01%
BNP Paribas SA	€1,200,000	0.50%	19/1/2030	1,109,674	0.02%
BNP Paribas SA	$625,000	5.50%	20/5/2030	625,689	0.01%
BNP Paribas SA	€700,000	0.88%	11/7/2030	649,361	0.01%
BNP Paribas SA	$680,000	5.28%	19/11/2030	672,962	0.01%
BNP Paribas SA	$800,000	3.05%	13/1/2031	714,607	0.01%
BNP Paribas SA	£300,000	2.00%	24/5/2031	357,215	0.01%
BNP Paribas SA	€200,000	1.63%	2/7/2031	182,335	0.00%
BNP Paribas SA	€900,000	4.04%	10/1/2032	956,111	0.02%
BNP Paribas SA	€800,000	1.13%	15/1/2032	787,708	0.02%
BNP Paribas SA	€1,500,000	2.50%	31/3/2032	1,511,790	0.03%
BNP Paribas SA	€300,000	2.10%	7/4/2032	282,141	0.01%
BNP Paribas SA	$850,000	2.87%	19/4/2032	722,122	0.01%
BNP Paribas SA	£700,000	5.75%	13/6/2032	885,086	0.02%
BNP Paribas SA	€1,000,000	4.13%	26/9/2032	1,088,174	0.02%
BNP Paribas SA	€500,000	4.75%	13/11/2032	552,217	0.01%
BNP Paribas SA	€200,000	0.63%	3/12/2032	165,710	0.00%
BNP Paribas SA	$650,000	3.13%	20/1/2033	554,190	0.01%
BNP Paribas SA	$200,000	4.38%	1/3/2033	190,692	0.00%
BNP Paribas SA	€600,000	4.13%	24/5/2033	655,335	0.01%
BNP Paribas SA	€700,000	4.10%	13/2/2034	744,352	0.02%
BNP Paribas SA	€500,000	4.16%	28/8/2034	521,656	0.01%
BNP Paribas SA	$650,000	5.89%	5/12/2034	665,077	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BNP Paribas SA	$400,000	5.74%	20/2/2035	399,591	0.01%
BNP Paribas SA	$700,000	2.59%	12/8/2035	586,727	0.01%
BNP Paribas SA	$650,000	5.91%	19/11/2035	633,221	0.01%
BNP Paribas SA	$475,000	2.82%	26/1/2041	319,770	0.01%
Bouygues SA	£100,000	5.50%	6/10/2026	126,691	0.00%
Bouygues SA	€1,200,000	1.38%	7/6/2027	1,207,513	0.02%
Bouygues SA[1]	€1,200,000	1.13%	24/7/2028	1,175,345	0.02%
Bouygues SA	€100,000	2.25%	29/6/2029	101,094	0.00%
Bouygues SA	€100,000	0.50%	11/2/2030	91,487	0.00%
Bouygues SA	€700,000	3.88%	17/7/2031	752,020	0.02%
Bouygues SA	€300,000	4.63%	7/6/2032	335,865	0.01%
Bouygues SA	€400,000	3.25%	30/6/2037	399,905	0.01%
Bouygues SA	€300,000	5.38%	30/6/2042	362,633	0.01%
BPCE SA	€100,000	0.25%	15/1/2026	100,781	0.00%
BPCE SA	$675,000	1.00%	20/1/2026	648,774	0.01%
BPCE SA	€200,000	0.38%	2/2/2026	201,508	0.00%
BPCE SA	€1,200,000	1.38%	23/3/2026	1,219,810	0.03%
BPCE SA	$400,000	4.88%	1/4/2026	398,216	0.01%
BPCE SA	€500,000	3.63%	17/4/2026	522,628	0.01%
BPCE SA	€500,000	2.88%	22/4/2026	515,919	0.01%
BPCE SA	£100,000	1.38%	23/12/2026	116,974	0.00%
BPCE SA	€1,000,000	0.01%	14/1/2027	978,632	0.02%
BPCE SA	$500,000	5.98%	18/1/2027	503,832	0.01%
BPCE SA	$250,000	5.20%	18/1/2027	251,246	0.01%
BPCE SA	€800,000	1.75%	26/4/2027	807,224	0.02%
BPCE SA	¥100,000,000	1.16%	13/7/2027	631,978	0.01%
BPCE SA	$450,000	4.75%	19/7/2027	447,875	0.01%
BPCE SA	€600,000	0.50%	15/9/2027	594,750	0.01%
BPCE SA	$500,000	2.05%	19/10/2027	473,033	0.01%
BPCE SA	$625,000	3.50%	23/10/2027	597,100	0.01%
BPCE SA	$250,000	3.25%	11/1/2028	236,405	0.00%
BPCE SA	€800,000	0.50%	14/1/2028	785,912	0.02%
BPCE SA	AUD200,000	4.50%	26/4/2028	120,103	0.00%
BPCE SA	€500,000	4.38%	13/7/2028	537,516	0.01%
BPCE SA	$250,000	4.63%	12/9/2028	243,662	0.01%
BPCE SA	€800,000	1.63%	2/3/2029	786,254	0.02%
BPCE SA	£100,000	5.25%	16/4/2029	123,647	0.00%
BPCE SA	$350,000	5.28%	30/5/2029	350,506	0.01%
BPCE SA	$250,000	2.70%	1/10/2029	223,607	0.00%
BPCE SA	$500,000	6.71%	19/10/2029	519,593	0.01%
BPCE SA	$350,000	5.72%	18/1/2030	351,508	0.01%
BPCE SA	€600,000	4.63%	2/3/2030	650,196	0.01%
BPCE SA	£400,000	4.88%	22/10/2030	492,891	0.01%
BPCE SA	€900,000	0.25%	14/1/2031	782,567	0.02%
BPCE SA	€300,000	0.75%	3/3/2031	263,336	0.01%
BPCE SA	€100,000	1.00%	14/1/2032	87,129	0.00%
BPCE SA	$500,000	2.28%	20/1/2032	409,172	0.01%
BPCE SA	$375,000	3.12%	19/10/2032	310,171	0.01%
BPCE SA	€800,000	4.00%	29/11/2032	864,738	0.02%
BPCE SA	£500,000	2.50%	30/11/2032	569,946	0.01%
BPCE SA	€500,000	4.50%	13/1/2033	543,517	0.01%
BPCE SA	€800,000	4.13%	8/3/2033	847,052	0.02%
BPCE SA	€300,000	5.75%	1/6/2033	329,580	0.01%
BPCE SA	$250,000	5.75%	19/7/2033	246,556	0.01%
BPCE SA	€400,000	1.75%	2/2/2034	380,218	0.01%
BPCE SA	€100,000	4.75%	14/6/2034	110,523	0.00%
BPCE SA	$700,000	7.00%	19/10/2034	746,706	0.02%
BPCE SA	€500,000	4.25%	11/1/2035	535,311	0.01%
BPCE SA	$325,000	6.51%	18/1/2035	326,461	0.01%
BPCE SA	€500,000	5.13%	25/1/2035	541,310	0.01%
BPCE SA	$500,000	5.94%	30/5/2035	496,214	0.01%
BPCE SA	€200,000	3.88%	25/1/2036	212,649	0.00%
BPCE SA	€100,000	4.88%	26/2/2036	107,106	0.00%
BPCE SA	$250,000	3.65%	14/1/2037	209,328	0.00%
BPCE SA	$250,000	3.58%	19/10/2042	178,053	0.00%
Bureau Veritas SA	€600,000	1.13%	18/1/2027	602,632	0.01%
Bureau Veritas SA	€500,000	3.13%	15/11/2031	517,125	0.01%
Bureau Veritas SA	€300,000	3.50%	22/5/2036	309,750	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€700,000	6.00%	23/1/2027	763,212	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€200,000	0.75%	7/7/2028	189,716	0.00%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€300,000	3.38%	24/9/2028	308,953	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Capgemini SE	€100,000	1.75%	18/4/2028	100,263	0.00%
Capgemini SE	€300,000	2.00%	15/4/2029	300,243	0.01%
Capgemini SE	€100,000	1.13%	23/6/2030	93,833	0.00%
Capgemini SE	€800,000	2.38%	15/4/2032	786,374	0.02%
Carmila SA	€200,000	2.13%	7/3/2028	201,933	0.00%
Carmila SA	€500,000	1.63%	1/4/2029	481,347	0.01%
Carmila SA	€400,000	3.88%	25/1/2032	416,648	0.01%
Carrefour SA	€100,000	1.75%	4/5/2026	102,237	0.00%
Carrefour SA	€200,000	1.00%	17/5/2027	198,332	0.00%
Carrefour SA	€100,000	2.63%	15/12/2027	102,635	0.00%
Carrefour SA	€500,000	2.38%	30/10/2029	501,429	0.01%
Carrefour SA	€500,000	3.75%	10/10/2030	528,059	0.01%
Carrefour SA	€300,000	4.38%	14/11/2031	327,355	0.01%
Carrefour SA	€500,000	3.63%	17/10/2032	517,045	0.01%
Cie de Saint-Gobain SA	€1,000,000	3.75%	29/11/2026	1,054,884	0.02%
Cie de Saint-Gobain SA	€100,000	2.38%	4/10/2027	102,895	0.00%
Cie de Saint-Gobain SA	€300,000	2.13%	10/6/2028	303,725	0.01%
Cie de Saint-Gobain SA	€300,000	1.88%	21/9/2028	300,103	0.01%
Cie de Saint-Gobain SA	€100,000	3.50%	18/1/2029	105,672	0.00%
Cie de Saint-Gobain SA	€800,000	3.88%	29/11/2030	859,374	0.02%
Cie de Saint-Gobain SA	€300,000	1.88%	15/3/2031	288,250	0.01%
Cie de Saint-Gobain SA	€200,000	2.63%	10/8/2032	198,589	0.00%
Cie de Saint-Gobain SA	€500,000	3.63%	8/4/2034	523,924	0.01%
Cie de Saint-Gobain SA	€300,000	3.63%	9/8/2036	309,146	0.01%
Cie Generale des Etablissements Michelin SCA	€200,000	0.00%	2/11/2028	185,705	0.00%
Cie Generale des Etablissements Michelin SCA	€100,000	3.13%	16/5/2031	103,903	0.00%
Cie Generale des Etablissements Michelin SCA	€100,000	0.25%	2/11/2032	82,588	0.00%
Cie Generale des Etablissements Michelin SCA	€500,000	3.38%	16/5/2036	514,563	0.01%
Cie Generale des Etablissements Michelin SCA	€500,000	2.50%	3/9/2038	461,514	0.01%
Cie Generale des Etablissements Michelin SCA	€100,000	0.63%	2/11/2040	66,228	0.00%
Coface SA	€300,000	6.00%	22/9/2032	349,699	0.01%
Cofiroute SA	€300,000	0.75%	9/9/2028	289,889	0.01%
Cofiroute SA	€500,000	1.00%	19/5/2031	455,051	0.01%
Covivio Hotels SACA	€400,000	1.00%	27/7/2029	372,048	0.01%
Covivio Hotels SACA	€200,000	4.13%	23/5/2033	210,082	0.00%
Covivio SA	€700,000	1.13%	17/9/2031	630,249	0.01%
Credit Agricole Assurances SA	€300,000	2.00%	17/7/2030	284,770	0.01%
Credit Agricole Assurances SA	€800,000	4.50%	17/12/2034	845,058	0.02%
Credit Agricole Assurances SA	€300,000	4.75%	27/9/2048	322,103	0.01%
Credit Agricole SA	€500,000	1.25%	14/4/2026	508,006	0.01%
Credit Agricole SA	$375,000	5.59%	5/7/2026	379,230	0.01%
Credit Agricole SA	€900,000	1.88%	20/12/2026	912,563	0.02%
Credit Agricole SA	$250,000	4.13%	10/1/2027	245,582	0.01%
Credit Agricole SA	$250,000	2.02%	11/1/2027	236,340	0.00%
Credit Agricole SA	$500,000	1.25%	26/1/2027	479,971	0.01%
Credit Agricole SA	€250,000	2.63%	17/3/2027	256,771	0.01%
Credit Agricole SA	€1,700,000	1.88%	22/4/2027	1,737,927	0.04%
Credit Agricole SA	€600,000	1.38%	3/5/2027	600,969	0.01%
Credit Agricole SA	¥100,000,000	0.84%	9/6/2027	628,086	0.01%
Credit Agricole SA	¥100,000,000	0.51%	6/7/2027	629,086	0.01%
Credit Agricole SA	€300,000	3.38%	28/7/2027	314,644	0.01%
Credit Agricole SA	£600,000	5.75%	29/11/2027	758,067	0.02%
Credit Agricole SA	€500,000	0.13%	9/12/2027	476,537	0.01%
Credit Agricole SA	€200,000	0.63%	12/1/2028	197,456	0.00%
Credit Agricole SA	€400,000	0.38%	20/4/2028	379,570	0.01%
Credit Agricole SA	¥100,000,000	0.85%	13/6/2028	627,959	0.01%
Credit Agricole SA	$650,000	5.30%	12/7/2028	654,019	0.01%
Credit Agricole SA	$950,000	4.63%	11/9/2028	937,812	0.02%
Credit Agricole SA	AUD800,000	5.41%	18/1/2029	504,890	0.01%
Credit Agricole SA	€500,000	1.75%	5/3/2029	487,617	0.01%
Credit Agricole SA	€500,000	2.00%	25/3/2029	488,790	0.01%
Credit Agricole SA	€300,000	1.00%	3/7/2029	285,258	0.01%
Credit Agricole SA	€500,000	4.25%	11/7/2029	535,258	0.01%
Credit Agricole SA	€600,000	2.50%	29/8/2029	607,856	0.01%
Credit Agricole SA	€500,000	0.50%	21/9/2029	469,409	0.01%
Credit Agricole SA	$550,000	6.32%	3/10/2029	568,555	0.01%
Credit Agricole SA	$250,000	5.34%	10/1/2030	249,806	0.01%
Credit Agricole SA	$500,000	3.25%	14/1/2030	448,817	0.01%
Credit Agricole SA	€300,000	4.13%	7/3/2030	326,017	0.01%
Credit Agricole SA	€900,000	3.88%	20/4/2031	965,750	0.02%
Credit Agricole SA	£300,000	6.38%	14/6/2031	393,653	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Credit Agricole SA	$500,000	4.00%	10/1/2033	471,855	0.01%
Credit Agricole SA	€400,000	4.00%	18/1/2033	433,302	0.01%
Credit Agricole SA	€700,000	5.50%	28/8/2033	766,700	0.02%
Credit Agricole SA	€500,000	3.75%	22/1/2034	528,462	0.01%
Credit Agricole SA	$650,000	5.37%	11/3/2034	648,185	0.01%
Credit Agricole SA	€500,000	2.50%	22/4/2034	471,559	0.01%
Credit Agricole SA	€500,000	3.50%	26/9/2034	509,341	0.01%
Credit Agricole SA	€700,000	3.88%	28/11/2034	752,732	0.02%
Credit Agricole SA	$700,000	6.25%	10/1/2035	704,472	0.01%
Credit Agricole SA	€600,000	4.13%	26/2/2036	639,048	0.01%
Credit Agricole SA	$525,000	2.81%	11/1/2041	355,285	0.01%
Credit Mutuel Arkea SA	€500,000	0.01%	28/1/2026	502,463	0.01%
Credit Mutuel Arkea SA	€500,000	1.63%	15/4/2026	509,238	0.01%
Credit Mutuel Arkea SA	€600,000	0.88%	7/5/2027	592,473	0.01%
Credit Mutuel Arkea SA	€200,000	3.38%	19/9/2027	209,906	0.00%
Credit Mutuel Arkea SA	€200,000	0.38%	3/10/2028	188,357	0.00%
Credit Mutuel Arkea SA	€200,000	3.50%	9/2/2029	207,356	0.00%
Credit Mutuel Arkea SA	€400,000	1.13%	23/5/2029	381,941	0.01%
Credit Mutuel Arkea SA	€100,000	1.25%	11/6/2029	96,886	0.00%
Credit Mutuel Arkea SA	€200,000	0.75%	18/1/2030	184,465	0.00%
Credit Mutuel Arkea SA	€200,000	3.38%	11/3/2031	201,700	0.00%
Credit Mutuel Arkea SA	€200,000	4.13%	2/4/2031	217,555	0.00%
Credit Mutuel Arkea SA	€300,000	0.88%	25/10/2031	261,421	0.01%
Credit Mutuel Arkea SA	€500,000	4.25%	1/12/2032	540,527	0.01%
Credit Mutuel Arkea SA	€900,000	3.63%	3/10/2033	947,629	0.02%
Credit Mutuel Arkea SA	€300,000	4.13%	1/2/2034	327,126	0.01%
Danone SA	$675,000	2.95%	2/11/2026	654,237	0.01%
Danone SA	€1,000,000	1.21%	3/11/2028	982,354	0.02%
Danone SA	€300,000	0.40%	10/6/2029	281,144	0.01%
Danone SA	€600,000	3.48%	3/5/2030	635,877	0.01%
Danone SA	€300,000	0.52%	9/11/2030	270,592	0.01%
Danone SA	€300,000	3.47%	22/5/2031	317,580	0.01%
Dassault Systemes SE	€1,200,000	0.13%	16/9/2026	1,189,333	0.02%
Dassault Systemes SE	€1,300,000	0.38%	16/9/2029	1,200,336	0.02%
Edenred SE	€200,000	1.38%	18/6/2029	194,835	0.00%
Edenred SE	€500,000	3.63%	13/6/2031	522,017	0.01%
Elis SA	€700,000	1.63%	3/4/2028	689,108	0.01%
Engie SA	€400,000	5.13%	Perpetual	432,818	0.01%
Engie SA	€300,000	1.50%	Perpetual	286,626	0.01%
Engie SA	€200,000	1.88%	Perpetual	182,288	0.00%
Engie SA	€300,000	1.00%	13/3/2026	305,382	0.01%
Engie SA	€1,400,000	2.38%	19/5/2026	1,444,635	0.03%
Engie SA	€300,000	0.00%	4/3/2027	292,926	0.01%
Engie SA	€700,000	1.75%	27/3/2028	698,911	0.01%
Engie SA	€700,000	1.38%	22/6/2028	690,096	0.01%
Engie SA	£500,000	7.00%	30/10/2028	670,657	0.01%
Engie SA	$250,000	5.25%	10/4/2029	249,962	0.01%
Engie SA	€600,000	3.50%	27/9/2029	633,275	0.01%
Engie SA	€100,000	0.50%	24/10/2030	89,220	0.00%
Engie SA	€700,000	3.88%	6/1/2031	747,961	0.02%
Engie SA	€200,000	3.63%	6/3/2031	211,267	0.00%
Engie SA	€200,000	2.13%	30/3/2032	192,106	0.00%
Engie SA	€200,000	1.88%	19/9/2033	185,380	0.00%
Engie SA	€400,000	3.88%	6/12/2033	426,054	0.01%
Engie SA	$250,000	5.63%	10/4/2034	249,874	0.01%
Engie SA	€500,000	4.25%	6/9/2034	541,928	0.01%
Engie SA	€400,000	4.00%	11/1/2035	428,327	0.01%
Engie SA	€300,000	1.50%	13/3/2035	255,491	0.01%
Engie SA	€300,000	3.88%	6/3/2036	316,415	0.01%
Engie SA	€900,000	1.00%	26/10/2036	696,776	0.01%
Engie SA	€600,000	1.38%	21/6/2039	444,978	0.01%
Engie SA	€400,000	1.25%	24/10/2041	275,682	0.01%
Engie SA	€300,000	4.50%	6/9/2042	326,929	0.01%
Engie SA	€400,000	4.25%	6/3/2044	422,944	0.01%
Engie SA	£300,000	5.63%	3/4/2053	347,692	0.01%
Engie SA	$250,000	5.88%	10/4/2054	243,827	0.01%
Engie SA	£250,000	5.00%	1/10/2060	261,341	0.01%
Engie SA	€50,000	5.95%	16/3/2111	64,079	0.00%
EssilorLuxottica SA[1]	€2,300,000	0.38%	5/1/2026	2,328,578	0.05%
EssilorLuxottica SA	€1,200,000	2.88%	5/3/2029	1,246,934	0.03%
EssilorLuxottica SA	€200,000	0.75%	27/11/2031	179,335	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
EssilorLuxottica SA	€600,000	3.00%	5/3/2032	619,829	0.01%
Gecina SA	€900,000	1.38%	26/1/2028	893,751	0.02%
Gecina SA	€400,000	1.63%	14/3/2030	388,929	0.01%
Gecina SA	€200,000	2.00%	30/6/2032	191,129	0.00%
Gecina SA	€300,000	0.88%	25/1/2033	260,351	0.01%
Gecina SA	€100,000	1.63%	29/5/2034	90,501	0.00%
Gecina SA	€100,000	0.88%	30/6/2036	77,436	0.00%
GELF Bond Issuer I SA	€300,000	1.13%	18/7/2029	283,633	0.01%
GELF Bond Issuer I SA	€627,000	3.63%	27/11/2031	649,637	0.01%
Groupe des Assurances du Credit Mutuel SADIR	€600,000	3.75%	30/4/2029	633,963	0.01%
Groupe des Assurances du Credit Mutuel SADIR	€300,000	1.85%	21/4/2042	266,519	0.01%
Groupe des Assurances du Credit Mutuel SADIR	€200,000	5.00%	30/10/2044	214,053	0.00%
Groupe VYV	€100,000	1.63%	2/7/2029	95,901	0.00%
Holding d'Infrastructures de Transport SASU	€500,000	0.63%	14/9/2028	472,243	0.01%
Holding d'Infrastructures de Transport SASU	€100,000	1.63%	18/9/2029	95,911	0.00%
Holding d'Infrastructures de Transport SASU	€300,000	4.25%	18/3/2030	322,731	0.01%
Holding d'Infrastructures de Transport SASU	€300,000	1.48%	18/1/2031	276,096	0.01%
HSBC Continental Europe SA	€300,000	0.10%	3/9/2027	290,411	0.01%
ICADE	€100,000	1.75%	10/6/2026	101,818	0.00%
ICADE	€300,000	1.50%	13/9/2027	297,925	0.01%
ICADE	€400,000	1.00%	19/1/2030	364,356	0.01%
ICADE	€500,000	0.63%	18/1/2031	431,185	0.01%
Imerys SA	€500,000	1.50%	15/1/2027	502,826	0.01%
Indigo Group SAS	€200,000	1.63%	19/4/2028	197,148	0.00%
Indigo Group SAS	€300,000	4.50%	18/4/2030	326,325	0.01%
In'li SA	€100,000	1.13%	2/7/2029	94,711	0.00%
JCDecaux SE	€200,000	5.00%	11/1/2029	219,257	0.00%
JCDecaux SE	€600,000	1.63%	7/2/2030	570,066	0.01%
Kering SA	€900,000	0.75%	13/5/2028	869,215	0.02%
Kering SA	€300,000	1.88%	5/5/2030	292,732	0.01%
Kering SA	€300,000	3.63%	5/9/2031	314,757	0.01%
Kering SA	€300,000	3.38%	11/3/2032	308,682	0.01%
Kering SA	£300,000	5.00%	23/11/2032	361,785	0.01%
Kering SA	€300,000	3.38%	27/2/2033	305,470	0.01%
Kering SA	€600,000	3.63%	21/11/2034	617,028	0.01%
Kering SA	€500,000	3.88%	5/9/2035	522,355	0.01%
Kering SA	€400,000	3.63%	11/3/2036	407,550	0.01%
Klepierre SA	€100,000	1.88%	19/2/2026	102,503	0.00%
Klepierre SA	€200,000	0.63%	1/7/2030	181,644	0.00%
Klepierre SA	€300,000	0.88%	17/2/2031	270,490	0.01%
Klepierre SA	€400,000	1.63%	13/12/2032	368,816	0.01%
Klepierre SA	€400,000	3.88%	23/9/2033	424,688	0.01%
La Francaise des Jeux SACA	€500,000	3.38%	21/11/2033	511,043	0.01%
La Mondiale SAM	€600,000	0.75%	20/4/2026	604,366	0.01%
La Mondiale SAM	$300,000	5.88%	26/1/2047	298,396	0.01%
La Mondiale SAM	$200,000	4.80%	18/1/2048	191,539	0.00%
Lafarge SA	$200,000	7.13%	15/7/2036	221,229	0.00%
Legrand SA	€900,000	0.63%	24/6/2028	866,470	0.02%
Legrand SA	€300,000	0.38%	6/10/2031	261,083	0.01%
Legrand SA	€300,000	3.50%	26/6/2034	316,934	0.01%
L'Oreal SA	€1,600,000	0.88%	29/6/2026	1,617,178	0.03%
L'Oreal SA	€900,000	2.88%	19/5/2028	939,166	0.02%
LVMH Moet Hennessy Louis Vuitton SE	£200,000	1.13%	11/2/2027	233,605	0.00%
LVMH Moet Hennessy Louis Vuitton SE[1]	€1,200,000	0.13%	11/2/2028	1,150,687	0.02%
LVMH Moet Hennessy Louis Vuitton SE	€400,000	3.25%	7/9/2029	422,031	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€700,000	0.38%	11/2/2031	628,431	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€600,000	3.13%	7/11/2032	624,564	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€800,000	3.50%	7/9/2033	848,428	0.02%
LVMH Moet Hennessy Louis Vuitton SE	€300,000	3.50%	5/10/2034	319,013	0.01%
Mercialys SA	€200,000	2.50%	28/2/2029	202,746	0.00%
Mercialys SA	€100,000	4.00%	10/9/2031	104,120	0.00%
MMS USA Holdings, Inc.	€500,000	1.75%	13/6/2031	478,180	0.01%
Mutuelle Assurance Des Commercants et Industriels de France et Des Cadres et Sal	€200,000	0.63%	21/6/2027	194,754	0.00%
Mutuelle Assurance Des Commercants et Industriels de France et Des Cadres et Sal	€400,000	2.13%	21/6/2052	348,285	0.01%
Nerval SAS	€300,000	3.63%	20/7/2028	312,606	0.01%
Nerval SAS	€300,000	2.88%	14/4/2032	293,473	0.01%
Orange SA	€500,000	1.75%	Perpetual	488,454	0.01%
Orange SA	€400,000	4.50%	Perpetual	424,278	0.01%
Orange SA	€300,000	5.38%	Perpetual	330,371	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Orange SA	€300,000	5.00%	Perpetual	318,539	0.01%
Orange SA	€200,000	1.38%	Perpetual	186,815	0.00%
Orange SA	€500,000	0.00%	4/9/2026	495,624	0.01%
Orange SA	€200,000	1.25%	7/7/2027	200,480	0.00%
Orange SA	€100,000	1.50%	9/9/2027	100,602	0.00%
Orange SA	€300,000	1.38%	20/3/2028	298,032	0.01%
Orange SA	£200,000	8.13%	20/11/2028	278,935	0.01%
Orange SA	€700,000	2.00%	15/1/2029	704,341	0.01%
Orange SA	€200,000	1.38%	16/1/2030	193,665	0.00%
Orange SA	€600,000	1.88%	12/9/2030	588,529	0.01%
Orange SA	$1,025,000	9.00%	1/3/2031	1,222,038	0.03%
Orange SA	€300,000	3.63%	16/11/2031	321,648	0.01%
Orange SA	£100,000	3.25%	15/1/2032	111,959	0.00%
Orange SA	€1,400,000	1.63%	7/4/2032	1,317,349	0.03%
Orange SA	€300,000	0.50%	4/9/2032	256,340	0.01%
Orange SA	€200,000	8.13%	28/1/2033	280,409	0.01%
Orange SA	€1,800,000	0.63%	16/12/2033	1,494,873	0.03%
Orange SA	£550,000	5.63%	23/1/2034	705,020	0.01%
Orange SA	€300,000	0.75%	29/6/2034	248,324	0.01%
Orange SA	€1,100,000	3.25%	17/1/2035	1,131,287	0.02%
Orange SA	$325,000	5.50%	6/2/2044	314,908	0.01%
Pernod Ricard SA	€100,000	1.50%	18/5/2026	101,858	0.00%
Pernod Ricard SA	€300,000	3.75%	15/9/2027	318,070	0.01%
Pernod Ricard SA	€200,000	0.50%	24/10/2027	194,810	0.00%
Pernod Ricard SA	€400,000	3.25%	2/11/2028	418,480	0.01%
Pernod Ricard SA	€200,000	1.38%	7/4/2029	194,063	0.00%
Pernod Ricard SA	€400,000	1.75%	8/4/2030	388,754	0.01%
Pernod Ricard SA	€500,000	3.38%	7/11/2030	523,649	0.01%
Pernod Ricard SA	€300,000	3.75%	2/11/2032	318,939	0.01%
Pernod Ricard SA[1]	€500,000	3.63%	7/5/2034	520,532	0.01%
Pernod Ricard SA	$425,000	5.50%	15/1/2042	406,086	0.01%
Praemia Healthcare SACA	€500,000	0.88%	4/11/2029	457,750	0.01%
Praemia Healthcare SACA	€100,000	1.38%	17/9/2030	90,779	0.00%
PSA Tresorerie GIE	€300,000	6.00%	19/9/2033	351,437	0.01%
RCI Banque SA	€200,000	1.75%	10/4/2026	203,431	0.00%
RCI Banque SA	€100,000	1.63%	26/5/2026	101,494	0.00%
RCI Banque SA	€1,000,000	1.13%	15/1/2027	995,767	0.02%
RCI Banque SA	€402,000	4.50%	6/4/2027	426,281	0.01%
RCI Banque SA	€300,000	4.75%	6/7/2027	320,542	0.01%
RCI Banque SA	€200,000	4.88%	14/6/2028	216,405	0.00%
RCI Banque SA	€150,000	4.88%	21/9/2028	162,276	0.00%
RCI Banque SA	€300,000	3.88%	12/1/2029	314,699	0.01%
RCI Banque SA	€400,000	4.88%	2/10/2029	436,100	0.01%
RCI Banque SA	€320,000	3.88%	30/9/2030	332,564	0.01%
RCI Banque SA	€200,000	4.13%	4/4/2031	209,900	0.00%
Safran SA	€200,000	0.13%	16/3/2026	200,843	0.00%
SANEF SA	€100,000	0.95%	19/10/2028	96,310	0.00%
Sanofi SA	€1,000,000	1.00%	21/3/2026	1,016,198	0.02%
Sanofi SA	€100,000	1.13%	5/4/2028	99,294	0.00%
Sanofi SA	$200,000	3.63%	19/6/2028	193,849	0.00%
Schneider Electric SE	€900,000	1.00%	9/4/2027	899,508	0.02%
Schneider Electric SE	€300,000	3.13%	13/10/2029	316,047	0.01%
Schneider Electric SE	€300,000	3.38%	13/4/2034	318,287	0.01%
Schneider Electric SE	€400,000	3.25%	10/10/2035	416,819	0.01%
SCOR SE	€400,000	3.00%	8/6/2046	411,518	0.01%
SCOR SE	€100,000	3.63%	27/5/2048	103,239	0.00%
SCOR SE	€200,000	1.38%	17/9/2051	175,713	0.00%
Societe Fonciere Lyonnaise SA	€100,000	1.50%	5/6/2027	100,023	0.00%
Societe Fonciere Lyonnaise SA	€100,000	0.50%	21/4/2028	96,736	0.00%
Societe Generale SA	$200,000	4.75%	24/11/2025	198,884	0.00%
Societe Generale SA	€300,000	0.13%	24/2/2026	301,557	0.01%
Societe Generale SA	$400,000	6.45%	12/1/2027	404,491	0.01%
Societe Generale SA	€200,000	0.75%	25/1/2027	197,309	0.00%
Societe Generale SA	$200,000	5.25%	19/2/2027	200,221	0.00%
Societe Generale SA	€1,800,000	4.13%	2/6/2027	1,915,449	0.04%
Societe Generale SA	$625,000	1.79%	9/6/2027	594,274	0.01%
Societe Generale SA	$300,000	4.68%	15/6/2027	298,449	0.01%
Societe Generale SA	€400,000	4.00%	16/11/2027	425,550	0.01%
Societe Generale SA	€300,000	0.63%	2/12/2027	295,615	0.01%
Societe Generale SA	€300,000	1.38%	13/1/2028	293,816	0.01%
Societe Generale SA	$400,000	5.52%	19/1/2028	400,809	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Societe Generale SA	$350,000	2.80%	19/1/2028	332,150	0.01%
Societe Generale SA	$300,000	4.75%	14/9/2028	293,472	0.01%
Societe Generale SA	€1,300,000	0.88%	22/9/2028	1,265,150	0.03%
Societe Generale SA	€600,000	2.13%	27/9/2028	595,768	0.01%
Societe Generale SA	€800,000	4.13%	21/11/2028	860,610	0.02%
Societe Generale SA	$600,000	6.45%	10/1/2029	613,509	0.01%
Societe Generale SA	€500,000	1.75%	22/3/2029	483,131	0.01%
Societe Generale SA	€400,000	2.63%	30/5/2029	408,465	0.01%
Societe Generale SA	€700,000	0.50%	12/6/2029	656,171	0.01%
Societe Generale SA	$375,000	5.63%	19/1/2030	374,353	0.01%
Societe Generale SA	$400,000	3.00%	22/1/2030	355,221	0.01%
Societe Generale SA	€100,000	1.25%	12/6/2030	91,632	0.00%
Societe Generale SA	€1,600,000	4.88%	21/11/2031	1,751,982	0.04%
Societe Generale SA	£500,000	5.75%	22/1/2032	622,159	0.01%
Societe Generale SA	$300,000	2.89%	9/6/2032	250,333	0.01%
Societe Generale SA	€100,000	5.25%	6/9/2032	107,435	0.00%
Societe Generale SA	€200,000	4.25%	16/11/2032	220,040	0.00%
Societe Generale SA	$300,000	3.34%	21/1/2033	253,449	0.01%
Societe Generale SA	€400,000	5.63%	2/6/2033	446,143	0.01%
Societe Generale SA	$475,000	6.22%	15/6/2033	473,099	0.01%
Societe Generale SA	$600,000	6.69%	10/1/2034	615,474	0.01%
Societe Generale SA	$300,000	6.07%	19/1/2035	296,417	0.01%
Societe Generale SA	$200,000	3.65%	8/7/2035	172,152	0.00%
Societe Generale SA	$650,000	3.63%	1/3/2041	434,782	0.01%
Societe Generale SA	$400,000	4.03%	21/1/2043	278,422	0.01%
Societe Generale SA	$200,000	5.63%	24/11/2045	171,306	0.00%
Societe Generale SA	$300,000	7.37%	10/1/2053	293,816	0.01%
Societe Generale SA	$550,000	7.13%	19/1/2055	526,670	0.01%
Sodexo SA	€400,000	1.00%	17/7/2028	388,470	0.01%
Sodexo SA	€200,000	1.00%	27/4/2029	190,829	0.00%
Sodexo, Inc.	$200,000	1.63%	16/4/2026	191,378	0.00%
Sodexo, Inc.	$200,000	2.72%	16/4/2031	170,940	0.00%
Sogecap SA	€600,000	4.13%	Perpetual	623,081	0.01%
Sogecap SA	€300,000	6.50%	16/5/2044	346,467	0.01%
Sogecap SA	€300,000	5.00%	3/4/2045	315,308	0.01%
Suez SACA	€300,000	1.88%	24/5/2027	302,401	0.01%
Suez SACA	€800,000	4.63%	3/11/2028	870,680	0.02%
Suez SACA	€300,000	5.00%	3/11/2032	339,512	0.01%
Suez SACA	€400,000	4.50%	13/11/2033	440,063	0.01%
Suez SACA	€200,000	2.88%	24/5/2034	194,716	0.00%
Suez SACA	£300,000	6.63%	5/10/2043	393,720	0.01%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	103,155	0.00%
TDF Infrastructure SASU	€200,000	5.63%	21/7/2028	220,054	0.00%
TDF Infrastructure SASU	€300,000	1.75%	1/12/2029	282,461	0.01%
Technip Energies NV	€100,000	1.13%	28/5/2028	96,587	0.00%
Teleperformance SE	€300,000	5.75%	22/11/2031	332,218	0.01%
Terega SA	€100,000	0.88%	17/9/2030	90,110	0.00%
Terega SASU	€100,000	0.63%	27/2/2028	95,541	0.00%
Thales SA	€500,000	0.00%	26/3/2026	498,951	0.01%
Thales SA	€400,000	0.25%	29/1/2027	392,000	0.01%
Thales SA	€500,000	4.25%	18/10/2031	545,675	0.01%
Tikehau Capital SCA	€500,000	1.63%	31/3/2029	479,711	0.01%
TotalEnergies Capital Canada Ltd.	€700,000	2.13%	18/9/2029	701,488	0.01%
TotalEnergies Capital International SA	€300,000	2.50%	25/3/2026	310,199	0.01%
TotalEnergies Capital International SA	€1,600,000	1.49%	8/4/2027	1,614,011	0.03%
TotalEnergies Capital International SA	€200,000	0.70%	31/5/2028	193,390	0.00%
TotalEnergies Capital International SA	$445,000	2.83%	10/1/2030	404,991	0.01%
TotalEnergies Capital International SA	€700,000	1.49%	4/9/2030	669,253	0.01%
TotalEnergies Capital International SA	€500,000	0.95%	18/5/2031	455,963	0.01%
TotalEnergies Capital International SA	£200,000	1.41%	3/9/2031	205,411	0.00%
TotalEnergies Capital International SA	€300,000	1.99%	8/4/2032	290,054	0.01%
TotalEnergies Capital International SA	€300,000	1.62%	18/5/2040	238,346	0.01%
TotalEnergies Capital International SA	$300,000	2.99%	29/6/2041	215,562	0.00%
TotalEnergies Capital International SA	$725,000	3.46%	12/7/2049	508,197	0.01%
TotalEnergies Capital International SA	$895,000	3.13%	29/5/2050	587,702	0.01%
TotalEnergies Capital International SA	$175,000	3.39%	29/6/2060	113,190	0.00%
TotalEnergies Capital SA	$675,000	3.88%	11/10/2028	656,137	0.01%
TotalEnergies Capital SA	$1,040,000	5.15%	5/4/2034	1,033,343	0.02%
TotalEnergies Capital SA	$200,000	4.72%	10/9/2034	192,275	0.00%
TotalEnergies Capital SA	$375,000	5.49%	5/4/2054	359,339	0.01%
TotalEnergies Capital SA	$865,000	5.28%	10/9/2054	801,866	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
TotalEnergies Capital SA	$450,000	5.64%	5/4/2064	429,673	0.01%
TotalEnergies Capital SA	$470,000	5.43%	10/9/2064	435,692	0.01%
TotalEnergies SE	€1,000,000	1.63%	Perpetual	973,084	0.02%
TotalEnergies SE	€800,000	4.12%	Perpetual	837,628	0.02%
TotalEnergies SE	€800,000	2.00%	Perpetual	762,048	0.02%
TotalEnergies SE	€600,000	2.13%	Perpetual	537,387	0.01%
TotalEnergies SE	€200,000	3.25%	Perpetual	185,291	0.00%
Unibail-Rodamco-Westfield SE	€600,000	2.88%	Perpetual	611,471	0.01%
Unibail-Rodamco-Westfield SE	€300,000	7.25%	Perpetual	339,276	0.01%
Unibail-Rodamco-Westfield SE	€100,000	2.50%	4/6/2026	103,094	0.00%
Unibail-Rodamco-Westfield SE	€800,000	1.13%	28/4/2027	800,672	0.02%
Unibail-Rodamco-Westfield SE	€800,000	0.63%	4/5/2027	786,751	0.02%
Unibail-Rodamco-Westfield SE	€600,000	0.75%	25/10/2028	571,419	0.01%
Unibail-Rodamco-Westfield SE	€200,000	3.50%	11/9/2029	208,828	0.00%
Unibail-Rodamco-Westfield SE	€100,000	2.63%	9/4/2030	102,682	0.00%
Unibail-Rodamco-Westfield SE	€200,000	1.38%	15/4/2030	188,602	0.00%
Unibail-Rodamco-Westfield SE	€400,000	4.13%	11/12/2030	429,347	0.01%
Unibail-Rodamco-Westfield SE	€200,000	1.88%	15/1/2031	189,477	0.00%
Unibail-Rodamco-Westfield SE	€400,000	1.38%	4/12/2031	359,271	0.01%
Unibail-Rodamco-Westfield SE	€500,000	0.88%	29/3/2032	432,493	0.01%
Unibail-Rodamco-Westfield SE	€300,000	2.00%	29/6/2032	277,418	0.01%
Unibail-Rodamco-Westfield SE	€400,000	1.75%	27/2/2034	353,112	0.01%
Unibail-Rodamco-Westfield SE	€200,000	3.88%	11/9/2034	206,413	0.00%
Unibail-Rodamco-Westfield SE	€150,000	2.00%	28/4/2036	128,328	0.00%
Unibail-Rodamco-Westfield SE	€200,000	2.25%	14/5/2038	172,379	0.00%
Unibail-Rodamco-Westfield SE	€300,000	1.75%	1/7/2049	196,865	0.00%
Veolia Environnement SA	€500,000	0.00%	9/6/2026	498,376	0.01%
Veolia Environnement SA	€700,000	0.00%	14/1/2027	687,070	0.01%
Veolia Environnement SA	€800,000	0.93%	4/1/2029	771,072	0.02%
Veolia Environnement SA	€200,000	1.94%	7/1/2030	196,581	0.00%
Veolia Environnement SA	€400,000	1.63%	17/9/2030	381,747	0.01%
Veolia Environnement SA	€400,000	0.80%	15/1/2032	349,610	0.01%
Veolia Environnement SA	€500,000	1.63%	21/9/2032	462,279	0.01%
Veolia Environnement SA	€400,000	3.57%	9/9/2034	415,971	0.01%
Veolia Environnement SA	€400,000	1.25%	14/5/2035	334,768	0.01%
Verallia SA	€500,000	1.63%	14/5/2028	493,739	0.01%
Vinci SA	£400,000	2.25%	15/3/2027	475,146	0.01%
Vinci SA	€100,000	0.00%	27/11/2028	93,379	0.00%
Vinci SA[1]	€900,000	1.63%	18/1/2029	888,514	0.02%
Vinci SA	$200,000	3.75%	10/4/2029	190,454	0.00%
Vinci SA	€300,000	0.50%	9/1/2032	259,230	0.01%
Vinci SA	€200,000	3.38%	17/10/2032	208,594	0.00%
Vinci SA	£100,000	2.75%	15/9/2034	103,106	0.00%
WEA Finance LLC	$340,000	2.88%	15/1/2027	323,526	0.01%
WEA Finance LLC	$25,000	4.13%	20/9/2028	23,768	0.00%
WEA Finance LLC	$450,000	3.50%	15/6/2029	414,659	0.01%
WEA Finance LLC	$95,000	4.63%	20/9/2048	74,303	0.00%
WEA Finance LLC/Westfield UK & Europe Finance plc	$200,000	4.75%	17/9/2044	159,423	0.00%
Wendel SE	€500,000	2.50%	9/2/2027	514,882	0.01%
Wendel SE	€200,000	1.38%	18/1/2034	172,025	0.00%
Westfield America Management Ltd.	£400,000	2.63%	30/3/2029	447,824	0.01%
Worldline SA	€100,000	0.88%	30/6/2027	96,946	0.00%
				289,445,591	**5.95%**
Germany 4.16% (31 December 2023: 4.32%)					
Aareal Bank AG	€100,000	5.88%	29/5/2026	106,031	0.00%
Aareal Bank AG	€200,000	0.50%	7/4/2027	194,280	0.00%
Aareal Bank AG	€400,000	0.75%	18/4/2028	378,009	0.01%
adidas AG	€100,000	0.00%	5/10/2028	93,867	0.00%
adidas AG	€400,000	3.13%	21/11/2029	418,845	0.01%
adidas AG	€100,000	0.63%	10/9/2035	79,211	0.00%
Allianz Finance II BV	€1,500,000	0.88%	15/1/2026	1,528,169	0.03%
Allianz Finance II BV	€300,000	0.00%	22/11/2026	296,161	0.01%
Allianz Finance II BV	€500,000	0.88%	6/12/2027	495,474	0.01%
Allianz Finance II BV	€500,000	3.00%	13/3/2028	527,279	0.01%
Allianz Finance II BV	€600,000	3.25%	4/12/2029	636,551	0.01%
Allianz Finance II BV	€100,000	0.50%	14/1/2031	90,323	0.00%
Allianz Finance II BV	€100,000	1.38%	21/4/2031	94,815	0.00%
Allianz Finance II BV	£600,000	4.50%	13/3/2043	663,022	0.01%
Allianz SE	€600,000	4.60%	7/9/2038	646,646	0.01%
Allianz SE	€300,000	3.10%	6/7/2047	310,144	0.01%
Allianz SE	€400,000	1.30%	25/9/2049	375,596	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Allianz SE	€300,000	2.12%	8/7/2050	289,497	0.01%
Allianz SE	€400,000	4.25%	5/7/2052	425,453	0.01%
Allianz SE	€500,000	5.82%	25/7/2053	585,017	0.01%
Allianz SE	$400,000	6.35%	6/9/2053	416,958	0.01%
Allianz SE	€500,000	4.85%	26/7/2054	554,268	0.01%
Allianz SE	$400,000	5.60%	3/9/2054	395,287	0.01%
Amprion GmbH	€200,000	3.45%	22/9/2027	210,249	0.00%
Amprion GmbH	€500,000	3.13%	27/8/2030	515,681	0.01%
Amprion GmbH	€300,000	3.63%	21/5/2031	316,947	0.01%
Amprion GmbH	€200,000	3.97%	22/9/2032	214,421	0.00%
Amprion GmbH	€300,000	0.63%	23/9/2033	245,057	0.01%
Amprion GmbH	€200,000	4.13%	7/9/2034	217,394	0.00%
Amprion GmbH	€200,000	3.85%	27/8/2039	208,537	0.00%
Amprion GmbH	€300,000	4.00%	21/5/2044	313,519	0.01%
Aroundtown Finance Sarl	€300,000	7.13%	Perpetual	303,811	0.01%
Aroundtown Finance Sarl	€300,000	5.00%	Perpetual	274,554	0.01%
Aroundtown SA	€800,000	0.00%	16/7/2026	790,049	0.02%
Aroundtown SA	€400,000	0.38%	15/4/2027	386,282	0.01%
Aroundtown SA	€200,000	1.63%	31/1/2028	196,010	0.00%
Aroundtown SA	€100,000	1.45%	9/7/2028	96,042	0.00%
Aroundtown SA	$800,000	5.38%	21/3/2029	773,424	0.02%
Aroundtown SA	€400,000	4.80%	16/7/2029	428,844	0.01%
Aroundtown SA	£400,000	3.63%	10/4/2031	430,567	0.01%
BASF SE	€1,600,000	0.25%	5/6/2027	1,566,929	0.03%
BASF SE	€400,000	3.13%	29/6/2028	418,542	0.01%
BASF SE	€400,000	1.50%	22/5/2030	390,788	0.01%
BASF SE	€900,000	4.25%	8/3/2032	988,783	0.02%
BASF SE	€200,000	1.45%	13/12/2032	181,062	0.00%
BASF SE	€300,000	4.50%	8/3/2035	334,287	0.01%
Bayer AG	€150,000	4.00%	26/8/2026	157,830	0.00%
Bayer AG	€600,000	0.75%	6/1/2027	594,043	0.01%
Bayer AG	€900,000	4.25%	26/8/2029	966,946	0.02%
Bayer AG	€700,000	1.13%	6/1/2030	646,988	0.01%
Bayer AG	€400,000	0.63%	12/7/2031	341,758	0.01%
Bayer AG	€300,000	1.38%	6/7/2032	261,756	0.01%
Bayer AG	€590,000	4.63%	26/5/2033	640,131	0.01%
Bayer AG	€200,000	1.00%	12/1/2036	150,397	0.00%
Bayer Capital Corp. BV	€700,000	2.13%	15/12/2029	681,582	0.01%
Bayer US Finance II LLC	$225,000	2.85%	15/4/2025	223,090	0.00%
Bayer US Finance II LLC	$1,250,000	4.38%	15/12/2028	1,200,475	0.03%
Bayer US Finance II LLC	$75,000	5.88%	15/4/2038	69,191	0.00%
Bayer US Finance II LLC	$275,000	4.63%	25/6/2038	229,330	0.01%
Bayer US Finance II LLC	$200,000	4.40%	15/7/2044	147,986	0.00%
Bayer US Finance II LLC	$50,000	3.95%	15/4/2045	34,590	0.00%
Bayer US Finance II LLC	$950,000	4.88%	25/6/2048	742,161	0.02%
Bayer US Finance II LLC	$210,000	4.70%	15/7/2064	150,016	0.00%
Bayer US Finance LLC	$775,000	6.38%	21/11/2030	797,812	0.02%
Bayer US Finance LLC	$600,000	6.50%	21/11/2033	609,976	0.01%
Berlin Hyp AG	€300,000	0.38%	25/1/2027	297,084	0.01%
Berlin Hyp AG	€500,000	1.13%	25/10/2027	492,966	0.01%
Bertelsmann SE & Co. KGaA	€200,000	1.13%	27/4/2026	203,231	0.00%
Bertelsmann SE & Co. KGaA	€100,000	2.00%	1/4/2028	101,017	0.00%
Bertelsmann SE & Co. KGaA	€500,000	3.50%	29/5/2029	530,918	0.01%
Bertelsmann SE & Co. KGaA	€300,000	1.50%	15/5/2030	290,438	0.01%
BMW Canada, Inc.	CAD140,000	4.41%	10/2/2027	99,154	0.00%
BMW Finance NV	€800,000	0.00%	11/1/2026	807,135	0.02%
BMW Finance NV	€100,000	0.75%	13/7/2026	100,555	0.00%
BMW Finance NV	€600,000	3.25%	22/11/2026	626,702	0.01%
BMW Finance NV	€500,000	0.38%	14/1/2027	493,972	0.01%
BMW Finance NV	€600,000	0.38%	24/9/2027	583,126	0.01%
BMW Finance NV	€1,000,000	1.13%	10/1/2028	986,759	0.02%
BMW Finance NV	€233,000	1.00%	22/5/2028	227,007	0.00%
BMW Finance NV	€1,100,000	1.50%	6/2/2029	1,078,953	0.02%
BMW Finance NV	$200,000	2.85%	14/8/2029	181,373	0.00%
BMW Finance NV	€200,000	0.20%	11/1/2033	163,173	0.00%
BMW Finance NV	€30,000	3.63%	22/5/2035	31,588	0.00%
BMW International Investment BV	€300,000	3.00%	27/8/2027	312,249	0.01%
BMW International Investment BV	£300,000	4.75%	4/9/2030	371,485	0.01%
BMW International Investment BV	€600,000	3.50%	17/11/2032	629,826	0.01%
BMW US Capital LLC	$275,000	5.05%	2/4/2026	276,206	0.01%
BMW US Capital LLC	$100,000	2.80%	11/4/2026	97,730	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BMW US Capital LLC	$625,000	1.25%	12/8/2026	592,374	0.01%
BMW US Capital LLC	$200,000	4.65%	13/8/2026	200,069	0.00%
BMW US Capital LLC	$275,000	4.90%	2/4/2027	275,781	0.01%
BMW US Capital LLC	$425,000	3.30%	6/4/2027	411,915	0.01%
BMW US Capital LLC	$250,000	4.60%	13/8/2027	248,728	0.01%
BMW US Capital LLC	$350,000	5.05%	11/8/2028	350,561	0.01%
BMW US Capital LLC	$275,000	4.90%	2/4/2029	272,918	0.01%
BMW US Capital LLC	$175,000	3.63%	18/4/2029	165,318	0.00%
BMW US Capital LLC	$175,000	4.65%	13/8/2029	171,742	0.00%
BMW US Capital LLC	$175,000	4.15%	9/4/2030	167,320	0.00%
BMW US Capital LLC	$500,000	2.55%	1/4/2031	429,521	0.01%
BMW US Capital LLC	$200,000	4.85%	13/8/2031	195,809	0.00%
BMW US Capital LLC	$200,000	3.70%	1/4/2032	181,233	0.00%
BMW US Capital LLC	€480,000	3.38%	2/2/2034	493,090	0.01%
BMW US Capital LLC	$275,000	5.15%	2/4/2034	270,293	0.01%
Brenntag Finance BV	€500,000	3.88%	24/4/2032	527,488	0.01%
Commerzbank AG	€100,000	1.00%	4/3/2026	101,483	0.00%
Commerzbank AG	€200,000	0.50%	4/12/2026	198,568	0.00%
Commerzbank AG	€100,000	0.88%	22/1/2027	99,095	0.00%
Commerzbank AG	€1,000,000	4.00%	30/3/2027	1,054,626	0.02%
Commerzbank AG	€1,500,000	3.00%	14/9/2027	1,556,126	0.03%
Commerzbank AG	€100,000	1.88%	28/2/2028	99,943	0.00%
Commerzbank AG	€200,000	2.63%	8/12/2028	205,721	0.00%
Commerzbank AG	€800,000	5.25%	25/3/2029	878,673	0.02%
Commerzbank AG	€400,000	5.13%	18/1/2030	441,193	0.01%
Commerzbank AG	€500,000	4.63%	17/1/2031	543,842	0.01%
Commerzbank AG	€900,000	4.00%	16/7/2032	948,212	0.02%
Commerzbank AG	£200,000	8.63%	28/2/2033	268,687	0.01%
Commerzbank AG	€800,000	6.75%	5/10/2033	904,754	0.02%
Continental AG	€700,000	4.00%	1/6/2028	748,634	0.02%
Covestro AG	€200,000	4.75%	15/11/2028	220,108	0.00%
Covestro AG	€300,000	1.38%	12/6/2030	283,297	0.01%
Daimler Truck Finance Canada, Inc.	CAD200,000	5.77%	25/9/2028	148,383	0.00%
Daimler Truck Finance Canada, Inc.	CAD150,000	4.54%	27/9/2029	106,767	0.00%
Daimler Truck Finance North America LLC	$675,000	2.00%	14/12/2026	639,545	0.01%
Daimler Truck Finance North America LLC	$250,000	5.00%	15/1/2027	250,485	0.01%
Daimler Truck Finance North America LLC	$225,000	3.65%	7/4/2027	218,860	0.00%
Daimler Truck Finance North America LLC	$150,000	5.13%	25/9/2027	150,755	0.00%
Daimler Truck Finance North America LLC	$200,000	5.40%	20/9/2028	202,385	0.00%
Daimler Truck Finance North America LLC	$250,000	2.38%	14/12/2028	226,922	0.00%
Daimler Truck Finance North America LLC	$375,000	5.13%	25/9/2029	375,825	0.01%
Daimler Truck Finance North America LLC	$200,000	5.50%	20/9/2033	200,582	0.00%
Daimler Truck Finance North America LLC	$175,000	5.38%	25/6/2034	173,473	0.00%
Daimler Truck International Finance BV	€200,000	3.88%	19/6/2026	210,377	0.00%
Daimler Truck International Finance BV	€700,000	3.38%	23/9/2030	729,258	0.02%
Deutsche Bank AG	$100,000	4.10%	13/1/2026	99,121	0.00%
Deutsche Bank AG	€200,000	2.63%	12/2/2026	206,269	0.00%
Deutsche Bank AG	$300,000	1.69%	19/3/2026	289,280	0.01%
Deutsche Bank AG	€400,000	1.63%	20/1/2027	402,471	0.01%
Deutsche Bank AG	$575,000	7.15%	13/7/2027	592,548	0.01%
Deutsche Bank AG	$700,000	5.37%	9/9/2027	710,322	0.01%
Deutsche Bank AG	$800,000	2.31%	16/11/2027	760,343	0.02%
Deutsche Bank AG	€300,000	4.00%	29/11/2027	321,844	0.01%
Deutsche Bank AG	$486,000	2.55%	7/1/2028	461,861	0.01%
Deutsche Bank AG	€700,000	1.75%	17/1/2028	697,274	0.01%
Deutsche Bank AG	$630,000	5.71%	8/2/2028	636,599	0.01%
Deutsche Bank AG	€1,200,000	1.88%	23/2/2028	1,208,970	0.03%
Deutsche Bank AG	€200,000	3.25%	24/5/2028	207,374	0.00%
Deutsche Bank AG	$900,000	5.52%	1/9/2028	900,510	0.02%
Deutsche Bank AG	$575,000	6.72%	18/1/2029	596,628	0.01%
Deutsche Bank AG	$510,000	6.82%	20/11/2029	533,563	0.01%
Deutsche Bank AG	€500,000	3.75%	15/1/2030	530,605	0.01%
Deutsche Bank AG	€1,000,000	4.13%	4/4/2030	1,060,187	0.02%
Deutsche Bank AG	€800,000	5.00%	5/9/2030	880,970	0.02%
Deutsche Bank AG	$300,000	5.00%	11/9/2030	293,171	0.01%
Deutsche Bank AG	€400,000	1.75%	19/11/2030	381,505	0.01%
Deutsche Bank AG	€500,000	5.63%	19/5/2031	528,395	0.01%
Deutsche Bank AG	$590,000	3.55%	18/9/2031	529,124	0.01%
Deutsche Bank AG	$600,000	3.73%	14/1/2032	524,434	0.01%
Deutsche Bank AG	€300,000	1.38%	17/2/2032	273,417	0.01%
Deutsche Bank AG	$225,000	3.04%	28/5/2032	192,861	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Deutsche Bank AG	€800,000	4.00%	24/6/2032	829,046	0.02%
Deutsche Bank AG	$400,000	4.88%	1/12/2032	387,667	0.01%
Deutsche Bank AG	$625,000	3.74%	7/1/2033	529,417	0.01%
Deutsche Bank AG	$575,000	7.08%	10/2/2034	592,236	0.01%
Deutsche Bank AG	€600,000	4.50%	12/7/2035	642,706	0.01%
Deutsche Bank AG	$500,000	5.40%	11/9/2035	475,266	0.01%
Deutsche Boerse AG	€300,000	3.75%	28/9/2029	323,113	0.01%
Deutsche Boerse AG	€300,000	1.50%	4/4/2032	281,092	0.01%
Deutsche Boerse AG	€500,000	3.88%	28/9/2033	544,547	0.01%
Deutsche Boerse AG	€100,000	1.25%	16/6/2047	98,444	0.00%
Deutsche Boerse AG	€400,000	2.00%	23/6/2048	393,548	0.01%
Deutsche Lufthansa AG	€1,900,000	2.88%	16/5/2027	1,952,519	0.04%
Deutsche Lufthansa AG	€400,000	4.13%	3/9/2032	425,471	0.01%
Deutsche Post AG	€200,000	1.25%	1/4/2026	203,823	0.00%
Deutsche Post AG	€1,200,000	0.38%	20/5/2026	1,206,258	0.03%
Deutsche Post AG	€300,000	1.00%	13/12/2027	297,761	0.01%
Deutsche Post AG	€500,000	0.75%	20/5/2029	485,115	0.01%
Deutsche Post AG	€400,000	3.38%	3/7/2033	427,366	0.01%
Deutsche Post AG	€400,000	3.50%	25/3/2036	417,482	0.01%
Deutsche Telekom AG	€500,000	1.75%	25/3/2031	487,138	0.01%
Deutsche Telekom AG	€600,000	1.38%	5/7/2034	538,932	0.01%
Deutsche Telekom AG	€100,000	2.25%	29/3/2039	91,046	0.00%
Deutsche Telekom AG	€500,000	1.75%	9/12/2049	370,893	0.01%
Deutsche Telekom International Finance BV	€1,000,000	1.38%	30/1/2027	1,013,830	0.02%
Deutsche Telekom International Finance BV	€300,000	3.25%	17/1/2028	318,599	0.01%
Deutsche Telekom International Finance BV	€1,870,000	1.50%	3/4/2028	1,872,834	0.04%
Deutsche Telekom International Finance BV	$500,000	4.38%	21/6/2028	489,932	0.01%
Deutsche Telekom International Finance BV	£200,000	8.88%	27/11/2028	286,951	0.01%
Deutsche Telekom International Finance BV	£300,000	2.25%	13/4/2029	342,563	0.01%
Deutsche Telekom International Finance BV	$1,350,000	8.75%	15/6/2030	1,569,242	0.03%
Deutsche Telekom International Finance BV	£100,000	7.63%	15/6/2030	141,273	0.00%
Deutsche Telekom International Finance BV	€100,000	7.50%	24/1/2033	135,173	0.00%
Deutsche Telekom International Finance BV	$450,000	4.75%	21/6/2038	411,972	0.01%
Deutsche Wohnen SE	€300,000	1.50%	30/4/2030	284,739	0.01%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	€100,000	2.50%	25/1/2027	98,551	0.00%
DZ Bank AG Deutsche Zentral-Genossenschaftsbank Frankfurt Am Main	€200,000	0.40%	17/11/2028	187,500	0.00%
E.ON International Finance BV	€600,000	1.63%	30/5/2026	614,960	0.01%
E.ON International Finance BV	€450,000	1.50%	31/7/2029	439,654	0.01%
E.ON International Finance BV	£250,000	6.25%	3/6/2030	328,884	0.01%
E.ON International Finance BV	£400,000	4.75%	31/1/2034	471,976	0.01%
E.ON International Finance BV	£500,000	5.88%	30/10/2037	629,117	0.01%
E.ON International Finance BV	$305,000	6.65%	30/4/2038	323,242	0.01%
E.ON International Finance BV	£200,000	6.75%	27/1/2039	269,990	0.01%
E.ON International Finance BV	£200,000	6.13%	6/7/2039	255,143	0.01%
E.ON SE	€100,000	0.25%	24/10/2026	99,576	0.00%
E.ON SE	€100,000	0.38%	29/9/2027	97,897	0.00%
E.ON SE	€900,000	3.50%	12/1/2028	951,993	0.02%
E.ON SE	€600,000	2.88%	26/8/2028	625,025	0.01%
E.ON SE	€560,000	0.10%	19/12/2028	528,761	0.01%
E.ON SE	€500,000	3.75%	1/3/2029	536,171	0.01%
E.ON SE	€700,000	0.35%	28/2/2030	638,760	0.01%
E.ON SE	€600,000	3.13%	5/3/2030	623,412	0.01%
E.ON SE	€300,000	0.75%	18/12/2030	272,034	0.01%
E.ON SE	€500,000	3.38%	15/1/2031	524,244	0.01%
E.ON SE	€400,000	1.63%	29/3/2031	379,794	0.01%
E.ON SE	€100,000	0.88%	20/8/2031	90,016	0.00%
E.ON SE	€100,000	0.63%	7/11/2031	87,996	0.00%
E.ON SE	€267,000	3.50%	25/3/2032	280,224	0.01%
E.ON SE	€300,000	0.60%	1/10/2032	257,849	0.01%
E.ON SE	€400,000	4.00%	29/8/2033	432,532	0.01%
E.ON SE	€300,000	0.88%	18/10/2034	249,520	0.01%
E.ON SE	€400,000	3.75%	15/1/2036	418,878	0.01%
E.ON SE	€300,000	3.50%	26/10/2037	307,455	0.01%
E.ON SE	€200,000	3.88%	5/9/2038	209,742	0.00%
E.ON SE	€330,000	4.13%	25/3/2044	346,296	0.01%
Eurogrid GmbH	€1,700,000	3.08%	18/10/2027	1,771,463	0.04%
Eurogrid GmbH	€200,000	1.50%	18/4/2028	198,294	0.00%
Eurogrid GmbH	€300,000	3.60%	1/2/2029	316,546	0.01%
Eurogrid GmbH	€400,000	3.28%	5/9/2031	414,783	0.01%
Eurogrid GmbH	€200,000	1.11%	15/5/2032	177,580	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Eurogrid GmbH	€400,000	3.92%	1/2/2034	427,681	0.01%
Evonik Industries AG	€600,000	2.25%	25/9/2027	613,001	0.01%
Fresenius Finance Ireland plc	€1,000,000	2.13%	1/2/2027	1,024,941	0.02%
Fresenius Finance Ireland plc	€200,000	0.50%	1/10/2028	189,451	0.00%
Fresenius Finance Ireland plc	€100,000	3.00%	30/1/2032	101,277	0.00%
Fresenius Medical Care AG	€200,000	3.88%	20/9/2027	212,845	0.00%
Fresenius Medical Care AG	€400,000	1.50%	29/5/2030	377,284	0.01%
Fresenius Medical Care US Finance III, Inc.	$480,000	3.75%	15/6/2029	447,131	0.01%
Fresenius Medical Care US Finance III, Inc.	$350,000	2.38%	16/2/2031	288,046	0.01%
Fresenius Medical Care US Finance III, Inc.	$200,000	3.00%	1/12/2031	167,337	0.00%
Fresenius SE & Co. KGaA	€600,000	4.25%	28/5/2026	633,789	0.01%
Fresenius SE & Co. KGaA	€500,000	0.38%	28/9/2026	497,990	0.01%
Fresenius SE & Co. KGaA	€100,000	1.63%	8/10/2027	100,806	0.00%
Fresenius SE & Co. KGaA	€400,000	0.75%	15/1/2028	391,096	0.01%
Fresenius SE & Co. KGaA	€100,000	2.88%	15/2/2029	104,257	0.00%
Fresenius SE & Co. KGaA	€600,000	5.00%	28/11/2029	672,128	0.01%
Fresenius SE & Co. KGaA	€300,000	2.88%	24/5/2030	308,474	0.01%
Grand City Properties Finance Sarl	€150,000	6.13%	Perpetual	153,505	0.00%
Grand City Properties SA	€200,000	1.50%	Perpetual	197,805	0.00%
Grand City Properties SA	€300,000	1.50%	22/2/2027	299,156	0.01%
Grand City Properties SA	€500,000	0.13%	11/1/2028	470,706	0.01%
Grand City Properties SA	€100,000	4.38%	9/1/2030	106,635	0.00%
Grenke Finance plc	€180,000	5.13%	4/1/2029	188,263	0.00%
Hannover Rueck SE	€500,000	1.13%	9/10/2039	466,166	0.01%
Hannover Rueck SE	€500,000	1.75%	8/10/2040	472,162	0.01%
Hannover Rueck SE	€300,000	5.88%	26/8/2043	352,272	0.01%
Heidelberg Materials AG	€500,000	3.75%	31/5/2032	530,094	0.01%
Heidelberg Materials Finance Luxembourg SA	€600,000	1.63%	7/4/2026	613,764	0.01%
Heidelberg Materials Finance Luxembourg SA	€1,200,000	1.75%	24/4/2028	1,199,872	0.03%
Heidelberg Materials Finance Luxembourg SA	€400,000	4.88%	21/11/2033	453,252	0.01%
HOCHTIEF AG	€700,000	4.25%	31/5/2030	750,285	0.02%
Infineon Technologies AG	€300,000	1.63%	24/6/2029	292,959	0.01%
Infineon Technologies AG	€500,000	2.00%	24/6/2032	472,818	0.01%
K+S AG	€500,000	4.25%	19/6/2029	528,766	0.01%
KION Group AG	€700,000	4.00%	20/11/2029	738,336	0.02%
Knorr-Bremse AG	€500,000	3.00%	30/9/2029	519,667	0.01%
Knorr-Bremse AG	€500,000	3.25%	30/9/2032	525,165	0.01%
LANXESS AG	€600,000	1.00%	7/10/2026	599,511	0.01%
LANXESS AG	€400,000	0.63%	1/12/2029	360,721	0.01%
LEG Immobilien SE	€400,000	0.38%	17/1/2026	403,756	0.01%
LEG Immobilien SE	€500,000	0.88%	28/11/2027	490,408	0.01%
LEG Immobilien SE	€200,000	0.75%	30/6/2031	174,623	0.00%
LEG Immobilien SE	€500,000	1.00%	19/11/2032	422,292	0.01%
LEG Immobilien SE	€100,000	1.50%	17/1/2034	86,731	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD300,000	5.14%	29/6/2026	213,394	0.00%
Mercedes-Benz Finance Canada, Inc.	€1,000,000	3.00%	23/2/2027	1,038,830	0.02%
Mercedes-Benz Finance North America LLC	$275,000	4.80%	30/3/2026	275,313	0.01%
Mercedes-Benz Finance North America LLC	$250,000	4.88%	31/7/2026	250,721	0.01%
Mercedes-Benz Finance North America LLC	$225,000	4.80%	13/11/2026	225,434	0.00%
Mercedes-Benz Finance North America LLC	$375,000	3.45%	6/1/2027	365,545	0.01%
Mercedes-Benz Finance North America LLC	$200,000	4.75%	1/8/2027	199,755	0.00%
Mercedes-Benz Finance North America LLC	$275,000	4.90%	15/11/2027	274,795	0.01%
Mercedes-Benz Finance North America LLC	$1,025,000	5.25%	29/11/2027	1,033,621	0.02%
Mercedes-Benz Finance North America LLC	$500,000	3.75%	22/2/2028	481,698	0.01%
Mercedes-Benz Finance North America LLC	$875,000	4.80%	30/3/2028	868,864	0.02%
Mercedes-Benz Finance North America LLC	$200,000	4.85%	11/1/2029	198,407	0.00%
Mercedes-Benz Finance North America LLC	$150,000	4.30%	22/2/2029	145,486	0.00%
Mercedes-Benz Finance North America LLC	$300,000	4.80%	1/8/2029	295,924	0.01%
Mercedes-Benz Finance North America LLC	$275,000	3.10%	15/8/2029	252,183	0.01%
Mercedes-Benz Finance North America LLC	$300,000	5.10%	15/11/2029	299,132	0.01%
Mercedes-Benz Finance North America LLC	$825,000	2.63%	10/3/2030	728,797	0.02%
Mercedes-Benz Finance North America LLC	$235,000	8.50%	18/1/2031	274,727	0.01%
Mercedes-Benz Finance North America LLC	$175,000	5.05%	3/8/2033	170,725	0.00%
Mercedes-Benz Finance North America LLC	$200,000	5.00%	11/1/2034	193,368	0.00%
Mercedes-Benz Finance North America LLC	$150,000	5.13%	1/8/2034	146,308	0.00%
Mercedes-Benz Group AG	€400,000	1.00%	15/11/2027	394,120	0.01%
Mercedes-Benz Group AG	€600,000	1.38%	11/5/2028	594,017	0.01%
Mercedes-Benz Group AG	€300,000	1.50%	3/7/2029	292,108	0.01%
Mercedes-Benz Group AG	€300,000	0.75%	8/2/2030	276,796	0.01%
Mercedes-Benz Group AG	€600,000	2.38%	22/5/2030	599,165	0.01%
Mercedes-Benz Group AG	€500,000	0.75%	10/9/2030	454,993	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Mercedes-Benz Group AG	€500,000	1.13%	6/11/2031	453,975	0.01%
Mercedes-Benz Group AG	€600,000	0.75%	11/3/2033	511,342	0.01%
Mercedes-Benz Group AG	€300,000	1.13%	8/8/2034	255,679	0.01%
Mercedes-Benz Group AG	€300,000	2.13%	3/7/2037	270,714	0.01%
Mercedes-Benz International Finance BV	€564,000	1.38%	26/6/2026	573,174	0.01%
Mercedes-Benz International Finance BV	€600,000	2.00%	22/8/2026	613,919	0.01%
Mercedes-Benz International Finance BV	€300,000	0.38%	8/11/2026	297,370	0.01%
Mercedes-Benz International Finance BV	€1,100,000	0.63%	6/5/2027	1,086,121	0.02%
Merck Financial Services GmbH	€400,000	0.50%	16/7/2028	384,303	0.01%
Merck Financial Services GmbH	€700,000	0.88%	5/7/2031	636,897	0.01%
Merck KGaA	€200,000	3.88%	27/8/2054	208,436	0.00%
Merck KGaA	€300,000	2.88%	25/6/2079	301,892	0.01%
MTU Aero Engines AG	€500,000	3.88%	18/9/2031	533,433	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€500,000	1.25%	26/5/2041	450,101	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	$400,000	5.88%	23/5/2042	406,770	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€400,000	1.00%	26/5/2042	345,051	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€600,000	4.25%	26/5/2044	640,022	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€400,000	3.25%	26/5/2049	410,071	0.01%
REWE International Finance BV	€500,000	4.88%	13/9/2030	555,863	0.01%
Roadster Finance DAC	€100,000	2.38%	8/12/2027	98,370	0.00%
Robert Bosch GmbH	€500,000	3.63%	2/6/2027	526,997	0.01%
Robert Bosch GmbH	€200,000	3.63%	2/6/2030	212,540	0.00%
Robert Bosch GmbH	€200,000	4.00%	2/6/2035	215,821	0.00%
Robert Bosch GmbH	€800,000	4.38%	2/6/2043	865,520	0.02%
Robert Bosch Investment Nederland BV	€300,000	2.63%	24/5/2028	310,080	0.01%
RWE AG	€500,000	2.13%	24/5/2026	513,192	0.01%
RWE AG	€420,000	0.50%	26/11/2028	398,243	0.01%
RWE AG	€310,000	3.63%	13/2/2029	329,606	0.01%
RWE AG	€400,000	2.75%	24/5/2030	408,062	0.01%
RWE AG	€300,000	3.63%	10/1/2032	316,940	0.01%
RWE AG	€217,000	1.00%	26/11/2033	181,890	0.00%
RWE AG	€123,000	4.13%	13/2/2035	131,747	0.00%
RWE Finance US LLC	$525,000	5.88%	16/4/2034	526,216	0.01%
RWE Finance US LLC	$350,000	6.25%	16/4/2054	344,224	0.01%
SAP SE	€1,200,000	1.00%	13/3/2026	1,220,080	0.03%
SAP SE	€500,000	0.38%	18/5/2029	473,813	0.01%
SAP SE	€600,000	1.63%	10/3/2031	583,609	0.01%
Sartorius Finance BV	€500,000	4.88%	14/9/2035	555,546	0.01%
Siemens Energy Finance BV	€1,000,000	4.00%	5/4/2026	1,046,282	0.02%
Siemens Financieringsmaatschappij NV	€200,000	0.00%	20/2/2026	201,265	0.00%
Siemens Financieringsmaatschappij NV	€1,000,000	0.38%	5/6/2026	1,005,737	0.02%
Siemens Financieringsmaatschappij NV	$1,050,000	6.13%	17/8/2026	1,076,472	0.02%
Siemens Financieringsmaatschappij NV	$600,000	2.35%	15/10/2026	577,783	0.01%
Siemens Financieringsmaatschappij NV	€1,000,000	0.63%	25/2/2027	997,381	0.02%
Siemens Financieringsmaatschappij NV[1]	$1,250,000	3.40%	16/3/2027	1,219,466	0.03%
Siemens Financieringsmaatschappij NV	€400,000	1.00%	6/9/2027	400,004	0.01%
Siemens Financieringsmaatschappij NV	$250,000	1.70%	11/3/2028	228,234	0.01%
Siemens Financieringsmaatschappij NV	€900,000	0.25%	20/2/2029	845,332	0.02%
Siemens Financieringsmaatschappij NV	€200,000	0.13%	5/9/2029	187,270	0.00%
Siemens Financieringsmaatschappij NV	€200,000	1.38%	6/9/2030	193,053	0.00%
Siemens Financieringsmaatschappij NV	€500,000	2.75%	9/9/2030	517,853	0.01%
Siemens Financieringsmaatschappij NV	€200,000	1.25%	28/2/2031	191,301	0.00%
Siemens Financieringsmaatschappij NV[1]	€1,400,000	3.38%	24/8/2031	1,494,483	0.03%
Siemens Financieringsmaatschappij NV	€300,000	0.50%	20/2/2032	265,423	0.01%
Siemens Financieringsmaatschappij NV	€700,000	3.13%	22/5/2032	732,624	0.02%
Siemens Financieringsmaatschappij NV	€500,000	1.25%	25/2/2035	433,343	0.01%
Siemens Financieringsmaatschappij NV	€600,000	3.50%	24/2/2036	635,937	0.01%
Siemens Financieringsmaatschappij NV	€400,000	3.38%	22/2/2037	413,899	0.01%
Siemens Financieringsmaatschappij NV	€500,000	1.75%	28/2/2039	425,028	0.01%
Siemens Financieringsmaatschappij NV	$750,000	2.88%	11/3/2041	542,335	0.01%
Siemens Financieringsmaatschappij NV	£500,000	3.75%	10/9/2042	510,194	0.01%
Siemens Financieringsmaatschappij NV	€700,000	3.63%	22/2/2044	721,220	0.02%
Siemens Financieringsmaatschappij NV	$550,000	4.40%	27/5/2045	474,925	0.01%
Siemens Financieringsmaatschappij NV	$1,000,000	4.20%	16/3/2047	824,578	0.02%
Sirius Real Estate Ltd.	€100,000	1.75%	24/11/2028	95,875	0.00%
Talanx AG	€700,000	4.00%	25/10/2029	758,771	0.02%
Talanx AG	€200,000	1.75%	1/12/2042	180,082	0.00%
Talanx AG	€500,000	2.25%	5/12/2047	500,894	0.01%
Traton Finance Luxembourg SA	€700,000	4.50%	23/11/2026	742,446	0.02%
Traton Finance Luxembourg SA	€400,000	4.25%	16/5/2028	425,856	0.01%
Traton Finance Luxembourg SA	£200,000	5.63%	16/1/2029	250,861	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Traton Finance Luxembourg SA	€400,000	0.75%	24/3/2029	372,243	0.01%
Traton Finance Luxembourg SA	€400,000	3.75%	27/3/2030	419,194	0.01%
Traton Finance Luxembourg SA	€200,000	1.25%	24/3/2033	174,554	0.00%
Vier Gas Transport GmbH	€200,000	1.50%	25/9/2028	196,614	0.00%
Vier Gas Transport GmbH	€400,000	0.13%	10/9/2029	362,445	0.01%
Vier Gas Transport GmbH	€200,000	4.63%	26/9/2032	222,730	0.00%
Vier Gas Transport GmbH	€200,000	0.50%	10/9/2034	155,781	0.00%
Volkswagen Bank GmbH	€200,000	4.25%	7/1/2026	209,516	0.00%
Volkswagen Bank GmbH	€300,000	4.38%	3/5/2028	320,579	0.01%
Volkswagen Bank GmbH	€600,000	4.63%	3/5/2031	644,445	0.01%
Volkswagen Financial Services AG	€1,000,000	3.75%	10/9/2026	1,047,309	0.02%
Volkswagen Financial Services AG	€400,000	2.25%	1/10/2027	403,383	0.01%
Volkswagen Financial Services AG	€300,000	0.88%	31/1/2028	288,551	0.01%
Volkswagen Financial Services AG	€500,000	3.38%	6/4/2028	517,781	0.01%
Volkswagen Financial Services AG	€500,000	3.63%	19/5/2029	518,634	0.01%
Volkswagen Financial Services AG	€300,000	0.38%	12/2/2030	263,487	0.01%
Volkswagen Financial Services AG	€200,000	3.88%	10/9/2030	209,151	0.00%
Volkswagen Financial Services AG	€700,000	3.88%	19/11/2031	724,708	0.02%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.30%	9/2/2027	185,639	0.00%
Volkswagen Financial Services NV	£300,000	1.13%	5/7/2026	352,651	0.01%
Volkswagen Financial Services NV	£500,000	2.13%	18/1/2028	566,230	0.01%
Volkswagen Financial Services NV	£200,000	1.38%	14/9/2028	216,512	0.00%
Volkswagen Financial Services NV	£200,000	5.88%	23/5/2029	252,078	0.01%
Volkswagen Group of America Finance LLC	$925,000	5.40%	20/3/2026	928,357	0.02%
Volkswagen Group of America Finance LLC	$200,000	4.90%	14/8/2026	199,277	0.00%
Volkswagen Group of America Finance LLC	$575,000	5.30%	22/3/2027	575,717	0.01%
Volkswagen Group of America Finance LLC	$275,000	4.35%	8/6/2027	269,416	0.01%
Volkswagen Group of America Finance LLC	$200,000	4.85%	15/8/2027	197,913	0.00%
Volkswagen Group of America Finance LLC[1]	$750,000	4.75%	13/11/2028	729,592	0.02%
Volkswagen Group of America Finance LLC	$350,000	5.25%	22/3/2029	345,736	0.01%
Volkswagen Group of America Finance LLC	$200,000	4.60%	8/6/2029	192,493	0.00%
Volkswagen Group of America Finance LLC	$225,000	4.95%	15/8/2029	219,603	0.00%
Volkswagen Group of America Finance LLC	$200,000	3.75%	13/5/2030	182,839	0.00%
Volkswagen Group of America Finance LLC	$200,000	5.90%	12/9/2033	200,447	0.00%
Volkswagen Group of America Finance LLC	$300,000	5.60%	22/3/2034	293,749	0.01%
Volkswagen International Finance NV	€1,600,000	3.88%	Perpetual	1,584,717	0.03%
Volkswagen International Finance NV	€800,000	4.63%	Perpetual	818,406	0.02%
Volkswagen International Finance NV	€600,000	3.50%	Perpetual	558,426	0.01%
Volkswagen International Finance NV	€500,000	7.50%	Perpetual	556,523	0.01%
Volkswagen International Finance NV	€400,000	3.75%	Perpetual	399,849	0.01%
Volkswagen International Finance NV	€400,000	4.38%	Perpetual	381,144	0.01%
Volkswagen International Finance NV	€200,000	7.88%	Perpetual	230,874	0.01%
Volkswagen International Finance NV	€1,500,000	3.88%	29/3/2026	1,566,640	0.03%
Volkswagen International Finance NV	€300,000	1.88%	30/3/2027	301,758	0.01%
Volkswagen International Finance NV	€100,000	3.75%	28/9/2027	105,041	0.00%
Volkswagen International Finance NV	€900,000	4.25%	15/2/2028	955,885	0.02%
Volkswagen International Finance NV	€200,000	4.25%	29/3/2029	213,306	0.00%
Volkswagen International Finance NV	€700,000	4.38%	15/5/2030	749,482	0.02%
Volkswagen International Finance NV	€100,000	3.25%	18/11/2030	101,944	0.00%
Volkswagen International Finance NV	€400,000	4.13%	16/11/2038	423,075	0.01%
Volkswagen International Finance NV	€800,000	1.50%	21/1/2041	563,978	0.01%
Volkswagen Leasing GmbH	€900,000	0.25%	12/1/2026	906,596	0.02%
Volkswagen Leasing GmbH	€1,260,000	4.50%	25/3/2026	1,325,838	0.03%
Volkswagen Leasing GmbH	€100,000	3.63%	11/10/2026	104,504	0.00%
Volkswagen Leasing GmbH	€100,000	3.88%	11/10/2028	105,158	0.00%
Volkswagen Leasing GmbH	€500,000	0.63%	19/7/2029	455,003	0.01%
Volkswagen Leasing GmbH	€733,000	4.00%	11/4/2031	772,657	0.02%
Volkswagen Leasing GmbH	€250,000	4.75%	25/9/2031	273,337	0.01%
Vonovia SE	€100,000	1.50%	22/3/2026	101,737	0.00%
Vonovia SE	€300,000	4.75%	23/5/2027	323,228	0.01%
Vonovia SE	€600,000	0.38%	16/6/2027	584,649	0.01%
Vonovia SE	€400,000	1.50%	14/1/2028	397,165	0.01%
Vonovia SE	€300,000	1.88%	28/6/2028	299,534	0.01%
Vonovia SE	€100,000	0.50%	14/9/2029	92,079	0.00%
Vonovia SE	€500,000	0.63%	14/12/2029	456,392	0.01%
Vonovia SE	€300,000	2.13%	22/3/2030	295,230	0.01%
Vonovia SE	€300,000	2.25%	7/4/2030	294,843	0.01%
Vonovia SE	€300,000	5.00%	23/11/2030	336,594	0.01%
Vonovia SE	€400,000	2.38%	25/3/2032	382,949	0.01%
Vonovia SE	€700,000	0.75%	1/9/2032	585,666	0.01%
Vonovia SE	€600,000	1.00%	16/6/2033	498,971	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Vonovia SE	€300,000	4.25%	10/4/2034	320,080	0.01%
Vonovia SE	£100,000	5.50%	18/1/2036	119,801	0.00%
Vonovia SE	€200,000	2.75%	22/3/2038	178,990	0.00%
Vonovia SE	€200,000	1.63%	7/10/2039	149,954	0.00%
Vonovia SE	€200,000	1.00%	28/1/2041	131,261	0.00%
Vonovia SE	€200,000	1.50%	14/6/2041	141,268	0.00%
Vonovia SE	€300,000	1.63%	1/9/2051	185,666	0.00%
VW Credit Canada, Inc.	CAD265,000	2.45%	10/12/2026	180,309	0.00%
VW Credit Canada, Inc.	CAD150,000	4.49%	19/11/2029	105,348	0.00%
Wintershall Dea Finance BV	€200,000	1.33%	25/9/2028	191,953	0.00%
Wintershall Dea Finance BV	€700,000	3.83%	3/10/2029	728,236	0.02%
Wintershall Dea Finance BV	€800,000	1.82%	25/9/2031	720,165	0.02%
Wuestenrot & Wuerttembergische AG	€100,000	2.13%	10/9/2041	86,075	0.00%
Wurth Finance International BV	€300,000	2.13%	23/8/2030	301,910	0.01%
Wurth Finance International BV	€1,000,000	3.00%	28/8/2031	1,039,563	0.02%
				202,194,021	**4.16%**
Greece 0.04% (31 December 2023: 0.00%)					
Eurobank SA	€1,051,000	3.25%	12/3/2030	1,079,883	0.02%
National Bank of Greece SA	€658,000	3.50%	19/11/2030	683,064	0.02%
				1,762,947	**0.04%**
Hong Kong 0.30% (31 December 2023: 0.30%)					
AIA Group Ltd.	$625,000	2.70%	Perpetual	602,779	0.01%
AIA Group Ltd.	$400,000	5.63%	25/10/2027	409,970	0.01%
AIA Group Ltd.	$525,000	3.60%	9/4/2029	499,584	0.01%
AIA Group Ltd.	$450,000	3.38%	7/4/2030	416,729	0.01%
AIA Group Ltd.	$200,000	4.95%	4/4/2033	196,385	0.00%
AIA Group Ltd.	€100,000	0.88%	9/9/2033	94,196	0.00%
AIA Group Ltd.	$450,000	5.38%	5/4/2034	446,998	0.01%
AIA Group Ltd.	$200,000	4.95%	30/3/2035	191,637	0.00%
AIA Group Ltd.	$700,000	3.20%	16/9/2040	519,708	0.01%
AIA Group Ltd.	$450,000	4.88%	11/3/2044	414,109	0.01%
AIA Group Ltd.	$200,000	5.40%	30/9/2054	185,468	0.00%
Bank of Communications Hong Kong Ltd.	$250,000	2.30%	8/7/2031	240,016	0.01%
Bank of East Asia Ltd.	$250,000	6.63%	13/3/2027	252,606	0.01%
Bank of East Asia Ltd.	$250,000	6.75%	15/3/2027	253,023	0.01%
Bank of East Asia Ltd.	$250,000	4.88%	22/4/2032	242,788	0.01%
Bank of East Asia Ltd.	$250,000	6.75%	27/6/2034	250,704	0.01%
Castle Peak Power Finance Co., Ltd.	$200,000	3.25%	25/7/2027	193,615	0.00%
Castle Peak Power Finance Co., Ltd.	$200,000	2.20%	22/6/2030	173,141	0.00%
Champion MTN Ltd.	$200,000	2.95%	15/6/2030	171,043	0.00%
China Ping An Insurance Overseas Holdings Ltd.	$200,000	2.85%	12/8/2031	168,816	0.00%
China Ping An Insurance Overseas Holdings Ltd.	$200,000	6.13%	16/5/2034	204,425	0.01%
CK Hutchison Group Telecom Finance SA	€500,000	1.13%	17/10/2028	477,186	0.01%
CK Hutchison Group Telecom Finance SA	€200,000	1.50%	17/10/2031	177,459	0.00%
CK Property Finance MTN Ltd.	$200,000	1.38%	30/6/2026	189,125	0.00%
CLP Power Hong Kong Financing Ltd.	$400,000	2.13%	30/6/2030	345,215	0.01%
FWD Group Holdings Ltd.	$200,000	7.64%	2/7/2031	213,185	0.01%
FWD Group Holdings Ltd.	$200,000	7.78%	6/12/2033	222,550	0.01%
Guotai Junan International Holdings Ltd.	$200,000	2.00%	3/3/2026	193,089	0.00%
HKT Capital No 4 Ltd.	$350,000	3.00%	14/7/2026	339,918	0.01%
HKT Capital No 6 Ltd.	$400,000	3.00%	18/1/2032	343,096	0.01%
Hongkong Electric Finance Ltd.	$550,000	2.88%	3/5/2026	536,272	0.01%
Hongkong Electric Finance Ltd.	$600,000	2.25%	9/6/2030	521,568	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	$200,000	2.88%	27/5/2030	178,363	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	$200,000	2.25%	15/7/2031	165,858	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	$200,000	5.25%	14/7/2033	196,820	0.01%
HPHT Finance 21 Ltd.	$450,000	2.00%	19/3/2026	434,316	0.01%
Hutchison Whampoa Finance UK plc	£100,000	5.63%	24/11/2026	127,150	0.00%
Hysan MTN Ltd.	$200,000	2.88%	2/6/2027	188,915	0.00%
Hysan MTN Ltd.	$200,000	2.82%	4/9/2029	177,664	0.00%
IFC Development Corporate Treasury Ltd.	$200,000	3.63%	17/4/2029	187,940	0.00%
JMH Co., Ltd.	$325,000	2.50%	9/4/2031	276,293	0.01%
JMH Co., Ltd.	$200,000	2.88%	9/4/2036	156,708	0.00%
Link Finance Cayman 2009 Ltd.	$200,000	2.75%	19/1/2032	168,445	0.00%
Nan Fung Treasury Ltd.	$250,000	5.00%	5/9/2028	241,999	0.01%
Nan Fung Treasury Ltd.	$200,000	3.63%	27/8/2030	176,043	0.00%
Prudential Funding Asia plc	£100,000	6.13%	19/12/2031	128,521	0.00%
Prudential Funding Asia plc	$200,000	3.63%	24/3/2032	180,640	0.00%
Shanghai Commercial Bank Ltd.	$250,000	6.38%	28/2/2033	253,204	0.01%
Sun Hung Kai Properties Capital Market Ltd.	$200,000	3.75%	25/2/2029	189,590	0.00%
Sun Hung Kai Properties Capital Market Ltd.	$225,000	2.88%	21/1/2030	202,281	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Sun Hung Kai Properties Capital Market Ltd.	$325,000	2.75%	13/5/2030	288,399	0.01%
Swire Pacific Mtn Financing HK Ltd.	$300,000	5.13%	5/7/2029	301,143	0.01%
Swire Pacific Mtn Financing HK Ltd.	$200,000	2.88%	30/1/2030	180,162	0.00%
Swire Properties MTN Financing Ltd.	$200,000	3.63%	13/1/2026	197,315	0.01%
Swire Properties MTN Financing Ltd.	$200,000	3.50%	10/1/2028	191,282	0.00%
Wharf REIC Finance BVI Ltd.	$200,000	2.88%	7/5/2030	178,002	0.00%
				14,653,456	**0.30%**
Hungary 0.03% (31 December 2023: 0.02%)					
MOL Hungarian Oil & Gas plc	€200,000	1.50%	8/10/2027	195,390	0.00%
OTP Bank Nyrt	$200,000	7.50%	25/5/2027	206,091	0.01%
OTP Bank Nyrt	€400,000	6.13%	5/10/2027	430,741	0.01%
OTP Bank Nyrt	€500,000	4.75%	12/6/2028	529,560	0.01%
				1,361,782	**0.03%**
India 0.11% (31 December 2023: 0.14%)					
ABJA Investment Co. Pte Ltd.	$450,000	5.45%	24/1/2028	452,064	0.01%
Adani Electricity Mumbai Ltd.	$200,000	3.95%	12/2/2030	161,027	0.00%
Adani Electricity Mumbai Ltd.	$200,000	3.87%	22/7/2031	153,254	0.00%
Adani Ports & Special Economic Zone Ltd.	$200,000	4.00%	30/7/2027	179,993	0.00%
Adani Ports & Special Economic Zone Ltd.	$575,000	4.20%	4/8/2027	517,625	0.01%
Adani Ports & Special Economic Zone Ltd.	$400,000	4.38%	3/7/2029	343,096	0.01%
Adani Ports & Special Economic Zone Ltd.	$200,000	3.10%	2/2/2031	151,849	0.00%
Adani Ports & Special Economic Zone Ltd.	$200,000	3.83%	2/2/2032	153,578	0.00%
Adani Transmission Step-One Ltd.	$250,000	4.00%	3/8/2026	228,960	0.01%
Adani Transmission Step-One Ltd.	$145,000	4.25%	21/5/2036	112,576	0.00%
Bharti Airtel Ltd.	$200,000	3.25%	3/6/2031	176,541	0.00%
HDFC Bank Ltd.	$250,000	5.69%	2/3/2026	251,552	0.01%
HDFC Bank Ltd.	$200,000	5.20%	15/2/2027	200,434	0.01%
HDFC Bank Ltd.	$200,000	5.18%	15/2/2029	199,657	0.00%
Reliance Industries Ltd.	$250,000	3.67%	30/11/2027	241,412	0.01%
Reliance Industries Ltd.	$500,000	2.88%	12/1/2032	425,156	0.01%
Reliance Industries Ltd.	$250,000	6.25%	19/10/2040	259,546	0.01%
Reliance Industries Ltd.	$250,000	4.88%	10/2/2045	220,608	0.01%
Reliance Industries Ltd.	$750,000	3.63%	12/1/2052	518,168	0.01%
Reliance Industries Ltd.	$250,000	3.75%	12/1/2062	168,349	0.00%
Summit Digitel Infrastructure Ltd.	$200,000	2.88%	12/8/2031	168,893	0.00%
UltraTech Cement Ltd.	$200,000	2.80%	16/2/2031	172,229	0.00%
				5,456,567	**0.11%**
Indonesia 0.05% (31 December 2023: 0.05%)					
Indofood CBP Sukses Makmur Tbk PT	$450,000	3.40%	9/6/2031	399,184	0.01%
Indofood CBP Sukses Makmur Tbk PT	$200,000	3.54%	27/4/2032	176,837	0.00%
Indofood CBP Sukses Makmur Tbk PT	$200,000	4.75%	9/6/2051	163,543	0.00%
Indofood CBP Sukses Makmur Tbk PT	$200,000	4.81%	27/4/2052	164,596	0.00%
Krakatau Posco PT	$200,000	6.38%	11/6/2027	200,453	0.01%
Krakatau Posco PT	$200,000	6.38%	11/6/2029	199,590	0.00%
LLPL Capital Pte Ltd.	$151,180	6.88%	4/2/2039	151,580	0.00%
Minejesa Capital BV	$515,760	4.63%	10/8/2030	497,704	0.01%
Minejesa Capital BV	$300,000	5.63%	10/8/2037	278,684	0.01%
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak	$400,000	4.85%	14/10/2038	371,121	0.01%
				2,603,292	**0.05%**
Ireland 0.74% (31 December 2023: 0.79%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$2,275,000	1.75%	30/1/2026	2,201,063	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$1,300,000	2.45%	29/10/2026	1,244,868	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$250,000	6.10%	15/1/2027	255,598	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$200,000	6.45%	15/4/2027	206,247	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$200,000	3.88%	23/1/2028	193,604	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$775,000	5.75%	6/6/2028	789,998	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$1,250,000	3.00%	29/10/2028	1,157,213	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$300,000	5.10%	19/1/2029	299,648	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$475,000	4.63%	10/9/2029	464,379	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$525,000	6.15%	30/9/2030	547,893	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$1,755,000	3.30%	30/1/2032	1,530,123	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$625,000	3.40%	29/10/2033	532,394	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$250,000	5.30%	19/1/2034	246,010	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$400,000	4.95%	10/9/2034	381,277	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$645,000	3.85%	29/10/2041	506,209	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$350,000	6.95%	10/3/2055	360,080	0.01%
Aercap Sukuk Ltd.	$200,000	4.50%	3/10/2029	193,035	0.00%
AIB Group plc	€500,000	2.25%	4/4/2028	509,972	0.01%
AIB Group plc	€350,000	4.63%	23/7/2029	380,892	0.01%
AIB Group plc	$200,000	6.61%	13/9/2029	208,984	0.00%
AIB Group plc	€1,600,000	5.25%	23/10/2031	1,819,555	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
AIB Group plc	$500,000	5.87%	28/3/2035	500,939	0.01%
Avolon Holdings Funding Ltd.	$1,750,000	2.13%	21/2/2026	1,692,767	0.03%
Avolon Holdings Funding Ltd.	$200,000	4.25%	15/4/2026	197,584	0.00%
Avolon Holdings Funding Ltd.	$350,000	4.38%	1/5/2026	346,236	0.01%
Avolon Holdings Funding Ltd.	$200,000	3.25%	15/2/2027	192,242	0.00%
Avolon Holdings Funding Ltd.	$422,000	2.53%	18/11/2027	391,316	0.01%
Avolon Holdings Funding Ltd.	$500,000	2.75%	21/2/2028	463,322	0.01%
Avolon Holdings Funding Ltd.	$1,000,000	6.38%	4/5/2028	1,028,723	0.02%
Avolon Holdings Funding Ltd.	$475,000	5.75%	1/3/2029	479,856	0.01%
Avolon Holdings Funding Ltd.	$275,000	5.75%	15/11/2029	277,661	0.01%
Avolon Holdings Funding Ltd.	$200,000	5.15%	15/1/2030	196,053	0.00%
Bank of Ireland Group plc	€300,000	0.38%	10/5/2027	300,842	0.01%
Bank of Ireland Group plc	$300,000	2.03%	30/9/2027	285,243	0.01%
Bank of Ireland Group plc	€297,000	4.88%	16/7/2028	322,162	0.01%
Bank of Ireland Group plc	$275,000	5.60%	20/3/2030	277,589	0.01%
Bank of Ireland Group plc	€600,000	5.00%	4/7/2031	673,110	0.01%
Bank of Ireland Group plc	€1,021,000	1.38%	11/8/2031	1,026,456	0.02%
Bank of Ireland Group plc	£200,000	7.59%	6/12/2032	261,137	0.01%
Bank of Ireland Group plc	€300,000	6.75%	1/3/2033	335,407	0.01%
Bank of Ireland Group plc	€364,000	4.75%	10/8/2034	388,834	0.01%
CRH America Finance, Inc.	$350,000	3.95%	4/4/2028	339,725	0.01%
CRH America Finance, Inc.	$50,000	4.40%	9/5/2047	40,593	0.00%
CRH America Finance, Inc.	$325,000	4.50%	4/4/2048	269,889	0.01%
CRH Finance DAC	€100,000	1.38%	18/10/2028	98,657	0.00%
CRH SMW Finance DAC	€850,000	4.25%	11/7/2035	938,467	0.02%
Dali Capital plc	£100,000	4.80%	21/12/2037	111,073	0.00%
Dell Bank International DAC	€1,000,000	0.50%	27/10/2026	999,412	0.02%
Dell Bank International DAC	€750,000	4.50%	18/10/2027	809,104	0.02%
DXC Capital Funding DAC	€500,000	0.45%	15/9/2027	480,384	0.01%
DXC Capital Funding DAC	€500,000	0.95%	15/9/2031	426,569	0.01%
Freshwater Finance plc	£100,000	5.18%	20/4/2035	114,601	0.00%
Freshwater Finance plc	£200,000	4.61%	17/10/2036	214,422	0.00%
Grenke Finance plc	€300,000	7.88%	6/4/2027	335,223	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	$175,000	5.50%	19/4/2029	178,167	0.00%
Kerry Group Financial Services Unlimited Co.	€348,000	0.88%	1/12/2031	311,629	0.01%
Kerry Group Financial Services Unlimited Co.	€300,000	3.38%	5/3/2033	309,929	0.01%
Kerry Group Financial Services Unlimited Co.	€500,000	3.75%	5/9/2036	522,250	0.01%
Kingspan Securities Ireland DAC	€700,000	3.50%	31/10/2031	726,289	0.01%
Linde plc	€600,000	3.63%	12/6/2034	638,629	0.01%
SMBC Aviation Capital Finance DAC	$200,000	5.45%	3/5/2028	201,075	0.00%
SMBC Aviation Capital Finance DAC	$200,000	2.30%	15/6/2028	181,779	0.00%
SMBC Aviation Capital Finance DAC	$300,000	5.30%	3/4/2029	300,574	0.01%
SMBC Aviation Capital Finance DAC	$400,000	5.70%	25/7/2033	403,242	0.01%
SMBC Aviation Capital Finance DAC	$300,000	5.55%	3/4/2034	298,131	0.01%
Smurfit Kappa Treasury ULC	€600,000	1.50%	15/9/2027	602,621	0.01%
Smurfit Kappa Treasury ULC	$350,000	5.20%	15/1/2030	351,156	0.01%
Smurfit Kappa Treasury ULC	€1,100,000	1.00%	22/9/2033	942,943	0.02%
Smurfit Kappa Treasury ULC	$350,000	5.44%	3/4/2034	349,928	0.01%
Smurfit Kappa Treasury ULC	$350,000	5.78%	3/4/2054	348,480	0.01%
Smurfit Westrock Financing DAC	$350,000	5.42%	15/1/2035	348,276	0.01%
				35,859,738	**0.74%**
Israel 0.01% (31 December 2023: 0.01%)					
Bank Leumi Le-Israel BM	$200,000	5.13%	27/7/2027	198,068	0.00%
ICL Group Ltd.	$250,000	6.38%	31/5/2038	244,702	0.00%
Israel Discount Bank Ltd.	$250,000	5.38%	26/1/2028	247,883	0.01%
				690,653	**0.01%**
Italy 1.52% (31 December 2023: 1.36%)					
2i Rete Gas SpA	€500,000	1.75%	28/8/2026	509,870	0.01%
2i Rete Gas SpA	€500,000	1.61%	31/10/2027	500,636	0.01%
2i Rete Gas SpA	€115,000	0.58%	29/1/2031	101,702	0.00%
Aeroporti di Roma SpA	€400,000	1.75%	30/7/2031	372,869	0.01%
ASTM SpA	€193,000	1.00%	25/11/2026	193,033	0.00%
ASTM SpA	€100,000	1.63%	8/2/2028	99,189	0.00%
ASTM SpA	€900,000	1.50%	25/1/2030	850,121	0.02%
ASTM SpA	€313,000	2.38%	25/11/2033	285,962	0.01%
Autostrade per l'Italia SpA	€400,000	1.75%	26/6/2026	407,977	0.01%
Autostrade per l'Italia SpA	€196,000	1.75%	1/2/2027	198,525	0.00%
Autostrade per l'Italia SpA	€800,000	2.00%	4/12/2028	791,077	0.02%
Autostrade per l'Italia SpA	€700,000	2.00%	15/1/2030	675,649	0.01%
Autostrade per l'Italia SpA	€400,000	4.75%	24/1/2031	437,869	0.01%
Autostrade per l'Italia SpA	€200,000	2.25%	25/1/2032	187,727	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Autostrade per l'Italia SpA	€100,000	4.25%	28/6/2032	106,302	0.00%
Autostrade per l'Italia SpA	€500,000	5.13%	14/6/2033	556,866	0.01%
Banca Popolare di Sondrio SpA	€266,000	4.13%	4/6/2030	283,252	0.01%
Banco BPM SpA	€809,000	4.63%	29/11/2027	875,707	0.02%
Banco BPM SpA	€500,000	4.88%	17/1/2030	545,927	0.01%
Banco BPM SpA	€500,000	3.88%	9/9/2030	525,003	0.01%
BPER Banca SpA	€500,000	4.00%	22/5/2031	532,603	0.01%
CA Auto Bank SpA	€800,000	3.75%	12/4/2027	840,637	0.02%
Coca-Cola HBC Finance BV	€1,000,000	3.38%	27/2/2028	1,052,858	0.02%
Coca-Cola HBC Finance BV	€200,000	1.63%	14/5/2031	190,505	0.00%
Covivio SA	€100,000	2.38%	20/2/2028	102,743	0.00%
Enel Finance America LLC	$235,000	2.88%	12/7/2041	158,657	0.00%
Enel Finance International NV	€500,000	0.25%	28/5/2026	501,164	0.01%
Enel Finance International NV	€300,000	1.38%	1/6/2026	305,822	0.01%
Enel Finance International NV	$390,000	1.63%	12/7/2026	371,458	0.01%
Enel Finance International NV	€100,000	1.13%	16/9/2026	101,010	0.00%
Enel Finance International NV	$320,000	3.63%	25/5/2027	310,382	0.01%
Enel Finance International NV	$225,000	4.63%	15/6/2027	223,001	0.00%
Enel Finance International NV	€1,190,000	0.25%	17/6/2027	1,160,810	0.02%
Enel Finance International NV	£130,000	1.00%	20/10/2027	146,575	0.00%
Enel Finance International NV	$530,000	3.50%	6/4/2028	504,802	0.01%
Enel Finance International NV	$425,000	2.13%	12/7/2028	384,394	0.01%
Enel Finance International NV	€300,000	3.38%	23/7/2028	315,978	0.01%
Enel Finance International NV	£150,000	2.88%	11/4/2029	172,319	0.00%
Enel Finance International NV	€800,000	0.63%	28/5/2029	749,598	0.02%
Enel Finance International NV	$250,000	4.88%	14/6/2029	248,549	0.01%
Enel Finance International NV	$750,000	5.13%	26/6/2029	748,611	0.02%
Enel Finance International NV	€500,000	0.75%	17/6/2030	456,744	0.01%
Enel Finance International NV	€1,200,000	0.88%	17/1/2031	1,087,219	0.02%
Enel Finance International NV	$450,000	2.50%	12/7/2031	376,333	0.01%
Enel Finance International NV	$375,000	5.00%	15/6/2032	364,867	0.01%
Enel Finance International NV	$350,000	5.50%	26/6/2034	345,840	0.01%
Enel Finance International NV	€500,000	0.88%	28/9/2034	405,785	0.01%
Enel Finance International NV	€200,000	1.13%	17/10/2034	165,860	0.00%
Enel Finance International NV	€300,000	1.25%	17/1/2035	251,242	0.01%
Enel Finance International NV	€400,000	3.88%	23/1/2035	422,548	0.01%
Enel Finance International NV	€400,000	0.88%	17/6/2036	309,469	0.01%
Enel Finance International NV	$475,000	6.80%	15/9/2037	508,748	0.01%
Enel Finance International NV	$500,000	6.00%	7/10/2039	500,047	0.01%
Enel Finance International NV	£300,000	5.75%	14/9/2040	366,866	0.01%
Enel Finance International NV	$500,000	4.75%	25/5/2047	425,210	0.01%
Enel Finance International NV	$350,000	5.50%	15/6/2052	322,969	0.01%
Enel Finance International NV	$390,000	7.75%	14/10/2052	459,793	0.01%
Enel SpA	€910,000	1.38%	Perpetual	883,411	0.02%
Enel SpA	€300,000	6.63%	Perpetual	347,055	0.01%
Enel SpA	€350,000	1.88%	Perpetual	317,122	0.01%
Enel SpA	€200,000	4.75%	Perpetual	212,103	0.00%
Enel SpA	€200,000	2.25%	Perpetual	200,875	0.00%
Enel SpA	€100,000	3.38%	Perpetual	102,903	0.00%
Enel SpA	£450,000	5.75%	22/6/2037	556,639	0.01%
Eni SpA	€700,000	2.63%	Perpetual	717,467	0.01%
Eni SpA	€700,000	2.00%	Perpetual	696,155	0.01%
Eni SpA	€400,000	3.38%	Perpetual	401,581	0.01%
Eni SpA	€300,000	2.75%	Perpetual	288,648	0.01%
Eni SpA	€500,000	1.50%	2/2/2026	511,570	0.01%
Eni SpA	€600,000	1.25%	18/5/2026	609,309	0.01%
Eni SpA	€290,000	3.63%	19/5/2027	306,103	0.01%
Eni SpA	€500,000	1.63%	17/5/2028	500,050	0.01%
Eni SpA	€300,000	0.38%	14/6/2028	285,278	0.01%
Eni SpA	$450,000	4.75%	12/9/2028	446,390	0.01%
Eni SpA	€300,000	1.13%	19/9/2028	293,553	0.01%
Eni SpA	€500,000	3.63%	29/1/2029	533,369	0.01%
Eni SpA	$400,000	4.25%	9/5/2029	387,079	0.01%
Eni SpA	€1,000,000	0.63%	23/1/2030	921,794	0.02%
Eni SpA	€625,000	4.25%	19/5/2033	679,309	0.01%
Eni SpA	$200,000	5.50%	15/5/2034	197,633	0.00%
Eni SpA	€200,000	1.00%	11/10/2034	163,457	0.00%
Eni SpA	$175,000	5.70%	1/10/2040	163,986	0.00%
Eni SpA	$525,000	5.95%	15/5/2054	505,212	0.01%
ERG SpA	€300,000	0.50%	11/9/2027	291,320	0.01%
ERG SpA	€100,000	0.88%	15/9/2031	87,395	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Generali	€300,000	4.13%	4/5/2026	315,268	0.01%
Generali	€100,000	2.12%	1/10/2030	97,592	0.00%
Generali	€560,000	2.43%	14/7/2031	544,299	0.01%
Generali	€400,000	5.80%	6/7/2032	466,874	0.01%
Generali	€200,000	5.40%	20/4/2033	230,129	0.00%
Generali	€300,000	5.27%	12/9/2033	341,742	0.01%
Generali	€300,000	3.55%	15/1/2034	315,951	0.01%
Generali	€816,000	4.16%	3/1/2035	860,251	0.02%
Generali	€900,000	5.50%	27/10/2047	984,687	0.02%
Generali	€100,000	5.00%	8/6/2048	108,672	0.00%
Iccrea Banca SpA	€500,000	4.25%	5/2/2030	534,894	0.01%
Intesa Sanpaolo SpA	$275,000	7.00%	21/11/2025	279,689	0.01%
Intesa Sanpaolo SpA	€600,000	0.63%	24/2/2026	605,549	0.01%
Intesa Sanpaolo SpA	€100,000	4.00%	19/5/2026	105,355	0.00%
Intesa Sanpaolo SpA	€700,000	1.00%	19/11/2026	701,197	0.01%
Intesa Sanpaolo SpA	€800,000	4.38%	29/8/2027	860,603	0.02%
Intesa Sanpaolo SpA	€1,150,000	5.00%	8/3/2028	1,240,084	0.03%
Intesa Sanpaolo SpA	€900,000	1.75%	20/3/2028	897,554	0.02%
Intesa Sanpaolo SpA	$400,000	4.00%	23/9/2029	376,915	0.01%
Intesa Sanpaolo SpA	€300,000	4.88%	19/5/2030	334,774	0.01%
Intesa Sanpaolo SpA	€500,000	3.63%	16/10/2030	528,926	0.01%
Intesa Sanpaolo SpA	€450,000	5.13%	29/8/2031	514,378	0.01%
Intesa Sanpaolo SpA	€150,000	5.63%	8/3/2033	176,092	0.00%
Intesa Sanpaolo SpA	£400,000	6.63%	31/5/2033	527,050	0.01%
Intesa Sanpaolo SpA	$600,000	6.63%	20/6/2033	627,850	0.01%
Intesa Sanpaolo SpA	$500,000	8.25%	21/11/2033	563,672	0.01%
Intesa Sanpaolo SpA	$550,000	7.20%	28/11/2033	596,364	0.01%
Intesa Sanpaolo SpA	£600,000	2.63%	11/3/2036	555,064	0.01%
Intesa Sanpaolo SpA	$575,000	7.80%	28/11/2053	641,131	0.01%
Intesa Sanpaolo SpA	$750,000	7.78%	20/6/2054	802,229	0.02%
Iren SpA	€300,000	1.50%	24/10/2027	301,991	0.01%
Iren SpA	€100,000	0.25%	17/1/2031	87,375	0.00%
Iren SpA	€373,000	3.88%	22/7/2032	397,690	0.01%
Iren SpA	€400,000	3.63%	23/9/2033	416,195	0.01%
Italgas SpA	€200,000	0.00%	16/2/2028	190,164	0.00%
Italgas SpA	€800,000	3.13%	8/2/2029	831,714	0.02%
Italgas SpA	€100,000	0.88%	24/4/2030	93,058	0.00%
Italgas SpA	€300,000	1.00%	11/12/2031	270,510	0.01%
Italgas SpA	€250,000	4.13%	8/6/2032	269,486	0.01%
Italgas SpA	€300,000	0.50%	16/2/2033	244,772	0.00%
Leasys SpA	€600,000	3.88%	1/3/2028	630,653	0.01%
Mediobanca Banca di Credito Finanziario SpA	€650,000	4.88%	13/9/2027	695,186	0.01%
Mediobanca Banca di Credito Finanziario SpA	€200,000	4.75%	14/3/2028	215,210	0.00%
Mediobanca Banca di Credito Finanziario SpA	€600,000	0.75%	2/11/2028	584,155	0.01%
Mediobanca Banca di Credito Finanziario SpA	€300,000	4.63%	7/2/2029	325,447	0.01%
Mediobanca Banca di Credito Finanziario SpA	€400,000	1.00%	17/7/2029	385,888	0.01%
Mediobanca Banca di Credito Finanziario SpA	€500,000	3.88%	4/7/2030	531,828	0.01%
Pirelli & C SpA	€300,000	3.88%	2/7/2029	318,437	0.01%
Snam SpA	€700,000	4.50%	Perpetual	740,070	0.02%
Snam SpA	€900,000	0.88%	25/10/2026	902,257	0.02%
Snam SpA	€650,000	3.38%	19/2/2028	682,437	0.01%
Snam SpA	€205,000	0.75%	20/6/2029	192,547	0.00%
Snam SpA	€900,000	4.00%	27/11/2029	967,181	0.02%
Snam SpA	€600,000	0.75%	17/6/2030	547,201	0.01%
Snam SpA	€500,000	3.88%	19/2/2034	529,536	0.01%
Snam SpA	€300,000	1.00%	12/9/2034	246,211	0.00%
Terna - Rete Elettrica Nazionale	€100,000	1.00%	10/4/2026	101,422	0.00%
Terna - Rete Elettrica Nazionale	€200,000	1.00%	11/10/2028	194,489	0.00%
Terna - Rete Elettrica Nazionale	€600,000	3.63%	21/4/2029	636,855	0.01%
Terna - Rete Elettrica Nazionale	€200,000	0.38%	25/9/2030	177,414	0.00%
Terna - Rete Elettrica Nazionale	€200,000	3.50%	17/1/2031	210,271	0.00%
Terna - Rete Elettrica Nazionale	€200,000	0.75%	24/7/2032	173,306	0.00%
Terna - Rete Elettrica Nazionale	€300,000	3.88%	24/7/2033	320,747	0.01%
UniCredit SpA	$300,000	4.63%	12/4/2027	296,249	0.01%
UniCredit SpA	$300,000	1.98%	3/6/2027	287,087	0.01%
UniCredit SpA	€1,500,000	2.20%	22/7/2027	1,536,198	0.03%
UniCredit SpA	€300,000	0.93%	18/1/2028	298,805	0.01%
UniCredit SpA	€700,000	3.88%	11/6/2028	738,290	0.02%
UniCredit SpA	€1,600,000	4.80%	17/1/2029	1,746,711	0.04%
UniCredit SpA	€300,000	4.45%	16/2/2029	322,616	0.01%
UniCredit SpA	€410,000	0.80%	5/7/2029	394,038	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
UniCredit SpA	€500,000	4.60%	14/2/2030	546,050	0.01%
UniCredit SpA	€500,000	0.85%	19/1/2031	449,570	0.01%
UniCredit SpA	€400,000	4.30%	23/1/2031	431,416	0.01%
UniCredit SpA	$500,000	3.13%	3/6/2032	433,189	0.01%
UniCredit SpA	€500,000	4.00%	5/3/2034	533,627	0.01%
UniCredit SpA	€500,000	4.20%	11/6/2034	531,693	0.01%
				73,696,122	**1.52%**
Japan 2.56% (31 December 2023: 2.57%)					
Aeon Co., Ltd.	¥100,000,000	0.80%	17/8/2028	626,527	0.01%
Aozora Bank Ltd.	$200,000	5.90%	8/9/2026	201,023	0.00%
Asahi Group Holdings Ltd.	€200,000	0.34%	19/4/2027	196,212	0.00%
Asahi Group Holdings Ltd.	¥100,000,000	0.29%	1/6/2027	628,799	0.01%
Asahi Group Holdings Ltd.	€600,000	0.54%	23/10/2028	570,058	0.01%
Asahi Mutual Life Insurance Co.	$200,000	6.90%	Perpetual	207,504	0.00%
Bridgestone Corp.	¥100,000,000	0.30%	21/4/2027	628,271	0.01%
Dai-ichi Life Insurance Co., Ltd.	$950,000	4.00%	Perpetual	930,184	0.02%
Denso Corp.	$250,000	1.24%	16/9/2026	235,532	0.01%
Denso Corp.	$200,000	4.42%	11/9/2029	196,177	0.00%
East Japan Railway Co.	£600,000	1.16%	15/9/2028	660,001	0.01%
East Japan Railway Co.	€400,000	3.25%	8/9/2030	421,216	0.01%
East Japan Railway Co.	£600,000	4.75%	8/12/2031	736,781	0.02%
East Japan Railway Co.	€200,000	3.98%	5/9/2032	218,894	0.00%
East Japan Railway Co.	€300,000	1.85%	13/4/2033	282,247	0.01%
East Japan Railway Co.	£400,000	4.88%	14/6/2034	485,158	0.01%
East Japan Railway Co.	£100,000	4.50%	25/1/2036	115,862	0.00%
East Japan Railway Co.	€400,000	1.10%	15/9/2039	302,101	0.01%
East Japan Railway Co.	€400,000	4.11%	22/2/2043	437,503	0.01%
East Japan Railway Co.	€311,000	4.39%	5/9/2043	351,327	0.01%
Fast Retailing Co., Ltd.	¥500,000,000	0.41%	6/6/2028	3,123,759	0.06%
Fukoku Mutual Life Insurance Co.	$200,000	6.80%	Perpetual	212,722	0.00%
Honda Motor Co., Ltd.	$500,000	2.53%	10/3/2027	477,797	0.01%
Honda Motor Co., Ltd.	$425,000	2.97%	10/3/2032	368,445	0.01%
ITOCHU Corp.	$250,000	1.56%	30/3/2026	240,225	0.01%
Japan Government Bond	¥130,000,000	1.30%	20/12/2043	757,313	0.02%
JERA Co., Inc.	$200,000	3.67%	14/4/2027	193,991	0.00%
JT International Financial Services BV	$150,000	6.88%	24/10/2032	163,315	0.00%
JT International Financial Services BV	£100,000	2.75%	28/9/2033	102,272	0.00%
JT International Financial Services BV	€275,000	3.63%	11/4/2034	282,732	0.01%
JT International Financial Services BV	€100,000	2.38%	7/4/2081	101,762	0.00%
Kansai Electric Power Co., Inc.	¥5,000,000	0.47%	25/5/2027	31,530	0.00%
Kansai Electric Power Co., Inc.	¥20,000,000	0.49%	23/7/2027	126,083	0.00%
Kansai Electric Power Co., Inc.	¥50,000,000	0.46%	20/12/2027	314,170	0.01%
Kansai Electric Power Co., Inc.	¥100,000,000	0.37%	19/9/2031	602,125	0.01%
Kubota Credit Corp. USA	$550,000	4.96%	31/5/2026	550,376	0.01%
Kubota Credit Corp. USA	$750,000	5.33%	29/5/2027	756,247	0.02%
Kyushu Electric Power Co., Inc.	¥100,000,000	0.51%	25/2/2027	632,088	0.01%
Kyushu Electric Power Co., Inc.	¥4,000,000	0.43%	25/5/2029	24,835	0.00%
Marubeni Corp.	$350,000	1.58%	17/9/2026	331,018	0.01%
Meiji Yasuda Life Insurance Co.	$850,000	5.80%	11/9/2054	850,634	0.02%
Mitsubishi Corp.[1]	$600,000	5.00%	5/7/2028	601,796	0.01%
Mitsubishi Corp.	$200,000	5.00%	2/7/2029	200,715	0.00%
Mitsubishi Corp.	¥100,000,000	1.52%	25/6/2032	648,390	0.01%
Mitsubishi Corp.	$200,000	5.13%	17/7/2034	198,059	0.00%
Mitsubishi HC Capital, Inc.	$600,000	5.08%	15/9/2027	600,583	0.01%
Mitsubishi HC Capital, Inc.	$200,000	3.97%	13/4/2030	186,918	0.00%
Mitsubishi HC Finance America LLC	$200,000	5.81%	12/9/2028	204,056	0.00%
Mitsubishi HC Finance America LLC	$200,000	5.15%	24/10/2029	199,402	0.00%
Mitsubishi HC Finance America LLC	$200,000	5.66%	28/2/2033	200,293	0.00%
Mitsubishi UFJ Financial Group, Inc.	$800,000	3.85%	1/3/2026	791,954	0.02%
Mitsubishi UFJ Financial Group, Inc.	$200,000	2.76%	13/9/2026	193,666	0.00%
Mitsubishi UFJ Financial Group, Inc.	¥100,000,000	0.77%	5/3/2027	635,423	0.01%
Mitsubishi UFJ Financial Group, Inc.	€500,000	0.34%	8/6/2027	499,450	0.01%
Mitsubishi UFJ Financial Group, Inc.	$1,050,000	1.54%	20/7/2027	998,651	0.02%
Mitsubishi UFJ Financial Group, Inc.	$875,000	1.64%	13/10/2027	827,846	0.02%
Mitsubishi UFJ Financial Group, Inc.	¥200,000,000	0.25%	4/11/2027	1,254,732	0.03%
Mitsubishi UFJ Financial Group, Inc.	$1,700,000	2.34%	19/1/2028	1,617,392	0.03%
Mitsubishi UFJ Financial Group, Inc.	$1,025,000	3.96%	2/3/2028	999,779	0.02%
Mitsubishi UFJ Financial Group, Inc.	$200,000	4.08%	19/4/2028	196,522	0.00%
Mitsubishi UFJ Financial Group, Inc.	$200,000	5.02%	20/7/2028	200,686	0.00%
Mitsubishi UFJ Financial Group, Inc.	$500,000	4.05%	11/9/2028	487,077	0.01%
Mitsubishi UFJ Financial Group, Inc.	$475,000	5.35%	13/9/2028	480,981	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.	$1,300,000	3.74%	7/3/2029	1,245,368	0.03%
Mitsubishi UFJ Financial Group, Inc.	¥100,000,000	1.03%	7/3/2029	634,547	0.01%
Mitsubishi UFJ Financial Group, Inc.	$400,000	3.20%	18/7/2029	371,255	0.01%
Mitsubishi UFJ Financial Group, Inc.	$1,197,000	2.56%	25/2/2030	1,061,958	0.02%
Mitsubishi UFJ Financial Group, Inc.	$200,000	2.05%	17/7/2030	170,937	0.00%
Mitsubishi UFJ Financial Group, Inc.	$375,000	5.48%	22/2/2031	381,128	0.01%
Mitsubishi UFJ Financial Group, Inc.	$600,000	2.31%	20/7/2032	502,300	0.01%
Mitsubishi UFJ Financial Group, Inc.	$400,000	2.49%	13/10/2032	337,060	0.01%
Mitsubishi UFJ Financial Group, Inc.	$258,000	2.85%	19/1/2033	221,191	0.00%
Mitsubishi UFJ Financial Group, Inc.	$200,000	4.32%	19/4/2033	188,092	0.00%
Mitsubishi UFJ Financial Group, Inc.	$450,000	5.13%	20/7/2033	445,110	0.01%
Mitsubishi UFJ Financial Group, Inc.	$300,000	5.47%	13/9/2033	303,428	0.01%
Mitsubishi UFJ Financial Group, Inc.	$800,000	5.44%	22/2/2034	808,082	0.02%
Mitsubishi UFJ Financial Group, Inc.	$350,000	5.41%	19/4/2034	352,927	0.01%
Mitsubishi UFJ Financial Group, Inc.	$650,000	5.43%	17/4/2035	651,486	0.01%
Mitsubishi UFJ Financial Group, Inc.	$1,000,000	3.75%	18/7/2039	840,287	0.02%
Mitsui & Co, Ltd.	$200,000	5.51%	10/10/2028	203,679	0.00%
Mitsui Fudosan Co., Ltd.	$825,000	3.65%	20/7/2027	800,090	0.02%
Mitsui Fudosan Co., Ltd.	¥100,000,000	0.81%	6/6/2033	609,131	0.01%
Mitsui Sumitomo Insurance Co., Ltd.	$300,000	4.95%	Perpetual	294,974	0.01%
Mizuho Financial Group, Inc.	$975,000	3.48%	12/4/2026	959,112	0.02%
Mizuho Financial Group, Inc.	€300,000	0.18%	13/4/2026	300,867	0.01%
Mizuho Financial Group, Inc.	$200,000	2.84%	13/9/2026	194,151	0.00%
Mizuho Financial Group, Inc.	$200,000	3.66%	28/2/2027	195,191	0.00%
Mizuho Financial Group, Inc.	€300,000	1.63%	8/4/2027	301,987	0.01%
Mizuho Financial Group, Inc.	$1,300,000	1.23%	22/5/2027	1,237,466	0.03%
Mizuho Financial Group, Inc.	$500,000	1.55%	9/7/2027	475,941	0.01%
Mizuho Financial Group, Inc.	$200,000	3.17%	11/9/2027	191,816	0.00%
Mizuho Financial Group, Inc.	$275,000	4.02%	5/3/2028	267,564	0.01%
Mizuho Financial Group, Inc.	€700,000	4.16%	20/5/2028	751,366	0.02%
Mizuho Financial Group, Inc.	£200,000	5.63%	13/6/2028	255,120	0.01%
Mizuho Financial Group, Inc.	$200,000	5.67%	27/5/2029	203,753	0.00%
Mizuho Financial Group, Inc.	$400,000	5.78%	6/7/2029	409,108	0.01%
Mizuho Financial Group, Inc.	€693,000	0.40%	6/9/2029	633,964	0.01%
Mizuho Financial Group, Inc.	€600,000	0.47%	6/9/2029	564,775	0.01%
Mizuho Financial Group, Inc.	$400,000	4.25%	11/9/2029	388,722	0.01%
Mizuho Financial Group, Inc.	€400,000	0.80%	15/4/2030	365,651	0.01%
Mizuho Financial Group, Inc.	$300,000	3.26%	22/5/2030	278,127	0.01%
Mizuho Financial Group, Inc.	¥200,000,000	0.90%	24/6/2030	1,229,142	0.03%
Mizuho Financial Group, Inc.	$500,000	5.38%	10/7/2030	504,300	0.01%
Mizuho Financial Group, Inc.	€1,500,000	3.46%	27/8/2030	1,569,865	0.03%
Mizuho Financial Group, Inc.	$200,000	5.74%	27/5/2031	205,150	0.00%
Mizuho Financial Group, Inc.	$825,000	2.20%	10/7/2031	705,437	0.01%
Mizuho Financial Group, Inc.	$450,000	2.56%	13/9/2031	376,548	0.01%
Mizuho Financial Group, Inc.	$200,000	2.17%	22/5/2032	165,803	0.00%
Mizuho Financial Group, Inc.	$375,000	2.26%	9/7/2032	312,100	0.01%
Mizuho Financial Group, Inc.	€700,000	4.03%	5/9/2032	749,316	0.02%
Mizuho Financial Group, Inc.	€100,000	4.42%	20/5/2033	109,787	0.00%
Mizuho Financial Group, Inc.	$625,000	5.67%	13/9/2033	634,227	0.01%
Mizuho Financial Group, Inc.	$500,000	5.75%	27/5/2034	509,651	0.01%
Mizuho Financial Group, Inc.	$400,000	5.75%	6/7/2034	407,779	0.01%
Mizuho Financial Group, Inc.	$250,000	5.59%	10/7/2035	252,199	0.01%
Nidec Corp.	€200,000	0.05%	30/3/2026	200,627	0.00%
Nippon Life Insurance Co.	$600,000	4.00%	19/9/2047	579,593	0.01%
Nippon Life Insurance Co.	$700,000	3.40%	23/1/2050	636,182	0.01%
Nippon Life Insurance Co.	$450,000	2.75%	21/1/2051	384,089	0.01%
Nippon Life Insurance Co.	$215,000	2.90%	16/9/2051	182,557	0.00%
Nippon Life Insurance Co.	$370,000	6.25%	13/9/2053	385,290	0.01%
Nippon Life Insurance Co.	$585,000	5.95%	16/4/2054	592,556	0.01%
Nissan Motor Co., Ltd.	€100,000	2.65%	17/3/2026	102,782	0.00%
Nissan Motor Co., Ltd.	$1,000,000	4.35%	17/9/2027	964,139	0.02%
Nissan Motor Co., Ltd.	€500,000	3.20%	17/9/2028	508,657	0.01%
Nissan Motor Co., Ltd.	$1,150,000	4.81%	17/9/2030	1,080,924	0.02%
Nomura Holdings, Inc.	$500,000	5.71%	9/1/2026	503,378	0.01%
Nomura Holdings, Inc.	¥200,000,000	0.28%	4/9/2026	1,256,732	0.03%
Nomura Holdings, Inc.	$800,000	2.33%	22/1/2027	757,983	0.02%
Nomura Holdings, Inc.	$225,000	5.84%	18/1/2028	229,108	0.01%
Nomura Holdings, Inc.	$300,000	6.07%	12/7/2028	308,341	0.01%
Nomura Holdings, Inc.	$750,000	2.17%	14/7/2028	676,616	0.01%
Nomura Holdings, Inc.	$200,000	2.71%	22/1/2029	181,697	0.00%
Nomura Holdings, Inc.	$650,000	3.10%	16/1/2030	585,903	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nomura Holdings, Inc.	$200,000	2.68%	16/7/2030	174,208	0.00%
Nomura Holdings, Inc.	$295,000	2.61%	14/7/2031	248,503	0.01%
Nomura Holdings, Inc.	$1,000,000	3.00%	22/1/2032	851,581	0.02%
Nomura Holdings, Inc.	$200,000	6.18%	18/1/2033	207,811	0.00%
Nomura Holdings, Inc.	$400,000	5.78%	3/7/2034	403,977	0.01%
Norinchukin Bank	$200,000	4.87%	14/9/2027	198,818	0.00%
Norinchukin Bank	$700,000	5.43%	9/3/2028	704,317	0.01%
Norinchukin Bank	$200,000	5.09%	16/10/2029	198,498	0.00%
Norinchukin Bank	$200,000	5.07%	14/9/2032	193,794	0.00%
NTT Finance Corp.	$950,000	1.16%	3/4/2026	909,500	0.02%
NTT Finance Corp.	$400,000	5.10%	2/7/2027	402,992	0.01%
NTT Finance Corp.	$550,000	4.37%	27/7/2027	544,606	0.01%
NTT Finance Corp.	¥200,000,000	0.28%	20/12/2027	1,250,025	0.03%
NTT Finance Corp.	$775,000	1.59%	3/4/2028	697,959	0.01%
NTT Finance Corp.	€800,000	0.40%	13/12/2028	753,723	0.02%
NTT Finance Corp.	€800,000	0.34%	3/3/2030	721,772	0.02%
NTT Finance Corp.	¥100,000,000	0.65%	20/6/2030	621,513	0.01%
NTT Finance Corp.	¥100,000,000	0.38%	20/9/2030	610,766	0.01%
NTT Finance Corp.	$400,000	2.07%	3/4/2031	334,463	0.01%
NTT Finance Corp.	$275,000	5.14%	2/7/2031	275,949	0.01%
NTT Finance Corp.	¥100,000,000	0.84%	20/6/2033	610,779	0.01%
NTT Finance Corp.	¥100,000,000	1.48%	17/3/2034	637,236	0.01%
ORIX Corp.	$1,025,000	5.00%	13/9/2027	1,031,343	0.02%
ORIX Corp.	€300,000	4.48%	1/6/2028	324,131	0.01%
ORIX Corp.	$100,000	2.25%	9/3/2031	83,926	0.00%
ORIX Corp.	€250,000	3.45%	22/10/2031	256,744	0.01%
ORIX Corp.	$200,000	4.00%	13/4/2032	183,818	0.00%
ORIX Corp.	$200,000	5.20%	13/9/2032	198,168	0.00%
Panasonic Holdings Corp.	$250,000	3.11%	19/7/2029	231,006	0.01%
Panasonic Holdings Corp.	¥200,000,000	0.37%	5/3/2030	1,213,044	0.03%
Panasonic Holdings Corp.	$200,000	5.30%	16/7/2034	198,950	0.00%
Renesas Electronics Corp.	$300,000	2.17%	25/11/2026	284,446	0.01%
Seven & i Holdings Co., Ltd.	¥100,000,000	0.28%	20/12/2027	621,596	0.01%
Shinkin Central Bank	¥100,000,000	0.72%	27/6/2029	632,177	0.01%
Sompo Japan Insurance, Inc.	¥100,000,000	0.43%	14/10/2027	627,399	0.01%
Sumitomo Corp.	$200,000	1.55%	6/7/2026	190,441	0.00%
Sumitomo Corp.	$400,000	5.55%	9/3/2028	405,919	0.01%
Sumitomo Corp.	$400,000	5.05%	3/7/2029	400,046	0.01%
Sumitomo Life Insurance Co.	$600,000	5.88%	Perpetual	599,278	0.01%
Sumitomo Life Insurance Co.	$400,000	4.00%	14/9/2077	385,834	0.01%
Sumitomo Mitsui Finance & Leasing Co., Ltd.	$200,000	5.35%	25/4/2028	200,640	0.00%
Sumitomo Mitsui Finance & Leasing Co., Ltd.	$400,000	5.11%	23/1/2029	398,418	0.01%
Sumitomo Mitsui Financial Group, Inc.	$575,000	0.95%	12/1/2026	553,334	0.01%
Sumitomo Mitsui Financial Group, Inc.	$1,000,000	5.46%	13/1/2026	1,007,180	0.02%
Sumitomo Mitsui Financial Group, Inc.	€500,000	1.55%	15/6/2026	508,620	0.01%
Sumitomo Mitsui Financial Group, Inc.	$250,000	5.88%	13/7/2026	254,250	0.01%
Sumitomo Mitsui Financial Group, Inc.	$625,000	2.63%	14/7/2026	605,990	0.01%
Sumitomo Mitsui Financial Group, Inc.	$700,000	1.40%	17/9/2026	662,228	0.01%
Sumitomo Mitsui Financial Group, Inc.	$1,000,000	3.01%	19/10/2026	970,897	0.02%
Sumitomo Mitsui Financial Group, Inc.	$1,000,000	3.45%	11/1/2027	976,047	0.02%
Sumitomo Mitsui Financial Group, Inc.	$225,000	2.17%	14/1/2027	213,816	0.00%
Sumitomo Mitsui Financial Group, Inc.	¥100,000,000	0.55%	8/6/2027	632,307	0.01%
Sumitomo Mitsui Financial Group, Inc.	$350,000	3.36%	12/7/2027	339,148	0.01%
Sumitomo Mitsui Financial Group, Inc.	€200,000	0.30%	28/10/2027	193,054	0.00%
Sumitomo Mitsui Financial Group, Inc.	$700,000	5.52%	13/1/2028	711,051	0.02%
Sumitomo Mitsui Financial Group, Inc.	$450,000	3.54%	17/1/2028	432,388	0.01%
Sumitomo Mitsui Financial Group, Inc.	$2,650,000	5.80%	13/7/2028	2,721,215	0.06%
Sumitomo Mitsui Financial Group, Inc.	$300,000	3.94%	19/7/2028	290,369	0.01%
Sumitomo Mitsui Financial Group, Inc.	$275,000	5.72%	14/9/2028	281,464	0.01%
Sumitomo Mitsui Financial Group, Inc.	$725,000	1.90%	17/9/2028	649,512	0.01%
Sumitomo Mitsui Financial Group, Inc.	$375,000	4.31%	16/10/2028	368,227	0.01%
Sumitomo Mitsui Financial Group, Inc.	$850,000	3.04%	16/7/2029	780,592	0.02%
Sumitomo Mitsui Financial Group, Inc.	$200,000	3.20%	17/9/2029	184,420	0.00%
Sumitomo Mitsui Financial Group, Inc.	$250,000	2.72%	27/9/2029	225,277	0.01%
Sumitomo Mitsui Financial Group, Inc.	€800,000	0.63%	23/10/2029	739,450	0.02%
Sumitomo Mitsui Financial Group, Inc.	$300,000	5.71%	13/1/2030	307,405	0.01%
Sumitomo Mitsui Financial Group, Inc.	$500,000	2.75%	15/1/2030	446,865	0.01%
Sumitomo Mitsui Financial Group, Inc.	$850,000	2.13%	8/7/2030	726,826	0.02%
Sumitomo Mitsui Financial Group, Inc.	$250,000	5.85%	13/7/2030	258,186	0.01%
Sumitomo Mitsui Financial Group, Inc.	$300,000	1.71%	12/1/2031	245,702	0.01%
Sumitomo Mitsui Financial Group, Inc.	$2,500,000	5.42%	9/7/2031	2,526,735	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Sumitomo Mitsui Financial Group, Inc.	$334,000	2.22%	17/9/2031	276,780	0.01%
Sumitomo Mitsui Financial Group, Inc.	$600,000	5.77%	13/1/2033	616,960	0.01%
Sumitomo Mitsui Financial Group, Inc.	$250,000	5.78%	13/7/2033	257,459	0.01%
Sumitomo Mitsui Financial Group, Inc.	$250,000	5.81%	14/9/2033	259,101	0.01%
Sumitomo Mitsui Financial Group, Inc.	$550,000	5.56%	9/7/2034	556,119	0.01%
Sumitomo Mitsui Financial Group, Inc.	$375,000	2.93%	17/9/2041	268,432	0.01%
Sumitomo Mitsui Financial Group, Inc.	$325,000	6.18%	13/7/2043	346,756	0.01%
Sumitomo Mitsui Financial Group, Inc.	$475,000	5.84%	9/7/2044	477,417	0.01%
Sumitomo Mitsui Trust Bank Ltd.	$300,000	4.45%	10/9/2027	297,088	0.01%
Sumitomo Mitsui Trust Bank Ltd.	$225,000	4.95%	15/9/2027	225,514	0.01%
Sumitomo Mitsui Trust Bank Ltd.	$700,000	5.50%	9/3/2028	710,164	0.01%
Sumitomo Mitsui Trust Bank Ltd.	$200,000	5.20%	7/3/2029	201,153	0.00%
Sumitomo Mitsui Trust Bank Ltd.	¥100,000,000	0.90%	20/7/2029	633,240	0.01%
Sumitomo Mitsui Trust Bank Ltd.	$275,000	4.50%	10/9/2029	268,850	0.01%
Sumitomo Mitsui Trust Bank Ltd.	$300,000	5.35%	7/3/2034	300,067	0.01%
Sumitomo Mitsui Trust Bank Ltd.	$500,000	4.85%	10/9/2034	481,522	0.01%
Suntory Holdings Ltd.	$200,000	5.12%	11/6/2029	200,606	0.00%
Suntory Holdings Ltd.	¥100,000,000	0.80%	25/5/2033	613,044	0.01%
Takeda Pharmaceutical Co., Ltd.	€500,000	2.25%	21/11/2026	513,681	0.01%
Takeda Pharmaceutical Co., Ltd.	€500,000	0.75%	9/7/2027	492,659	0.01%
Takeda Pharmaceutical Co., Ltd.	$400,000	5.00%	26/11/2028	401,138	0.01%
Takeda Pharmaceutical Co., Ltd.	$525,000	2.05%	31/3/2030	452,408	0.01%
Takeda Pharmaceutical Co., Ltd.	€600,000	3.00%	21/11/2030	617,819	0.01%
Takeda Pharmaceutical Co., Ltd.	¥200,000,000	0.40%	14/10/2031	1,196,589	0.03%
Takeda Pharmaceutical Co., Ltd.	€200,000	1.38%	9/7/2032	182,004	0.00%
Takeda Pharmaceutical Co., Ltd.	$400,000	5.30%	5/7/2034	396,473	0.01%
Takeda Pharmaceutical Co., Ltd.	$1,200,000	3.03%	9/7/2040	870,188	0.02%
Takeda Pharmaceutical Co., Ltd.	€600,000	2.00%	9/7/2040	494,470	0.01%
Takeda Pharmaceutical Co., Ltd.	$400,000	5.65%	5/7/2044	393,013	0.01%
Takeda Pharmaceutical Co., Ltd.	$895,000	3.18%	9/7/2050	579,672	0.01%
Takeda Pharmaceutical Co., Ltd.	$400,000	5.65%	5/7/2054	386,012	0.01%
Takeda Pharmaceutical Co., Ltd.	$200,000	3.38%	9/7/2060	126,410	0.00%
Toyota Finance Corp.	¥200,000,000	0.37%	13/10/2026	1,263,044	0.03%
Toyota Motor Corp.[1]	$1,000,000	1.34%	25/3/2026	962,376	0.02%
Toyota Motor Corp.	$150,000	5.28%	13/7/2026	151,718	0.00%
Toyota Motor Corp.	$150,000	5.12%	13/7/2028	151,736	0.00%
Toyota Motor Corp.	$400,000	3.67%	20/7/2028	388,735	0.01%
Toyota Motor Finance Netherlands BV	€1,000,000	3.13%	11/1/2027	1,041,706	0.02%
Toyota Motor Finance Netherlands BV	€500,000	3.13%	11/7/2029	520,794	0.01%
				124,550,942	**2.56%**
Jersey 0.01% (31 December 2023: 0.00%)					
Aptiv Swiss Holdings Ltd.	€300,000	4.25%	11/6/2036	314,829	0.01%
				314,829	**0.01%**
Kuwait 0.03% (31 December 2023: 0.03%)					
Boubyan Sukuk Ltd.	$200,000	3.39%	29/3/2027	192,664	0.00%
Burgan Bank SAK	$200,000	2.75%	15/12/2031	184,400	0.00%
KFH Sukuk Co.	$300,000	5.01%	17/1/2029	298,922	0.01%
NBK SPC Ltd.	$500,000	1.63%	15/9/2027	469,809	0.01%
NBK SPC Ltd.	$200,000	5.50%	6/6/2030	201,545	0.00%
Warba Sukuk Ltd.	$200,000	5.35%	10/7/2029	202,450	0.01%
				1,549,790	**0.03%**
Luxembourg 0.28% (31 December 2023: 0.24%)					
Acef Holding SCA	€100,000	0.75%	14/6/2028	95,399	0.00%
ArcelorMittal SA	$425,000	4.55%	11/3/2026	422,390	0.01%
ArcelorMittal SA	$500,000	6.55%	29/11/2027	519,918	0.01%
ArcelorMittal SA	$375,000	4.25%	16/7/2029	362,831	0.01%
ArcelorMittal SA	$300,000	6.80%	29/11/2032	320,653	0.01%
ArcelorMittal SA	$365,000	6.00%	17/6/2034	370,115	0.01%
ArcelorMittal SA	$360,000	7.00%	15/10/2039	382,832	0.01%
ArcelorMittal SA	$115,000	6.75%	1/3/2041	118,343	0.00%
ArcelorMittal SA	$75,000	6.35%	17/6/2054	74,127	0.00%
AXA Logistics Europe Master SCA	€200,000	0.38%	15/11/2026	197,150	0.00%
Bevco Lux Sarl	€349,000	1.00%	16/1/2030	320,407	0.01%
Blackstone Property Partners Europe Holdings Sarl	€700,000	1.25%	26/4/2027	691,610	0.01%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.00%	4/5/2028	190,601	0.00%
Blackstone Property Partners Europe Holdings Sarl	£300,000	2.63%	20/10/2028	339,062	0.01%
Blackstone Property Partners Europe Holdings Sarl	€130,000	3.63%	29/10/2029	134,526	0.00%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.63%	20/4/2030	184,799	0.00%
Blackstone Property Partners Europe Holdings Sarl	£200,000	4.88%	29/4/2032	233,988	0.01%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€300,000	0.90%	12/10/2029	277,982	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€200,000	4.75%	27/3/2034	219,826	0.01%
Eurofins Scientific SE	€200,000	4.00%	6/7/2029	210,639	0.00%
Eurofins Scientific SE	€500,000	0.88%	19/5/2031	432,215	0.01%
Greensaif Pipelines Bidco Sarl	$400,000	6.10%	23/8/2042	390,496	0.01%
JAB Holdings BV	€800,000	1.75%	25/6/2026	815,855	0.02%
JAB Holdings BV	€200,000	2.50%	25/6/2029	203,129	0.00%
JAB Holdings BV	€400,000	5.00%	12/6/2033	452,047	0.01%
JAB Holdings BV	€400,000	4.38%	25/4/2034	435,106	0.01%
JAB Holdings BV	€800,000	2.25%	19/12/2039	663,951	0.01%
Prologis International Funding II SA	€250,000	0.88%	9/7/2029	235,192	0.01%
Prologis International Funding II SA	€500,000	3.63%	7/3/2030	525,290	0.01%
Prologis International Funding II SA	€100,000	3.13%	1/6/2031	102,419	0.00%
Prologis International Funding II SA	€488,000	1.63%	17/6/2032	445,502	0.01%
Prologis International Funding II SA	€350,000	3.70%	7/10/2034	361,298	0.01%
Prologis International Funding II SA	€100,000	4.63%	21/2/2035	110,987	0.00%
Prologis International Funding II SA	€175,000	4.38%	1/7/2036	190,496	0.00%
Prologis International Funding II SA	£100,000	3.00%	22/2/2042	86,750	0.00%
Repsol Europe Finance Sarl	€1,200,000	3.63%	5/9/2034	1,239,998	0.03%
SELP Finance Sarl	€300,000	3.75%	10/8/2027	315,525	0.01%
SELP Finance Sarl	€200,000	0.88%	27/5/2029	185,387	0.00%
SES GLOBAL Americas Holdings, Inc.	$180,000	5.30%	25/3/2044	131,292	0.00%
SES SA	€200,000	0.88%	4/11/2027	191,757	0.00%
SES SA	€500,000	3.50%	14/1/2029	504,657	0.01%
				13,686,547	**0.28%**
Macau 0.04% (31 December 2023: 0.06%)					
Sands China Ltd.	$275,000	3.80%	8/1/2026	269,901	0.01%
Sands China Ltd.	$250,000	2.30%	8/3/2027	232,614	0.01%
Sands China Ltd.	$725,000	5.40%	8/8/2028	716,585	0.01%
Sands China Ltd.	$225,000	2.85%	8/3/2029	200,507	0.00%
Sands China Ltd.	$250,000	4.38%	18/6/2030	233,052	0.01%
Sands China Ltd.	$200,000	3.25%	8/8/2031	171,012	0.00%
				1,823,671	**0.04%**
Malaysia 0.03% (31 December 2023: 0.03%)					
GENM Capital Labuan Ltd.	$400,000	3.88%	19/4/2031	352,188	0.01%
Gohl Capital Ltd.	$600,000	4.25%	24/1/2027	582,756	0.01%
IOI Investment L Bhd	$200,000	3.38%	2/11/2031	172,768	0.00%
RHB Bank Bhd	$250,000	1.66%	29/6/2026	237,771	0.01%
				1,345,483	**0.03%**
Mexico 0.41% (31 December 2023: 0.43%)					
Alfa SAB de CV	$250,000	6.88%	25/3/2044	259,103	0.01%
Alpek SAB de CV	$400,000	4.25%	18/9/2029	367,612	0.01%
Alpek SAB de CV	$250,000	3.25%	25/2/2031	210,324	0.01%
America Movil SAB de CV	£300,000	5.00%	27/10/2026	375,969	0.01%
America Movil SAB de CV	€480,000	2.13%	10/3/2028	488,200	0.01%
America Movil SAB de CV	$300,000	3.63%	22/4/2029	282,053	0.01%
America Movil SAB de CV	$400,000	2.88%	7/5/2030	356,876	0.01%
America Movil SAB de CV	£400,000	5.75%	28/6/2030	516,515	0.01%
America Movil SAB de CV	$200,000	4.70%	21/7/2032	191,073	0.00%
America Movil SAB de CV	£100,000	4.95%	22/7/2033	121,675	0.00%
America Movil SAB de CV	$500,000	6.38%	1/3/2035	528,927	0.01%
America Movil SAB de CV	$150,000	6.13%	15/11/2037	154,049	0.00%
America Movil SAB de CV	$600,000	6.13%	30/3/2040	614,481	0.01%
America Movil SAB de CV	£100,000	4.38%	7/8/2041	106,149	0.00%
America Movil SAB de CV	$650,000	4.38%	16/7/2042	544,151	0.01%
America Movil SAB de CV	$550,000	4.38%	22/4/2049	448,609	0.01%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	$350,000	4.38%	11/4/2027	339,864	0.01%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	$300,000	5.62%	10/12/2029	299,427	0.01%
BBVA Bancomer SA	$200,000	5.25%	10/9/2029	196,329	0.00%
Becle SAB de CV	$200,000	2.50%	14/10/2031	159,615	0.00%
Bimbo Bakeries USA, Inc.	$350,000	6.05%	15/1/2029	358,044	0.01%
Bimbo Bakeries USA, Inc.	$200,000	6.40%	15/1/2034	208,293	0.00%
Bimbo Bakeries USA, Inc.	$300,000	5.38%	9/1/2036	288,004	0.01%
Bimbo Bakeries USA, Inc.	$200,000	4.00%	17/5/2051	145,265	0.00%
Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/Buffalo Energy	$200,000	7.88%	15/2/2039	206,440	0.00%
Cemex SAB de CV	$400,000	5.45%	19/11/2029	394,242	0.01%
Cemex SAB de CV	$450,000	3.88%	11/7/2031	391,870	0.01%
Cibanco SA Ibm/PLA Administradora Industrial S de RL de CV	$200,000	4.96%	18/7/2029	190,006	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Coca-Cola Femsa SAB de CV	$600,000	2.75%	22/1/2030	537,783	0.01%
Coca-Cola Femsa SAB de CV	$450,000	1.85%	1/9/2032	352,326	0.01%
Coca-Cola Femsa SAB de CV	$150,000	5.25%	26/11/2043	142,334	0.00%
Cometa Energia SA de CV	$307,200	6.38%	24/4/2035	301,810	0.01%
Corp. Inmobiliaria Vesta SAB de CV	$200,000	3.63%	13/5/2031	172,623	0.00%
El Puerto de Liverpool SAB de CV	$200,000	3.88%	6/10/2026	195,674	0.00%
Fermaca Enterprises S de RL de CV	$179,357	6.38%	30/3/2038	174,061	0.00%
Fresnillo plc	$400,000	4.25%	2/10/2050	283,224	0.01%
GCC SAB de CV	$200,000	3.61%	20/4/2032	170,733	0.00%
Gruma SAB de CV	$200,000	5.39%	9/12/2034	194,452	0.00%
Gruma SAB de CV	$200,000	5.76%	9/12/2054	188,002	0.00%
Grupo Bimbo SAB de CV	$200,000	4.88%	27/6/2044	172,316	0.00%
Grupo Bimbo SAB de CV	$225,000	4.70%	10/11/2047	186,415	0.00%
Grupo Bimbo SAB de CV	$200,000	4.00%	6/9/2049	147,851	0.00%
Grupo Televisa SAB	$250,000	6.63%	15/1/2040	225,685	0.01%
Grupo Televisa SAB	$450,000	5.00%	13/5/2045	325,842	0.01%
Grupo Televisa SAB	$200,000	6.13%	31/1/2046	168,498	0.00%
Grupo Televisa SAB	$400,000	5.25%	24/5/2049	296,728	0.01%
Industrias Penoles SAB de CV	$500,000	4.15%	12/9/2029	469,075	0.01%
Industrias Penoles SAB de CV	$400,000	5.65%	12/9/2049	347,316	0.01%
Infraestructura Energetica Nova SAPI de CV	$600,000	3.75%	14/1/2028	564,550	0.01%
Infraestructura Energetica Nova SAPI de CV	$200,000	4.88%	14/1/2048	149,183	0.00%
Infraestructura Energetica Nova SAPI de CV	$200,000	4.75%	15/1/2051	144,493	0.00%
Kimberly-Clark de Mexico SAB de CV	$200,000	2.43%	1/7/2031	170,134	0.00%
Mexico Generadora de Energia S de rl	$115,512	5.50%	6/12/2032	111,946	0.00%
Minera Mexico SA de CV	$450,000	4.50%	26/1/2050	341,152	0.01%
Orbia Advance Corp. SAB de CV	$250,000	1.88%	11/5/2026	236,087	0.01%
Orbia Advance Corp. SAB de CV	$350,000	4.00%	4/10/2027	332,931	0.01%
Orbia Advance Corp. SAB de CV	$275,000	2.88%	11/5/2031	225,485	0.01%
Orbia Advance Corp. SAB de CV	$425,000	5.88%	17/9/2044	358,397	0.01%
Orbia Advance Corp. SAB de CV	$200,000	5.50%	15/1/2048	159,451	0.00%
Sitios Latinoamerica SAB de CV	$300,000	5.38%	4/4/2032	281,426	0.01%
Southern Copper Corp.	$340,000	7.50%	27/7/2035	385,952	0.01%
Southern Copper Corp.	$505,000	6.75%	16/4/2040	540,847	0.01%
Southern Copper Corp.	$400,000	5.25%	8/11/2042	361,604	0.01%
Southern Copper Corp.	$530,000	5.88%	23/4/2045	516,958	0.01%
Tierra Mojada Luxembourg II Sarl	$346,908	5.75%	1/12/2040	318,812	0.01%
Trust Fibra Uno	$200,000	4.87%	15/1/2030	180,664	0.00%
Trust Fibra Uno	$214,000	7.38%	13/2/2034	213,215	0.01%
Trust Fibra Uno	$200,000	6.95%	30/1/2044	171,309	0.00%
Trust Fibra Uno	$400,000	6.39%	15/1/2050	311,892	0.01%
				19,872,401	**0.41%**
Netherlands 1.88% (31 December 2023: 2.51%)					
ABB Finance BV	€500,000	3.13%	15/1/2029	524,674	0.01%
ABN AMRO Bank NV	$375,000	4.80%	18/4/2026	373,176	0.01%
ABN AMRO Bank NV	£100,000	5.25%	26/5/2026	125,846	0.00%
ABN AMRO Bank NV	€600,000	3.88%	21/12/2026	635,305	0.01%
ABN AMRO Bank NV	€300,000	2.38%	1/6/2027	307,645	0.01%
ABN AMRO Bank NV	$575,000	1.54%	16/6/2027	547,181	0.01%
ABN AMRO Bank NV	$200,000	6.34%	18/9/2027	204,454	0.00%
ABN AMRO Bank NV	€400,000	4.00%	16/1/2028	426,955	0.01%
ABN AMRO Bank NV	£400,000	5.13%	22/2/2028	503,193	0.01%
ABN AMRO Bank NV	€1,200,000	4.38%	20/10/2028	1,302,800	0.03%
ABN AMRO Bank NV	$300,000	4.99%	3/12/2028	299,357	0.01%
ABN AMRO Bank NV	€300,000	0.50%	23/9/2029	274,713	0.01%
ABN AMRO Bank NV	$400,000	2.47%	13/12/2029	359,691	0.01%
ABN AMRO Bank NV	€900,000	4.25%	21/2/2030	974,965	0.02%
ABN AMRO Bank NV	€300,000	3.88%	15/1/2032	319,267	0.01%
ABN AMRO Bank NV	€300,000	3.00%	1/6/2032	303,498	0.01%
ABN AMRO Bank NV	€500,000	5.13%	22/2/2033	539,118	0.01%
ABN AMRO Bank NV	€300,000	1.00%	2/6/2033	259,157	0.01%
ABN AMRO Bank NV	€400,000	5.50%	21/9/2033	438,710	0.01%
ABN AMRO Bank NV	€500,000	4.50%	21/11/2034	562,045	0.01%
ABN AMRO Bank NV	$300,000	5.52%	3/12/2035	293,241	0.01%
ABN AMRO Bank NV	€300,000	4.38%	16/7/2036	317,916	0.01%
ABN AMRO Bank NV	$400,000	3.32%	13/3/2037	338,037	0.01%
Achmea BV	€100,000	6.75%	26/12/2043	118,320	0.00%
Achmea BV	€300,000	5.63%	2/11/2044	330,399	0.01%
AEGON Funding Co. LLC	$200,000	5.50%	16/4/2027	201,707	0.00%
Aegon Ltd.	£100,000	6.13%	15/12/2031	130,292	0.00%
Aegon Ltd.	$275,000	5.50%	11/4/2048	270,696	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Ahold Finance USA LLC	$250,000	6.88%	1/5/2029	268,791	0.01%
Akzo Nobel NV	€600,000	1.13%	8/4/2026	609,178	0.01%
Akzo Nobel NV	€400,000	1.50%	28/3/2028	394,226	0.01%
Akzo Nobel NV	€600,000	1.63%	14/4/2030	572,944	0.01%
Akzo Nobel NV	€500,000	3.75%	16/9/2034	522,943	0.01%
Amvest RCF Custodian BV	€100,000	3.88%	25/3/2030	104,007	0.00%
ASML Holding NV	€300,000	1.38%	7/7/2026	305,244	0.01%
ASML Holding NV	€200,000	1.63%	28/5/2027	202,675	0.00%
ASML Holding NV	€400,000	0.63%	7/5/2029	380,252	0.01%
ASR Nederland NV	€300,000	3.63%	12/12/2028	319,484	0.01%
ASR Nederland NV	€411,000	7.00%	7/12/2043	504,358	0.01%
Athora Netherlands NV	€100,000	5.38%	31/8/2032	106,160	0.00%
Ayvens Bank NV	€900,000	0.25%	7/9/2026	892,401	0.02%
BAT Netherlands Finance BV	€300,000	5.38%	16/2/2031	340,674	0.01%
BMW Finance NV	€200,000	3.25%	22/7/2030	211,681	0.00%
CNH Industrial NV	€500,000	3.75%	11/6/2031	526,439	0.01%
Coloplast Finance BV	€159,000	2.25%	19/5/2027	162,644	0.00%
Coloplast Finance BV	€100,000	2.75%	19/5/2030	101,651	0.00%
Cooperatieve Rabobank UA	$275,000	4.85%	9/1/2026	275,795	0.01%
Cooperatieve Rabobank UA	€700,000	1.25%	23/3/2026	712,544	0.01%
Cooperatieve Rabobank UA	$2,675,000	3.75%	21/7/2026	2,621,655	0.05%
Cooperatieve Rabobank UA	CHF200,000	3.13%	15/9/2026	230,250	0.00%
Cooperatieve Rabobank UA	$250,000	5.50%	5/10/2026	254,045	0.01%
Cooperatieve Rabobank UA	€1,300,000	3.91%	3/11/2026	1,378,104	0.03%
Cooperatieve Rabobank UA	€900,000	1.38%	3/2/2027	919,582	0.02%
Cooperatieve Rabobank UA	$750,000	1.11%	24/2/2027	717,808	0.01%
Cooperatieve Rabobank UA	$250,000	5.04%	5/3/2027	252,364	0.01%
Cooperatieve Rabobank UA	£200,000	5.25%	14/9/2027	250,164	0.00%
Cooperatieve Rabobank UA	€800,000	0.38%	1/12/2027	789,563	0.02%
Cooperatieve Rabobank UA	$350,000	1.98%	15/12/2027	331,055	0.01%
Cooperatieve Rabobank UA	€900,000	4.63%	27/1/2028	964,325	0.02%
Cooperatieve Rabobank UA	$250,000	3.65%	6/4/2028	242,502	0.00%
Cooperatieve Rabobank UA	€300,000	0.88%	5/5/2028	296,068	0.01%
Cooperatieve Rabobank UA	£500,000	1.88%	12/7/2028	582,946	0.01%
Cooperatieve Rabobank UA	$275,000	4.80%	9/1/2029	274,305	0.01%
Cooperatieve Rabobank UA	AUD300,000	5.05%	26/2/2029	188,227	0.00%
Cooperatieve Rabobank UA	$500,000	5.56%	28/2/2029	506,479	0.01%
Cooperatieve Rabobank UA	€1,000,000	4.23%	25/4/2029	1,076,015	0.02%
Cooperatieve Rabobank UA	£200,000	4.63%	23/5/2029	243,437	0.00%
Cooperatieve Rabobank UA	£200,000	4.55%	30/8/2029	248,483	0.00%
Cooperatieve Rabobank UA	$250,000	4.49%	17/10/2029	245,150	0.00%
Cooperatieve Rabobank UA	€300,000	4.00%	10/1/2030	323,637	0.01%
Cooperatieve Rabobank UA	$270,000	5.45%	5/3/2030	272,813	0.01%
Cooperatieve Rabobank UA	€800,000	1.13%	7/5/2031	728,823	0.01%
Cooperatieve Rabobank UA	€100,000	3.88%	30/11/2032	105,124	0.00%
Cooperatieve Rabobank UA	$675,000	3.76%	6/4/2033	605,589	0.01%
Cooperatieve Rabobank UA	€300,000	3.82%	26/7/2034	321,012	0.01%
Cooperatieve Rabobank UA	$400,000	5.25%	24/5/2041	388,466	0.01%
Cooperatieve Rabobank UA	$400,000	5.75%	1/12/2043	397,401	0.01%
Cooperatieve Rabobank UA	$500,000	5.25%	4/8/2045	470,754	0.01%
Cooperatieve Rabobank UA	£100,000	5.38%	3/8/2060	121,419	0.00%
CTP NV	€100,000	0.88%	20/1/2026	101,489	0.00%
CTP NV	€180,000	0.63%	27/9/2026	179,775	0.00%
CTP NV	€300,000	1.25%	21/6/2029	282,924	0.01%
CTP NV	€300,000	4.75%	5/2/2030	324,305	0.01%
CTP NV	€200,000	3.88%	21/11/2032	204,664	0.00%
Daimler Truck International Finance BV	€200,000	1.63%	6/4/2027	201,858	0.00%
DSM BV	€700,000	0.75%	28/9/2026	701,309	0.01%
DSM BV	€900,000	3.63%	2/7/2034	944,710	0.02%
DSV Finance BV	€200,000	0.88%	17/9/2036	157,882	0.00%
Enel Finance International NV	€285,000	4.00%	20/2/2031	307,869	0.01%
Enel Finance International NV	$440,000	7.50%	14/10/2032	490,086	0.01%
Enel Finance International NV	€200,000	4.50%	20/2/2043	216,355	0.00%
Essity Capital BV	€400,000	0.25%	15/9/2029	363,773	0.01%
Euronext NV	€325,000	0.13%	17/5/2026	325,475	0.01%
Euronext NV	€200,000	1.13%	12/6/2029	192,722	0.00%
Euronext NV	€200,000	1.50%	17/5/2041	155,200	0.00%
EXOR NV	€100,000	1.75%	18/1/2028	100,569	0.00%
EXOR NV	€380,000	0.88%	19/1/2031	341,246	0.01%
EXOR NV	€200,000	3.75%	14/2/2033	208,070	0.00%
EXOR NV	€300,000	1.75%	14/10/2034	261,343	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Heineken NV	€100,000	1.00%	4/5/2026	101,338	0.00%
Heineken NV	€1,000,000	3.63%	15/11/2026	1,054,436	0.02%
Heineken NV	€200,000	1.25%	17/3/2027	200,930	0.00%
Heineken NV	$325,000	3.50%	29/1/2028	312,939	0.01%
Heineken NV	€400,000	2.25%	30/3/2030	401,609	0.01%
Heineken NV	€800,000	3.88%	23/9/2030	868,722	0.02%
Heineken NV	€700,000	1.75%	17/3/2031	676,118	0.01%
Heineken NV	€400,000	3.81%	4/7/2036	422,740	0.01%
Heineken NV	€200,000	1.75%	7/5/2040	163,165	0.00%
Heineken NV	$175,000	4.00%	1/10/2042	142,150	0.00%
Heineken NV	$325,000	4.35%	29/3/2047	269,773	0.01%
IMCD NV	€500,000	4.88%	18/9/2028	543,375	0.01%
ING Groep NV	$275,000	4.63%	6/1/2026	274,990	0.01%
ING Groep NV	€100,000	2.13%	10/1/2026	102,924	0.00%
ING Groep NV	€1,500,000	1.25%	16/2/2027	1,524,655	0.03%
ING Groep NV	$400,000	3.95%	29/3/2027	392,532	0.01%
ING Groep NV	$420,000	6.08%	11/9/2027	427,848	0.01%
ING Groep NV	€1,200,000	4.88%	14/11/2027	1,286,272	0.03%
ING Groep NV	$400,000	4.55%	2/10/2028	392,669	0.01%
ING Groep NV	£200,000	1.13%	7/12/2028	224,803	0.00%
ING Groep NV	€700,000	0.25%	18/2/2029	663,510	0.01%
ING Groep NV	$250,000	4.05%	9/4/2029	240,051	0.00%
ING Groep NV	€300,000	4.50%	23/5/2029	324,300	0.01%
ING Groep NV	€900,000	3.88%	12/8/2029	956,681	0.02%
ING Groep NV	€500,000	0.25%	1/2/2030	459,708	0.01%
ING Groep NV	$700,000	5.34%	19/3/2030	702,255	0.01%
ING Groep NV	€300,000	2.50%	15/11/2030	299,407	0.01%
ING Groep NV	€400,000	1.75%	16/2/2031	383,873	0.01%
ING Groep NV	€400,000	2.13%	26/5/2031	408,475	0.01%
ING Groep NV	$250,000	2.73%	1/4/2032	215,222	0.00%
ING Groep NV	€400,000	1.00%	16/11/2032	388,376	0.01%
ING Groep NV	$400,000	4.25%	28/3/2033	370,908	0.01%
ING Groep NV	£300,000	6.25%	20/5/2033	381,393	0.01%
ING Groep NV	€600,000	4.13%	24/8/2033	632,632	0.01%
ING Groep NV	€400,000	5.25%	14/11/2033	462,952	0.01%
ING Groep NV	€700,000	4.75%	23/5/2034	783,922	0.02%
ING Groep NV	€500,000	4.38%	15/8/2034	531,088	0.01%
ING Groep NV	$400,000	6.11%	11/9/2034	414,560	0.01%
ING Groep NV	€300,000	4.00%	12/2/2035	320,069	0.01%
ING Groep NV	€200,000	5.00%	20/2/2035	218,436	0.00%
ING Groep NV	$800,000	5.55%	19/3/2035	796,006	0.02%
ING Groep NV	€1,000,000	3.75%	3/9/2035	1,043,018	0.02%
JAB Holdings BV	€300,000	2.00%	18/5/2028	302,269	0.01%
JAB Holdings BV	€100,000	1.00%	14/7/2031	90,265	0.00%
JDE Peet's NV	$575,000	1.38%	15/1/2027	533,135	0.01%
JDE Peet's NV	€652,000	0.63%	9/2/2028	628,105	0.01%
JDE Peet's NV	€800,000	0.50%	16/1/2029	744,490	0.02%
JDE Peet's NV	€400,000	1.13%	16/6/2033	339,369	0.01%
JDE Peet's NV	€200,000	4.50%	23/1/2034	218,345	0.00%
JT International Financial Services BV	$200,000	2.25%	14/9/2031	165,166	0.00%
Koninklijke Ahold Delhaize NV	€100,000	1.13%	19/3/2026	101,795	0.00%
Koninklijke Ahold Delhaize NV	€300,000	0.38%	18/3/2030	273,020	0.01%
Koninklijke Ahold Delhaize NV	€400,000	3.38%	11/3/2031	421,032	0.01%
Koninklijke Ahold Delhaize NV	€300,000	3.88%	11/3/2036	318,056	0.01%
Koninklijke Ahold Delhaize NV	$37,000	5.70%	1/10/2040	36,383	0.00%
Koninklijke KPN NV	€500,000	1.13%	11/9/2028	486,420	0.01%
Koninklijke KPN NV	£200,000	5.75%	17/9/2029	257,739	0.01%
Koninklijke KPN NV	$150,000	8.38%	1/10/2030	172,861	0.00%
Koninklijke KPN NV	€300,000	3.88%	3/7/2031	323,809	0.01%
Koninklijke KPN NV	€300,000	0.88%	14/12/2032	259,494	0.01%
Koninklijke KPN NV	€300,000	3.88%	16/2/2036	317,717	0.01%
Koninklijke Philips NV	€1,100,000	0.50%	22/5/2026	1,105,501	0.02%
Koninklijke Philips NV	€700,000	2.13%	5/11/2029	698,307	0.01%
Koninklijke Philips NV	€300,000	3.75%	31/5/2032	317,316	0.01%
Koninklijke Philips NV	$415,000	6.88%	11/3/2038	447,138	0.01%
Koninklijke Philips NV	$125,000	5.00%	15/3/2042	112,332	0.00%
LKQ Dutch Bond BV	€300,000	4.13%	13/3/2031	317,842	0.01%
Louis Dreyfus Co. Finance BV	€300,000	3.50%	22/10/2031	310,442	0.01%
Mercedes-Benz International Finance BV	€500,000	3.25%	15/11/2030	521,601	0.01%
Mercedes-Benz International Finance BV	€700,000	3.70%	30/5/2031	748,071	0.02%
Mondelez International Holdings Netherlands BV	€200,000	0.63%	9/9/2032	170,429	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nationale-Nederlanden Bank NV	€200,000	0.50%	21/9/2028	188,660	0.00%
NIBC Bank NV	€400,000	0.88%	24/6/2027	393,192	0.01%
NN Group NV	€300,000	0.88%	23/11/2031	267,559	0.01%
NN Group NV	€200,000	5.25%	1/3/2043	222,833	0.00%
NN Group NV	€500,000	6.00%	3/11/2043	581,717	0.01%
NXP BV/NXP Funding LLC	$825,000	5.35%	1/3/2026	828,342	0.02%
NXP BV/NXP Funding LLC	$400,000	5.55%	1/12/2028	406,606	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$200,000	3.88%	18/6/2026	197,226	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$300,000	3.40%	1/5/2030	275,917	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$800,000	2.65%	15/2/2032	673,015	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$70,000	5.00%	15/1/2033	68,076	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$705,000	3.25%	11/5/2041	514,822	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$175,000	3.13%	15/2/2042	121,915	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$100,000	3.25%	30/11/2051	64,023	0.00%
Pluxee NV	€200,000	3.75%	4/9/2032	208,742	0.00%
Prosus NV	€200,000	1.21%	19/1/2026	202,752	0.00%
Prosus NV	€280,000	2.78%	19/1/2034	260,329	0.01%
Rentokil Initial Finance BV	€600,000	4.38%	27/6/2030	647,518	0.01%
Repsol International Finance BV	€200,000	2.50%	Perpetual	202,090	0.00%
Sandoz Finance BV	€500,000	3.25%	12/9/2029	521,994	0.01%
Sandoz Finance BV	€400,000	4.50%	17/11/2033	444,176	0.01%
Sartorius Finance BV	€400,000	4.25%	14/9/2026	423,053	0.01%
Sartorius Finance BV	€300,000	4.50%	14/9/2032	326,986	0.01%
Shell International Finance BV	$450,000	2.50%	12/9/2026	435,598	0.01%
Shell International Finance BV	€400,000	0.13%	8/11/2027	385,841	0.01%
Shell International Finance BV	€800,000	1.50%	7/4/2028	796,619	0.02%
Shell International Finance BV	€1,000,000	0.75%	15/8/2028	967,619	0.02%
Shell International Finance BV	£200,000	1.00%	10/12/2030	205,434	0.00%
Shell International Finance BV	€300,000	1.25%	11/11/2032	268,650	0.01%
Shell International Finance BV	£100,000	1.75%	10/9/2052	57,606	0.00%
Siemens Financieringsmaatschappij NV	$750,000	2.15%	11/3/2031	639,184	0.01%
Sigma Finance Netherlands BV	$200,000	4.88%	27/3/2028	196,446	0.00%
Sika Capital BV	€500,000	3.75%	3/5/2030	534,102	0.01%
Toyota Motor Finance Netherlands BV	€700,000	3.38%	13/1/2026	729,393	0.01%
Toyota Motor Finance Netherlands BV	€167,000	3.50%	13/1/2028	176,036	0.00%
Unilever Finance Netherlands BV	€500,000	1.25%	28/2/2031	470,534	0.01%
Unilever Finance Netherlands BV	€500,000	2.25%	16/5/2034	484,719	0.01%
Universal Music Group NV	€300,000	3.00%	30/6/2027	311,927	0.01%
Universal Music Group NV	€500,000	4.00%	13/6/2031	539,444	0.01%
Vestas Wind Systems Finance BV	€350,000	1.50%	15/6/2029	336,393	0.01%
Vestas Wind Systems Finance BV	€100,000	2.00%	15/6/2034	89,428	0.00%
Vesteda Finance BV	€100,000	2.00%	10/7/2026	102,138	0.00%
Vesteda Finance BV	€100,000	1.50%	24/5/2027	100,038	0.00%
VIA Outlets BV	€180,000	1.75%	15/11/2028	176,263	0.00%
Viterra Finance BV	$400,000	2.00%	21/4/2026	383,497	0.01%
Viterra Finance BV	$275,000	4.90%	21/4/2027	272,638	0.01%
Viterra Finance BV	€200,000	1.00%	24/9/2028	191,393	0.00%
Viterra Finance BV	$325,000	3.20%	21/4/2031	283,998	0.01%
Wolters Kluwer NV	€400,000	3.00%	23/9/2026	415,984	0.01%
Wolters Kluwer NV	€500,000	1.50%	22/3/2027	504,990	0.01%
Wolters Kluwer NV	€300,000	0.25%	30/3/2028	287,412	0.01%
Wolters Kluwer NV	€400,000	3.25%	18/3/2029	421,312	0.01%
				91,531,096	**1.88%**
New Zealand 0.16% (31 December 2023: 0.15%)					
ANZ Bank New Zealand Ltd.	NZD2,000,000	3.00%	17/9/2031	1,082,591	0.02%
ANZ Bank New Zealand Ltd.	$200,000	5.90%	10/7/2034	202,272	0.01%
ANZ New Zealand Int'l Ltd.	$200,000	3.45%	21/1/2028	191,330	0.00%
ANZ New Zealand Int'l Ltd.	$340,000	5.36%	14/8/2028	344,492	0.01%
ANZ New Zealand Int'l Ltd.	$200,000	2.55%	13/2/2030	177,823	0.00%
ASB Bank Ltd.	NZD1,000,000	1.65%	4/5/2026	544,642	0.01%
ASB Bank Ltd.	$200,000	5.35%	15/6/2026	201,829	0.00%
ASB Bank Ltd.	$500,000	1.63%	22/10/2026	473,845	0.01%
ASB Bank Ltd.	NZD500,000	5.93%	16/11/2026	290,453	0.01%
ASB Bank Ltd.	$200,000	5.40%	29/11/2027	203,332	0.01%
ASB Bank Ltd.	€200,000	0.25%	8/9/2028	187,885	0.00%
Auckland International Airport Ltd.	AUD200,000	6.48%	16/11/2033	131,577	0.00%
Bank of New Zealand	$500,000	4.85%	7/2/2028	498,676	0.01%
Bank of New Zealand	$250,000	5.08%	30/1/2029	250,552	0.01%
Bank of New Zealand	$200,000	2.87%	27/1/2032	171,295	0.00%
Chorus Ltd.	€200,000	0.88%	5/12/2026	199,402	0.00%
Chorus Ltd.	AUD200,000	5.97%	18/9/2030	127,798	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Contact Energy Ltd.	AUD200,000	6.40%	21/11/2030	130,674	0.00%
Transpower New Zealand Ltd.	AUD140,000	5.23%	30/6/2030	88,310	0.00%
Westpac New Zealand Ltd.	NZD1,000,000	1.44%	24/2/2026	545,262	0.01%
Westpac New Zealand Ltd.	$275,000	5.13%	26/2/2027	276,683	0.01%
Westpac New Zealand Ltd.	$500,000	4.90%	15/2/2028	498,336	0.01%
Westpac New Zealand Ltd.	$275,000	5.20%	28/2/2029	276,344	0.01%
Westpac Securities NZ Ltd.	€280,000	0.43%	14/12/2026	276,930	0.01%
Westpac Securities NZ Ltd.	€300,000	0.10%	13/7/2027	290,397	0.01%
				7,662,730	**0.16%**
Norway 0.33% (31 December 2023: 0.30%)					
Aker BP A.S.A	€300,000	1.13%	12/5/2029	283,479	0.01%
Aker BP A.S.A	$935,000	3.75%	15/1/2030	867,756	0.02%
Aker BP A.S.A	$650,000	4.00%	15/1/2031	599,018	0.01%
Aker BP A.S.A	$250,000	3.10%	15/7/2031	215,920	0.00%
Aker BP A.S.A	€300,000	4.00%	29/5/2032	315,120	0.01%
Aker BP A.S.A	$300,000	6.00%	13/6/2033	300,680	0.01%
Aker BP A.S.A	$280,000	5.80%	1/10/2054	253,665	0.01%
DNB Bank A.S.A	€500,000	3.63%	16/2/2027	522,173	0.01%
DNB Bank A.S.A	£400,000	4.00%	17/8/2027	493,408	0.01%
DNB Bank A.S.A	$575,000	1.61%	30/3/2028	533,566	0.01%
DNB Bank A.S.A	€900,000	4.50%	19/7/2028	967,635	0.02%
DNB Bank A.S.A	€500,000	0.25%	23/2/2029	475,365	0.01%
DNB Bank A.S.A	€600,000	4.00%	14/3/2029	643,096	0.01%
DNB Bank A.S.A	€726,000	4.63%	1/11/2029	793,588	0.02%
DNB Bank A.S.A	$550,000	4.85%	5/11/2030	543,708	0.01%
DNB Bank A.S.A	€1,000,000	3.00%	29/11/2030	1,030,138	0.02%
DNB Bank A.S.A	€750,000	4.63%	28/2/2033	802,759	0.02%
DNB Bank A.S.A	€1,000,000	5.00%	13/9/2033	1,088,265	0.02%
Public Property Invest A.S.	€100,000	4.63%	12/3/2030	103,569	0.00%
Santander Consumer Bank A.S.	€400,000	0.13%	14/4/2026	400,672	0.01%
Sparebank 1 Oestlandet	€1,000,000	3.63%	30/5/2029	1,060,964	0.02%
SpareBank 1 Sor-Norge A.S.A	€500,000	0.25%	9/11/2026	494,415	0.01%
SpareBank 1 Sor-Norge A.S.A	€300,000	3.75%	23/11/2027	317,841	0.01%
SpareBank 1 Sor-Norge A.S.A	€500,000	4.88%	24/8/2028	546,937	0.01%
SpareBank 1 Sor-Norge A.S.A	€300,000	3.63%	12/3/2029	317,693	0.01%
Storebrand Livsforsikring A.S.	€200,000	1.88%	30/9/2051	181,705	0.00%
Var Energi A.S.A	$200,000	7.50%	15/1/2028	211,170	0.00%
Var Energi A.S.A	$525,000	8.00%	15/11/2032	590,496	0.01%
Yara International A.S.A	$705,000	4.75%	1/6/2028	693,659	0.01%
Yara International A.S.A	$300,000	3.15%	4/6/2030	267,624	0.01%
				15,916,084	**0.33%**
Panama 0.01% (31 December 2023: 0.02%)					
Banco General SA	$200,000	4.13%	7/8/2027	193,294	0.01%
ENA Master Trust	$200,000	4.00%	19/5/2048	147,805	0.00%
				341,099	**0.01%**
Peru 0.05% (31 December 2023: 0.05%)					
Atlantica Transmision Sur SA	$181,120	6.88%	30/4/2043	193,550	0.01%
Banco de Credito del Peru SA	$300,000	5.85%	11/1/2029	304,058	0.01%
InRetail Consumer	$200,000	3.25%	22/3/2028	183,549	0.00%
Intercorp Peru Ltd.	$200,000	3.88%	15/8/2029	180,716	0.00%
Kallpa Generacion SA	$200,000	4.13%	16/8/2027	192,968	0.01%
Lima Metro Line 2 Finance Ltd.	$186,139	5.88%	5/7/2034	184,815	0.00%
Lima Metro Line 2 Finance Ltd.	$164,208	4.35%	5/4/2036	150,045	0.00%
Niagara Energy SAC	$450,000	5.75%	3/10/2034	436,412	0.01%
Pluspetrol Camisea SA/Pluspetrol Lote 56 SA	$200,000	6.24%	3/7/2036	201,215	0.01%
Transportadora de Gas del Peru SA	$160,000	4.25%	30/4/2028	156,386	0.00%
				2,183,714	**0.05%**
Philippines 0.03% (31 December 2023: 0.01%)					
Bank of the Philippine Islands	$200,000	5.25%	26/3/2029	200,637	0.00%
BDO Unibank, Inc.	$200,000	2.13%	13/1/2026	193,260	0.00%
Metropolitan Bank & Trust Co.	$200,000	2.13%	15/1/2026	193,680	0.00%
Metropolitan Bank & Trust Co.	$200,000	5.38%	6/3/2029	201,465	0.00%
Metropolitan Bank & Trust Co.	$200,000	5.50%	6/3/2034	198,926	0.00%
PLDT, Inc.	$300,000	2.50%	23/1/2031	256,465	0.01%
Rizal Commercial Banking Corp.	$200,000	5.50%	18/1/2029	201,780	0.01%
Security Bank Corp.	$200,000	5.50%	14/5/2029	202,246	0.01%
				1,648,459	**0.03%**
Poland 0.00% (31 December 2023: 0.01%)					
ORLEN SA	€200,000	1.13%	27/5/2028	192,873	0.00%
				192,873	**0.00%**

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Portugal 0.12% (31 December 2023: 0.09%)					
EDP Finance BV	€700,000	1.63%	26/1/2026	718,314	0.02%
EDP Finance BV	$265,000	1.71%	24/1/2028	240,119	0.01%
EDP Finance BV	€500,000	1.88%	21/9/2029	492,074	0.01%
EDP SA	€800,000	2.88%	1/6/2026	830,419	0.02%
EDP SA	€400,000	1.63%	15/4/2027	404,715	0.01%
EDP Servicios Financieros Espana SA	€500,000	4.13%	4/4/2029	539,945	0.01%
EDP Servicios Financieros Espana SA	€600,000	3.50%	16/7/2030	630,404	0.01%
EDP Servicios Financieros Espana SA	€500,000	4.38%	4/4/2032	548,297	0.01%
Fidelidade - Compania de Seguros SA	€200,000	4.25%	4/9/2031	208,200	0.00%
Floene Energias SA	€400,000	4.88%	3/7/2028	434,001	0.01%
Novo Banco SA	€500,000	3.50%	9/3/2029	522,900	0.01%
Ren Finance BV	€150,000	1.75%	18/1/2028	149,897	0.00%
Ren Finance BV	€200,000	3.50%	27/2/2032	207,650	0.00%
				5,926,935	**0.12%**
Qatar 0.04% (31 December 2023: 0.05%)					
ABQ Finance Ltd.	$200,000	2.00%	6/7/2026	190,262	0.00%
CBQ Finance Ltd.	$200,000	2.00%	12/5/2026	191,003	0.00%
CBQ Finance Ltd.	$200,000	5.38%	28/3/2029	201,980	0.01%
Commercial Bank PSQC	$200,000	4.50%	Perpetual	194,735	0.00%
Doha Finance Ltd.	$200,000	2.38%	31/3/2026	192,561	0.00%
Doha Finance Ltd.	$200,000	5.25%	12/3/2029	198,573	0.00%
QIB Sukuk Ltd.	$400,000	5.58%	22/11/2028	411,570	0.01%
QIB Sukuk Ltd.	$275,000	4.49%	17/9/2029	271,818	0.01%
QIIB Senior Oryx Ltd.	$200,000	5.25%	24/1/2029	203,458	0.01%
				2,055,960	**0.04%**
Romania 0.03% (31 December 2023: 0.02%)					
Banca Comerciala Romana SA	€100,000	7.63%	19/5/2027	108,747	0.00%
NE Property BV	€400,000	1.88%	9/10/2026	404,599	0.01%
NE Property BV	€600,000	3.38%	14/7/2027	621,308	0.01%
NE Property BV	€200,000	4.25%	21/1/2032	212,051	0.01%
				1,346,705	**0.03%**
Saudi Arabia 0.12% (31 December 2023: 0.11%)					
Acwa Power Management & Investments One Ltd.	$188,458	5.95%	15/12/2039	185,144	0.00%
Al Rajhi Bank	$500,000	6.38%	Perpetual	518,103	0.01%
Al Rajhi Sukuk Ltd.	$500,000	4.75%	5/4/2028	496,294	0.01%
Al Rajhi Sukuk Ltd.	$400,000	5.05%	12/3/2029	400,703	0.01%
Almarai Co. JSC	$250,000	5.23%	25/7/2033	253,357	0.01%
Banque Saudi Fransi	$275,000	4.75%	31/5/2028	272,119	0.01%
BSF Finance	$200,000	5.50%	23/11/2027	202,486	0.00%
BSF Sukuk Co., Ltd.	$400,000	5.00%	25/1/2029	398,708	0.01%
EIG Pearl Holdings Sarl	$500,000	3.55%	31/8/2036	427,839	0.01%
EIG Pearl Holdings Sarl	$500,000	4.39%	30/11/2046	387,431	0.01%
Greensaif Pipelines Bidco Sarl	$400,000	5.85%	23/2/2036	394,965	0.01%
Greensaif Pipelines Bidco Sarl	$650,000	6.13%	23/2/2038	652,298	0.01%
Greensaif Pipelines Bidco Sarl	$600,000	6.51%	23/2/2042	606,313	0.01%
SNB Funding Ltd.	$200,000	2.90%	29/1/2027	191,572	0.00%
TMS Issuer Sarl	$600,000	5.78%	23/8/2032	610,138	0.01%
				5,997,470	**0.12%**
Singapore 0.09% (31 December 2023: 0.10%)					
CapitaLand Ascendas	€100,000	0.75%	23/6/2028	93,292	0.00%
DBS Bank Ltd.	AUD250,000	4.68%	24/2/2026	155,219	0.00%
DBS Group Holdings Ltd.	$250,000	1.19%	15/3/2027	232,647	0.00%
Income Insurance Ltd.	SGD500,000	3.10%	20/7/2050	342,386	0.01%
Oversea-Chinese Banking Corp., Ltd.	$500,000	1.83%	10/9/2030	488,843	0.01%
Oversea-Chinese Banking Corp., Ltd.	$575,000	4.60%	15/6/2032	569,122	0.01%
Oversea-Chinese Banking Corp., Ltd.	$200,000	5.52%	21/5/2034	201,634	0.00%
Sats Treasury Pte Ltd.	$325,000	4.83%	23/1/2029	322,273	0.01%
Singapore Life Holdings Pte Ltd.	SGD1,000,000	3.38%	24/2/2031	730,125	0.02%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	248,148	0.01%
United Overseas Bank Ltd.	$600,000	1.75%	16/3/2031	576,673	0.01%
United Overseas Bank Ltd.	$250,000	2.00%	14/10/2031	236,840	0.00%
United Overseas Bank Ltd.	$300,000	3.86%	7/10/2032	290,807	0.01%
				4,488,009	**0.09%**
South Africa 0.10% (31 December 2023: 0.09%)					
Anglo American Capital plc	€100,000	1.63%	11/3/2026	102,150	0.00%
Anglo American Capital plc	$350,000	4.75%	10/4/2027	347,401	0.01%
Anglo American Capital plc	$675,000	4.00%	11/9/2027	656,824	0.01%
Anglo American Capital plc	$200,000	4.50%	15/3/2028	196,118	0.00%
Anglo American Capital plc	$200,000	2.25%	17/3/2028	182,773	0.00%
Anglo American Capital plc	£119,000	3.38%	11/3/2029	138,947	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Anglo American Capital plc	$200,000	3.88%	16/3/2029	189,863	0.00%
Anglo American Capital plc	$200,000	5.63%	1/4/2030	202,298	0.01%
Anglo American Capital plc	$400,000	2.63%	10/9/2030	346,313	0.01%
Anglo American Capital plc	€500,000	5.00%	15/3/2031	559,398	0.01%
Anglo American Capital plc	€500,000	4.13%	15/3/2032	534,560	0.01%
Anglo American Capital plc	€100,000	4.75%	21/9/2032	110,812	0.00%
Anglo American Capital plc	$400,000	5.50%	2/5/2033	396,142	0.01%
Anglo American Capital plc	$300,000	5.75%	5/4/2034	301,778	0.01%
Anglo American Capital plc	$200,000	3.95%	10/9/2050	147,143	0.00%
Anglo American Capital plc	$200,000	4.75%	16/3/2052	166,821	0.00%
Anglo American Capital plc	$200,000	6.00%	5/4/2054	197,338	0.01%
Gold Fields Orogen Holdings BVI Ltd.	$200,000	6.13%	15/5/2029	201,845	0.01%
				4,978,524	**0.10%**
South Korea 0.48% (31 December 2023: 0.43%)					
Doosan Enerbility Co., Ltd.	$200,000	5.50%	17/7/2026	201,622	0.00%
GS Caltex Corp.	$200,000	5.38%	7/8/2028	200,886	0.00%
Hanwha Life Insurance Co., Ltd.	$200,000	3.38%	4/2/2032	191,935	0.00%
HD Hyundai Heavy Industries Co., Ltd.	$200,000	3.18%	28/3/2027	192,598	0.00%
Hyundai Capital America	$500,000	1.65%	17/9/2026	473,104	0.01%
Hyundai Capital America	$550,000	5.95%	21/9/2026	559,175	0.01%
Hyundai Capital America	$200,000	5.25%	8/1/2027	201,190	0.00%
Hyundai Capital America	$340,000	3.00%	10/2/2027	326,679	0.01%
Hyundai Capital America	$200,000	2.38%	15/10/2027	186,558	0.00%
Hyundai Capital America	$350,000	1.80%	10/1/2028	317,242	0.01%
Hyundai Capital America	$200,000	5.60%	30/3/2028	202,435	0.01%
Hyundai Capital America	$200,000	2.00%	15/6/2028	179,898	0.00%
Hyundai Capital America	$450,000	5.68%	26/6/2028	456,904	0.01%
Hyundai Capital America	$200,000	6.10%	21/9/2028	205,724	0.01%
Hyundai Capital America	$500,000	5.30%	8/1/2029	500,978	0.01%
Hyundai Capital America	$200,000	5.80%	1/4/2030	203,978	0.01%
Hyundai Capital America	$200,000	5.70%	26/6/2030	203,206	0.01%
Hyundai Capital America	$200,000	5.40%	8/1/2031	199,885	0.00%
Hyundai Capital Services, Inc.	$300,000	1.25%	8/2/2026	287,705	0.01%
Hyundai Capital Services, Inc.	$200,000	2.50%	24/1/2027	190,321	0.00%
Hyundai Capital Services, Inc.	$200,000	5.13%	5/2/2027	200,467	0.00%
Hyundai Capital Services, Inc.	$200,000	3.63%	29/8/2027	193,375	0.00%
Hyundai Card Co., Ltd.	$200,000	5.75%	24/4/2029	202,370	0.01%
KB Kookmin Card Co., Ltd.	$200,000	1.50%	13/5/2026	190,360	0.00%
KEB Hana Bank	$200,000	1.25%	16/12/2026	186,892	0.00%
KEB Hana Bank	$200,000	3.25%	30/3/2027	193,849	0.00%
KEB Hana Bank	$200,000	5.38%	23/4/2027	202,755	0.01%
KEB Hana Bank	$200,000	5.75%	24/10/2028	205,202	0.01%
KEB Hana Bank	$200,000	5.38%	23/4/2029	202,823	0.01%
Kia Corp.	$200,000	3.25%	21/4/2026	195,702	0.00%
Kia Corp.	$200,000	2.75%	14/2/2027	191,206	0.00%
Kia Corp.	$200,000	3.50%	25/10/2027	192,431	0.00%
Kookmin Bank	$200,000	1.38%	6/5/2026	191,103	0.00%
Kookmin Bank	$200,000	2.38%	15/2/2027	190,623	0.00%
Kookmin Bank	$200,000	5.38%	8/5/2027	202,872	0.01%
Kookmin Bank	$200,000	4.63%	21/4/2028	197,657	0.00%
Kookmin Bank	$200,000	5.25%	8/5/2029	202,081	0.00%
Kookmin Bank	$300,000	2.50%	4/11/2030	254,981	0.01%
Korea Investment & Securities Co., Ltd.	$200,000	2.13%	19/7/2026	190,467	0.00%
Korea Investment & Securities Co., Ltd.	$200,000	6.88%	6/11/2026	205,083	0.01%
Korea Treasury Bond	KRW2,800,000,000	3.25%	10/3/2029	1,952,739	0.04%
Kraton Corp.	$375,000	5.00%	15/7/2027	376,583	0.01%
KT Corp.	$200,000	2.50%	18/7/2026	192,762	0.00%
KT Corp.	$200,000	4.13%	2/2/2028	195,338	0.00%
Kyobo Life Insurance Co., Ltd.	$200,000	5.90%	15/6/2052	202,772	0.01%
LG Chem Ltd.	$1,000,000	1.38%	7/7/2026	945,301	0.02%
LG Chem Ltd.	$200,000	2.38%	7/7/2031	165,826	0.00%
LG Electronics, Inc.	$200,000	5.63%	24/4/2027	202,339	0.01%
LG Electronics, Inc.	$200,000	5.63%	24/4/2029	202,198	0.00%
LG Energy Solution Ltd.	$200,000	5.63%	25/9/2026	201,299	0.00%
LG Energy Solution Ltd.	$250,000	5.38%	2/7/2027	250,665	0.01%
LG Energy Solution Ltd.	$200,000	5.75%	25/9/2028	202,300	0.01%
LG Energy Solution Ltd.	$250,000	5.38%	2/7/2029	248,951	0.01%
LG Energy Solution Ltd.	$200,000	5.50%	2/7/2034	193,124	0.00%
Mirae Asset Securities Co., Ltd.	$500,000	6.88%	26/7/2026	511,030	0.01%
Mirae Asset Securities Co., Ltd.	$200,000	5.50%	31/7/2027	200,401	0.00%
Mirae Asset Securities Co., Ltd.	$200,000	6.00%	26/1/2029	203,276	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
NAVER Corp.	$200,000	1.50%	29/3/2026	191,604	0.00%
NH Investment & Securities Co., Ltd.	$200,000	1.88%	7/10/2026	189,087	0.00%
POSCO	$200,000	4.88%	23/1/2027	199,439	0.00%
POSCO	$200,000	4.50%	4/8/2027	197,533	0.00%
POSCO	$200,000	5.75%	17/1/2028	203,360	0.01%
POSCO	$200,000	5.88%	17/1/2033	204,705	0.01%
Shinhan Bank Co., Ltd.	$200,000	3.75%	20/9/2027	192,916	0.00%
Shinhan Bank Co., Ltd.	$200,000	4.50%	26/3/2028	194,529	0.00%
Shinhan Bank Co., Ltd.	$200,000	4.50%	12/4/2028	196,837	0.00%
Shinhan Bank Co., Ltd.	$300,000	4.38%	13/4/2032	277,433	0.01%
Shinhan Bank Co., Ltd.	$200,000	5.75%	15/4/2034	199,013	0.00%
Shinhan Card Co., Ltd.	$250,000	1.38%	23/6/2026	237,119	0.01%
Shinhan Card Co., Ltd.	$200,000	5.50%	12/3/2029	200,825	0.00%
Shinhan Financial Group Co., Ltd.	$300,000	2.88%	Perpetual	288,437	0.01%
Shinhan Financial Group Co., Ltd.	$200,000	5.00%	24/7/2028	198,617	0.00%
SK Battery America, Inc.	$400,000	2.13%	26/1/2026	384,524	0.01%
SK Battery America, Inc.	$250,000	4.88%	23/1/2027	249,341	0.01%
SK Broadband Co., Ltd.	$200,000	4.88%	28/6/2028	197,827	0.00%
SK Hynix, Inc.	$250,000	6.25%	17/1/2026	252,829	0.01%
SK Hynix, Inc.	$400,000	1.50%	19/1/2026	385,415	0.01%
SK Hynix, Inc.	$250,000	5.50%	16/1/2027	251,930	0.01%
SK Hynix, Inc.	$400,000	6.38%	17/1/2028	412,033	0.01%
SK Hynix, Inc.	$400,000	5.50%	16/1/2029	401,555	0.01%
SK Hynix, Inc.	$400,000	2.38%	19/1/2031	334,677	0.01%
SK Hynix, Inc.	$200,000	6.50%	17/1/2033	210,821	0.01%
SK On Co., Ltd.	$300,000	5.38%	11/5/2026	301,422	0.01%
SK Telecom Co., Ltd.	$100,000	6.63%	20/7/2027	104,006	0.00%
Woori Bank	$200,000	6.38%	Perpetual	201,979	0.00%
Woori Bank	$200,000	2.00%	20/1/2027	189,466	0.00%
Woori Bank	$325,000	4.88%	26/1/2028	323,782	0.01%
Woori Bank	$200,000	4.75%	24/1/2029	197,989	0.00%
				23,492,276	**0.48%**
Spain 1.94% (31 December 2023: 1.74%)					
Abanca Corp. Bancaria SA	€300,000	0.50%	8/9/2027	298,527	0.01%
Abanca Corp. Bancaria SA	€200,000	5.25%	14/9/2028	218,365	0.00%
Abertis Infraestructuras SA	£100,000	3.38%	27/11/2026	121,127	0.00%
Abertis Infraestructuras SA	€200,000	2.38%	27/9/2027	204,418	0.00%
Abertis Infraestructuras SA	€300,000	4.13%	31/1/2028	320,627	0.01%
Abertis Infraestructuras SA	€500,000	1.25%	7/2/2028	491,002	0.01%
Abertis Infraestructuras SA	€400,000	1.13%	26/3/2028	390,677	0.01%
Abertis Infraestructuras SA	€500,000	1.63%	15/7/2029	487,218	0.01%
Abertis Infraestructuras SA	€100,000	4.13%	7/8/2029	107,729	0.00%
Abertis Infraestructuras SA	€600,000	3.00%	27/3/2031	617,581	0.01%
Acciona Energia Financiacion Filiales SA	€300,000	5.13%	23/4/2031	330,309	0.01%
Amadeus IT Group SA	€200,000	2.88%	20/5/2027	207,629	0.00%
Atradius Credito y Caucion SA de Seguros y Reaseguros	€100,000	5.00%	17/4/2034	110,007	0.00%
Banco Bilbao Vizcaya Argentaria SA	€300,000	1.00%	21/6/2026	302,842	0.01%
Banco Bilbao Vizcaya Argentaria SA	€600,000	0.50%	14/1/2027	593,512	0.01%
Banco Bilbao Vizcaya Argentaria SA	€800,000	3.50%	10/2/2027	838,870	0.02%
Banco Bilbao Vizcaya Argentaria SA	€900,000	0.13%	24/3/2027	903,600	0.02%
Banco Bilbao Vizcaya Argentaria SA	€600,000	3.38%	20/9/2027	632,553	0.01%
Banco Bilbao Vizcaya Argentaria SA	$400,000	6.14%	14/9/2028	409,296	0.01%
Banco Bilbao Vizcaya Argentaria SA	€300,000	0.88%	14/1/2029	291,774	0.01%
Banco Bilbao Vizcaya Argentaria SA	€300,000	4.38%	14/10/2029	331,028	0.01%
Banco Bilbao Vizcaya Argentaria SA	€1,000,000	3.63%	7/6/2030	1,065,078	0.02%
Banco Bilbao Vizcaya Argentaria SA	€400,000	4.63%	13/1/2031	438,901	0.01%
Banco Bilbao Vizcaya Argentaria SA	€500,000	3.50%	26/3/2031	529,273	0.01%
Banco Bilbao Vizcaya Argentaria SA	€100,000	5.75%	15/9/2033	110,218	0.00%
Banco Bilbao Vizcaya Argentaria SA	$400,000	7.88%	15/11/2034	438,471	0.01%
Banco Bilbao Vizcaya Argentaria SA	$400,000	6.03%	13/3/2035	400,697	0.01%
Banco Bilbao Vizcaya Argentaria SA	€300,000	4.88%	8/2/2036	324,146	0.01%
Banco Bilbao Vizcaya Argentaria SA	€500,000	4.38%	29/8/2036	525,000	0.01%
Banco de Sabadell SA	€400,000	1.13%	11/3/2027	405,937	0.01%
Banco de Sabadell SA	€1,000,000	0.88%	16/6/2028	985,376	0.02%
Banco de Sabadell SA	€200,000	5.13%	10/11/2028	218,878	0.00%
Banco de Sabadell SA	€200,000	5.00%	7/6/2029	219,892	0.00%
Banco de Sabadell SA	€400,000	5.50%	8/9/2029	444,710	0.01%
Banco de Sabadell SA	£500,000	5.00%	13/10/2029	622,799	0.01%
Banco de Sabadell SA	€1,700,000	4.00%	15/1/2030	1,819,945	0.04%
Banco de Sabadell SA	€900,000	4.25%	13/9/2030	967,177	0.02%
Banco de Sabadell SA	€600,000	3.50%	27/5/2031	622,601	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Banco Santander SA	$500,000	5.18%	19/11/2025	499,029	0.01%
Banco Santander SA	$1,600,000	1.85%	25/3/2026	1,540,082	0.03%
Banco Santander SA	€1,100,000	3.25%	4/4/2026	1,142,565	0.02%
Banco Santander SA	€1,500,000	0.30%	4/10/2026	1,489,603	0.03%
Banco Santander SA	€1,000,000	3.13%	19/1/2027	1,038,828	0.02%
Banco Santander SA	€1,000,000	0.50%	24/3/2027	1,006,190	0.02%
Banco Santander SA	$600,000	5.29%	18/8/2027	603,372	0.01%
Banco Santander SA	$600,000	1.72%	14/9/2027	567,255	0.01%
Banco Santander SA	€500,000	4.63%	18/10/2027	532,585	0.01%
Banco Santander SA	$350,000	6.53%	7/11/2027	359,987	0.01%
Banco Santander SA	€500,000	3.88%	16/1/2028	533,046	0.01%
Banco Santander SA	€700,000	2.13%	8/2/2028	701,875	0.01%
Banco Santander SA	€400,000	0.20%	11/2/2028	381,177	0.01%
Banco Santander SA	$400,000	3.80%	23/2/2028	383,823	0.01%
Banco Santander SA	$400,000	4.18%	24/3/2028	391,523	0.01%
Banco Santander SA	$425,000	4.38%	12/4/2028	414,674	0.01%
Banco Santander SA	CHF500,000	0.31%	9/6/2028	543,661	0.01%
Banco Santander SA	$400,000	5.37%	15/7/2028	402,773	0.01%
Banco Santander SA	$400,000	5.59%	8/8/2028	405,302	0.01%
Banco Santander SA	£1,200,000	4.75%	30/8/2028	1,493,774	0.03%
Banco Santander SA	$550,000	6.61%	7/11/2028	578,012	0.01%
Banco Santander SA	€300,000	3.25%	2/4/2029	311,337	0.01%
Banco Santander SA	€500,000	3.88%	22/4/2029	531,037	0.01%
Banco Santander SA	£800,000	5.50%	11/6/2029	1,009,521	0.02%
Banco Santander SA	€500,000	0.63%	24/6/2029	477,395	0.01%
Banco Santander SA	$400,000	3.31%	27/6/2029	371,441	0.01%
Banco Santander SA	€800,000	3.50%	9/1/2030	842,595	0.02%
Banco Santander SA	$1,000,000	5.54%	14/3/2030	1,005,318	0.02%
Banco Santander SA	$600,000	3.49%	28/5/2030	547,363	0.01%
Banco Santander SA	€400,000	4.25%	12/6/2030	437,703	0.01%
Banco Santander SA	€300,000	1.63%	22/10/2030	281,196	0.01%
Banco Santander SA	$450,000	2.75%	3/12/2030	380,986	0.01%
Banco Santander SA	$200,000	2.96%	25/3/2031	174,499	0.00%
Banco Santander SA	$600,000	5.44%	15/7/2031	599,604	0.01%
Banco Santander SA	€1,100,000	4.88%	18/10/2031	1,230,811	0.03%
Banco Santander SA	€500,000	3.50%	2/10/2032	515,394	0.01%
Banco Santander SA	£300,000	2.25%	4/10/2032	344,352	0.01%
Banco Santander SA	$250,000	3.23%	22/11/2032	212,769	0.00%
Banco Santander SA	$1,000,000	6.92%	8/8/2033	1,051,978	0.02%
Banco Santander SA	€800,000	5.75%	23/8/2033	880,815	0.02%
Banco Santander SA	$550,000	6.94%	7/11/2033	599,883	0.01%
Banco Santander SA	€1,000,000	3.75%	9/1/2034	1,064,658	0.02%
Banco Santander SA	$400,000	6.35%	14/3/2034	406,100	0.01%
Banco Santander SA	€700,000	5.00%	22/4/2034	757,683	0.02%
Bankinter SA	€200,000	4.38%	3/5/2030	217,844	0.00%
Bankinter SA	€300,000	1.25%	23/12/2032	293,144	0.01%
CaixaBank SA	€200,000	1.13%	27/3/2026	203,232	0.00%
CaixaBank SA	€300,000	1.38%	19/6/2026	304,648	0.01%
CaixaBank SA	€1,300,000	4.63%	16/5/2027	1,377,598	0.03%
CaixaBank SA	$375,000	6.68%	13/9/2027	384,751	0.01%
CaixaBank SA	£300,000	3.50%	6/4/2028	363,804	0.01%
CaixaBank SA	€1,100,000	0.75%	26/5/2028	1,083,682	0.02%
CaixaBank SA	$975,000	6.21%	18/1/2029	998,922	0.02%
CaixaBank SA	€400,000	0.50%	9/2/2029	382,809	0.01%
CaixaBank SA	€300,000	5.00%	19/7/2029	330,370	0.01%
CaixaBank SA	€300,000	3.75%	7/9/2029	322,500	0.01%
CaixaBank SA	$360,000	5.67%	15/3/2030	363,299	0.01%
CaixaBank SA	CHF600,000	2.18%	19/3/2030	692,845	0.01%
CaixaBank SA	€300,000	4.25%	6/9/2030	329,579	0.01%
CaixaBank SA	€700,000	5.38%	14/11/2030	794,699	0.02%
CaixaBank SA	€600,000	3.63%	19/9/2032	624,409	0.01%
CaixaBank SA	€300,000	6.25%	23/2/2033	332,691	0.01%
CaixaBank SA	£300,000	6.88%	25/10/2033	388,069	0.01%
CaixaBank SA	€500,000	4.38%	29/11/2033	559,280	0.01%
CaixaBank SA	€800,000	6.13%	30/5/2034	900,485	0.02%
CaixaBank SA	€300,000	5.13%	19/7/2034	343,466	0.01%
CaixaBank SA	$500,000	6.84%	13/9/2034	530,381	0.01%
CaixaBank SA	$460,000	6.04%	15/6/2035	463,386	0.01%
CaixaBank SA	€400,000	4.38%	8/8/2036	421,341	0.01%
Cellnex Finance Co. SA	€1,700,000	1.00%	15/9/2027	1,676,411	0.03%
Cellnex Finance Co., SA	€1,100,000	2.00%	15/9/2032	1,027,220	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Cellnex Telecom SA	€700,000	1.88%	26/6/2029	685,853	0.01%
Cellnex Telecom SA	€500,000	1.75%	23/10/2030	475,756	0.01%
Enagas Financiaciones SA	€300,000	3.63%	24/1/2034	310,131	0.01%
FCC Servicios Medio Ambiente Holding SA	€100,000	1.66%	4/12/2026	101,002	0.00%
FCC Servicios Medio Ambiente Holding SA	€800,000	5.25%	30/10/2029	891,215	0.02%
Iberdrola Finanzas SA	€900,000	4.25%	Perpetual	943,836	0.02%
Iberdrola Finanzas SA	€400,000	4.87%	Perpetual	433,061	0.01%
Iberdrola Finanzas SA	€400,000	4.88%	Perpetual	427,360	0.01%
Iberdrola Finanzas SA	€400,000	1.58%	Perpetual	390,270	0.01%
Iberdrola Finanzas SA	€500,000	3.13%	22/11/2028	524,522	0.01%
Iberdrola Finanzas SA	AUD200,000	5.38%	28/11/2030	125,466	0.00%
Iberdrola Finanzas SA	€200,000	3.00%	30/9/2031	205,754	0.00%
Iberdrola Finanzas SA	€500,000	1.38%	11/3/2032	459,989	0.01%
Iberdrola Finanzas SA	€300,000	3.38%	22/11/2032	314,949	0.01%
Iberdrola Finanzas SA	€400,000	3.63%	13/7/2033	424,840	0.01%
Iberdrola Finanzas SA	€300,000	3.63%	18/7/2034	317,438	0.01%
Iberdrola Finanzas SA	AUD400,000	5.87%	28/11/2034	251,516	0.01%
Iberdrola Finanzas SA	€500,000	3.38%	30/9/2035	513,766	0.01%
Iberdrola Finanzas SA	£400,000	5.25%	31/10/2036	490,628	0.01%
Iberdrola International BV	€800,000	2.25%	Perpetual	776,631	0.02%
Iberdrola International BV	€400,000	1.45%	Perpetual	397,688	0.01%
Iberdrola International BV	€100,000	1.83%	Perpetual	94,061	0.00%
Iberdrola International BV	€1,200,000	1.13%	21/4/2026	1,220,166	0.03%
Iberdrola International BV	$190,000	6.75%	15/7/2036	210,009	0.00%
Inmobiliaria Colonial Socimi SA	€700,000	2.00%	17/4/2026	716,660	0.01%
Inmobiliaria Colonial Socimi SA	€200,000	0.75%	22/6/2029	187,629	0.00%
Inmobiliaria Colonial Socimi SA	€300,000	2.50%	28/11/2029	303,356	0.01%
Mapfre SA	€300,000	1.63%	19/5/2026	306,213	0.01%
Mapfre SA	€700,000	4.38%	31/3/2047	737,675	0.02%
Merlin Properties Socimi SA	€400,000	2.38%	13/7/2027	409,148	0.01%
Merlin Properties Socimi SA	€200,000	2.38%	18/9/2029	201,288	0.00%
Merlin Properties Socimi SA	€300,000	1.38%	1/6/2030	283,895	0.01%
Merlin Properties Socimi SA	€100,000	1.88%	4/12/2034	88,675	0.00%
Naturgy Finance Iberia SA	€100,000	1.38%	19/1/2027	101,118	0.00%
Naturgy Finance Iberia SA	€200,000	1.50%	29/1/2028	198,911	0.00%
Naturgy Finance Iberia SA	€400,000	3.25%	2/10/2030	414,723	0.01%
Naturgy Finance Iberia SA	€400,000	3.63%	2/10/2034	411,213	0.01%
NorteGas Energia Distribucion SA	€100,000	2.07%	28/9/2027	99,977	0.00%
NorteGas Energia Distribucion SA	€100,000	0.91%	22/1/2031	86,451	0.00%
Red Electrica Financiaciones SA	€1,100,000	1.00%	21/4/2026	1,117,172	0.02%
Red Electrica Financiaciones SA	€500,000	1.25%	13/3/2027	502,140	0.01%
Red Electrica Financiaciones SA	€100,000	0.38%	24/7/2028	95,888	0.00%
Redeia Corp. SA	€300,000	4.63%	Perpetual	319,001	0.01%
Redeia Corp. SA	€200,000	3.38%	9/7/2032	207,704	0.00%
Redexis Gas Finance BV	€600,000	1.88%	27/4/2027	603,391	0.01%
Redexis SA	€300,000	4.38%	30/5/2031	316,563	0.01%
Repsol International Finance BV	€200,000	4.25%	Perpetual	210,309	0.00%
Repsol International Finance BV	€500,000	0.25%	2/8/2027	485,424	0.01%
Santander Consumer Finance SA	€300,000	0.50%	14/1/2027	296,518	0.01%
Santander Consumer Finance SA	€300,000	4.13%	5/5/2028	322,575	0.01%
Santander Consumer Finance SA	€300,000	3.75%	17/1/2029	318,784	0.01%
Santander Holdings USA, Inc.	$200,000	3.24%	5/10/2026	194,197	0.00%
Santander Holdings USA, Inc.	$575,000	4.40%	13/7/2027	568,260	0.01%
Santander Holdings USA, Inc.	$500,000	2.49%	6/1/2028	474,195	0.01%
Santander Holdings USA, Inc.	$300,000	6.50%	9/3/2029	308,497	0.01%
Santander Holdings USA, Inc.	$200,000	6.17%	9/1/2030	204,102	0.00%
Santander Holdings USA, Inc.	$375,000	7.66%	9/11/2031	409,309	0.01%
Santander Holdings USA, Inc.	$300,000	6.34%	31/5/2035	304,623	0.01%
Telefonica Emisiones SA	£100,000	5.38%	2/2/2026	125,673	0.00%
Telefonica Emisiones SA	€100,000	1.46%	13/4/2026	102,073	0.00%
Telefonica Emisiones SA	€500,000	1.45%	22/1/2027	504,625	0.01%
Telefonica Emisiones SA	$150,000	4.10%	8/3/2027	147,620	0.00%
Telefonica Emisiones SA	€400,000	1.72%	12/1/2028	402,468	0.01%
Telefonica Emisiones SA	€200,000	2.32%	17/10/2028	203,846	0.00%
Telefonica Emisiones SA	£300,000	5.45%	8/10/2029	383,914	0.01%
Telefonica Emisiones SA	€600,000	2.93%	17/10/2029	624,923	0.01%
Telefonica Emisiones SA	€600,000	2.59%	25/5/2031	600,664	0.01%
Telefonica Emisiones SA	€300,000	1.93%	17/10/2031	285,075	0.01%
Telefonica Emisiones SA	€1,100,000	4.18%	21/11/2033	1,188,773	0.02%
Telefonica Emisiones SA	€300,000	4.06%	24/1/2036	318,708	0.01%
Telefonica Emisiones SA	$650,000	7.05%	20/6/2036	714,491	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Telefonica Emisiones SA	$175,000	4.67%	6/3/2038	155,379	0.00%
Telefonica Emisiones SA	€200,000	1.86%	13/7/2040	157,646	0.00%
Telefonica Emisiones SA	$1,200,000	5.21%	8/3/2047	1,066,499	0.02%
Telefonica Emisiones SA	$750,000	5.52%	1/3/2049	691,184	0.01%
Telefonica Europe BV	$250,000	8.25%	15/9/2030	285,245	0.01%
Unicaja Banco SA	€200,000	5.13%	21/2/2029	218,404	0.00%
Werfen SA	€400,000	4.25%	3/5/2030	429,177	0.01%
				94,500,107	**1.94%**
Sweden 0.80% (31 December 2023: 0.78%)					
Akelius Residential Property Financing BV	€200,000	1.13%	11/1/2029	188,396	0.00%
Akelius Residential Property Financing BV	€500,000	0.75%	22/2/2030	444,723	0.01%
Alfa Laval Treasury International AB	€200,000	1.38%	18/2/2029	194,819	0.00%
Assa Abloy AB	€600,000	3.88%	13/9/2030	648,162	0.01%
Atlas Copco Finance DAC	€500,000	0.13%	3/9/2029	459,626	0.01%
Balder Finland OYJ	€300,000	1.00%	20/1/2029	279,463	0.01%
Balder Finland OYJ	€100,000	1.38%	24/5/2030	90,757	0.00%
Castellum AB	€419,000	4.13%	10/12/2030	437,219	0.01%
Electrolux AB	€500,000	4.50%	29/9/2028	535,180	0.01%
Ellevio AB	€300,000	4.13%	7/3/2034	323,255	0.01%
EQT AB	€450,000	0.88%	14/5/2031	395,519	0.01%
Essity AB	€100,000	0.50%	3/2/2030	91,699	0.00%
Essity AB	€500,000	0.25%	8/2/2031	448,286	0.01%
Essity Capital BV	€250,000	3.00%	21/9/2026	259,734	0.01%
Fastighets AB Balder	€400,000	1.88%	23/1/2026	408,569	0.01%
Fastighets AB Balder	€200,000	1.25%	28/1/2028	193,069	0.00%
H&M Finance BV	€200,000	0.25%	25/8/2029	181,379	0.00%
Heimstaden Bostad AB	€700,000	1.13%	21/1/2026	708,171	0.01%
Heimstaden Bostad AB	€262,000	3.88%	5/11/2029	269,239	0.01%
Heimstaden Bostad Treasury BV	€300,000	1.38%	24/7/2028	285,458	0.01%
Heimstaden Bostad Treasury BV	€600,000	1.63%	13/10/2031	528,330	0.01%
Hemso Fastighets AB	€900,000	1.00%	9/9/2026	906,576	0.02%
Investor AB	€500,000	2.75%	10/6/2032	503,978	0.01%
Investor AB	€100,000	1.50%	20/6/2039	80,087	0.00%
Lansforsakringar Bank AB	€500,000	0.05%	15/4/2026	500,437	0.01%
Loomis AB	€500,000	3.63%	10/9/2029	521,229	0.01%
Molnlycke Holding AB	€200,000	0.63%	15/1/2031	174,846	0.00%
Molnlycke Holding AB	€300,000	4.25%	11/6/2034	324,769	0.01%
Sagax AB	€500,000	4.38%	29/5/2030	538,244	0.01%
Sagax Euro Mtn NL BV	€300,000	1.00%	17/5/2029	279,921	0.01%
Sandvik AB	€500,000	3.75%	27/9/2029	534,098	0.01%
Securitas AB	€200,000	0.25%	22/2/2028	190,039	0.00%
Securitas Treasury Ireland DAC	€500,000	3.88%	23/2/2030	530,430	0.01%
SiriusPoint Ltd.	$150,000	7.00%	5/4/2029	154,179	0.00%
Skandinaviska Enskilda Banken AB	£200,000	5.50%	1/6/2026	252,942	0.01%
Skandinaviska Enskilda Banken AB	$425,000	1.20%	9/9/2026	401,769	0.01%
Skandinaviska Enskilda Banken AB	€500,000	4.00%	9/11/2026	528,247	0.01%
Skandinaviska Enskilda Banken AB	€1,600,000	1.75%	11/11/2026	1,627,930	0.03%
Skandinaviska Enskilda Banken AB	$250,000	5.13%	5/3/2027	252,271	0.01%
Skandinaviska Enskilda Banken AB	€300,000	4.13%	29/6/2027	321,282	0.01%
Skandinaviska Enskilda Banken AB	€500,000	0.75%	9/8/2027	490,130	0.01%
Skandinaviska Enskilda Banken AB	€700,000	3.75%	7/2/2028	741,164	0.02%
Skandinaviska Enskilda Banken AB	€300,000	3.88%	9/5/2028	321,295	0.01%
Skandinaviska Enskilda Banken AB	€200,000	0.38%	21/6/2028	189,319	0.00%
Skandinaviska Enskilda Banken AB	$300,000	5.38%	5/3/2029	302,611	0.01%
Skandinaviska Enskilda Banken AB	€600,000	0.75%	3/11/2031	590,681	0.01%
Skandinaviska Enskilda Banken AB	€300,000	5.00%	17/8/2033	325,398	0.01%
SKF AB	€108,000	3.13%	14/9/2028	112,788	0.00%
Svenska Handelsbanken AB	€300,000	3.75%	5/5/2026	314,864	0.01%
Svenska Handelsbanken AB	$250,000	5.25%	15/6/2026	252,361	0.01%
Svenska Handelsbanken AB	€250,000	0.13%	3/11/2026	247,076	0.00%
Svenska Handelsbanken AB	€800,000	3.88%	10/5/2027	849,610	0.02%
Svenska Handelsbanken AB	$300,000	1.42%	11/6/2027	285,472	0.01%
Svenska Handelsbanken AB	€1,000,000	3.38%	17/2/2028	1,054,718	0.02%
Svenska Handelsbanken AB	AUD200,000	5.00%	2/3/2028	124,807	0.00%
Svenska Handelsbanken AB	$300,000	5.50%	15/6/2028	303,571	0.01%
Svenska Handelsbanken AB	€199,000	0.05%	6/9/2028	186,817	0.00%
Svenska Handelsbanken AB	€600,000	1.38%	23/2/2029	582,400	0.01%
Svenska Handelsbanken AB	€100,000	2.63%	5/9/2029	103,082	0.00%
Svenska Handelsbanken AB	€700,000	0.50%	18/2/2030	637,467	0.01%
Svenska Handelsbanken AB	£200,000	4.63%	23/8/2032	244,784	0.00%
Svenska Handelsbanken AB	€200,000	3.25%	1/6/2033	206,256	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Svenska Handelsbanken AB	€300,000	3.75%	15/2/2034	322,242	0.01%
Svenska Handelsbanken AB	€250,000	5.00%	16/8/2034	275,138	0.01%
Svenska Handelsbanken AB	€600,000	3.63%	4/11/2036	621,391	0.01%
Swedbank AB	$250,000	5.47%	15/6/2026	252,915	0.01%
Swedbank AB	$200,000	6.14%	12/9/2026	204,194	0.00%
Swedbank AB	€300,000	0.25%	2/11/2026	297,837	0.01%
Swedbank AB	$600,000	1.54%	16/11/2026	567,346	0.01%
Swedbank AB	€500,000	2.10%	25/5/2027	511,191	0.01%
Swedbank AB	$200,000	5.34%	20/9/2027	201,701	0.00%
Swedbank AB	€400,000	0.20%	12/1/2028	381,293	0.01%
Swedbank AB	€1,400,000	4.25%	11/7/2028	1,510,410	0.03%
Swedbank AB	€1,100,000	4.13%	13/11/2028	1,194,317	0.02%
Swedbank AB	$300,000	5.41%	14/3/2029	302,170	0.01%
Swedbank AB	£100,000	5.88%	24/5/2029	128,363	0.00%
Swedbank AB	$275,000	5.00%	20/11/2029	274,142	0.01%
Swedbank AB	€500,000	3.38%	29/5/2030	528,775	0.01%
Swedbank AB	€800,000	4.38%	5/9/2030	877,290	0.02%
Swedbank AB	€600,000	3.63%	23/8/2032	626,306	0.01%
Swedbank AB	£200,000	7.27%	15/11/2032	261,778	0.01%
Tele2 AB	€160,000	3.75%	22/11/2029	168,520	0.00%
Tele2 AB	€100,000	0.75%	23/3/2031	89,999	0.00%
Telefonaktiebolaget LM Ericsson	€200,000	1.00%	26/5/2029	188,468	0.00%
Telia Co. AB	€900,000	0.13%	27/11/2030	789,083	0.02%
Telia Co. AB	€300,000	3.63%	22/2/2032	321,324	0.01%
Telia Co. AB	€100,000	1.38%	11/5/2081	100,520	0.00%
Telia Co. AB	€300,000	4.63%	21/12/2082	318,416	0.01%
Telia Co. AB	€300,000	2.75%	30/6/2083	300,130	0.01%
Volvo Treasury AB	€1,000,000	0.00%	18/5/2026	997,493	0.02%
Volvo Treasury AB	£400,000	4.75%	15/6/2026	500,376	0.01%
Volvo Treasury AB	€1,200,000	2.00%	19/8/2027	1,216,254	0.02%
				38,790,380	**0.80%**
Switzerland 1.63% (31 December 2023: 1.95%)					
ABB Finance BV	€306,000	3.25%	16/1/2027	321,457	0.01%
ABB Finance BV	€200,000	0.00%	19/1/2030	179,622	0.00%
ABB Finance BV	€500,000	3.38%	15/1/2034	528,232	0.01%
ABB Finance USA, Inc.	$475,000	3.80%	3/4/2028	463,666	0.01%
ABB Finance USA, Inc.	$200,000	4.38%	8/5/2042	176,155	0.00%
Adecco International Financial Services BV	€178,000	0.13%	21/9/2028	166,995	0.00%
Adecco International Financial Services BV	€200,000	1.25%	20/11/2029	190,428	0.00%
Adecco International Financial Services BV	€122,000	0.50%	21/9/2031	105,428	0.00%
Adecco International Financial Services BV	€200,000	1.00%	21/3/2082	191,848	0.00%
Alcon Finance Corp.	$400,000	3.00%	23/9/2029	366,508	0.01%
Alcon Finance Corp.	$375,000	2.60%	27/5/2030	331,186	0.01%
Alcon Finance Corp.	$275,000	5.38%	6/12/2032	275,191	0.01%
Argentum Netherlands BV for Givaudan SA	€700,000	2.00%	17/9/2030	686,387	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	€100,000	3.50%	1/10/2046	104,316	0.00%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	$300,000	5.13%	1/6/2048	296,853	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	€100,000	2.75%	19/2/2049	100,794	0.00%
Cloverie PLC for Zurich Insurance Co., Ltd.	€400,000	1.50%	15/12/2028	394,601	0.01%
Cloverie PLC for Zurich Insurance Co., Ltd.	$600,000	5.63%	24/6/2046	600,787	0.01%
Coca-Cola HBC Finance BV	€400,000	1.00%	14/5/2027	397,999	0.01%
Credit Suisse USA LLC	$235,000	7.13%	15/7/2032	260,060	0.01%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG	€300,000	3.38%	29/9/2047	308,804	0.01%
Firmenich Productions Participations SAS	€500,000	1.38%	30/10/2026	507,188	0.01%
Firmenich Productions Participations SAS	€200,000	1.75%	30/4/2030	194,593	0.00%
Givaudan Finance Europe BV	€400,000	1.00%	22/4/2027	398,429	0.01%
Givaudan Finance Europe BV	€100,000	1.63%	22/4/2032	93,243	0.00%
Givaudan Finance Europe BV	€300,000	4.13%	28/11/2033	326,785	0.01%
Glencore Finance Canada Ltd.	$455,000	5.55%	25/10/2042	426,168	0.01%
Helvetia Europe SA	€182,000	2.75%	30/9/2041	174,195	0.00%
Holcim Finance Luxembourg SA	€600,000	0.13%	19/7/2027	581,764	0.01%
Holcim Finance Luxembourg SA	€250,000	2.25%	26/5/2028	254,605	0.01%
Holcim Finance Luxembourg SA	€100,000	1.75%	29/8/2029	98,122	0.00%
Holcim Finance Luxembourg SA	€950,000	0.50%	3/9/2030	845,079	0.02%
Holcim Finance Luxembourg SA	€600,000	0.63%	19/1/2033	498,531	0.01%
Holcim Finance US LLC	$200,000	3.50%	22/9/2026	195,391	0.00%
Holcim Finance US LLC	$200,000	4.75%	22/9/2046	168,282	0.00%
Holcim Sterling Finance Netherlands BV	£200,000	3.00%	12/5/2032	215,054	0.00%
Holcim Sterling Finance Netherlands BV	£100,000	2.25%	4/4/2034	96,322	0.00%
IWG US Finance LLC	€400,000	6.50%	28/6/2030	442,966	0.01%
Lonza Finance International NV	€300,000	3.25%	4/9/2030	313,457	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Lonza Finance International NV	€500,000	3.88%	24/4/2036	530,603	0.01%
Nestle Finance International Ltd.	€300,000	0.88%	29/3/2027	300,435	0.01%
Nestle Finance International Ltd.	€200,000	1.25%	29/3/2031	189,538	0.00%
Nestle Finance International Ltd.	€800,000	0.00%	3/3/2033	657,522	0.01%
Nestle Finance International Ltd.	€800,000	1.75%	2/11/2037	698,569	0.01%
Nestle Finance International Ltd.	€200,000	0.38%	3/12/2040	133,970	0.00%
Nestle SA	CHF800,000	2.25%	8/11/2029	951,152	0.02%
Nestle SA	CHF600,000	2.13%	15/7/2030	714,774	0.01%
Nestle SA	CHF210,000	2.00%	28/6/2033	253,929	0.01%
Nestle SA	CHF400,000	1.63%	30/5/2034	472,280	0.01%
Nestle SA	CHF300,000	2.50%	14/7/2034	381,085	0.01%
Novartis AG	CHF500,000	1.65%	18/6/2031	583,923	0.01%
Novartis Capital Corp.	$950,000	2.00%	14/2/2027	903,559	0.02%
Novartis Capital Corp.	$900,000	3.10%	17/5/2027	872,602	0.02%
Novartis Capital Corp.	$750,000	3.80%	18/9/2029	722,324	0.01%
Novartis Capital Corp.	$200,000	2.20%	14/8/2030	174,977	0.00%
Novartis Capital Corp.	$150,000	4.00%	18/9/2031	142,904	0.00%
Novartis Capital Corp.	$450,000	4.20%	18/9/2034	418,651	0.01%
Novartis Capital Corp.	$250,000	3.70%	21/9/2042	202,072	0.00%
Novartis Capital Corp.	$675,000	4.40%	6/5/2044	591,012	0.01%
Novartis Capital Corp.	$250,000	4.00%	20/11/2045	204,789	0.00%
Novartis Capital Corp.	$500,000	2.75%	14/8/2050	316,587	0.01%
Novartis Capital Corp.	$450,000	4.70%	18/9/2054	397,427	0.01%
Novartis Finance SA	€1,000,000	1.13%	30/9/2027	999,999	0.02%
Novartis Finance SA	€1,900,000	0.00%	23/9/2028	1,784,541	0.04%
Novartis Finance SA	€300,000	1.70%	14/8/2038	258,593	0.01%
Raiffeisen Schweiz Genossenschaft	€500,000	3.85%	3/9/2032	528,006	0.01%
Richemont International Holding SA	€900,000	1.00%	26/3/2026	914,628	0.02%
Richemont International Holding SA	€200,000	0.75%	26/5/2028	193,448	0.00%
Richemont International Holding SA	€600,000	1.50%	26/3/2030	579,233	0.01%
Richemont International Holding SA	€700,000	1.13%	26/5/2032	631,897	0.01%
Richemont International Holding SA	€300,000	2.00%	26/3/2038	263,950	0.01%
Richemont International Holding SA	€200,000	1.63%	26/5/2040	158,961	0.00%
Roche Holdings, Inc.	$375,000	2.63%	15/5/2026	366,027	0.01%
Roche Holdings, Inc.	$200,000	2.38%	28/1/2027	191,366	0.00%
Roche Holdings, Inc.	$400,000	2.08%	13/12/2031	332,115	0.01%
Roche Holdings, Inc.	$325,000	4.00%	28/11/2044	266,477	0.01%
Roche Kapitalmarkt AG	CHF800,000	1.50%	23/6/2026	897,219	0.02%
Roche Kapitalmarkt AG	CHF700,000	0.75%	25/2/2031	775,305	0.02%
Sika Capital BV	€300,000	3.75%	3/11/2026	315,842	0.01%
Sika Capital BV	€200,000	1.50%	29/4/2031	187,953	0.00%
Swiss Life Finance I AG	€300,000	3.25%	31/8/2029	314,042	0.01%
Swiss Re Finance Luxembourg SA	$200,000	5.00%	2/4/2049	198,418	0.00%
Swiss Re Finance Luxembourg SA	€300,000	2.53%	30/4/2050	296,573	0.01%
Tyco Electronics Group SA	$125,000	4.50%	13/2/2026	124,998	0.00%
Tyco Electronics Group SA	$285,000	3.70%	15/2/2026	282,077	0.01%
Tyco Electronics Group SA	€200,000	0.00%	16/2/2029	183,816	0.00%
Tyco Electronics Group SA	$150,000	2.50%	4/2/2032	127,273	0.00%
Tyco Electronics Group SA	$100,000	7.13%	1/10/2037	113,764	0.00%
UBS AG	€150,000	0.25%	5/1/2026	151,484	0.00%
UBS AG	£350,000	7.75%	10/3/2026	451,565	0.01%
UBS AG	€300,000	0.01%	31/3/2026	300,255	0.01%
UBS AG	$450,000	1.25%	1/6/2026	429,194	0.01%
UBS AG	$750,000	1.25%	7/8/2026	709,959	0.01%
UBS AG	€1,800,000	5.50%	20/8/2026	1,940,958	0.04%
UBS AG	$400,000	5.00%	9/7/2027	402,273	0.01%
UBS AG	$875,000	7.50%	15/2/2028	936,910	0.02%
UBS AG	€1,100,000	0.25%	1/9/2028	1,033,908	0.02%
UBS AG	$775,000	5.65%	11/9/2028	792,530	0.02%
UBS AG	AUD400,000	5.81%	24/11/2028	257,398	0.01%
UBS AG	€650,000	0.50%	31/3/2031	574,189	0.01%
UBS AG	$310,000	4.50%	26/6/2048	262,969	0.01%
UBS Group AG	$800,000	4.13%	15/4/2026	792,204	0.02%
UBS Group AG	$1,025,000	5.71%	12/1/2027	1,031,849	0.02%
UBS Group AG	$400,000	1.36%	30/1/2027	384,598	0.01%
UBS Group AG	$925,000	1.31%	2/2/2027	889,036	0.02%
UBS Group AG	€300,000	1.00%	24/6/2027	302,116	0.01%
UBS Group AG	$575,000	4.70%	5/8/2027	572,247	0.01%
UBS Group AG	$500,000	1.49%	10/8/2027	472,841	0.01%
UBS Group AG	£200,000	7.00%	30/9/2027	257,812	0.01%
UBS Group AG	$500,000	6.33%	22/12/2027	512,705	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
UBS Group AG	$785,000	4.28%	9/1/2028	766,774	0.02%
UBS Group AG	€500,000	0.65%	14/1/2028	493,928	0.01%
UBS Group AG	€1,200,000	0.25%	24/2/2028	1,141,133	0.02%
UBS Group AG	€300,000	4.63%	17/3/2028	320,916	0.01%
UBS Group AG	$725,000	4.25%	23/3/2028	704,408	0.01%
UBS Group AG	$650,000	4.75%	12/5/2028	645,149	0.01%
UBS Group AG	£310,000	2.25%	9/6/2028	362,152	0.01%
UBS Group AG	$1,625,000	6.44%	11/8/2028	1,678,958	0.03%
UBS Group AG	€500,000	0.25%	5/11/2028	479,343	0.01%
UBS Group AG	CHF400,000	0.44%	9/11/2028	435,335	0.01%
UBS Group AG	$800,000	3.87%	12/1/2029	770,147	0.02%
UBS Group AG	€1,650,000	7.75%	1/3/2029	1,945,912	0.04%
UBS Group AG	$600,000	6.25%	22/9/2029	621,136	0.01%
UBS Group AG	£700,000	2.13%	15/11/2029	786,849	0.02%
UBS Group AG	$600,000	5.43%	8/2/2030	603,735	0.01%
UBS Group AG	€300,000	3.13%	15/6/2030	311,168	0.01%
UBS Group AG	$1,000,000	3.13%	13/8/2030	912,874	0.02%
UBS Group AG	$650,000	5.62%	13/9/2030	660,357	0.01%
UBS Group AG	€966,000	4.38%	11/1/2031	1,052,523	0.02%
UBS Group AG	$1,100,000	4.19%	1/4/2031	1,040,309	0.02%
UBS Group AG	€500,000	0.88%	3/11/2031	441,842	0.01%
UBS Group AG	$825,000	2.10%	11/2/2032	679,596	0.01%
UBS Group AG	€2,300,000	2.88%	2/4/2032	2,318,035	0.05%
UBS Group AG	$1,050,000	3.09%	14/5/2032	914,582	0.02%
UBS Group AG	€173,000	0.63%	18/1/2033	144,473	0.00%
UBS Group AG	$550,000	2.75%	11/2/2033	459,129	0.01%
UBS Group AG	€500,000	0.63%	24/2/2033	417,197	0.01%
UBS Group AG	€543,000	4.13%	9/6/2033	587,426	0.01%
UBS Group AG	$600,000	4.99%	5/8/2033	580,703	0.01%
UBS Group AG	$1,300,000	6.54%	12/8/2033	1,373,728	0.03%
UBS Group AG	£400,000	7.38%	7/9/2033	560,647	0.01%
UBS Group AG	$650,000	9.02%	15/11/2033	784,379	0.02%
UBS Group AG	$925,000	5.96%	12/1/2034	944,286	0.02%
UBS Group AG	$740,000	6.30%	22/9/2034	772,513	0.02%
UBS Group AG	$800,000	5.70%	8/2/2035	805,754	0.02%
UBS Group AG	$450,000	3.18%	11/2/2043	324,683	0.01%
UBS Group AG	$950,000	4.88%	15/5/2045	850,314	0.02%
UBS Group AG	$650,000	5.38%	6/9/2045	617,657	0.01%
Zurich Finance Ireland Designated Activity Co.	€550,000	1.63%	17/6/2039	454,495	0.01%
Zurich Finance Ireland Designated Activity Co.	€300,000	1.88%	17/9/2050	285,496	0.01%
Zurich Finance Ireland Designated Activity Co.	$625,000	3.00%	19/4/2051	533,876	0.01%
Zurich Finance Ireland Designated Activity Co.	$200,000	3.50%	2/5/2052	172,055	0.00%
Zurich Finance Ireland Designated Activity Co.	£400,000	5.13%	23/11/2052	477,922	0.01%
				79,071,590	**1.63%**
Taiwan 0.14% (31 December 2023: 0.12%)					
ASML Holding NV	€900,000	0.25%	25/2/2030	822,407	0.02%
Cathaylife Singapore Pte Ltd.	$200,000	5.95%	5/7/2034	205,659	0.00%
Cathaylife Singapore Pte Ltd.	$200,000	5.30%	5/9/2039	195,283	0.00%
Nanshan Life Pte Ltd.	$275,000	5.45%	11/9/2034	264,888	0.00%
TSMC Arizona Corp.	$425,000	1.75%	25/10/2026	403,043	0.01%
TSMC Arizona Corp.	$400,000	3.88%	22/4/2027	392,907	0.01%
TSMC Arizona Corp.	$200,000	4.13%	22/4/2029	194,568	0.00%
TSMC Arizona Corp.	$525,000	2.50%	25/10/2031	449,683	0.01%
TSMC Arizona Corp.	$400,000	4.25%	22/4/2032	381,973	0.01%
TSMC Arizona Corp.	$500,000	3.13%	25/10/2041	382,645	0.01%
TSMC Arizona Corp.	$400,000	3.25%	25/10/2051	286,875	0.01%
TSMC Arizona Corp.	$475,000	4.50%	22/4/2052	429,698	0.01%
TSMC Global Ltd.	$300,000	1.25%	23/4/2026	286,619	0.01%
TSMC Global Ltd.	$500,000	4.38%	22/7/2027	496,233	0.01%
TSMC Global Ltd.	$400,000	1.00%	28/9/2027	361,963	0.01%
TSMC Global Ltd.	$200,000	1.75%	23/4/2028	180,849	0.00%
TSMC Global Ltd.	$400,000	1.38%	28/9/2030	328,654	0.01%
TSMC Global Ltd.	$800,000	2.25%	23/4/2031	681,890	0.01%
TSMC Global Ltd.	$200,000	4.63%	22/7/2032	195,531	0.00%
				6,941,368	**0.14%**
Tanzania 0.01% (31 December 2023: 0.01%)					
AngloGold Ashanti Holdings plc	$400,000	3.38%	1/11/2028	367,653	0.01%
AngloGold Ashanti Holdings plc	$200,000	3.75%	1/10/2030	180,575	0.00%
				548,228	**0.01%**
Thailand 0.08% (31 December 2023: 0.08%)					
Bangkok Bank PCL	$400,000	4.30%	15/6/2027	394,921	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bangkok Bank PCL	$200,000	4.45%	19/9/2028	195,356	0.01%
Bangkok Bank PCL	$200,000	5.30%	21/9/2028	200,821	0.01%
Bangkok Bank PCL	$125,000	9.03%	15/3/2029	141,302	0.00%
Bangkok Bank PCL	$400,000	5.50%	21/9/2033	400,176	0.01%
Bangkok Bank PCL	$200,000	5.65%	5/7/2034	202,260	0.01%
Bangkok Bank PCL	$450,000	3.47%	23/9/2036	384,378	0.01%
GC Treasury Center Co., Ltd.	$200,000	2.98%	18/3/2031	169,977	0.00%
GC Treasury Center Co., Ltd.	$200,000	4.40%	30/3/2032	182,225	0.00%
GC Treasury Center Co., Ltd.	$200,000	4.30%	18/3/2051	146,742	0.00%
Kasikornbank PCL	$200,000	5.46%	7/3/2028	201,652	0.01%
Muang Thai Life Assurance PCL	$200,000	3.55%	27/1/2037	192,456	0.00%
Siam Commercial Bank PCL	$200,000	4.40%	11/2/2029	194,252	0.00%
Thaioil Treasury Center Co., Ltd.	$200,000	4.63%	20/11/2028	192,174	0.00%
Thaioil Treasury Center Co., Ltd.	$200,000	4.88%	23/1/2043	161,241	0.00%
Thaioil Treasury Center Co., Ltd.	$200,000	5.38%	20/11/2048	167,320	0.00%
Thaioil Treasury Center Co., Ltd.	$400,000	3.50%	17/10/2049	243,397	0.01%
				3,770,650	**0.08%**
United Arab Emirates 0.18% (31 December 2023: 0.17%)					
Adib Sukuk Co. II Ltd.	$200,000	5.70%	15/11/2028	204,577	0.01%
Aldar Investment Properties Sukuk Ltd.	$200,000	4.88%	24/5/2033	194,407	0.00%
Aldar Investment Properties Sukuk Ltd.	$200,000	5.50%	16/5/2034	202,542	0.01%
Aldar Sukuk No 2 Ltd.	$500,000	3.88%	22/10/2029	470,062	0.01%
BOS Funding Ltd.	$200,000	7.00%	14/3/2028	206,132	0.01%
Commercial Bank of Dubai PSC	$200,000	5.32%	14/6/2028	201,073	0.00%
Commercial Bank of Dubai PSC	$200,000	4.86%	10/10/2029	197,281	0.00%
DIB Sukuk Ltd.	$700,000	2.95%	16/1/2026	683,398	0.01%
DIB Sukuk Ltd.	$300,000	1.96%	22/6/2026	285,805	0.01%
DIB Sukuk Ltd.	$200,000	2.74%	16/2/2027	189,863	0.00%
DIB Sukuk Ltd.	$400,000	5.49%	30/11/2027	404,422	0.01%
DIB Sukuk Ltd.	$300,000	4.80%	16/8/2028	297,047	0.01%
DIB Sukuk Ltd.	$350,000	5.24%	4/3/2029	351,054	0.01%
Emaar Sukuk Ltd.	$200,000	3.64%	15/9/2026	194,678	0.00%
Emaar Sukuk Ltd.	$200,000	3.88%	17/9/2029	189,911	0.00%
Emaar Sukuk Ltd.	$275,000	3.70%	6/7/2031	253,175	0.01%
Esic Sukuk Ltd.	$200,000	5.83%	14/2/2029	202,554	0.01%
Galaxy Pipeline Assets Bidco Ltd.	$192,952	1.75%	30/9/2027	183,037	0.00%
Galaxy Pipeline Assets Bidco Ltd.	$619,426	2.16%	31/3/2034	530,704	0.01%
Galaxy Pipeline Assets Bidco Ltd.	$600,000	2.63%	31/3/2036	487,314	0.01%
Galaxy Pipeline Assets Bidco Ltd.	$600,000	3.25%	30/9/2040	452,135	0.01%
Galaxy Pipeline Assets Bidco Ltd.	$539,844	2.94%	30/9/2040	425,741	0.01%
MAF Sukuk Ltd.	$200,000	4.64%	14/5/2029	195,613	0.00%
MAF Sukuk Ltd.	$200,000	3.93%	28/2/2030	188,630	0.00%
MAF Sukuk Ltd.	$200,000	5.00%	1/6/2033	197,550	0.00%
Mashreqbank PSC	$200,000	7.13%	Perpetual	205,121	0.01%
Mashreqbank PSC	$200,000	7.88%	24/2/2033	212,020	0.01%
National Bank of Ras Al-Khaimah PSC	$300,000	5.38%	25/7/2029	302,860	0.01%
National Central Cooling Co. PJSC	$200,000	2.50%	21/10/2027	185,326	0.00%
NBK Tier 1 Ltd.	$200,000	3.63%	Perpetual	189,616	0.00%
SIB Sukuk Co. III Ltd.	$200,000	5.25%	3/7/2029	202,282	0.00%
				8,685,930	**0.18%**
United Kingdom 6.77% (31 December 2023: 7.17%)					
3i Group plc	£100,000	5.75%	3/12/2032	127,043	0.00%
3i Group plc	£200,000	3.75%	5/6/2040	189,552	0.00%
A2Dominion Housing Group Ltd.	£100,000	3.50%	15/11/2028	116,063	0.00%
abrdn plc	$300,000	4.25%	30/6/2028	284,517	0.01%
Accent Capital plc	£100,000	2.63%	18/7/2049	73,137	0.00%
Affinity Sutton Capital Markets plc	£200,000	4.25%	8/10/2042	204,327	0.00%
Affinity Water Finance 2004 plc	£50,000	5.88%	13/7/2026	62,522	0.00%
Anchor Hanover Group	£100,000	2.00%	21/7/2051	61,206	0.00%
Anglian Water Services Financing plc	£200,000	4.50%	5/10/2027	243,450	0.01%
Anglian Water Services Financing plc	£200,000	2.75%	26/10/2029	221,590	0.00%
Anglian Water Services Financing plc	£600,000	5.88%	20/6/2031	753,698	0.02%
Anglian Water Services Financing plc	CAD300,000	4.53%	26/8/2032	205,184	0.00%
Anglian Water Services Financing plc	£200,000	5.75%	7/6/2043	232,890	0.01%
Annington Funding plc	£300,000	3.18%	12/7/2029	354,187	0.01%
Annington Funding plc	£100,000	2.31%	6/10/2032	106,473	0.00%
Annington Funding plc	£400,000	3.69%	12/7/2034	455,532	0.01%
Annington Funding plc	£100,000	3.94%	12/7/2047	101,783	0.00%
Annington Funding plc	£300,000	2.92%	6/10/2051	253,853	0.01%
Ashtead Capital, Inc.	$450,000	1.50%	12/8/2026	425,131	0.01%
Ashtead Capital, Inc.	$425,000	4.00%	1/5/2028	408,652	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Ashtead Capital, Inc.	$200,000	2.45%	12/8/2031	166,226	0.00%
Ashtead Capital, Inc.	$425,000	5.50%	11/8/2032	419,325	0.01%
Ashtead Capital, Inc.	$300,000	5.55%	30/5/2033	295,199	0.01%
Ashtead Capital, Inc.	$250,000	5.95%	15/10/2033	252,670	0.01%
Ashtead Capital, Inc.	$375,000	5.80%	15/4/2034	374,751	0.01%
Assura Financing plc	£110,000	1.50%	15/9/2030	113,460	0.00%
Assura Financing plc	£150,000	1.63%	30/6/2033	140,269	0.00%
Aster Treasury plc	£200,000	5.41%	20/12/2032	252,992	0.01%
Aster Treasury plc	£300,000	1.41%	27/1/2036	251,591	0.01%
Aster Treasury plc	£100,000	4.50%	18/12/2043	108,381	0.00%
Astrazeneca Finance LLC	$875,000	1.20%	28/5/2026	836,582	0.02%
Astrazeneca Finance LLC	$275,000	4.80%	26/2/2027	276,613	0.01%
Astrazeneca Finance LLC	$400,000	4.88%	3/3/2028	402,339	0.01%
Astrazeneca Finance LLC	$225,000	1.75%	28/5/2028	204,028	0.00%
Astrazeneca Finance LLC	$475,000	4.85%	26/2/2029	476,125	0.01%
Astrazeneca Finance LLC	$450,000	4.90%	3/3/2030	451,517	0.01%
Astrazeneca Finance LLC	€300,000	3.12%	5/8/2030	313,303	0.01%
Astrazeneca Finance LLC	$625,000	4.90%	26/2/2031	624,391	0.01%
Astrazeneca Finance LLC	$325,000	2.25%	28/5/2031	276,700	0.01%
Astrazeneca Finance LLC	$500,000	5.00%	26/2/2034	494,543	0.01%
AstraZeneca plc	$525,000	0.70%	8/4/2026	500,911	0.01%
AstraZeneca plc	€500,000	3.63%	3/3/2027	529,127	0.01%
AstraZeneca plc	$275,000	3.13%	12/6/2027	266,341	0.01%
AstraZeneca plc	$775,000	4.00%	17/1/2029	754,065	0.02%
AstraZeneca plc	€800,000	0.38%	3/6/2029	746,298	0.02%
AstraZeneca plc	$475,000	1.38%	6/8/2030	395,719	0.01%
AstraZeneca plc	£300,000	5.75%	13/11/2031	398,442	0.01%
AstraZeneca plc	€300,000	3.75%	3/3/2032	324,494	0.01%
AstraZeneca plc	$1,025,000	6.45%	15/9/2037	1,124,465	0.02%
AstraZeneca plc	$400,000	4.00%	18/9/2042	331,265	0.01%
AstraZeneca plc	$370,000	4.38%	16/11/2045	317,082	0.01%
AstraZeneca plc	$150,000	4.38%	17/8/2048	126,935	0.00%
AstraZeneca plc	$600,000	2.13%	6/8/2050	326,540	0.01%
AstraZeneca plc	$300,000	3.00%	28/5/2051	196,556	0.00%
Aviva plc	€100,000	1.88%	13/11/2027	101,088	0.00%
Aviva plc	CAD200,000	4.00%	2/10/2030	135,462	0.00%
Aviva plc	£600,000	4.38%	12/9/2049	709,802	0.01%
Aviva plc	£400,000	5.13%	4/6/2050	482,331	0.01%
Aviva plc	£300,000	6.88%	27/11/2053	388,873	0.01%
Aviva plc	£185,000	6.13%	12/9/2054	227,806	0.00%
Aviva plc	£300,000	6.88%	20/5/2058	379,189	0.01%
Babcock International Group plc	€150,000	1.38%	13/9/2027	148,322	0.00%
BAE Systems Holdings, Inc.	$200,000	4.75%	7/10/2044	177,695	0.00%
BAE Systems plc	$300,000	5.00%	26/3/2027	301,150	0.01%
BAE Systems plc	$200,000	5.13%	26/3/2029	200,323	0.00%
BAE Systems plc	$775,000	3.40%	15/4/2030	714,998	0.01%
BAE Systems plc	$355,000	1.90%	15/2/2031	293,145	0.01%
BAE Systems plc	$1,725,000	5.30%	26/3/2034	1,720,507	0.04%
BAE Systems plc	$140,000	5.80%	11/10/2041	140,633	0.00%
BAE Systems plc	$250,000	3.00%	15/9/2050	160,592	0.00%
Barclays plc	$855,000	4.38%	12/1/2026	850,975	0.02%
Barclays plc	£1,000,000	3.00%	8/5/2026	1,219,411	0.03%
Barclays plc	$700,000	5.20%	12/5/2026	700,243	0.01%
Barclays plc	$1,725,000	7.33%	2/11/2026	1,756,114	0.04%
Barclays plc	€800,000	2.89%	31/1/2027	828,566	0.02%
Barclays plc	CAD600,000	2.17%	23/6/2027	408,508	0.01%
Barclays plc	$500,000	2.28%	24/11/2027	475,370	0.01%
Barclays plc	$725,000	4.34%	10/1/2028	708,991	0.01%
Barclays plc	€800,000	0.88%	28/1/2028	793,613	0.02%
Barclays plc	$400,000	5.67%	12/3/2028	404,739	0.01%
Barclays plc	$700,000	4.84%	9/5/2028	687,434	0.01%
Barclays plc	$925,000	5.50%	9/8/2028	934,788	0.02%
Barclays plc	$159,000	4.84%	10/9/2028	157,969	0.00%
Barclays plc	$750,000	7.39%	2/11/2028	794,586	0.02%
Barclays plc	$1,250,000	4.97%	16/5/2029	1,238,635	0.03%
Barclays plc	€800,000	0.58%	9/8/2029	756,063	0.02%
Barclays plc	$400,000	6.49%	13/9/2029	416,104	0.01%
Barclays plc	£652,000	7.09%	6/11/2029	862,950	0.02%
Barclays plc	$600,000	5.69%	12/3/2030	606,015	0.01%
Barclays plc	$590,000	5.09%	20/6/2030	574,602	0.01%
Barclays plc	€400,000	4.92%	8/8/2030	442,555	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Barclays plc	$1,385,000	4.94%	10/9/2030	1,357,255	0.03%
Barclays plc	£300,000	6.37%	31/1/2031	390,271	0.01%
Barclays plc	€200,000	1.13%	22/3/2031	201,751	0.00%
Barclays plc	$340,000	2.65%	24/6/2031	295,449	0.01%
Barclays plc	$400,000	2.67%	10/3/2032	339,461	0.01%
Barclays plc	€700,000	1.11%	12/5/2032	628,344	0.01%
Barclays plc	£700,000	8.41%	14/11/2032	938,378	0.02%
Barclays plc	$550,000	2.89%	24/11/2032	465,106	0.01%
Barclays plc	€550,000	4.51%	31/1/2033	602,683	0.01%
Barclays plc	$450,000	5.75%	9/8/2033	450,156	0.01%
Barclays plc	$800,000	7.44%	2/11/2033	880,850	0.02%
Barclays plc	€600,000	5.26%	29/1/2034	687,245	0.01%
Barclays plc	$800,000	6.22%	9/5/2034	820,755	0.02%
Barclays plc	$700,000	7.12%	27/6/2034	743,880	0.02%
Barclays plc	$500,000	6.69%	13/9/2034	529,699	0.01%
Barclays plc	£1,061,000	5.85%	21/3/2035	1,334,755	0.03%
Barclays plc	€460,000	4.35%	8/5/2035	495,841	0.01%
Barclays plc	$977,000	5.34%	10/9/2035	939,345	0.02%
Barclays plc	$340,000	3.56%	23/9/2035	300,458	0.01%
Barclays plc	€431,000	3.94%	31/1/2036	447,482	0.01%
Barclays plc	€700,000	4.97%	31/5/2036	755,207	0.02%
Barclays plc	$650,000	3.81%	10/3/2042	502,817	0.01%
Barclays plc	$500,000	3.33%	24/11/2042	361,808	0.01%
Barclays plc	$850,000	5.25%	17/8/2045	793,976	0.02%
Barclays plc	$500,000	4.95%	10/1/2047	444,547	0.01%
Barclays plc	$200,000	6.04%	12/3/2055	199,981	0.00%
BAT Capital Corp.	$320,000	4.70%	2/4/2027	318,686	0.01%
BAT Capital Corp.	$507,000	3.56%	15/8/2027	490,573	0.01%
BAT Capital Corp.	$425,000	2.26%	25/3/2028	390,556	0.01%
BAT Capital Corp.	$800,000	4.91%	2/4/2030	790,104	0.02%
BAT Capital Corp.	$475,000	6.34%	2/8/2030	499,238	0.01%
BAT Capital Corp.	$1,075,000	5.83%	20/2/2031	1,098,889	0.02%
BAT Capital Corp.	$325,000	4.74%	16/3/2032	312,748	0.01%
BAT Capital Corp.	$425,000	7.75%	19/10/2032	481,931	0.01%
BAT Capital Corp.	$500,000	6.42%	2/8/2033	528,086	0.01%
BAT Capital Corp.	$775,000	4.39%	15/8/2037	668,961	0.01%
BAT Capital Corp.	$400,000	3.73%	25/9/2040	302,150	0.01%
BAT Capital Corp.	$575,000	7.08%	2/8/2043	620,027	0.01%
BAT Capital Corp.	$675,000	4.54%	15/8/2047	532,651	0.01%
BAT Capital Corp.	$250,000	4.76%	6/9/2049	202,409	0.00%
BAT Capital Corp.	$375,000	5.28%	2/4/2050	328,210	0.01%
BAT Capital Corp.	$175,000	3.98%	25/9/2050	123,513	0.00%
BAT Capital Corp.	$250,000	5.65%	16/3/2052	228,358	0.00%
BAT Capital Corp.	$710,000	7.08%	2/8/2053	779,570	0.02%
BAT International Finance plc	$700,000	1.67%	25/3/2026	673,750	0.01%
BAT International Finance plc	£405,000	2.25%	26/6/2028	460,975	0.01%
BAT International Finance plc	$550,000	5.93%	2/2/2029	566,364	0.01%
BAT International Finance plc	€700,000	3.13%	6/3/2029	726,908	0.02%
BAT International Finance plc	€945,000	4.13%	12/4/2032	1,003,980	0.02%
BAT International Finance plc	£200,000	6.00%	24/11/2034	251,955	0.01%
BAT Netherlands Finance BV	€500,000	3.13%	7/4/2028	522,295	0.01%
Bazalgette Finance plc	£100,000	2.38%	29/11/2027	115,626	0.00%
Bazalgette Finance plc	£200,000	2.75%	10/3/2034	197,813	0.00%
Beazley Insurance DAC	$200,000	5.50%	10/9/2029	195,263	0.00%
Berkeley Group plc	£200,000	2.50%	11/8/2031	200,287	0.00%
Beyond Housing Ltd.	£100,000	2.13%	17/5/2051	63,622	0.00%
BG Energy Capital plc	€300,000	2.25%	21/11/2029	301,130	0.01%
BG Energy Capital plc	£300,000	5.00%	4/11/2036	365,616	0.01%
BG Energy Capital plc	$275,000	5.13%	15/10/2041	256,756	0.01%
Blend Funding plc	£550,000	3.46%	21/9/2047	483,257	0.01%
BNI Finance BV	€400,000	3.88%	1/12/2030	430,921	0.01%
BP Capital Markets plc	£300,000	2.27%	3/7/2026	362,718	0.01%
BP Capital Markets plc	€1,000,000	2.52%	7/4/2028	1,025,125	0.02%
BP Capital Markets plc	€600,000	1.59%	3/7/2028	595,298	0.01%
BP Capital Markets plc	€300,000	1.10%	15/11/2034	247,532	0.01%
BP Capital Markets plc	£300,000	5.77%	25/5/2038	379,022	0.01%
British Airways 2019-1 Class AA Pass Through Trust	$136,334	3.30%	15/12/2032	125,400	0.00%
British Airways 2020-1 Class A Pass Through Trust	$104,226	4.25%	15/11/2032	98,945	0.00%
British American Tobacco plc	€400,000	3.00%	Perpetual	405,916	0.01%
British American Tobacco plc	€400,000	3.75%	Perpetual	399,456	0.01%
British Land Co. plc	£100,000	2.38%	14/9/2029	110,493	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
British Telecommunications plc	€700,000	1.75%	10/3/2026	716,038	0.02%
British Telecommunications plc	€1,400,000	1.50%	23/6/2027	1,408,211	0.03%
British Telecommunications plc	€200,000	2.75%	30/8/2027	207,275	0.00%
British Telecommunications plc	€700,000	2.13%	26/9/2028	709,762	0.01%
British Telecommunications plc	$800,000	3.25%	8/11/2029	735,344	0.02%
British Telecommunications plc	$950,000	9.63%	15/12/2030	1,150,655	0.02%
British Telecommunications plc	€300,000	3.75%	13/5/2031	320,584	0.01%
British Telecommunications plc	£150,000	3.13%	21/11/2031	165,219	0.00%
British Telecommunications plc	€400,000	3.38%	30/8/2032	415,151	0.01%
British Telecommunications plc	€300,000	4.25%	6/1/2033	328,835	0.01%
British Telecommunications plc	£333,000	5.75%	13/2/2041	402,605	0.01%
British Telecommunications plc	£600,000	5.63%	3/12/2041	714,837	0.01%
British Telecommunications plc	$200,000	4.25%	8/11/2049	155,367	0.00%
Bromford Housing Group Ltd.	£100,000	3.13%	3/5/2048	83,296	0.00%
Bunzl Finance plc	£100,000	1.50%	30/10/2030	104,134	0.00%
BUPA Finance plc	£100,000	5.00%	8/12/2026	124,636	0.00%
BUPA Finance plc	£200,000	1.75%	14/6/2027	232,561	0.01%
BUPA Finance plc	€200,000	5.00%	12/10/2030	225,369	0.00%
BUPA Finance plc	£100,000	4.13%	14/6/2035	105,748	0.00%
Cadent Finance plc	£400,000	2.13%	22/9/2028	455,771	0.01%
Cadent Finance plc	€500,000	4.25%	5/7/2029	540,908	0.01%
Cadent Finance plc	€400,000	0.63%	19/3/2030	360,993	0.01%
Cadent Finance plc	€300,000	0.75%	11/3/2032	257,438	0.01%
Cadent Finance plc	£185,000	5.63%	11/1/2036	226,997	0.00%
Cadent Finance plc	£200,000	2.63%	22/9/2038	172,502	0.00%
Cadent Finance plc	£417,000	3.13%	21/3/2040	370,526	0.01%
Cadent Finance plc	£200,000	2.75%	22/9/2046	149,785	0.00%
CCEP Finance Ireland DAC	€300,000	0.50%	6/9/2029	277,730	0.01%
CCEP Finance Ireland DAC	€700,000	0.88%	6/5/2033	597,749	0.01%
CCEP Finance Ireland DAC	€100,000	1.50%	6/5/2041	76,533	0.00%
Centrica plc	£700,000	4.38%	13/3/2029	852,667	0.02%
Centrica plc	$275,000	5.38%	16/10/2043	245,988	0.01%
Centrica plc	£300,000	4.25%	12/9/2044	295,697	0.01%
Chancellor Masters & Scholars of The University of Cambridge	£100,000	3.75%	17/10/2052	95,694	0.00%
Chancellor Masters & Scholars of The University of Cambridge	£100,000	2.35%	27/6/2078	63,311	0.00%
Church Commissioners for England	£200,000	3.25%	14/7/2032	223,182	0.00%
Church Commissioners for England	£100,000	3.63%	14/7/2052	91,131	0.00%
Circle Anglia Social Housing plc	£100,000	5.20%	2/3/2044	114,240	0.00%
Citizen Treasury plc	£200,000	3.25%	20/10/2048	165,131	0.00%
CK Hutchison Europe Finance 18 Ltd.	€200,000	2.00%	13/4/2030	195,771	0.00%
CK Hutchison Europe Finance 21 Ltd.	€400,000	1.00%	2/11/2033	335,100	0.01%
CK Hutchison Group Telecom Finance SA	£200,000	2.00%	17/10/2027	228,949	0.00%
CK Hutchison Group Telecom Finance SA	£200,000	2.63%	17/10/2034	180,577	0.00%
CK Hutchison International 17 Ltd.	$550,000	3.50%	5/4/2027	536,071	0.01%
CK Hutchison International 19 II Ltd.	$375,000	2.75%	6/9/2029	340,108	0.01%
CK Hutchison International 19 II Ltd.	$550,000	3.38%	6/9/2049	388,912	0.01%
CK Hutchison International 19 Ltd.	$525,000	3.63%	11/4/2029	497,959	0.01%
CK Hutchison International 20 Ltd.	$250,000	2.50%	8/5/2030	220,635	0.00%
CK Hutchison International 20 Ltd.	$300,000	3.38%	8/5/2050	211,093	0.00%
CK Hutchison International 21 Ltd.	$500,000	1.50%	15/4/2026	479,674	0.01%
CK Hutchison International 21 Ltd.	$375,000	2.50%	15/4/2031	320,890	0.01%
CK Hutchison International 23 Ltd.	$650,000	4.88%	21/4/2033	631,304	0.01%
CK Hutchison International 24 II Ltd.	$400,000	4.38%	13/3/2030	388,091	0.01%
CK Hutchison International 24 II Ltd.	$400,000	4.75%	13/9/2034	381,060	0.01%
CK Hutchison International 24 Ltd.	$350,000	5.38%	26/4/2029	355,143	0.01%
Clarion Funding plc	£100,000	1.25%	13/11/2032	92,525	0.00%
Clarion Funding plc	£100,000	1.88%	22/1/2035	90,057	0.00%
Clarion Funding plc	£200,000	3.13%	19/4/2048	163,106	0.00%
Clarion Funding plc	£100,000	1.88%	7/9/2051	58,247	0.00%
Clarion Funding plc	£321,000	5.38%	30/5/2057	372,303	0.01%
Close Brothers Finance plc	£500,000	2.75%	19/10/2026	588,153	0.01%
CNH Industrial Finance Europe SA	€100,000	1.88%	19/1/2026	102,444	0.00%
Coca-Cola Europacific Partners plc	€300,000	1.75%	27/3/2026	307,538	0.01%
Coca-Cola Europacific Partners plc	$200,000	1.50%	15/1/2027	186,625	0.00%
Coca-Cola Europacific Partners plc	€400,000	1.50%	8/11/2027	402,581	0.01%
Coca-Cola Europacific Partners plc	€300,000	1.75%	26/5/2028	301,797	0.01%
Coca-Cola Europacific Partners plc	€500,000	0.20%	2/12/2028	467,758	0.01%
Coca-Cola Europacific Partners plc	€300,000	1.88%	18/3/2030	294,914	0.01%
Community Finance Co. 1 plc	£300,000	5.02%	31/7/2034	368,193	0.01%
Compass Group Finance Netherlands BV	€400,000	1.50%	5/9/2028	397,170	0.01%
Compass Group Finance Netherlands BV	€422,000	3.00%	8/3/2030	439,347	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Compass Group plc	£100,000	2.00%	3/7/2029	112,401	0.00%
Compass Group plc	€700,000	3.25%	16/9/2033	724,834	0.02%
Connect Plus M25 Issuer plc	£82,713	2.61%	31/3/2039	84,630	0.00%
Coventry Building Society	£500,000	7.00%	7/11/2027	646,180	0.01%
CPUK Finance Ltd.	£500,000	5.88%	28/8/2027	630,060	0.01%
CPUK Finance Ltd.	£100,000	3.69%	28/8/2028	117,348	0.00%
CPUK Finance Ltd.	£500,000	5.94%	28/8/2030	634,556	0.01%
CSL Finance plc	$175,000	4.63%	27/4/2042	153,614	0.00%
DCC Group Finance Ireland DAC	€300,000	4.38%	27/6/2031	318,006	0.01%
Derwent London plc	£100,000	1.88%	17/11/2031	100,433	0.00%
Diageo Capital BV	€400,000	0.13%	28/9/2028	376,910	0.01%
Diageo Capital BV	€400,000	1.50%	8/6/2029	392,704	0.01%
Diageo Capital BV	€200,000	1.88%	8/6/2034	185,243	0.00%
Diageo Capital plc	$375,000	5.38%	5/10/2026	380,346	0.01%
Diageo Capital plc	$400,000	3.88%	18/5/2028	389,466	0.01%
Diageo Capital plc	$400,000	2.38%	24/10/2029	358,335	0.01%
Diageo Capital plc	$200,000	2.00%	29/4/2030	172,675	0.00%
Diageo Capital plc	$275,000	5.50%	24/1/2033	280,064	0.01%
Diageo Capital plc	$900,000	5.63%	5/10/2033	924,054	0.02%
Diageo Capital plc	$75,000	5.88%	30/9/2036	78,965	0.00%
Diageo Capital plc	$150,000	3.88%	29/4/2043	119,941	0.00%
Diageo Finance plc	€400,000	1.88%	27/3/2027	407,552	0.01%
Diageo Finance plc	€100,000	1.50%	22/10/2027	100,382	0.00%
Diageo Finance plc	£200,000	2.38%	8/6/2028	232,808	0.01%
Diageo Finance plc	€560,000	3.13%	28/2/2031	583,384	0.01%
Diageo Finance plc	€200,000	2.50%	27/3/2032	199,573	0.00%
Diageo Finance plc	£300,000	2.75%	8/6/2038	283,512	0.01%
Diageo Finance plc	€700,000	3.75%	30/8/2044	723,244	0.02%
Diageo Investment Corp.	$100,000	7.45%	15/4/2035	116,186	0.00%
Diageo Investment Corp.	$200,000	4.25%	11/5/2042	170,345	0.00%
DS Smith plc	€400,000	0.88%	12/9/2026	400,562	0.01%
DS Smith plc	€500,000	4.50%	27/7/2030	545,656	0.01%
DWR Cymru Financing UK plc	£400,000	1.38%	31/3/2033	366,212	0.01%
DWR Cymru Financing UK plc	£600,000	2.50%	31/3/2036	555,719	0.01%
Eastern Power Networks plc	£200,000	1.88%	1/6/2035	181,360	0.00%
Eastern Power Networks plc	£500,000	5.38%	26/2/2042	597,465	0.01%
easyJet plc	€400,000	3.75%	20/3/2031	420,726	0.01%
Electricity North West Ltd.	£60,000	8.88%	25/3/2026	78,511	0.00%
EMH Treasury plc	£230,000	4.50%	29/1/2044	244,141	0.01%
ENW Finance plc	£400,000	4.89%	24/11/2032	490,668	0.01%
Eversholt Funding plc	£317,952	2.74%	30/6/2040	328,694	0.01%
Eversholt Funding plc	£100,000	3.53%	7/8/2042	96,297	0.00%
Experian Finance plc	€300,000	1.38%	25/6/2026	305,862	0.01%
Experian Finance plc	$500,000	2.75%	8/3/2030	448,147	0.01%
FIL Ltd.	€200,000	2.50%	4/11/2026	204,479	0.00%
Flagship Finance plc	£100,000	1.88%	14/7/2061	55,222	0.00%
Futures Treasury plc	£150,000	3.38%	8/2/2044	134,597	0.00%
Gatwick Funding Ltd.	£200,000	6.13%	2/3/2026	253,848	0.01%
Gatwick Funding Ltd.	£614,000	2.50%	15/4/2030	676,026	0.01%
Gatwick Funding Ltd.	€600,000	3.63%	16/10/2033	623,070	0.01%
Gatwick Funding Ltd.	£100,000	5.75%	23/1/2037	124,614	0.00%
Gatwick Funding Ltd.	£100,000	3.13%	28/9/2039	91,352	0.00%
Gatwick Funding Ltd.	£200,000	6.50%	2/3/2041	264,364	0.01%
Gatwick Funding Ltd.	£100,000	3.25%	26/2/2048	81,976	0.00%
GB Social Housing plc	£200,000	5.19%	12/2/2038	235,457	0.01%
Genfinance II plc	£100,000	6.06%	21/12/2039	126,204	0.00%
GlaxoSmithKline Capital plc	€800,000	1.25%	21/5/2026	814,158	0.02%
GlaxoSmithKline Capital plc	€100,000	1.00%	12/9/2026	100,952	0.00%
GlaxoSmithKline Capital plc	£500,000	1.25%	12/10/2028	557,182	0.01%
GlaxoSmithKline Capital plc	€400,000	1.75%	21/5/2030	390,542	0.01%
GlaxoSmithKline Capital plc	£1,000,000	1.63%	12/5/2035	898,240	0.02%
GlaxoSmithKline Capital plc	£200,000	6.38%	9/3/2039	273,667	0.01%
GlaxoSmithKline Capital, Inc.	$775,000	3.88%	15/5/2028	755,785	0.02%
GlaxoSmithKline Capital, Inc.	$175,000	5.38%	15/4/2034	178,470	0.00%
GlaxoSmithKline Capital, Inc.	$1,000,000	6.38%	15/5/2038	1,083,969	0.02%
GlaxoSmithKline Capital, Inc.	$475,000	4.20%	18/3/2043	401,542	0.01%
Global Switch Finance BV	€200,000	1.38%	7/10/2030	194,590	0.00%
Grainger plc	£100,000	3.38%	24/4/2028	117,481	0.00%
Grainger plc	£150,000	3.00%	3/7/2030	165,153	0.00%
Great Places Housing Group Ltd.	£100,000	4.75%	22/10/2042	109,688	0.00%
Great Portland Estates plc	£100,000	5.38%	25/9/2031	122,845	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Greater Gabbard OFTO plc	£59,681	4.14%	29/11/2032	71,391	0.00%
Greensquareaccord Ltd.	£200,000	5.25%	30/11/2047	224,575	0.00%
GSK Capital BV	€748,000	3.00%	28/11/2027	781,638	0.02%
GSK Capital BV	€1,000,000	3.25%	19/11/2036	1,025,495	0.02%
Guinness Partnership Ltd.	£250,000	4.00%	24/10/2044	244,105	0.01%
Haleon Netherlands Capital BV	€700,000	1.25%	29/3/2026	713,385	0.01%
Haleon UK Capital plc	£300,000	4.63%	18/9/2033	360,686	0.01%
Hammerson plc	£433,000	5.88%	8/10/2036	520,310	0.01%
Heathrow Funding Ltd.	£100,000	6.75%	3/12/2026	129,109	0.00%
Heathrow Funding Ltd.	CAD265,000	3.40%	8/3/2028	182,875	0.00%
Heathrow Funding Ltd.	£433,000	2.63%	16/3/2028	497,891	0.01%
Heathrow Funding Ltd.	£800,000	2.75%	13/10/2029	902,036	0.02%
Heathrow Funding Ltd.	€1,000,000	1.50%	11/2/2030	952,759	0.02%
Heathrow Funding Ltd.	CAD260,000	3.78%	4/9/2030	178,029	0.00%
Heathrow Funding Ltd.	CAD325,000	3.66%	13/1/2031	220,225	0.00%
Heathrow Funding Ltd.	£800,000	6.45%	10/12/2031	1,058,029	0.02%
Heathrow Funding Ltd.	CAD275,000	3.73%	13/4/2033	181,531	0.00%
Heathrow Funding Ltd.	€1,000,000	4.50%	11/7/2033	1,101,679	0.02%
Heathrow Funding Ltd.	€500,000	1.88%	14/3/2034	449,814	0.01%
Heathrow Funding Ltd.	£300,000	5.88%	13/5/2041	371,054	0.01%
Heathrow Funding Ltd.	£100,000	4.63%	31/10/2046	103,335	0.00%
Heathrow Funding Ltd.	£200,000	2.75%	9/8/2049	147,792	0.00%
Hexagon Housing Association Ltd.	£100,000	3.63%	22/4/2048	84,654	0.00%
Home Group Ltd.	£100,000	3.13%	27/3/2043	85,648	0.00%
Housing & Care 21	£100,000	3.29%	8/11/2049	83,803	0.00%
HSBC Bank Capital Funding Sterling 1 LP	£400,000	5.84%	Perpetual	517,654	0.01%
HSBC Bank plc	£100,000	4.75%	24/3/2046	104,316	0.00%
HSBC Bank USA NA	$290,000	5.88%	1/11/2034	293,079	0.01%
HSBC Bank USA NA	$250,000	7.00%	15/1/2039	276,941	0.01%
HSBC Holdings plc	$2,513,000	4.30%	8/3/2026	2,500,241	0.05%
HSBC Holdings plc	$338,000	3.90%	25/5/2026	334,185	0.01%
HSBC Holdings plc	$1,925,000	7.34%	3/11/2026	1,961,986	0.04%
HSBC Holdings plc	$240,000	1.59%	24/5/2027	229,043	0.00%
HSBC Holdings plc	€1,086,000	3.02%	15/6/2027	1,125,352	0.02%
HSBC Holdings plc	£700,000	1.75%	24/7/2027	832,955	0.02%
HSBC Holdings plc	$780,000	5.89%	14/8/2027	791,012	0.02%
HSBC Holdings plc	$1,000,000	4.04%	13/3/2028	978,509	0.02%
HSBC Holdings plc	€300,000	3.13%	7/6/2028	310,075	0.01%
HSBC Holdings plc	$700,000	4.76%	9/6/2028	694,901	0.01%
HSBC Holdings plc	£700,000	3.00%	22/7/2028	832,247	0.02%
HSBC Holdings plc	$1,125,000	5.21%	11/8/2028	1,128,749	0.02%
HSBC Holdings plc	$375,000	2.01%	22/9/2028	345,506	0.01%
HSBC Holdings plc	$375,000	7.39%	3/11/2028	397,360	0.01%
HSBC Holdings plc	$200,000	5.13%	19/11/2028	199,918	0.00%
HSBC Holdings plc	$325,000	6.16%	9/3/2029	333,793	0.01%
HSBC Holdings plc	$1,150,000	4.58%	19/6/2029	1,127,068	0.02%
HSBC Holdings plc	$925,000	2.21%	17/8/2029	831,031	0.02%
HSBC Holdings plc	€100,000	0.64%	24/9/2029	94,419	0.00%
HSBC Holdings plc	$400,000	5.55%	4/3/2030	402,792	0.01%
HSBC Holdings plc	$900,000	4.95%	31/3/2030	890,824	0.02%
HSBC Holdings plc	$950,000	3.97%	22/5/2030	897,222	0.02%
HSBC Holdings plc	£400,000	3.00%	29/5/2030	456,544	0.01%
HSBC Holdings plc	€1,462,000	3.45%	25/9/2030	1,522,985	0.03%
HSBC Holdings plc	$750,000	5.29%	19/11/2030	744,666	0.02%
HSBC Holdings plc	$400,000	2.85%	4/6/2031	351,121	0.01%
HSBC Holdings plc	$350,000	2.36%	18/8/2031	297,776	0.01%
HSBC Holdings plc	£400,000	6.80%	14/9/2031	536,455	0.01%
HSBC Holdings plc	€1,209,000	4.79%	10/3/2032	1,349,815	0.03%
HSBC Holdings plc	$275,000	5.73%	17/5/2032	277,892	0.01%
HSBC Holdings plc	$1,500,000	2.80%	24/5/2032	1,274,661	0.03%
HSBC Holdings plc	€400,000	6.36%	16/11/2032	445,568	0.01%
HSBC Holdings plc	$800,000	2.87%	22/11/2032	674,802	0.01%
HSBC Holdings plc	$800,000	4.76%	29/3/2033	752,435	0.02%
HSBC Holdings plc	€700,000	4.86%	23/5/2033	790,428	0.02%
HSBC Holdings plc	$1,100,000	5.40%	11/8/2033	1,086,710	0.02%
HSBC Holdings plc	$925,000	8.11%	3/11/2033	1,042,368	0.02%
HSBC Holdings plc	$850,000	6.25%	9/3/2034	882,711	0.02%
HSBC Holdings plc	$800,000	6.55%	20/6/2034	824,417	0.02%
HSBC Holdings plc	$750,000	7.40%	13/11/2034	815,214	0.02%
HSBC Holdings plc	£700,000	8.20%	16/11/2034	960,234	0.02%
HSBC Holdings plc	$300,000	5.72%	4/3/2035	302,026	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
HSBC Holdings plc	€882,000	4.60%	22/3/2035	943,886	0.02%
HSBC Holdings plc	€500,000	3.83%	25/9/2035	525,925	0.01%
HSBC Holdings plc	$600,000	5.87%	18/11/2035	585,940	0.01%
HSBC Holdings plc	$750,000	6.50%	2/5/2036	776,375	0.02%
HSBC Holdings plc	$1,000,000	6.50%	15/9/2037	1,026,377	0.02%
HSBC Holdings plc	£500,000	7.00%	7/4/2038	660,590	0.01%
HSBC Holdings plc	$725,000	6.80%	1/6/2038	767,967	0.02%
HSBC Holdings plc	£200,000	6.00%	29/3/2040	242,283	0.01%
HSBC Holdings plc	$500,000	6.10%	14/1/2042	530,638	0.01%
HSBC Holdings plc	$1,465,000	6.33%	9/3/2044	1,543,832	0.03%
HSBC Holdings plc	$440,000	5.25%	14/3/2044	404,309	0.01%
HSBC USA, Inc.	$200,000	5.29%	4/3/2027	202,332	0.00%
Hutchison Whampoa International 03/33 Ltd.	$365,000	7.45%	24/11/2033	416,760	0.01%
Hyde Housing Association Ltd.	£550,000	1.75%	18/8/2055	288,432	0.01%
IHG Finance LLC	€600,000	4.38%	28/11/2029	654,480	0.01%
IHG Finance LLC	€800,000	3.63%	27/9/2031	833,136	0.02%
Imperial Brands Finance Netherlands BV	€500,000	5.25%	15/2/2031	561,904	0.01%
Imperial Brands Finance Netherlands BV	€300,000	1.75%	18/3/2033	263,839	0.01%
Imperial Brands Finance plc	€100,000	2.13%	12/2/2027	101,904	0.00%
Imperial Brands Finance plc	$700,000	6.13%	27/7/2027	718,609	0.02%
Imperial Brands Finance plc	$485,000	3.88%	26/7/2029	458,248	0.01%
Imperial Brands Finance plc	$500,000	5.50%	1/2/2030	504,725	0.01%
Imperial Brands Finance plc	£200,000	4.88%	7/6/2032	236,008	0.01%
Imperial Brands Finance plc	$275,000	5.88%	1/7/2034	273,959	0.01%
Informa plc	£200,000	3.13%	5/7/2026	243,205	0.01%
Informa plc	€400,000	3.00%	23/10/2027	415,177	0.01%
Informa plc	€200,000	1.25%	22/4/2028	196,384	0.00%
Intermediate Capital Group plc	€200,000	2.50%	28/1/2030	193,125	0.00%
International Consolidated Airlines Group SA	€1,000,000	3.75%	25/3/2029	1,051,740	0.02%
Investec plc	£100,000	1.88%	16/7/2028	114,205	0.00%
Investec plc	£300,000	2.63%	4/1/2032	349,761	0.01%
Jigsaw Funding plc	£300,000	3.38%	5/5/2052	250,430	0.01%
Just Group plc	£150,000	6.88%	30/3/2035	187,591	0.00%
Karbon Homes Ltd.	£100,000	3.38%	15/11/2047	87,086	0.00%
Land Securities Capital Markets plc	£302,000	2.38%	29/3/2027	356,044	0.01%
Land Securities Capital Markets plc	£200,000	2.40%	8/2/2029	226,625	0.00%
Land Securities Capital Markets plc	£100,000	4.75%	18/9/2031	123,104	0.00%
Land Securities Capital Markets plc	£100,000	4.88%	15/9/2032	123,666	0.00%
Land Securities Capital Markets plc	£130,000	4.63%	23/9/2034	154,657	0.00%
Land Securities Capital Markets plc	£200,000	2.75%	22/9/2059	141,224	0.00%
Leeds Building Society	£200,000	1.38%	6/10/2027	227,385	0.00%
Legal & General Finance plc	£100,000	5.88%	11/12/2031	130,849	0.00%
Legal & General Finance plc	£100,000	5.88%	5/4/2033	128,834	0.00%
Legal & General Group plc	$420,000	5.25%	21/3/2047	415,985	0.01%
Legal & General Group plc	£500,000	3.75%	26/11/2049	575,290	0.01%
Legal & General Group plc	£300,000	4.50%	1/11/2050	350,678	0.01%
Legal & General Group plc	£100,000	5.50%	27/6/2064	116,796	0.00%
Liberty Living Finance plc	£100,000	3.38%	28/11/2029	115,424	0.00%
Libra Longhurst Group Treasury NO 2 plc	£200,000	3.25%	15/5/2043	173,830	0.00%
Libra Longhurst Group Treasury plc	£500,000	5.13%	2/8/2038	584,654	0.01%
LiveWest Treasury plc	£100,000	1.88%	18/2/2056	54,507	0.00%
Lloyds Bank plc	£300,000	6.50%	17/9/2040	411,061	0.01%
Lloyds Banking Group plc	$700,000	3.75%	11/1/2027	684,456	0.01%
Lloyds Banking Group plc	$340,000	1.63%	11/5/2027	325,165	0.01%
Lloyds Banking Group plc	AUD300,000	4.25%	22/11/2027	182,182	0.00%
Lloyds Banking Group plc	$500,000	5.46%	5/1/2028	504,068	0.01%
Lloyds Banking Group plc	$600,000	3.75%	18/3/2028	583,845	0.01%
Lloyds Banking Group plc	$700,000	4.38%	22/3/2028	683,809	0.01%
Lloyds Banking Group plc	£600,000	2.00%	12/4/2028	702,406	0.01%
Lloyds Banking Group plc	$500,000	4.55%	16/8/2028	490,702	0.01%
Lloyds Banking Group plc	$1,450,000	3.57%	7/11/2028	1,392,934	0.03%
Lloyds Banking Group plc	$200,000	5.09%	26/11/2028	200,250	0.00%
Lloyds Banking Group plc	€800,000	4.50%	11/1/2029	864,158	0.02%
Lloyds Banking Group plc	$465,000	5.87%	6/3/2029	473,781	0.01%
Lloyds Banking Group plc	AUD300,000	5.69%	6/3/2030	189,268	0.00%
Lloyds Banking Group plc	$760,000	5.72%	5/6/2030	773,037	0.02%
Lloyds Banking Group plc	£176,000	5.25%	4/10/2030	221,370	0.00%
Lloyds Banking Group plc	€500,000	3.50%	6/11/2030	523,676	0.01%
Lloyds Banking Group plc	€224,000	4.75%	21/9/2031	248,261	0.01%
Lloyds Banking Group plc	€351,000	3.88%	14/5/2032	371,184	0.01%
Lloyds Banking Group plc	£300,000	6.63%	2/6/2033	384,831	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Lloyds Banking Group plc	$400,000	4.98%	11/8/2033	384,164	0.01%
Lloyds Banking Group plc	AUD500,000	7.09%	31/8/2033	324,436	0.01%
Lloyds Banking Group plc	$450,000	7.95%	15/11/2033	503,168	0.01%
Lloyds Banking Group plc	$700,000	5.68%	5/1/2035	697,794	0.01%
Lloyds Banking Group plc	$275,000	5.59%	26/11/2035	272,527	0.01%
Lloyds Banking Group plc	£500,000	2.71%	3/12/2035	527,784	0.01%
Lloyds Banking Group plc	$400,000	5.30%	1/12/2045	361,978	0.01%
Lloyds Banking Group plc	$450,000	3.37%	14/12/2046	313,100	0.01%
Lloyds Banking Group plc	$520,000	4.34%	9/1/2048	407,933	0.01%
London & Quadrant Housing Trust	£300,000	2.13%	31/3/2032	300,930	0.01%
London & Quadrant Housing Trust	£100,000	4.63%	5/12/2033	116,917	0.00%
London & Quadrant Housing Trust	£200,000	2.00%	20/10/2038	160,239	0.00%
London & Quadrant Housing Trust	£100,000	5.50%	27/1/2040	120,204	0.00%
London & Quadrant Housing Trust	£100,000	5.49%	15/6/2042	118,781	0.00%
London & Quadrant Housing Trust	£100,000	3.75%	27/10/2049	89,200	0.00%
London Power Networks plc	£250,000	6.13%	7/6/2027	322,236	0.01%
London Stock Exchange Group plc	€300,000	1.75%	6/12/2027	302,116	0.01%
London Stock Exchange Group plc	£300,000	1.63%	6/4/2030	321,043	0.01%
Lseg Netherlands BV	€250,000	2.75%	20/9/2027	258,593	0.01%
Lseg Netherlands BV	€1,000,000	0.25%	6/4/2028	956,204	0.02%
Lseg Netherlands BV	€400,000	0.75%	6/4/2033	341,032	0.01%
Lseg US Finance Corp.	$200,000	4.88%	28/3/2027	200,139	0.00%
Lseg US Finance Corp.	$200,000	5.30%	28/3/2034	199,079	0.00%
LSEGA Financing plc	$550,000	2.00%	6/4/2028	501,352	0.01%
LSEGA Financing plc	$437,000	2.50%	6/4/2031	372,347	0.01%
M&G plc	$200,000	6.50%	20/10/2048	201,856	0.00%
M&G plc	£380,000	5.63%	20/10/2051	455,943	0.01%
M&G plc	£300,000	5.56%	20/7/2055	342,136	0.01%
M&G plc	£200,000	6.34%	19/12/2063	231,911	0.01%
M&G plc	£200,000	6.25%	20/10/2068	226,509	0.00%
Macquarie Airfinance Holdings Ltd.	$250,000	5.15%	17/3/2030	244,468	0.01%
Macquarie Airfinance Holdings Ltd.	$200,000	6.50%	26/3/2031	206,212	0.00%
Manchester Airport Group Funding plc	£500,000	6.13%	30/9/2041	640,583	0.01%
Manchester Airport Group Funding plc	£200,000	2.88%	30/9/2044	160,540	0.00%
Marex Group plc	€100,000	8.38%	2/2/2028	126,278	0.00%
Marex Group plc	$150,000	6.40%	4/11/2029	151,457	0.00%
Martlet Homes Ltd.	£150,000	3.00%	9/5/2052	113,697	0.00%
Mead Johnson Nutrition Co.	$205,000	5.90%	1/11/2039	210,563	0.00%
Mead Johnson Nutrition Co.	$100,000	4.60%	1/6/2044	86,905	0.00%
Metropolitan Funding plc	£100,000	4.13%	5/4/2048	95,270	0.00%
Mondi Finance plc	€100,000	1.63%	27/4/2026	102,160	0.00%
Morhomes plc	£250,000	3.40%	19/2/2038	243,491	0.01%
Motability Operations Group plc	€200,000	0.38%	3/1/2026	202,504	0.00%
Motability Operations Group plc	£200,000	1.75%	3/7/2029	221,630	0.00%
Motability Operations Group plc	€500,000	4.00%	17/1/2030	536,167	0.01%
Motability Operations Group plc	£500,000	2.38%	14/3/2032	522,660	0.01%
Motability Operations Group plc	€427,000	3.88%	24/1/2034	453,098	0.01%
Motability Operations Group plc	€500,000	4.25%	17/6/2035	543,598	0.01%
Motability Operations Group plc	£100,000	1.50%	20/1/2041	70,520	0.00%
Motability Operations Group plc	£300,000	2.13%	18/1/2042	228,715	0.00%
Motability Operations Group plc	£600,000	4.88%	17/1/2043	665,279	0.01%
Motability Operations Group plc	£100,000	5.75%	11/9/2048	121,783	0.00%
Motability Operations Group plc	£400,000	5.75%	17/6/2051	486,936	0.01%
Motability Operations Group plc	£200,000	5.63%	24/1/2054	236,761	0.01%
Myriad Capital plc	£100,000	4.75%	20/12/2043	108,396	0.00%
Narragansett Electric Co.	$240,000	3.92%	1/8/2028	231,109	0.01%
Narragansett Electric Co.	$105,000	5.64%	15/3/2040	102,406	0.00%
National Gas Transmission plc	€400,000	4.25%	5/4/2030	430,239	0.01%
National Gas Transmission plc	£300,000	1.38%	7/2/2031	300,392	0.01%
National Gas Transmission plc	£200,000	5.75%	5/4/2035	250,348	0.01%
National Grid Electricity Distribution East Midlands plc	€303,000	3.53%	20/9/2028	319,335	0.01%
National Grid Electricity Distribution East Midlands plc	£200,000	1.75%	9/9/2031	201,469	0.00%
National Grid Electricity Distribution East Midlands plc	€105,000	3.95%	20/9/2032	113,203	0.00%
National Grid Electricity Distribution plc	£200,000	3.50%	16/10/2026	244,423	0.01%
National Grid Electricity Distribution South Wales plc	£800,000	1.63%	7/10/2035	686,582	0.01%
National Grid Electricity Distribution South Wales plc	£100,000	5.35%	10/7/2039	119,397	0.00%
National Grid Electricity Distribution South West plc	£100,000	5.75%	23/3/2040	122,120	0.00%
National Grid Electricity Distribution South West plc	£200,000	5.82%	31/7/2041	247,738	0.01%
National Grid Electricity Distribution West Midlands plc	£100,000	5.75%	16/4/2032	127,281	0.00%
National Grid Electricity Transmission plc	£100,000	4.00%	8/6/2027	122,562	0.00%
National Grid Electricity Transmission plc	CAD475,000	2.30%	22/6/2029	310,750	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
National Grid Electricity Transmission plc	CAD50,000	5.22%	16/9/2031	36,905	0.00%
National Grid Electricity Transmission plc	€100,000	0.82%	7/7/2032	86,843	0.00%
National Grid Electricity Transmission plc	£300,000	2.75%	6/2/2035	295,129	0.01%
National Grid Electricity Transmission plc	£200,000	2.00%	16/9/2038	162,513	0.00%
National Grid Electricity Transmission plc	£300,000	2.00%	17/4/2040	230,221	0.01%
National Grid Electricity Transmission plc	€200,000	0.87%	26/11/2040	138,775	0.00%
National Grid plc	€200,000	2.18%	30/6/2026	205,508	0.00%
National Grid plc	€200,000	0.25%	1/9/2028	187,817	0.00%
National Grid plc	€400,000	3.88%	16/1/2029	426,940	0.01%
National Grid plc	$260,000	5.81%	12/6/2033	265,204	0.01%
National Grid plc	€300,000	0.75%	1/9/2033	247,294	0.01%
National Grid plc	$350,000	5.42%	11/1/2034	348,721	0.01%
National Grid plc	€300,000	3.25%	30/3/2034	302,853	0.01%
National Grid plc	€400,000	4.28%	16/1/2035	434,097	0.01%
Nationwide Building Society	£400,000	3.00%	6/5/2026	489,685	0.01%
Nationwide Building Society	$250,000	4.00%	14/9/2026	245,020	0.01%
Nationwide Building Society	$400,000	1.50%	13/10/2026	378,503	0.01%
Nationwide Building Society	€593,000	4.50%	1/11/2026	633,261	0.01%
Nationwide Building Society	$475,000	6.56%	18/10/2027	487,107	0.01%
Nationwide Building Society	£200,000	6.18%	7/12/2027	256,045	0.01%
Nationwide Building Society	$300,000	2.97%	16/2/2028	286,766	0.01%
Nationwide Building Society	£300,000	6.13%	21/8/2028	390,026	0.01%
Nationwide Building Society	€200,000	0.25%	14/9/2028	188,149	0.00%
Nationwide Building Society	$325,000	4.30%	8/3/2029	315,720	0.01%
Nationwide Building Society	$275,000	5.13%	29/7/2029	275,267	0.01%
Nationwide Building Society	€100,000	3.25%	5/9/2029	104,839	0.00%
Nationwide Building Society	$475,000	3.96%	18/7/2030	448,720	0.01%
Nationwide Building Society	€300,000	3.83%	24/7/2032	318,034	0.01%
Nationwide Building Society	$250,000	4.13%	18/10/2032	239,953	0.01%
NatWest Group plc	$1,225,000	4.80%	5/4/2026	1,224,955	0.03%
NatWest Group plc	$2,625,000	7.47%	10/11/2026	2,678,597	0.06%
NatWest Group plc	£400,000	3.13%	28/3/2027	488,967	0.01%
NatWest Group plc	$500,000	1.64%	14/6/2027	476,935	0.01%
NatWest Group plc	$200,000	5.58%	1/3/2028	202,288	0.00%
NatWest Group plc	€100,000	4.70%	14/3/2028	107,380	0.00%
NatWest Group plc	$200,000	3.07%	22/5/2028	191,239	0.00%
NatWest Group plc	€600,000	4.07%	6/9/2028	638,248	0.01%
NatWest Group plc	$300,000	5.52%	30/9/2028	303,692	0.01%
NatWest Group plc	€200,000	4.77%	16/2/2029	217,408	0.00%
NatWest Group plc	£1,000,000	3.62%	29/3/2029	1,195,991	0.02%
NatWest Group plc	$850,000	4.89%	18/5/2029	841,346	0.02%
NatWest Group plc	$300,000	5.81%	13/9/2029	305,870	0.01%
NatWest Group plc	€700,000	0.67%	14/9/2029	663,118	0.01%
NatWest Group plc	$800,000	5.08%	27/1/2030	792,091	0.02%
NatWest Group plc	€200,000	0.78%	26/2/2030	188,474	0.00%
NatWest Group plc	$500,000	4.45%	8/5/2030	482,152	0.01%
NatWest Group plc	$375,000	4.96%	15/8/2030	369,407	0.01%
NatWest Group plc	€300,000	3.67%	5/8/2031	316,902	0.01%
NatWest Group plc	€1,000,000	3.58%	12/9/2032	1,043,893	0.02%
NatWest Group plc	€100,000	1.04%	14/9/2032	97,271	0.00%
NatWest Group plc	£500,000	7.42%	6/6/2033	656,809	0.01%
NatWest Group plc	€300,000	5.76%	28/2/2034	332,717	0.01%
NatWest Group plc	$300,000	6.02%	2/3/2034	307,455	0.01%
NatWest Group plc	$200,000	6.48%	1/6/2034	205,336	0.00%
NatWest Group plc	£500,000	5.64%	17/10/2034	618,599	0.01%
NatWest Group plc	$550,000	5.78%	1/3/2035	553,200	0.01%
NatWest Group plc	$425,000	3.03%	28/11/2035	366,952	0.01%
NatWest Markets plc	£200,000	6.63%	22/6/2026	256,245	0.01%
NatWest Markets plc	$600,000	1.60%	29/9/2026	568,998	0.01%
NatWest Markets plc	€700,000	1.38%	2/3/2027	702,913	0.01%
NatWest Markets plc	£600,000	6.38%	8/11/2027	779,573	0.02%
NatWest Markets plc	AUD200,000	5.90%	23/8/2028	127,653	0.00%
NatWest Markets plc	€553,000	3.63%	9/1/2029	588,392	0.01%
NatWest Markets plc	$350,000	5.41%	17/5/2029	353,465	0.01%
New England Power Co.	$310,000	3.80%	5/12/2047	228,852	0.00%
NewRiver plc	£200,000	3.50%	7/3/2028	233,672	0.01%
Next Group plc	£100,000	3.63%	18/5/2028	120,300	0.00%
Northern Gas Networks Finance plc	£400,000	6.13%	2/6/2033	517,055	0.01%
Northern Gas Networks Finance plc	£100,000	4.88%	15/11/2035	116,039	0.00%
Northern Powergrid Northeast plc	£300,000	3.25%	1/4/2052	241,608	0.01%
Northern Powergrid Northeast plc	£100,000	1.88%	16/6/2062	54,433	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Northumbrian Water Finance plc	£100,000	2.38%	5/10/2027	115,599	0.00%
Northumbrian Water Finance plc	£300,000	4.50%	14/2/2031	352,117	0.01%
Northumbrian Water Finance plc	£100,000	5.63%	29/4/2033	122,856	0.00%
Northumbrian Water Finance plc	£200,000	6.38%	28/10/2034	257,477	0.01%
Notting Hill Genesis	£850,000	3.25%	12/10/2048	685,800	0.01%
nVent Finance Sarl	$175,000	4.55%	15/4/2028	173,217	0.00%
nVent Finance Sarl	$150,000	2.75%	15/11/2031	126,132	0.00%
nVent Finance Sarl	$150,000	5.65%	15/5/2033	149,881	0.00%
Optivo Finance plc	£300,000	5.25%	13/3/2043	341,439	0.01%
Orbit Capital plc	£200,000	2.00%	24/11/2038	164,109	0.00%
Orbit Capital plc	£200,000	3.50%	24/3/2045	181,308	0.00%
OSB Group plc	£139,000	8.88%	16/1/2030	189,800	0.00%
Paradigm Homes Charitable Housing Association Ltd.	£200,000	2.25%	20/5/2051	131,954	0.00%
Paragon Treasury plc	£100,000	2.00%	7/5/2036	85,722	0.00%
Paragon Treasury plc	£100,000	3.63%	21/1/2047	88,583	0.00%
Peabody Capital No 2 plc	£200,000	2.75%	2/3/2034	199,380	0.00%
Peabody Capital No 2 plc	£200,000	3.25%	14/9/2048	163,173	0.00%
Pension Insurance Corp. plc	£200,000	5.63%	20/9/2030	241,868	0.01%
Pension Insurance Corp. plc	£200,000	4.63%	7/5/2031	227,965	0.00%
Pension Insurance Corp. plc	£281,000	6.88%	15/11/2034	351,756	0.01%
Phoenix Group Holdings plc	$300,000	5.38%	6/7/2027	298,127	0.01%
Phoenix Group Holdings plc	£260,000	5.63%	28/4/2031	314,609	0.01%
Phoenix Group Holdings plc	£130,000	7.75%	6/12/2053	170,096	0.00%
Places For People Treasury plc	£100,000	2.88%	17/8/2026	120,578	0.00%
Platform HG Financing plc	£300,000	1.93%	15/9/2041	227,479	0.00%
Platform HG Financing plc	£170,000	5.34%	10/4/2050	199,791	0.00%
Platform HG Financing plc	£200,000	1.63%	10/8/2055	102,052	0.00%
Porterbrook Rail Finance Ltd.	£100,000	4.63%	4/4/2029	122,062	0.00%
Quadgas Finance plc	£100,000	3.38%	17/9/2029	112,768	0.00%
Reckitt Benckiser Treasury Services Nederland BV	€500,000	0.38%	19/5/2026	501,471	0.01%
Reckitt Benckiser Treasury Services Nederland BV	€300,000	0.75%	19/5/2030	277,065	0.01%
Reckitt Benckiser Treasury Services plc	$1,200,000	3.00%	26/6/2027	1,148,619	0.02%
Reckitt Benckiser Treasury Services plc	€300,000	3.63%	14/9/2028	318,582	0.01%
Reckitt Benckiser Treasury Services plc	£128,000	1.75%	19/5/2032	129,041	0.00%
Reckitt Benckiser Treasury Services plc	€300,000	3.88%	14/9/2033	320,576	0.01%
RELX Capital, Inc.	$525,000	4.00%	18/3/2029	507,232	0.01%
RELX Capital, Inc.	$250,000	4.75%	20/5/2032	243,277	0.01%
RELX Finance BV	€300,000	1.38%	12/5/2026	305,746	0.01%
RELX Finance BV	€1,620,000	0.50%	10/3/2028	1,564,136	0.03%
RELX Finance BV	€100,000	0.88%	10/3/2032	88,755	0.00%
RELX Finance BV	€500,000	3.38%	20/3/2033	519,419	0.01%
Rentokil Initial plc	€200,000	0.88%	30/5/2026	202,508	0.00%
Reynolds American, Inc.	$400,000	5.70%	15/8/2035	400,433	0.01%
Reynolds American, Inc.	$175,000	7.25%	15/6/2037	192,054	0.00%
Reynolds American, Inc.	$200,000	6.15%	15/9/2043	198,025	0.00%
Reynolds American, Inc.	$810,000	5.85%	15/8/2045	771,117	0.02%
RHP Finance plc	£100,000	3.25%	5/2/2048	87,270	0.00%
Rl Finance Bonds No 3 plc	£100,000	6.13%	13/11/2028	127,117	0.00%
RL Finance Bonds No 4 plc	£300,000	4.88%	7/10/2049	302,617	0.01%
Rolls-Royce plc	€1,100,000	4.63%	16/2/2026	1,155,265	0.02%
Rolls-Royce plc	$250,000	5.75%	15/10/2027	253,493	0.01%
Rothesay Life plc	£300,000	3.38%	12/7/2026	365,444	0.01%
Rothesay Life plc	£200,000	7.73%	16/5/2033	266,372	0.01%
Rothesay Life plc	£275,000	7.02%	10/12/2034	351,591	0.01%
Sage Group plc	€632,000	3.82%	15/2/2028	671,067	0.01%
Sage Group plc	£200,000	1.63%	25/2/2031	203,970	0.00%
Sage Group plc	£300,000	2.88%	8/2/2034	306,748	0.01%
Sanctuary Capital plc	£480,000	6.70%	23/3/2039	665,432	0.01%
Sanctuary Capital plc	£100,000	5.00%	26/4/2047	112,389	0.00%
Sanctuary Capital plc	£200,000	2.38%	14/4/2050	138,653	0.00%
Santander UK Group Holdings plc	£300,000	3.63%	14/1/2026	370,332	0.01%
Santander UK Group Holdings plc	$650,000	6.83%	21/11/2026	659,377	0.01%
Santander UK Group Holdings plc	$675,000	1.67%	14/6/2027	642,217	0.01%
Santander UK Group Holdings plc	£200,000	7.10%	16/11/2027	258,324	0.01%
Santander UK Group Holdings plc	$675,000	2.47%	11/1/2028	639,285	0.01%
Santander UK Group Holdings plc	€400,000	3.53%	25/8/2028	418,512	0.01%
Santander UK Group Holdings plc	$200,000	3.82%	3/11/2028	192,497	0.00%
Santander UK Group Holdings plc	$925,000	6.53%	10/1/2029	953,320	0.02%
Santander UK Group Holdings plc	£350,000	2.42%	17/1/2029	403,085	0.01%
Santander UK Group Holdings plc	€300,000	0.60%	13/9/2029	281,547	0.01%
Saxon Weald Capital plc	£100,000	5.38%	6/6/2042	119,004	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Schroders plc	£510,000	6.35%	18/7/2034	643,963	0.01%
Scotland Gas Networks plc	£100,000	3.25%	8/3/2027	120,785	0.00%
Scottish Hydro Electric Transmission plc	€300,000	3.38%	4/9/2032	311,660	0.01%
Scottish Hydro Electric Transmission plc	£280,000	5.50%	15/1/2044	333,992	0.01%
Scottish Widows Ltd.	£100,000	7.00%	16/6/2043	129,125	0.00%
Segro Capital Sarl	€1,400,000	1.25%	23/3/2026	1,423,723	0.03%
Segro Capital Sarl	€200,000	0.50%	22/9/2031	171,013	0.00%
Segro plc	£100,000	2.38%	11/10/2029	111,905	0.00%
Segro plc	€185,000	3.50%	24/9/2032	191,035	0.00%
Segro plc	£100,000	2.88%	11/10/2037	95,290	0.00%
Segro plc	£200,000	5.13%	6/12/2041	235,913	0.01%
Severn Trent Utilities Finance plc	£200,000	3.63%	16/1/2026	247,284	0.01%
Severn Trent Utilities Finance plc	£100,000	6.25%	7/6/2029	130,184	0.00%
Severn Trent Utilities Finance plc	£200,000	2.75%	5/12/2031	214,336	0.00%
Severn Trent Utilities Finance plc	£110,000	2.63%	22/2/2033	112,596	0.00%
Severn Trent Utilities Finance plc	£900,000	4.63%	30/11/2034	1,051,465	0.02%
Severn Trent Utilities Finance plc	£200,000	2.00%	2/6/2040	153,113	0.00%
Severn Trent Utilities Finance plc	£400,000	4.88%	24/1/2042	440,327	0.01%
Sky Group Finance Ltd.	$25,000	6.50%	15/10/2035	26,577	0.00%
Sky Ltd.[1]	€1,700,000	2.50%	15/9/2026	1,753,699	0.04%
Sky Ltd.	£300,000	4.00%	26/11/2029	361,339	0.01%
Smith & Nephew plc	$200,000	5.15%	20/3/2027	201,352	0.00%
Smith & Nephew plc	$300,000	2.03%	14/10/2030	251,564	0.01%
Smith & Nephew plc	$300,000	5.40%	20/3/2034	297,711	0.01%
South Eastern Power Networks plc	£600,000	6.38%	12/11/2031	801,728	0.02%
South Eastern Power Networks plc	£200,000	1.75%	30/9/2034	182,990	0.00%
South West Water Finance plc	£300,000	6.38%	5/8/2041	376,948	0.01%
Southern Electric Power Distribution plc	£200,000	4.63%	20/2/2037	228,444	0.00%
Southern Gas Networks plc	£300,000	1.25%	2/12/2031	288,749	0.01%
Southern Gas Networks plc	£600,000	3.10%	15/9/2036	575,736	0.01%
Southern Housing	£150,000	3.50%	19/10/2047	127,542	0.00%
Southern Housing	£100,000	5.63%	1/10/2054	117,249	0.00%
Southern Water Services Finance Ltd.	£100,000	6.64%	31/3/2026	115,895	0.00%
Southern Water Services Finance Ltd.	£600,000	1.63%	30/3/2027	621,392	0.01%
Southern Water Services Finance Ltd.	£300,000	3.00%	28/5/2037	264,424	0.01%
Sovereign Housing Capital plc	£200,000	5.50%	24/1/2057	234,423	0.01%
SP Manweb plc	£100,000	4.88%	20/9/2027	125,522	0.00%
SP Transmission plc	£100,000	2.00%	13/11/2031	103,452	0.00%
SSE plc	£300,000	3.74%	Perpetual	367,287	0.01%
SSE plc	€300,000	4.00%	Perpetual	311,965	0.01%
SSE plc	€200,000	3.13%	Perpetual	203,971	0.00%
SSE plc	£400,000	8.38%	20/11/2028	560,998	0.01%
SSE plc	€500,000	2.88%	1/8/2029	516,684	0.01%
SSE plc	£200,000	6.25%	27/8/2038	261,555	0.01%
Standard Chartered plc	$300,000	4.05%	12/4/2026	296,905	0.01%
Standard Chartered plc	$300,000	6.17%	9/1/2027	302,910	0.01%
Standard Chartered plc	$250,000	1.46%	14/1/2027	240,768	0.01%
Standard Chartered plc	$200,000	4.30%	19/2/2027	195,905	0.00%
Standard Chartered plc	$300,000	6.19%	6/7/2027	305,033	0.01%
Standard Chartered plc	$400,000	2.61%	12/1/2028	380,808	0.01%
Standard Chartered plc	$825,000	6.75%	8/2/2028	850,212	0.02%
Standard Chartered plc	$500,000	6.30%	9/1/2029	513,422	0.01%
Standard Chartered plc	$550,000	7.02%	8/2/2030	581,802	0.01%
Standard Chartered plc	$575,000	4.31%	21/5/2030	550,865	0.01%
Standard Chartered plc	$600,000	5.01%	15/10/2030	588,744	0.01%
Standard Chartered plc	$525,000	4.64%	1/4/2031	506,284	0.01%
Standard Chartered plc	€300,000	4.87%	10/5/2031	333,691	0.01%
Standard Chartered plc	$275,000	2.68%	29/6/2032	230,669	0.01%
Standard Chartered plc	$450,000	3.60%	12/1/2033	390,147	0.01%
Standard Chartered plc	$300,000	6.30%	6/7/2034	310,634	0.01%
Standard Chartered plc	$550,000	6.10%	11/1/2035	560,959	0.01%
Standard Chartered plc	$800,000	5.91%	14/5/2035	801,841	0.02%
Standard Chartered plc	$500,000	3.27%	18/2/2036	432,459	0.01%
Standard Chartered plc	$250,000	5.30%	9/1/2043	231,472	0.01%
Standard Chartered plc	$675,000	5.70%	26/3/2044	653,785	0.01%
Stonewater Funding plc	£300,000	1.63%	10/9/2036	250,107	0.01%
SW Finance I plc	£377,000	7.00%	16/4/2040	418,786	0.01%
Swiss RE Subordinated Finance plc	$400,000	5.70%	5/4/2035	396,707	0.01%
Telereal Securitisation plc	£150,000	3.56%	10/12/2031	167,823	0.00%
Tesco Corporate Treasury Services plc	£200,000	1.88%	2/11/2028	223,167	0.00%
Tesco Corporate Treasury Services plc	€400,000	0.38%	27/7/2029	367,272	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Tesco Corporate Treasury Services plc	€200,000	4.25%	27/2/2031	216,383	0.00%
Tesco Corporate Treasury Services plc	£300,000	5.13%	22/5/2034	359,297	0.01%
Tesco Corporate Treasury Services plc	£200,000	5.50%	27/2/2035	244,961	0.01%
THFC Funding No 1 plc	£500,000	5.13%	21/12/2035	606,922	0.01%
THFC Funding No 2 plc	£130,000	6.35%	8/7/2039	174,000	0.00%
THFC Funding No 3 plc	£100,000	5.20%	11/10/2043	116,271	0.00%
TP ICAP Finance plc	£100,000	7.88%	17/4/2030	133,630	0.00%
Tritax Big Box plc	£200,000	1.50%	27/11/2033	180,749	0.00%
Tritax EuroBox plc	€200,000	0.95%	2/6/2026	200,914	0.00%
Unilever Capital Corp.	$125,000	4.25%	12/8/2027	124,249	0.00%
Unilever Capital Corp.	$750,000	3.50%	22/3/2028	725,810	0.02%
Unilever Capital Corp.	$250,000	4.88%	8/9/2028	251,968	0.01%
Unilever Capital Corp.	$325,000	2.13%	6/9/2029	289,310	0.01%
Unilever Capital Corp.	$300,000	1.38%	14/9/2030	248,942	0.01%
Unilever Capital Corp.	$235,000	1.75%	12/8/2031	194,421	0.00%
Unilever Capital Corp.	$225,000	5.90%	15/11/2032	238,800	0.01%
Unilever Capital Corp.	$250,000	5.00%	8/12/2033	249,677	0.01%
Unilever Capital Corp.	$625,000	4.63%	12/8/2034	601,530	0.01%
Unilever Capital Corp.	$225,000	2.63%	12/8/2051	136,732	0.00%
Unilever Finance Netherlands BV	€500,000	1.00%	14/2/2027	502,453	0.01%
Unilever Finance Netherlands BV	€1,700,000	1.38%	31/7/2029	1,669,346	0.03%
Unilever Finance Netherlands BV	€300,000	1.75%	25/3/2030	295,646	0.01%
Unilever Finance Netherlands BV	€200,000	1.38%	4/9/2030	191,889	0.00%
Unilever Finance Netherlands BV	€200,000	3.25%	23/2/2031	211,494	0.00%
Unilever Finance Netherlands BV	€500,000	1.63%	12/2/2033	474,815	0.01%
Unilever Finance Netherlands BV	€700,000	3.50%	15/2/2037	739,041	0.02%
Unilever plc	€200,000	1.50%	11/6/2039	167,729	0.00%
United Kingdom Gilt	£250,000	4.38%	31/7/2054	277,437	0.01%
United Utilities plc	$890,000	6.88%	15/8/2028	938,228	0.02%
United Utilities Water Finance plc	£400,000	2.63%	12/2/2031	432,741	0.01%
United Utilities Water Finance plc	£100,000	2.00%	3/7/2033	96,528	0.00%
United Utilities Water Finance plc	€557,000	3.75%	23/5/2034	578,986	0.01%
United Utilities Water Finance plc	£200,000	1.88%	3/6/2042	145,448	0.00%
United Utilities Water Finance plc	£200,000	5.25%	22/1/2046	225,501	0.00%
United Utilities Water Finance plc	£300,000	5.75%	28/5/2051	356,387	0.01%
United Utilities Water Ltd.	£50,000	5.00%	28/2/2035	59,627	0.00%
University of Liverpool	£500,000	3.38%	25/6/2055	414,918	0.01%
University of Oxford	£400,000	2.54%	8/12/2117	244,568	0.01%
University of Southampton	£200,000	2.25%	11/4/2057	125,428	0.00%
Utmost Group plc	£200,000	4.00%	15/12/2031	208,283	0.00%
Virgin Money UK plc	£300,000	4.00%	3/9/2027	369,039	0.01%
Virgin Money UK plc	€500,000	4.00%	18/3/2028	527,930	0.01%
Virgin Money UK plc	€200,000	4.63%	29/10/2028	215,728	0.00%
Virgin Money UK plc	£100,000	2.63%	19/8/2031	119,921	0.00%
Vodafone Group plc	€600,000	2.20%	25/8/2026	617,388	0.01%
Vodafone Group plc	€600,000	1.50%	24/7/2027	603,925	0.01%
Vodafone Group plc	€200,000	1.88%	20/11/2029	199,311	0.00%
Vodafone Group plc	€1,300,000	1.63%	24/11/2030	1,253,626	0.03%
Vodafone Group plc	£636,000	5.90%	26/11/2032	835,833	0.02%
Vodafone Group plc	$257,000	6.15%	27/2/2037	269,745	0.01%
Vodafone Group plc	€300,000	2.88%	20/11/2037	292,618	0.01%
Vodafone Group plc	$400,000	5.00%	30/5/2038	380,436	0.01%
Vodafone Group plc	€300,000	2.50%	24/5/2039	274,026	0.01%
Vodafone Group plc	$475,000	5.25%	30/5/2048	439,328	0.01%
Vodafone Group plc	$685,000	4.88%	19/6/2049	588,978	0.01%
Vodafone Group plc	£300,000	3.38%	8/8/2049	245,429	0.01%
Vodafone Group plc	$1,025,000	4.25%	17/9/2050	795,408	0.02%
Vodafone Group plc	£200,000	5.13%	2/12/2052	214,748	0.00%
Vodafone Group plc	$575,000	5.63%	10/2/2053	546,694	0.01%
Vodafone Group plc	$866,000	5.75%	28/6/2054	836,836	0.02%
Vodafone Group plc	£200,000	3.00%	12/8/2056	140,819	0.00%
Vodafone Group plc	$125,000	5.75%	10/2/2063	118,238	0.00%
Vodafone Group plc	$350,000	5.88%	28/6/2064	338,603	0.01%
Vodafone International Financing DAC	€300,000	3.38%	1/8/2033	312,414	0.01%
Vodafone International Financing DAC	€163,000	4.00%	10/2/2043	174,214	0.00%
Wales & West Utilities Finance plc	£100,000	5.75%	29/3/2030	128,531	0.00%
Wales & West Utilities Finance plc	£100,000	3.00%	3/8/2038	93,611	0.00%
Wellcome Trust Finance plc	£180,000	4.63%	25/7/2036	216,680	0.00%
Wellcome Trust Ltd.	€800,000	1.13%	21/1/2027	801,426	0.02%
Wellcome Trust Ltd.	£200,000	4.00%	9/5/2059	201,232	0.00%
Wellcome Trust Ltd.	£200,000	1.50%	14/7/2071	89,242	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Wellcome Trust Ltd.	£142,000	2.52%	7/2/2118	86,629	0.00%
Wessex Water Services Finance plc	£200,000	1.50%	17/9/2029	209,002	0.00%
Wessex Water Services Finance plc	£396,000	1.25%	12/1/2036	311,592	0.01%
Wheatley Group Capital plc	£100,000	4.38%	28/11/2044	103,471	0.00%
WHG Treasury plc	£100,000	4.25%	6/10/2045	100,503	0.00%
Whitbread Group plc	£700,000	2.38%	31/5/2027	819,619	0.02%
Workspace Group plc	£100,000	2.25%	11/3/2028	111,958	0.00%
WPP Finance 2013	€100,000	4.00%	12/9/2033	106,772	0.00%
WPP Finance 2013	£100,000	2.88%	14/9/2046	76,400	0.00%
WPP Finance 2017	£300,000	3.75%	19/5/2032	336,560	0.01%
WPP Finance SA	€228,000	4.13%	30/5/2028	245,641	0.01%
Wrekin Housing Group Ltd.	£100,000	2.50%	22/10/2048	71,458	0.00%
Yorkshire Building Society	£400,000	3.38%	13/9/2028	472,557	0.01%
Yorkshire Housing Finance plc	£100,000	4.13%	31/10/2044	97,006	0.00%
Yorkshire Power Finance Ltd.	£100,000	7.25%	4/8/2028	132,021	0.00%
Yorkshire Water Finance plc	£100,000	1.75%	26/11/2026	116,494	0.00%
Yorkshire Water Finance plc	£200,000	5.25%	28/4/2030	241,615	0.01%
Yorkshire Water Finance plc	£400,000	1.75%	27/10/2032	370,836	0.01%
Yorkshire Water Finance plc	£300,000	5.50%	28/4/2035	347,688	0.01%
Yorkshire Water Finance plc	£50,000	6.38%	19/8/2039	61,098	0.00%
Yorkshire Water Finance plc	£200,000	2.75%	18/4/2041	159,869	0.00%
				329,116,366	**6.77%**
United States 56.96% (31 December 2023: 55.13%)					
3M Co.	$230,000	2.25%	19/9/2026	220,958	0.00%
3M Co.	$300,000	2.88%	15/10/2027	287,034	0.01%
3M Co.	$100,000	3.63%	14/9/2028	96,682	0.00%
3M Co.	$300,000	2.38%	26/8/2029	269,160	0.01%
3M Co.	$1,400,000	3.05%	15/4/2030	1,283,994	0.03%
3M Co.	$75,000	3.88%	15/6/2044	58,902	0.00%
3M Co.	$245,000	3.13%	19/9/2046	167,944	0.00%
3M Co.	$275,000	3.63%	15/10/2047	200,038	0.00%
3M Co.	$175,000	4.00%	14/9/2048	137,452	0.00%
3M Co.	$350,000	3.25%	26/8/2049	237,310	0.01%
3M Co.	$350,000	3.70%	15/4/2050	257,207	0.01%
7-Eleven, Inc.	$750,000	0.95%	10/2/2026	717,501	0.02%
7-Eleven, Inc.	$325,000	1.30%	10/2/2028	288,324	0.01%
7-Eleven, Inc.	$850,000	1.80%	10/2/2031	684,890	0.01%
7-Eleven, Inc.	$200,000	2.50%	10/2/2041	128,822	0.00%
7-Eleven, Inc.	$800,000	2.80%	10/2/2051	460,616	0.01%
Abbott Ireland Financing DAC	€100,000	1.50%	27/9/2026	101,745	0.00%
Abbott Ireland Financing DAC	€400,000	0.38%	19/11/2027	388,485	0.01%
Abbott Laboratories	$287,000	3.75%	30/11/2026	283,599	0.01%
Abbott Laboratories	$500,000	1.15%	30/1/2028	452,864	0.01%
Abbott Laboratories	$175,000	1.40%	30/6/2030	147,899	0.00%
Abbott Laboratories	$1,065,000	4.75%	30/11/2036	1,028,326	0.02%
Abbott Laboratories	$350,000	6.00%	1/4/2039	376,453	0.01%
Abbott Laboratories	$105,000	5.30%	27/5/2040	105,388	0.00%
Abbott Laboratories	$250,000	4.75%	15/4/2043	234,642	0.01%
Abbott Laboratories	$1,230,000	4.90%	30/11/2046	1,147,125	0.02%
AbbVie, Inc.[1]	$2,350,000	3.20%	14/5/2026	2,309,009	0.05%
AbbVie, Inc.[1]	$1,525,000	2.95%	21/11/2026	1,481,993	0.03%
AbbVie, Inc.	$725,000	4.80%	15/3/2027	729,235	0.02%
AbbVie, Inc.	€300,000	0.75%	18/11/2027	294,814	0.01%
AbbVie, Inc.	$775,000	4.25%	14/11/2028	763,013	0.02%
AbbVie, Inc.	€200,000	2.13%	17/11/2028	202,692	0.00%
AbbVie, Inc.	$900,000	4.80%	15/3/2029	899,308	0.02%
AbbVie, Inc.	€400,000	2.13%	1/6/2029	402,977	0.01%
AbbVie, Inc.[1]	$2,100,000	3.20%	21/11/2029	1,949,748	0.04%
AbbVie, Inc.[1]	$975,000	4.95%	15/3/2031	974,444	0.02%
AbbVie, Inc.	€400,000	1.25%	18/11/2031	372,087	0.01%
AbbVie, Inc.[1]	$1,125,000	5.05%	15/3/2034	1,111,924	0.02%
AbbVie, Inc.	$625,000	4.55%	15/3/2035	587,557	0.01%
AbbVie, Inc.[1]	$1,025,000	4.50%	14/5/2035	958,980	0.02%
AbbVie, Inc.	$1,650,000	4.05%	21/11/2039	1,410,853	0.03%
AbbVie, Inc.	$425,000	4.63%	1/10/2042	375,885	0.01%
AbbVie, Inc.[1]	$1,175,000	4.40%	6/11/2042	1,016,614	0.02%
AbbVie, Inc.	$400,000	5.35%	15/3/2044	388,620	0.01%
AbbVie, Inc.	$600,000	4.85%	15/6/2044	543,430	0.01%
AbbVie, Inc.	$525,000	4.75%	15/3/2045	467,977	0.01%
AbbVie, Inc.[1]	$1,340,000	4.70%	14/5/2045	1,184,914	0.02%
AbbVie, Inc.	$825,000	4.45%	14/5/2046	702,099	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
AbbVie, Inc.	$725,000	4.88%	14/11/2048	651,158	0.01%
AbbVie, Inc.[1]	$2,650,000	4.25%	21/11/2049	2,158,218	0.04%
AbbVie, Inc.[1]	$1,850,000	5.40%	15/3/2054	1,782,429	0.04%
AbbVie, Inc.	$525,000	5.50%	15/3/2064	502,283	0.01%
Accenture Capital, Inc.	$275,000	3.90%	4/10/2027	270,984	0.01%
Accenture Capital, Inc.	$275,000	4.05%	4/10/2029	266,957	0.01%
Accenture Capital, Inc.	$775,000	4.25%	4/10/2031	745,039	0.02%
Accenture Capital, Inc.	$275,000	4.50%	4/10/2034	261,423	0.01%
ACE Capital Trust II	$250,000	9.70%	1/4/2030	298,295	0.01%
Acuity Brands Lighting, Inc.	$190,000	2.15%	15/12/2030	161,494	0.00%
Adobe, Inc.	$650,000	2.15%	1/2/2027	620,142	0.01%
Adobe, Inc.	$175,000	4.85%	4/4/2027	176,191	0.00%
Adobe, Inc.	$675,000	4.80%	4/4/2029	678,039	0.01%
Adobe, Inc.	$990,000	2.30%	1/2/2030	880,591	0.02%
Advanced Micro Devices, Inc.	$200,000	3.92%	1/6/2032	185,764	0.00%
Advanced Micro Devices, Inc.	$275,000	4.39%	1/6/2052	229,857	0.01%
AdventHealth Obligated Group	$200,000	2.80%	15/11/2051	123,826	0.00%
Adventist Health System	$275,000	5.43%	1/3/2032	274,086	0.01%
Adventist Health System	$150,000	5.76%	1/12/2034	151,170	0.00%
Adventist Health System	$75,000	3.63%	1/3/2049	52,592	0.00%
Advocate Health & Hospitals Corp.	$25,000	3.83%	15/8/2028	24,241	0.00%
Advocate Health & Hospitals Corp.	$100,000	2.21%	15/6/2030	87,112	0.00%
Advocate Health & Hospitals Corp.	$200,000	4.27%	15/8/2048	163,113	0.00%
Advocate Health & Hospitals Corp.	$200,000	3.39%	15/10/2049	142,105	0.00%
Advocate Health & Hospitals Corp.	$225,000	3.01%	15/6/2050	148,291	0.00%
AEP Texas, Inc.	$150,000	3.95%	1/6/2028	144,931	0.00%
AEP Texas, Inc.	$175,000	5.45%	15/5/2029	177,376	0.00%
AEP Texas, Inc.	$200,000	2.10%	1/7/2030	171,181	0.00%
AEP Texas, Inc.	$200,000	4.70%	15/5/2032	191,369	0.00%
AEP Texas, Inc.	$200,000	5.70%	15/5/2034	201,293	0.00%
AEP Texas, Inc.	$250,000	3.80%	1/10/2047	179,590	0.00%
AEP Texas, Inc.	$90,000	4.15%	1/5/2049	67,989	0.00%
AEP Texas, Inc.	$155,000	3.45%	15/1/2050	104,281	0.00%
AEP Texas, Inc.	$120,000	3.45%	15/5/2051	79,685	0.00%
AEP Texas, Inc.	$200,000	5.25%	15/5/2052	180,403	0.00%
AEP Transmission Co. LLC	$150,000	3.10%	1/12/2026	145,803	0.00%
AEP Transmission Co. LLC	$150,000	5.15%	1/4/2034	147,690	0.00%
AEP Transmission Co. LLC	$275,000	4.00%	1/12/2046	215,926	0.00%
AEP Transmission Co. LLC	$395,000	3.75%	1/12/2047	293,106	0.01%
AEP Transmission Co. LLC	$100,000	4.25%	15/9/2048	79,730	0.00%
AEP Transmission Co. LLC	$160,000	3.80%	15/6/2049	118,745	0.00%
AEP Transmission Co. LLC	$110,000	3.15%	15/9/2049	72,439	0.00%
AEP Transmission Co. LLC	$250,000	3.65%	1/4/2050	181,003	0.00%
AEP Transmission Co. LLC	$140,000	2.75%	15/8/2051	84,092	0.00%
AEP Transmission Co. LLC	$185,000	4.50%	15/6/2052	153,102	0.00%
AEP Transmission Co. LLC	$225,000	5.40%	15/3/2053	214,505	0.00%
AES Corp.	$865,000	1.38%	15/1/2026	832,692	0.02%
AES Corp.	$250,000	3.95%	15/7/2030	230,696	0.01%
AES Corp.	$575,000	2.45%	15/1/2031	479,399	0.01%
Aetna, Inc.	$252,000	6.63%	15/6/2036	264,574	0.01%
Aetna, Inc.	$255,000	6.75%	15/12/2037	268,905	0.01%
Aetna, Inc.	$210,000	4.75%	15/3/2044	173,436	0.00%
Affiliated Managers Group, Inc.	$300,000	3.30%	15/6/2030	274,162	0.01%
Aflac, Inc.	$300,000	1.13%	15/3/2026	287,833	0.01%
Aflac, Inc.	$605,000	3.60%	1/4/2030	568,480	0.01%
Aflac, Inc.	$250,000	4.75%	15/1/2049	219,321	0.00%
AGCO Corp.	$65,000	5.45%	21/3/2027	65,616	0.00%
AGCO Corp.	$255,000	5.80%	21/3/2034	256,321	0.01%
Agilent Technologies, Inc.	$200,000	2.75%	15/9/2029	181,521	0.00%
Agilent Technologies, Inc.	$175,000	2.10%	4/6/2030	150,248	0.00%
Agilent Technologies, Inc.	$475,000	2.30%	12/3/2031	403,054	0.01%
Agilent Technologies, Inc.	$200,000	4.75%	9/9/2034	190,486	0.00%
Agree LP	$300,000	2.00%	15/6/2028	271,713	0.01%
Agree LP	$400,000	4.80%	1/10/2032	382,929	0.01%
AHS Hospital Corp.	$300,000	2.78%	1/7/2051	185,408	0.00%
AIG SunAmerica Global Financing X	$350,000	6.90%	15/3/2032	378,057	0.01%
Air Lease Corp.	$450,000	1.88%	15/8/2026	429,078	0.01%
Air Lease Corp.	$425,000	2.20%	15/1/2027	403,391	0.01%
Air Lease Corp.	$175,000	3.63%	1/12/2027	169,141	0.00%
Air Lease Corp.	CAD495,000	5.40%	1/6/2028	359,564	0.01%
Air Lease Corp.	$300,000	2.10%	1/9/2028	270,557	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Air Lease Corp.	$50,000	4.63%	1/10/2028	49,205	0.00%
Air Lease Corp.	$450,000	5.10%	1/3/2029	450,745	0.01%
Air Lease Corp.	$600,000	3.25%	1/10/2029	553,321	0.01%
Air Lease Corp.	$385,000	3.00%	1/2/2030	347,038	0.01%
Air Lease Corp.	€250,000	3.70%	15/4/2030	262,635	0.01%
Air Lease Corp.	$250,000	3.13%	1/12/2030	221,670	0.00%
Air Lease Corp.	$250,000	2.88%	15/1/2032	213,034	0.00%
Air Products & Chemicals, Inc.	$175,000	1.85%	15/5/2027	164,553	0.00%
Air Products & Chemicals, Inc.	$265,000	4.60%	8/2/2029	263,865	0.01%
Air Products & Chemicals, Inc.	$480,000	2.05%	15/5/2030	416,577	0.01%
Air Products & Chemicals, Inc.[1]	$1,100,000	4.80%	3/3/2033	1,080,029	0.02%
Air Products & Chemicals, Inc.	$175,000	4.85%	8/2/2034	170,846	0.00%
Air Products & Chemicals, Inc.	€1,100,000	4.00%	3/3/2035	1,190,613	0.02%
Air Products & Chemicals, Inc.	$400,000	2.70%	15/5/2040	285,273	0.01%
Aircastle Ltd.	$210,000	4.25%	15/6/2026	207,902	0.00%
Aircastle Ltd.	$275,000	2.85%	26/1/2028	255,850	0.01%
Aircastle Ltd.	$200,000	6.50%	18/7/2028	206,788	0.00%
Aircastle Ltd.	$200,000	5.95%	15/2/2029	204,067	0.00%
Aircastle Ltd./Aircastle Ireland DAC	$170,000	5.75%	1/10/2031	171,151	0.00%
Alabama Power Co.	$375,000	3.05%	15/3/2032	328,901	0.01%
Alabama Power Co.	$175,000	6.13%	15/5/2038	185,231	0.00%
Alabama Power Co.	$260,000	6.00%	1/3/2039	271,165	0.01%
Alabama Power Co.	$100,000	3.85%	1/12/2042	79,346	0.00%
Alabama Power Co.	$210,000	4.15%	15/8/2044	172,445	0.00%
Alabama Power Co.	$320,000	3.75%	1/3/2045	245,171	0.01%
Alabama Power Co.	$190,000	4.30%	2/1/2046	157,242	0.00%
Alabama Power Co.	$200,000	3.70%	1/12/2047	149,037	0.00%
Alabama Power Co.	$225,000	3.45%	1/10/2049	159,173	0.00%
Alabama Power Co.	$375,000	3.13%	15/7/2051	246,637	0.01%
Alabama Power Co.	$450,000	3.00%	15/3/2052	288,990	0.01%
Alaska Airlines 2020-1 Class A Pass Through Trust	$154,451	4.80%	15/8/2027	152,886	0.00%
Albemarle Corp.	$125,000	5.45%	1/12/2044	111,545	0.00%
Albemarle Corp.	$250,000	5.65%	1/6/2052	214,121	0.00%
Alcon Finance Corp.	$200,000	2.75%	23/9/2026	193,245	0.00%
Alcon Finance Corp.	$200,000	3.80%	23/9/2049	146,797	0.00%
Alcon Finance Corp.	$200,000	5.75%	6/12/2052	196,977	0.00%
Alexander Funding Trust II	$170,000	7.47%	31/7/2028	179,480	0.00%
Alexandria Real Estate Equities, Inc.	$666,000	3.95%	15/1/2027	655,250	0.01%
Alexandria Real Estate Equities, Inc.	$250,000	3.95%	15/1/2028	242,974	0.01%
Alexandria Real Estate Equities, Inc.	$275,000	2.75%	15/12/2029	246,016	0.01%
Alexandria Real Estate Equities, Inc.	$450,000	4.70%	1/7/2030	438,923	0.01%
Alexandria Real Estate Equities, Inc.	$200,000	4.90%	15/12/2030	196,900	0.00%
Alexandria Real Estate Equities, Inc.	$200,000	3.38%	15/8/2031	179,106	0.00%
Alexandria Real Estate Equities, Inc.	$550,000	2.00%	18/5/2032	438,428	0.01%
Alexandria Real Estate Equities, Inc.	$300,000	1.88%	1/2/2033	231,194	0.01%
Alexandria Real Estate Equities, Inc.	$390,000	2.95%	15/3/2034	321,300	0.01%
Alexandria Real Estate Equities, Inc.	$225,000	4.75%	15/4/2035	211,315	0.00%
Alexandria Real Estate Equities, Inc.	$100,000	4.85%	15/4/2049	85,874	0.00%
Alexandria Real Estate Equities, Inc.	$325,000	4.00%	1/2/2050	241,845	0.01%
Alexandria Real Estate Equities, Inc.	$100,000	3.00%	18/5/2051	61,246	0.00%
Alexandria Real Estate Equities, Inc.	$300,000	3.55%	15/3/2052	204,005	0.00%
Alexandria Real Estate Equities, Inc.	$550,000	5.63%	15/5/2054	525,527	0.01%
Alleghany Corp.	$200,000	3.63%	15/5/2030	188,018	0.00%
Alleghany Corp.	$405,000	4.90%	15/9/2044	372,386	0.01%
Allegion plc	$50,000	3.50%	1/10/2029	46,716	0.00%
Allegion US Holding Co., Inc.	$200,000	3.55%	1/10/2027	192,898	0.00%
Allegion US Holding Co., Inc.	$225,000	5.41%	1/7/2032	227,125	0.01%
Allegion US Holding Co., Inc.	$175,000	5.60%	29/5/2034	175,945	0.00%
Alliant Energy Finance LLC	$175,000	5.40%	6/6/2027	176,131	0.00%
Alliant Energy Finance LLC	$235,000	4.25%	15/6/2028	227,680	0.01%
Alliant Energy Finance LLC	$145,000	3.60%	1/3/2032	128,588	0.00%
Allina Health System	$100,000	3.89%	15/4/2049	75,920	0.00%
Allstate Corp.	$200,000	3.28%	15/12/2026	195,425	0.00%
Allstate Corp.	$175,000	5.05%	24/6/2029	175,896	0.00%
Allstate Corp.	$300,000	1.45%	15/12/2030	243,871	0.01%
Allstate Corp.	$175,000	5.25%	30/3/2033	174,513	0.00%
Allstate Corp.	$400,000	5.35%	1/6/2033	402,475	0.01%
Allstate Corp.	$350,000	5.55%	9/5/2035	354,512	0.01%
Allstate Corp.	$275,000	5.95%	1/4/2036	288,846	0.01%
Allstate Corp.	$360,000	4.50%	15/6/2043	307,955	0.01%
Allstate Corp.	$325,000	4.20%	15/12/2046	261,719	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Allstate Corp.	$375,000	3.85%	10/8/2049	281,452	0.01%
Allstate Corp.	$177,000	6.50%	15/5/2057	181,835	0.00%
Ally Financial, Inc.	$150,000	4.75%	9/6/2027	148,913	0.00%
Ally Financial, Inc.	$150,000	7.10%	15/11/2027	158,292	0.00%
Ally Financial, Inc.	$200,000	2.20%	2/11/2028	178,082	0.00%
Ally Financial, Inc.	$225,000	6.99%	13/6/2029	234,413	0.01%
Ally Financial, Inc.	$605,000	8.00%	1/11/2031	669,439	0.01%
Ally Financial, Inc.	$500,000	6.18%	26/7/2035	494,270	0.01%
Alphabet, Inc.	$425,000	0.80%	15/8/2027	388,744	0.01%
Alphabet, Inc.	$825,000	1.10%	15/8/2030	686,221	0.01%
Alphabet, Inc.[1]	$1,300,000	2.05%	15/8/2050	721,045	0.02%
Alphabet, Inc.	$1,220,000	2.25%	15/8/2060	659,923	0.01%
Altria Group, Inc.	$340,000	4.40%	14/2/2026	338,512	0.01%
Altria Group, Inc.	$200,000	2.63%	16/9/2026	193,184	0.00%
Altria Group, Inc.	€1,150,000	2.20%	15/6/2027	1,173,087	0.02%
Altria Group, Inc.	$1,250,000	4.80%	14/2/2029	1,235,992	0.03%
Altria Group, Inc.	€200,000	3.13%	15/6/2031	202,284	0.00%
Altria Group, Inc.	$625,000	2.45%	4/2/2032	514,049	0.01%
Altria Group, Inc.	$225,000	6.88%	1/11/2033	243,894	0.01%
Altria Group, Inc.	$1,300,000	5.80%	14/2/2039	1,284,769	0.03%
Altria Group, Inc.	$555,000	3.40%	4/2/2041	400,723	0.01%
Altria Group, Inc.	$325,000	4.25%	9/8/2042	258,825	0.01%
Altria Group, Inc.	$315,000	4.50%	2/5/2043	257,146	0.01%
Altria Group, Inc.	$225,000	5.38%	31/1/2044	209,802	0.00%
Altria Group, Inc.	$705,000	3.88%	16/9/2046	508,862	0.01%
Altria Group, Inc.	$1,000,000	5.95%	14/2/2049	979,796	0.02%
Altria Group, Inc.	$250,000	4.45%	6/5/2050	193,429	0.00%
Altria Group, Inc.	$375,000	3.70%	4/2/2051	255,323	0.01%
Altria Group, Inc.	$175,000	4.00%	4/2/2061	121,945	0.00%
Amazon.com, Inc.	$1,575,000	1.00%	12/5/2026	1,506,900	0.03%
Amazon.com, Inc.	$500,000	3.30%	13/4/2027	488,107	0.01%
Amazon.com, Inc.	$425,000	1.20%	3/6/2027	394,004	0.01%
Amazon.com, Inc.	$1,550,000	3.15%	22/8/2027	1,498,735	0.03%
Amazon.com, Inc.	$500,000	1.65%	12/5/2028	455,529	0.01%
Amazon.com, Inc.	$250,000	3.45%	13/4/2029	239,766	0.01%
Amazon.com, Inc.	$550,000	4.65%	1/12/2029	553,547	0.01%
Amazon.com, Inc.	$625,000	1.50%	3/6/2030	530,143	0.01%
Amazon.com, Inc.	$1,225,000	2.10%	12/5/2031	1,045,778	0.02%
Amazon.com, Inc.	$875,000	3.60%	13/4/2032	809,201	0.02%
Amazon.com, Inc.	$800,000	4.70%	1/12/2032	796,055	0.02%
Amazon.com, Inc.	$225,000	4.80%	5/12/2034	224,112	0.01%
Amazon.com, Inc.	$1,075,000	3.88%	22/8/2037	950,351	0.02%
Amazon.com, Inc.	$1,050,000	2.88%	12/5/2041	771,496	0.02%
Amazon.com, Inc.	$850,000	4.95%	5/12/2044	810,712	0.02%
Amazon.com, Inc.	$1,325,000	4.05%	22/8/2047	1,090,107	0.02%
Amazon.com, Inc.	$1,100,000	2.50%	3/6/2050	655,637	0.01%
Amazon.com, Inc.	$1,325,000	3.10%	12/5/2051	890,950	0.02%
Amazon.com, Inc.	$900,000	3.95%	13/4/2052	708,848	0.02%
Amazon.com, Inc.	$1,125,000	4.25%	22/8/2057	919,478	0.02%
Amazon.com, Inc.	$825,000	2.70%	3/6/2060	472,657	0.01%
Amazon.com, Inc.	$775,000	3.25%	12/5/2061	504,958	0.01%
Amazon.com, Inc.	$125,000	4.10%	13/4/2062	97,980	0.00%
Amcor Finance USA, Inc.	$765,000	3.63%	28/4/2026	752,533	0.02%
Amcor Finance USA, Inc.	$225,000	4.50%	15/5/2028	220,680	0.00%
Amcor Flexibles North America, Inc.	$200,000	2.63%	19/6/2030	175,240	0.00%
Amcor Flexibles North America, Inc.	$245,000	2.69%	25/5/2031	210,777	0.00%
Amcor Group Finance plc	$175,000	5.45%	23/5/2029	176,407	0.00%
Amdocs Ltd.	$150,000	2.54%	15/6/2030	130,412	0.00%
Ameren Corp.	$300,000	5.70%	1/12/2026	304,897	0.01%
Ameren Corp.	$400,000	1.75%	15/3/2028	361,911	0.01%
Ameren Corp.	$215,000	5.00%	15/1/2029	215,058	0.00%
Ameren Corp.	$800,000	3.50%	15/1/2031	729,826	0.02%
Ameren Illinois Co.	$655,000	3.80%	15/5/2028	634,707	0.01%
Ameren Illinois Co.	$120,000	3.85%	1/9/2032	110,124	0.00%
Ameren Illinois Co.	$150,000	4.95%	1/6/2033	147,320	0.00%
Ameren Illinois Co.	$150,000	4.15%	15/3/2046	123,901	0.00%
Ameren Illinois Co.	$150,000	3.70%	1/12/2047	112,662	0.00%
Ameren Illinois Co.	$355,000	4.50%	15/3/2049	300,166	0.01%
Ameren Illinois Co.	$100,000	3.25%	15/3/2050	68,139	0.00%
Ameren Illinois Co.	$175,000	2.90%	15/6/2051	109,925	0.00%
Ameren Illinois Co.	$275,000	5.90%	1/12/2052	281,495	0.01%

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Ameren Illinois Co.	$200,000	5.55%	1/7/2054	197,149	0.00%
American Airlines 2015-2 Class AA Pass Through Trust	$895,961	3.60%	22/9/2027	860,666	0.02%
American Airlines 2016-1 Class AA Pass Through Trust	$61,941	3.58%	15/1/2028	59,595	0.00%
American Airlines 2016-2 Class AA Pass Through Trust	$503,600	3.20%	15/6/2028	475,760	0.01%
American Airlines 2019-1 Class AA Pass Through Trust	$56,689	3.15%	15/2/2032	51,680	0.00%
American Airlines 2021-1 Class A Pass Through Trust	$379,420	2.88%	11/7/2034	327,809	0.01%
American Assets Trust LP	$200,000	3.38%	1/2/2031	174,209	0.00%
American Assets Trust LP	$200,000	6.15%	1/10/2034	199,003	0.00%
American Electric Power Co., Inc.	$155,000	3.20%	13/11/2027	148,521	0.00%
American Electric Power Co., Inc.	$200,000	4.30%	1/12/2028	195,413	0.00%
American Electric Power Co., Inc.	$185,000	5.95%	1/11/2032	190,866	0.00%
American Electric Power Co., Inc.	$290,000	5.63%	1/3/2033	292,875	0.01%
American Electric Power Co., Inc.	$155,000	3.25%	1/3/2050	99,694	0.00%
American Electric Power Co., Inc.	$375,000	6.95%	15/12/2054	388,109	0.01%
American Electric Power Co., Inc.	$250,000	7.05%	15/12/2054	258,933	0.01%
American Electric Power Co., Inc.	$250,000	3.88%	15/2/2062	235,545	0.01%
American Express Co.	$400,000	4.90%	13/2/2026	401,330	0.01%
American Express Co.	$1,150,000	1.65%	4/11/2026	1,090,180	0.02%
American Express Co.	$525,000	2.55%	4/3/2027	502,512	0.01%
American Express Co.	$350,000	5.65%	23/4/2027	353,711	0.01%
American Express Co.	$600,000	3.30%	3/5/2027	582,186	0.01%
American Express Co.	$650,000	5.39%	28/7/2027	657,056	0.01%
American Express Co.	$450,000	5.85%	5/11/2027	463,786	0.01%
American Express Co.	$700,000	5.10%	16/2/2028	703,832	0.01%
American Express Co.	$2,150,000	5.04%	26/7/2028	2,157,830	0.04%
American Express Co.	$1,000,000	4.05%	3/5/2029	975,364	0.02%
American Express Co.	$325,000	5.28%	27/7/2029	328,066	0.01%
American Express Co.	$350,000	5.53%	25/4/2030	356,313	0.01%
American Express Co.	$350,000	6.49%	30/10/2031	373,776	0.01%
American Express Co.	$250,000	4.99%	26/5/2033	244,277	0.01%
American Express Co.	$350,000	4.42%	3/8/2033	332,604	0.01%
American Express Co.	$400,000	5.04%	1/5/2034	392,767	0.01%
American Express Co.	$175,000	5.63%	28/7/2034	176,972	0.00%
American Express Co.	$200,000	5.92%	25/4/2035	204,288	0.00%
American Express Co.	$650,000	5.28%	26/7/2035	642,677	0.01%
American Express Co.	$350,000	4.05%	3/12/2042	293,199	0.01%
American Financial Group, Inc.	$55,000	5.25%	2/4/2030	55,631	0.00%
American Financial Group, Inc.	$185,000	4.50%	15/6/2047	152,840	0.00%
American Homes 4 Rent LP	$300,000	4.90%	15/2/2029	297,563	0.01%
American Homes 4 Rent LP	$200,000	2.38%	15/7/2031	167,286	0.00%
American Homes 4 Rent LP	$375,000	5.50%	1/2/2034	373,335	0.01%
American Homes 4 Rent LP	$175,000	5.50%	15/7/2034	173,540	0.00%
American Homes 4 Rent LP	$200,000	5.25%	15/3/2035	194,699	0.00%
American Homes 4 Rent LP	$200,000	4.30%	15/4/2052	156,020	0.00%
American Honda Finance Corp.	$300,000	4.95%	9/1/2026	300,567	0.01%
American Honda Finance Corp.	$450,000	4.75%	12/1/2026	450,455	0.01%
American Honda Finance Corp.	€600,000	3.50%	24/4/2026	627,575	0.01%
American Honda Finance Corp.	$250,000	5.25%	7/7/2026	251,913	0.01%
American Honda Finance Corp.	$500,000	1.30%	9/9/2026	472,693	0.01%
American Honda Finance Corp.	$250,000	2.30%	9/9/2026	240,709	0.01%
American Honda Finance Corp.	$400,000	4.40%	5/10/2026	398,615	0.01%
American Honda Finance Corp.	$125,000	2.35%	8/1/2027	119,363	0.00%
American Honda Finance Corp.	$250,000	4.90%	12/3/2027	250,701	0.01%
American Honda Finance Corp.	$425,000	4.90%	9/7/2027	426,715	0.01%
American Honda Finance Corp.	£200,000	1.50%	19/10/2027	229,694	0.01%
American Honda Finance Corp.	$250,000	4.45%	22/10/2027	248,227	0.01%
American Honda Finance Corp.	€265,000	3.75%	25/10/2027	280,774	0.01%
American Honda Finance Corp.	$400,000	2.00%	24/3/2028	365,539	0.01%
American Honda Finance Corp.	€300,000	0.30%	7/7/2028	282,277	0.01%
American Honda Finance Corp.	$250,000	5.13%	7/7/2028	251,665	0.01%
American Honda Finance Corp.	$275,000	5.65%	15/11/2028	282,077	0.01%
American Honda Finance Corp.	$250,000	4.90%	13/3/2029	249,190	0.01%
American Honda Finance Corp.	$400,000	4.40%	5/9/2029	389,166	0.01%
American Honda Finance Corp.	$175,000	4.60%	17/4/2030	171,876	0.00%
American Honda Finance Corp.	$375,000	5.85%	4/10/2030	390,397	0.01%
American Honda Finance Corp.	$200,000	1.80%	13/1/2031	165,054	0.00%
American Honda Finance Corp.	€400,000	3.65%	23/4/2031	420,289	0.01%
American Honda Finance Corp.	$450,000	5.05%	10/7/2031	444,814	0.01%
American Honda Finance Corp.	$250,000	4.85%	23/10/2031	244,795	0.01%
American Honda Finance Corp.	$300,000	4.90%	10/1/2034	287,934	0.01%
American International Group, Inc.	€575,000	1.88%	21/6/2027	581,573	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
American International Group, Inc.	$125,000	3.40%	30/6/2030	115,360	0.00%
American International Group, Inc.	$550,000	5.13%	27/3/2033	544,260	0.01%
American International Group, Inc.	$200,000	3.88%	15/1/2035	177,746	0.00%
American International Group, Inc.	$422,000	4.50%	16/7/2044	362,353	0.01%
American International Group, Inc.	$450,000	4.75%	1/4/2048	399,010	0.01%
American International Group, Inc.	$350,000	4.38%	30/6/2050	289,243	0.01%
American Medical Systems Europe BV	€500,000	3.38%	8/3/2029	526,872	0.01%
American Medical Systems Europe BV	€300,000	1.63%	8/3/2031	284,358	0.01%
American Medical Systems Europe BV	€900,000	1.88%	8/3/2034	825,554	0.02%
American National Group, Inc.	$230,000	5.00%	15/6/2027	228,776	0.01%
American National Group, Inc.	$115,000	5.75%	1/10/2029	115,289	0.00%
American National Group, Inc.	$200,000	6.14%	13/6/2032	197,924	0.00%
American Tower Corp.	$700,000	1.60%	15/4/2026	672,446	0.01%
American Tower Corp.	$1,095,000	3.38%	15/10/2026	1,069,505	0.02%
American Tower Corp.	$350,000	2.75%	15/1/2027	336,240	0.01%
American Tower Corp.	$100,000	3.13%	15/1/2027	96,738	0.00%
American Tower Corp.	$175,000	3.55%	15/7/2027	169,536	0.00%
American Tower Corp.	$375,000	3.60%	15/1/2028	360,339	0.01%
American Tower Corp.	€200,000	0.50%	15/1/2028	192,717	0.00%
American Tower Corp.	$350,000	1.50%	31/1/2028	315,698	0.01%
American Tower Corp.	$200,000	5.25%	15/7/2028	201,368	0.00%
American Tower Corp.	$240,000	5.20%	15/2/2029	241,353	0.01%
American Tower Corp.	$175,000	3.95%	15/3/2029	167,655	0.00%
American Tower Corp.	€1,150,000	0.88%	21/5/2029	1,084,607	0.02%
American Tower Corp.	$275,000	3.80%	15/8/2029	260,403	0.01%
American Tower Corp.	$245,000	2.90%	15/1/2030	220,562	0.00%
American Tower Corp.	$225,000	5.00%	31/1/2030	223,664	0.01%
American Tower Corp.	$325,000	2.10%	15/6/2030	278,271	0.01%
American Tower Corp.	€800,000	0.95%	5/10/2030	725,866	0.02%
American Tower Corp.	$225,000	1.88%	15/10/2030	188,155	0.00%
American Tower Corp.	$375,000	2.70%	15/4/2031	323,885	0.01%
American Tower Corp.	$200,000	2.30%	15/9/2031	166,148	0.00%
American Tower Corp.	€500,000	1.00%	15/1/2032	439,902	0.01%
American Tower Corp.	$175,000	4.05%	15/3/2032	162,201	0.00%
American Tower Corp.	$500,000	5.65%	15/3/2033	506,599	0.01%
American Tower Corp.	$425,000	5.55%	15/7/2033	427,805	0.01%
American Tower Corp.	$325,000	5.90%	15/11/2033	334,697	0.01%
American Tower Corp.	$240,000	5.45%	15/2/2034	239,936	0.01%
American Tower Corp.	$225,000	5.40%	31/1/2035	222,695	0.01%
American Tower Corp.	$275,000	3.70%	15/10/2049	198,227	0.00%
American Tower Corp.	$390,000	3.10%	15/6/2050	250,509	0.01%
American Tower Corp.	$250,000	2.95%	15/1/2051	154,943	0.00%
American Transmission Systems, Inc.	$210,000	2.65%	15/1/2032	178,097	0.00%
American University	$190,000	3.67%	1/4/2049	145,465	0.00%
American Water Capital Corp.	$200,000	2.95%	1/9/2027	191,129	0.00%
American Water Capital Corp.	$370,000	3.75%	1/9/2028	355,934	0.01%
American Water Capital Corp.	$125,000	2.80%	1/5/2030	112,103	0.00%
American Water Capital Corp.	$260,000	2.30%	1/6/2031	219,540	0.00%
American Water Capital Corp.	$245,000	4.45%	1/6/2032	233,797	0.01%
American Water Capital Corp.	$225,000	5.15%	1/3/2034	223,040	0.01%
American Water Capital Corp.	$715,000	6.59%	15/10/2037	787,959	0.02%
American Water Capital Corp.	$150,000	4.30%	1/12/2042	126,829	0.00%
American Water Capital Corp.	$100,000	4.30%	1/9/2045	82,006	0.00%
American Water Capital Corp.	$225,000	3.75%	1/9/2047	167,271	0.00%
American Water Capital Corp.	$200,000	4.20%	1/9/2048	159,347	0.00%
American Water Capital Corp.	$340,000	4.15%	1/6/2049	268,463	0.01%
American Water Capital Corp.	$250,000	3.25%	1/6/2051	166,790	0.00%
American Water Capital Corp.	$250,000	5.45%	1/3/2054	239,672	0.01%
Americo Life, Inc.	$100,000	3.45%	15/4/2031	83,661	0.00%
Americold Realty Operating Partnership LP	$120,000	5.41%	12/9/2034	114,847	0.00%
Ameriprise Financial, Inc.	$25,000	2.88%	15/9/2026	24,335	0.00%
Ameriprise Financial, Inc.	$175,000	5.70%	15/12/2028	180,189	0.00%
Ameriprise Financial, Inc.	$700,000	5.15%	15/5/2033	698,343	0.01%
AmFam Holdings, Inc.	$100,000	2.81%	11/3/2031	77,737	0.00%
AmFam Holdings, Inc.	$200,000	3.83%	11/3/2051	120,771	0.00%
Amgen, Inc.	$475,000	2.60%	19/8/2026	459,738	0.01%
Amgen, Inc.	$540,000	2.20%	21/2/2027	512,135	0.01%
Amgen, Inc.	$865,000	3.20%	2/11/2027	832,138	0.02%
Amgen, Inc.	$1,300,000	5.15%	2/3/2028	1,309,490	0.03%
Amgen, Inc.	$425,000	1.65%	15/8/2028	379,830	0.01%
Amgen, Inc.	$475,000	4.05%	18/8/2029	456,852	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Amgen, Inc.	£150,000	4.00%	13/9/2029	181,373	0.00%
Amgen, Inc.	$300,000	2.45%	21/2/2030	265,093	0.01%
Amgen, Inc.	$1,025,000	5.25%	2/3/2030	1,034,348	0.02%
Amgen, Inc.	$950,000	2.30%	25/2/2031	809,208	0.02%
Amgen, Inc.	$300,000	2.00%	15/1/2032	243,433	0.01%
Amgen, Inc.	$475,000	3.35%	22/2/2032	423,302	0.01%
Amgen, Inc.[1]	$1,700,000	5.25%	2/3/2033	1,687,999	0.04%
Amgen, Inc.	$175,000	6.38%	1/6/2037	186,155	0.00%
Amgen, Inc.	$200,000	6.40%	1/2/2039	209,640	0.00%
Amgen, Inc.	$775,000	3.15%	21/2/2040	576,050	0.01%
Amgen, Inc.	$325,000	2.80%	15/8/2041	225,868	0.01%
Amgen, Inc.	$75,000	4.95%	1/10/2041	67,632	0.00%
Amgen, Inc.	$363,000	5.15%	15/11/2041	336,639	0.01%
Amgen, Inc.	$175,000	5.65%	15/6/2042	170,838	0.00%
Amgen, Inc.	$1,275,000	5.60%	2/3/2043	1,240,916	0.03%
Amgen, Inc.	$975,000	4.40%	1/5/2045	807,291	0.02%
Amgen, Inc.	$375,000	4.56%	15/6/2048	312,186	0.01%
Amgen, Inc.	$800,000	3.38%	21/2/2050	548,028	0.01%
Amgen, Inc.[1]	$1,435,000	4.66%	15/6/2051	1,204,219	0.03%
Amgen, Inc.	$400,000	4.20%	22/2/2052	309,428	0.01%
Amgen, Inc.	$375,000	4.88%	1/3/2053	321,649	0.01%
Amgen, Inc.	$1,970,000	5.65%	2/3/2053	1,899,109	0.04%
Amgen, Inc.	$543,000	2.77%	1/9/2053	316,006	0.01%
Amgen, Inc.	$475,000	4.40%	22/2/2062	368,184	0.01%
Amgen, Inc.	$1,125,000	5.75%	2/3/2063	1,079,179	0.02%
Amphenol Corp.	$275,000	5.05%	5/4/2027	277,425	0.01%
Amphenol Corp.	$150,000	5.05%	5/4/2029	150,693	0.00%
Amphenol Corp.	$175,000	4.35%	1/6/2029	171,395	0.00%
Amphenol Corp.	$400,000	2.80%	15/2/2030	361,843	0.01%
Amphenol Corp.	$425,000	2.20%	15/9/2031	355,862	0.01%
Amphenol Corp.	$200,000	5.25%	5/4/2034	200,803	0.00%
Amphenol Corp.	$250,000	5.00%	15/1/2035	244,064	0.01%
Amphenol Corp.	$150,000	5.38%	15/11/2054	142,840	0.00%
Amphenol Technologies Holding GmbH	€100,000	0.75%	4/5/2026	100,898	0.00%
Analog Devices, Inc.	$400,000	3.50%	5/12/2026	392,731	0.01%
Analog Devices, Inc.	$350,000	3.45%	15/6/2027	341,091	0.01%
Analog Devices, Inc.	$425,000	1.70%	1/10/2028	381,288	0.01%
Analog Devices, Inc.	$250,000	2.10%	1/10/2031	209,468	0.00%
Analog Devices, Inc.	$200,000	5.05%	1/4/2034	199,728	0.00%
Analog Devices, Inc.	$300,000	2.80%	1/10/2041	211,372	0.00%
Analog Devices, Inc.	$900,000	2.95%	1/10/2051	571,465	0.01%
Andeavor Logistics LP/Tesoro Logistics Finance Corp.	$75,000	5.20%	1/12/2047	56,186	0.00%
Antero Resources Corp.	$250,000	5.38%	1/3/2030	241,625	0.01%
Aon Corp.	$100,000	8.21%	1/1/2027	105,307	0.00%
Aon Corp.	$375,000	4.50%	15/12/2028	369,525	0.01%
Aon Corp.	$325,000	3.75%	2/5/2029	308,879	0.01%
Aon Corp.	$250,000	6.25%	30/9/2040	259,138	0.01%
Aon Corp./Aon Global Holdings plc	$200,000	2.85%	28/5/2027	191,211	0.00%
Aon Corp./Aon Global Holdings plc	$150,000	2.05%	23/8/2031	123,788	0.00%
Aon Corp./Aon Global Holdings plc	$200,000	2.60%	2/12/2031	169,708	0.00%
Aon Corp./Aon Global Holdings plc	$200,000	5.00%	12/9/2032	196,777	0.00%
Aon Corp./Aon Global Holdings plc	$200,000	5.35%	28/2/2033	198,965	0.00%
Aon Corp./Aon Global Holdings plc	$200,000	2.90%	23/8/2051	121,668	0.00%
Aon Corp./Aon Global Holdings plc	$450,000	3.90%	28/2/2052	330,504	0.01%
Aon Global Ltd.	$200,000	4.60%	14/6/2044	169,390	0.00%
Aon Global Ltd.	$475,000	4.75%	15/5/2045	408,654	0.01%
Aon North America, Inc.	$575,000	5.13%	1/3/2027	579,148	0.01%
Aon North America, Inc.	$325,000	5.15%	1/3/2029	326,152	0.01%
Aon North America, Inc.	$400,000	5.30%	1/3/2031	402,038	0.01%
Aon North America, Inc.	$975,000	5.45%	1/3/2034	974,458	0.02%
Aon North America, Inc.	$1,160,000	5.75%	1/3/2054	1,132,688	0.02%
Apache Corp.	$490,000	4.25%	15/1/2030	460,230	0.01%
Apache Corp.	$555,000	5.10%	1/9/2040	482,131	0.01%
Apache Corp.	$225,000	4.75%	15/4/2043	179,069	0.00%
Apache Corp.	$225,000	5.35%	1/7/2049	187,050	0.00%
Apollo Debt Solutions BDC	$150,000	6.90%	13/4/2029	154,936	0.00%
Apollo Debt Solutions BDC	$475,000	6.70%	29/7/2031	487,709	0.01%
Apollo Global Management, Inc.	$225,000	6.38%	15/11/2033	242,984	0.01%
Apollo Global Management, Inc.	$475,000	5.80%	21/5/2054	477,019	0.01%
Apollo Global Management, Inc.	$100,000	6.00%	15/12/2054	98,771	0.00%
Apollo Management Holdings LP	$800,000	4.87%	15/2/2029	792,918	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Apollo Management Holdings LP	$525,000	2.65%	5/6/2030	460,453	0.01%
Apollo Management Holdings LP	$235,000	5.00%	15/3/2048	211,068	0.00%
Appalachian Power Co.	$360,000	2.70%	1/4/2031	311,352	0.01%
Appalachian Power Co.	$145,000	4.50%	1/8/2032	136,496	0.00%
Appalachian Power Co.	$500,000	5.65%	1/4/2034	501,600	0.01%
Appalachian Power Co.	$150,000	7.00%	1/4/2038	164,969	0.00%
Appalachian Power Co.	$140,000	4.40%	15/5/2044	113,736	0.00%
Appalachian Power Co.	$155,000	4.45%	1/6/2045	125,245	0.00%
Appalachian Power Co.	$135,000	3.70%	1/5/2050	93,950	0.00%
Apple, Inc.	$725,000	2.45%	4/8/2026	703,538	0.01%
Apple, Inc.	$1,475,000	2.05%	11/9/2026	1,419,492	0.03%
Apple, Inc.	€200,000	1.63%	10/11/2026	203,714	0.00%
Apple, Inc.	$700,000	3.35%	9/2/2027	685,722	0.01%
Apple, Inc.	$1,250,000	3.20%	11/5/2027	1,215,229	0.03%
Apple, Inc.	$755,000	2.90%	12/9/2027	726,059	0.02%
Apple, Inc.	€100,000	2.00%	17/9/2027	102,379	0.00%
Apple, Inc.	$675,000	3.00%	13/11/2027	651,739	0.01%
Apple, Inc.	$1,300,000	1.20%	8/2/2028	1,174,684	0.02%
Apple, Inc.	$700,000	4.00%	10/5/2028	689,961	0.01%
Apple, Inc.	$1,500,000	1.40%	5/8/2028	1,346,381	0.03%
Apple, Inc.	€200,000	1.38%	24/5/2029	196,902	0.00%
Apple, Inc.	£200,000	3.05%	31/7/2029	236,963	0.01%
Apple, Inc.	$375,000	3.25%	8/8/2029	354,158	0.01%
Apple, Inc.	$875,000	2.20%	11/9/2029	787,436	0.02%
Apple, Inc.	$400,000	4.15%	10/5/2030	396,177	0.01%
Apple, Inc.	$700,000	1.25%	20/8/2030	584,637	0.01%
Apple, Inc.	$1,325,000	1.65%	8/2/2031	1,114,484	0.02%
Apple, Inc.	$375,000	1.70%	5/8/2031	312,355	0.01%
Apple, Inc.	$1,125,000	3.35%	8/8/2032	1,030,903	0.02%
Apple, Inc.	$725,000	2.38%	8/2/2041	498,974	0.01%
Apple, Inc.[1]	$1,325,000	3.85%	4/5/2043	1,096,265	0.02%
Apple, Inc.	$300,000	4.45%	6/5/2044	273,069	0.01%
Apple, Inc.	$860,000	3.45%	9/2/2045	658,322	0.01%
Apple, Inc.	$725,000	4.38%	13/5/2045	639,087	0.01%
Apple, Inc.	$1,595,000	4.65%	23/2/2046	1,456,011	0.03%
Apple, Inc.	$675,000	3.85%	4/8/2046	543,279	0.01%
Apple, Inc.	$525,000	4.25%	9/2/2047	448,543	0.01%
Apple, Inc.	$551,000	3.75%	12/9/2047	432,946	0.01%
Apple, Inc.	$425,000	3.75%	13/11/2047	334,050	0.01%
Apple, Inc.	$840,000	2.95%	11/9/2049	560,333	0.01%
Apple, Inc.	$900,000	2.65%	11/5/2050	558,962	0.01%
Apple, Inc.	$500,000	2.40%	20/8/2050	294,587	0.01%
Apple, Inc.	$1,000,000	2.65%	8/2/2051	616,524	0.01%
Apple, Inc.	$750,000	2.70%	5/8/2051	466,119	0.01%
Apple, Inc.	$700,000	3.95%	8/8/2052	556,732	0.01%
Apple, Inc.	$575,000	4.85%	10/5/2053	543,373	0.01%
Apple, Inc.	$550,000	2.55%	20/8/2060	321,247	0.01%
Apple, Inc.	$780,000	2.80%	8/2/2061	462,467	0.01%
Apple, Inc.	$525,000	2.85%	5/8/2061	315,719	0.01%
Apple, Inc.	$340,000	4.10%	8/8/2062	269,897	0.01%
Applied Materials, Inc.	$200,000	3.30%	1/4/2027	194,820	0.00%
Applied Materials, Inc.	$175,000	1.75%	1/6/2030	149,499	0.00%
Applied Materials, Inc.	$200,000	5.10%	1/10/2035	199,947	0.00%
Applied Materials, Inc.	$225,000	5.85%	15/6/2041	232,881	0.01%
Applied Materials, Inc.	$600,000	4.35%	1/4/2047	507,900	0.01%
Applied Materials, Inc.	$210,000	2.75%	1/6/2050	131,081	0.00%
AppLovin Corp.	$375,000	5.13%	1/12/2029	373,848	0.01%
AppLovin Corp.	$350,000	5.38%	1/12/2031	350,273	0.01%
AppLovin Corp.	$450,000	5.50%	1/12/2034	446,051	0.01%
AppLovin Corp.	$200,000	5.95%	1/12/2054	197,419	0.00%
AptarGroup, Inc.	$200,000	3.60%	15/3/2032	179,640	0.00%
Aptiv Swiss Holdings Ltd.	$300,000	4.35%	15/3/2029	291,212	0.01%
Aptiv Swiss Holdings Ltd.	$225,000	4.65%	13/9/2029	218,458	0.00%
Aptiv Swiss Holdings Ltd.	$300,000	5.15%	13/9/2034	283,798	0.01%
Aptiv Swiss Holdings Ltd.	$200,000	4.40%	1/10/2046	150,750	0.00%
Aptiv Swiss Holdings Ltd.	$225,000	4.15%	1/5/2052	159,801	0.00%
Aptiv Swiss Holdings Ltd.	$600,000	5.75%	13/9/2054	538,988	0.01%
Aptiv Swiss Holdings Ltd.	$200,000	6.88%	15/12/2054	194,954	0.00%
Arch Capital Finance LLC	$650,000	4.01%	15/12/2026	642,321	0.01%
Arch Capital Finance LLC	$100,000	5.03%	15/12/2046	89,957	0.00%
Arch Capital Group Ltd.	$425,000	3.64%	30/6/2050	303,275	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Arch Capital Group US, Inc.	$200,000	5.14%	1/11/2043	183,009	0.00%
Archer-Daniels-Midland Co.	$375,000	2.50%	11/8/2026	362,733	0.01%
Archer-Daniels-Midland Co.	$450,000	3.25%	27/3/2030	415,399	0.01%
Archer-Daniels-Midland Co.	$700,000	2.90%	1/3/2032	604,901	0.01%
Archer-Daniels-Midland Co.	$325,000	3.75%	15/9/2047	242,404	0.01%
Archer-Daniels-Midland Co.	$200,000	4.50%	15/3/2049	168,148	0.00%
Archer-Daniels-Midland Co.	$275,000	2.70%	15/9/2051	165,052	0.00%
Ares Capital Corp.	$500,000	3.88%	15/1/2026	494,180	0.01%
Ares Capital Corp.	$575,000	2.15%	15/7/2026	550,156	0.01%
Ares Capital Corp.	$100,000	7.00%	15/1/2027	103,647	0.00%
Ares Capital Corp.	$300,000	2.88%	15/6/2027	285,322	0.01%
Ares Capital Corp.	$425,000	2.88%	15/6/2028	391,649	0.01%
Ares Capital Corp.	$350,000	5.88%	1/3/2029	353,196	0.01%
Ares Capital Corp.	$300,000	5.95%	15/7/2029	303,583	0.01%
Ares Capital Corp.	$450,000	3.20%	15/11/2031	386,933	0.01%
Ares Finance Co. II LLC	$200,000	3.25%	15/6/2030	180,958	0.00%
Ares Finance Co. III LLC	$300,000	4.13%	30/6/2051	286,928	0.01%
Ares Finance Co. IV LLC	$175,000	3.65%	1/2/2052	122,185	0.00%
Ares Management Corp.	$400,000	5.60%	11/10/2054	381,053	0.01%
Ares Strategic Income Fund	$110,000	5.70%	15/3/2028	109,994	0.00%
Ares Strategic Income Fund	$275,000	6.35%	15/8/2029	279,924	0.01%
Arizona Public Service Co.	$95,000	2.95%	15/9/2027	90,436	0.00%
Arizona Public Service Co.	$125,000	2.60%	15/8/2029	112,965	0.00%
Arizona Public Service Co.	$125,000	6.35%	15/12/2032	132,098	0.00%
Arizona Public Service Co.	$160,000	5.55%	1/8/2033	160,148	0.00%
Arizona Public Service Co.	$100,000	5.70%	15/8/2034	101,158	0.00%
Arizona Public Service Co.	$140,000	5.05%	1/9/2041	127,289	0.00%
Arizona Public Service Co.	$130,000	4.50%	1/4/2042	109,871	0.00%
Arizona Public Service Co.	$170,000	4.35%	15/11/2045	137,808	0.00%
Arizona Public Service Co.	$155,000	3.75%	15/5/2046	114,443	0.00%
Arizona Public Service Co.	$90,000	4.20%	15/8/2048	69,585	0.00%
Arizona Public Service Co.	$90,000	4.25%	1/3/2049	70,074	0.00%
Arizona Public Service Co.	$190,000	3.50%	1/12/2049	130,386	0.00%
Arizona Public Service Co.	$200,000	3.35%	15/5/2050	135,157	0.00%
Army Hawaii Family Housing Trust Certificates	$278,698	5.52%	15/6/2050	281,532	0.01%
Arrow Electronics, Inc.	$155,000	3.88%	12/1/2028	149,232	0.00%
Arrow Electronics, Inc.	$155,000	2.95%	15/2/2032	131,896	0.00%
Arrow Electronics, Inc.	$175,000	5.88%	10/4/2034	175,756	0.00%
Arthur J Gallagher & Co.	$80,000	4.60%	15/12/2027	79,686	0.00%
Arthur J Gallagher & Co.	$55,000	4.85%	15/12/2029	54,741	0.00%
Arthur J Gallagher & Co.	$350,000	2.40%	9/11/2031	292,749	0.01%
Arthur J Gallagher & Co.	$65,000	5.00%	15/2/2032	64,149	0.00%
Arthur J Gallagher & Co.	$300,000	6.50%	15/2/2034	322,142	0.01%
Arthur J Gallagher & Co.	$110,000	5.15%	15/2/2035	107,225	0.00%
Arthur J Gallagher & Co.	$385,000	3.50%	20/5/2051	265,243	0.01%
Arthur J Gallagher & Co.	$100,000	3.05%	9/3/2052	62,339	0.00%
Arthur J Gallagher & Co.	$250,000	5.75%	2/3/2053	245,105	0.01%
Arthur J Gallagher & Co.	$200,000	6.75%	15/2/2054	221,383	0.00%
Arthur J Gallagher & Co.	$200,000	5.75%	15/7/2054	197,016	0.00%
Arthur J Gallagher & Co.	$130,000	5.55%	15/2/2055	124,821	0.00%
Ascension Health	$462,000	2.53%	15/11/2029	415,227	0.01%
Ascension Health	$225,000	3.11%	15/11/2039	169,558	0.00%
Ascension Health	$610,000	3.95%	15/11/2046	486,767	0.01%
Associated Banc-Corp.	$50,000	6.46%	29/8/2030	50,930	0.00%
Assurant, Inc.	$425,000	2.65%	15/1/2032	356,049	0.01%
Assured Guaranty Municipal Holdings, Inc.	$105,000	6.40%	15/12/2066	96,285	0.00%
Assured Guaranty US Holdings, Inc.	$100,000	6.13%	15/9/2028	103,772	0.00%
Assured Guaranty US Holdings, Inc.	$150,000	3.15%	15/6/2031	132,544	0.00%
Assured Guaranty US Holdings, Inc.	$275,000	3.60%	15/9/2051	188,203	0.00%
AT&T, Inc.	$250,000	3.88%	15/1/2026	247,809	0.01%
AT&T, Inc.	$1,050,000	1.70%	25/3/2026	1,013,253	0.02%
AT&T, Inc.	$275,000	2.95%	15/7/2026	268,130	0.01%
AT&T, Inc.	€900,000	1.80%	5/9/2026	916,963	0.02%
AT&T, Inc.	£400,000	2.90%	4/12/2026	483,070	0.01%
AT&T, Inc.	$325,000	3.80%	15/2/2027	318,753	0.01%
AT&T, Inc.	$225,000	4.25%	1/3/2027	222,858	0.01%
AT&T, Inc.	£400,000	5.50%	15/3/2027	506,626	0.01%
AT&T, Inc.	$775,000	2.30%	1/6/2027	731,660	0.02%
AT&T, Inc.	$1,100,000	1.65%	1/2/2028	1,000,160	0.02%
AT&T, Inc.	$592,000	4.10%	15/2/2028	579,192	0.01%
AT&T, Inc.	€300,000	1.60%	19/5/2028	297,818	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
AT&T, Inc.	$1,675,000	4.35%	1/3/2029	1,639,475	0.03%
AT&T, Inc.	€700,000	2.35%	5/9/2029	705,601	0.01%
AT&T, Inc.	€150,000	2.60%	17/12/2029	152,637	0.00%
AT&T, Inc.	$1,475,000	4.30%	15/2/2030	1,427,559	0.03%
AT&T, Inc.	€1,000,000	0.80%	4/3/2030	927,837	0.02%
AT&T, Inc.	€300,000	3.95%	30/4/2031	323,992	0.01%
AT&T, Inc.	$1,475,000	2.75%	1/6/2031	1,283,202	0.03%
AT&T, Inc.	$1,050,000	2.25%	1/2/2032	867,439	0.02%
AT&T, Inc.	€700,000	2.05%	19/5/2032	667,640	0.01%
AT&T, Inc.	€200,000	3.55%	17/12/2032	210,115	0.00%
AT&T, Inc.	$1,310,000	2.55%	1/12/2033	1,055,130	0.02%
AT&T, Inc.	$1,675,000	5.40%	15/2/2034	1,682,607	0.04%
AT&T, Inc.	€150,000	2.45%	15/3/2035	141,357	0.00%
AT&T, Inc.	$645,000	4.50%	15/5/2035	596,779	0.01%
AT&T, Inc.	€1,500,000	3.15%	4/9/2036	1,476,693	0.03%
AT&T, Inc.	$425,000	5.25%	1/3/2037	415,120	0.01%
AT&T, Inc.	€800,000	2.60%	19/5/2038	729,950	0.02%
AT&T, Inc.	$300,000	4.85%	1/3/2039	278,082	0.01%
AT&T, Inc.	€200,000	1.80%	14/9/2039	163,893	0.00%
AT&T, Inc.	£300,000	7.00%	30/4/2040	414,101	0.01%
AT&T, Inc.	$175,000	6.00%	15/8/2040	178,332	0.00%
AT&T, Inc.	$350,000	5.35%	1/9/2040	337,233	0.01%
AT&T, Inc.	$1,085,000	3.50%	1/6/2041	831,152	0.02%
AT&T, Inc.	$250,000	5.55%	15/8/2041	243,428	0.01%
AT&T, Inc.	$300,000	5.15%	15/3/2042	277,119	0.01%
AT&T, Inc.	$570,000	4.30%	15/12/2042	474,006	0.01%
AT&T, Inc.	$175,000	3.10%	1/2/2043	125,999	0.00%
AT&T, Inc.	£900,000	4.25%	1/6/2043	900,493	0.02%
AT&T, Inc.	£350,000	4.88%	1/6/2044	377,619	0.01%
AT&T, Inc.	$225,000	4.65%	1/6/2044	191,407	0.00%
AT&T, Inc.	$300,000	4.80%	15/6/2044	261,496	0.01%
AT&T, Inc.	$575,000	4.35%	15/6/2045	472,111	0.01%
AT&T, Inc.	$175,000	4.85%	15/7/2045	152,503	0.00%
AT&T, Inc.	$575,000	4.75%	15/5/2046	499,306	0.01%
AT&T, Inc.	$850,000	5.15%	15/11/2046	781,390	0.02%
AT&T, Inc.	$400,000	5.45%	1/3/2047	378,398	0.01%
AT&T, Inc.	CAD355,000	4.85%	25/5/2047	238,371	0.01%
AT&T, Inc.	$725,000	4.50%	9/3/2048	597,614	0.01%
AT&T, Inc.	CAD190,000	5.10%	25/11/2048	131,664	0.00%
AT&T, Inc.	$950,000	3.65%	1/6/2051	670,246	0.01%
AT&T, Inc.	$325,000	3.30%	1/2/2052	215,698	0.00%
AT&T, Inc.	$3,200,000	3.50%	15/9/2053	2,156,987	0.04%
AT&T, Inc.	$3,157,000	3.55%	15/9/2055	2,129,553	0.04%
AT&T, Inc.	$175,000	5.70%	1/3/2057	168,093	0.00%
AT&T, Inc.	$2,529,000	3.80%	1/12/2057	1,751,275	0.04%
AT&T, Inc.	$3,000,000	3.65%	15/9/2059	1,989,620	0.04%
AT&T, Inc.	$300,000	3.85%	1/6/2060	208,039	0.00%
AT&T, Inc.	$225,000	3.50%	1/2/2061	144,411	0.00%
Athene Global Funding	$325,000	5.62%	8/5/2026	327,885	0.01%
Athene Global Funding	$325,000	4.86%	27/8/2026	324,706	0.01%
Athene Global Funding	$150,000	1.73%	2/10/2026	142,089	0.00%
Athene Global Funding	$220,000	2.95%	12/11/2026	212,240	0.00%
Athene Global Funding	$200,000	5.34%	15/1/2027	201,176	0.00%
Athene Global Funding	$300,000	5.52%	25/3/2027	303,448	0.01%
Athene Global Funding	$175,000	5.35%	9/7/2027	176,765	0.00%
Athene Global Funding	£200,000	5.15%	28/7/2027	249,360	0.01%
Athene Global Funding	€350,000	0.63%	12/1/2028	337,312	0.01%
Athene Global Funding	$300,000	2.50%	24/3/2028	276,357	0.01%
Athene Global Funding	CAD200,000	2.47%	9/6/2028	133,298	0.00%
Athene Global Funding	$525,000	1.99%	19/8/2028	468,872	0.01%
Athene Global Funding	$300,000	2.72%	7/1/2029	272,069	0.01%
Athene Global Funding	$415,000	5.58%	9/1/2029	419,524	0.01%
Athene Global Funding	CAD135,000	5.11%	7/3/2029	97,872	0.00%
Athene Global Funding	$200,000	4.72%	8/10/2029	194,970	0.00%
Athene Global Funding	$325,000	2.55%	19/11/2030	278,839	0.01%
Athene Global Funding	$205,000	2.67%	7/6/2031	174,039	0.00%
Athene Global Funding	$175,000	5.53%	11/7/2031	175,361	0.00%
Athene Global Funding	$200,000	2.65%	4/10/2031	168,014	0.00%
Athene Global Funding	$200,000	5.32%	13/11/2031	196,743	0.00%
Athene Holding Ltd.	$800,000	4.13%	12/1/2028	780,278	0.02%
Athene Holding Ltd.	$200,000	6.65%	1/2/2033	212,465	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Athene Holding Ltd.	$200,000	5.88%	15/1/2034	202,818	0.00%
Athene Holding Ltd.	$282,000	3.95%	25/5/2051	203,059	0.00%
Athene Holding Ltd.	$410,000	3.45%	15/5/2052	264,506	0.01%
Athene Holding Ltd.	$325,000	6.25%	1/4/2054	326,400	0.01%
Athene Holding Ltd.	$225,000	6.63%	15/10/2054	224,469	0.01%
Atlantic City Electric Co.	$125,000	4.00%	15/10/2028	121,235	0.00%
Atlantic City Electric Co.	$225,000	2.30%	15/3/2031	191,290	0.00%
Atlas Warehouse Lending Co. LP	$250,000	6.05%	15/1/2028	250,437	0.01%
Atlas Warehouse Lending Co. LP	$250,000	6.25%	15/1/2030	248,431	0.01%
Atlassian Corp.	$175,000	5.25%	15/5/2029	176,196	0.00%
Atlassian Corp.	$175,000	5.50%	15/5/2034	175,903	0.00%
Atmos Energy Corp.	$200,000	2.63%	15/9/2029	182,192	0.00%
Atmos Energy Corp.	$195,000	5.45%	15/10/2032	199,439	0.00%
Atmos Energy Corp.	$415,000	5.90%	15/11/2033	434,577	0.01%
Atmos Energy Corp.	$175,000	5.50%	15/6/2041	174,518	0.00%
Atmos Energy Corp.	$350,000	4.15%	15/1/2043	290,447	0.01%
Atmos Energy Corp.	$300,000	4.13%	15/10/2044	244,425	0.01%
Atmos Energy Corp.	$490,000	4.30%	1/10/2048	401,486	0.01%
Atmos Energy Corp.	$160,000	4.13%	15/3/2049	125,798	0.00%
Atmos Energy Corp.	$130,000	3.38%	15/9/2049	89,348	0.00%
Atmos Energy Corp.	$300,000	2.85%	15/2/2052	182,772	0.00%
Atmos Energy Corp.	$175,000	6.20%	15/11/2053	186,744	0.00%
Atmos Energy Corp.	$175,000	5.00%	15/12/2054	157,473	0.00%
Autodesk, Inc.	$475,000	2.40%	15/12/2031	398,970	0.01%
Automatic Data Processing, Inc.	$400,000	1.70%	15/5/2028	365,200	0.01%
Automatic Data Processing, Inc.	$525,000	4.45%	9/9/2034	499,305	0.01%
AutoNation, Inc.	$200,000	1.95%	1/8/2028	179,333	0.00%
AutoNation, Inc.	$375,000	2.40%	1/8/2031	309,291	0.01%
AutoNation, Inc.	$500,000	3.85%	1/3/2032	448,396	0.01%
AutoZone, Inc.	$125,000	5.05%	15/7/2026	125,723	0.00%
AutoZone, Inc.	$185,000	3.75%	1/6/2027	180,750	0.00%
AutoZone, Inc.	$175,000	6.25%	1/11/2028	183,047	0.00%
AutoZone, Inc.	$175,000	3.75%	18/4/2029	166,859	0.00%
AutoZone, Inc.	$375,000	5.10%	15/7/2029	376,924	0.01%
AutoZone, Inc.	$200,000	1.65%	15/1/2031	164,400	0.00%
AutoZone, Inc.	$400,000	5.20%	1/8/2033	394,175	0.01%
AutoZone, Inc.	$650,000	5.40%	15/7/2034	646,391	0.01%
AvalonBay Communities, Inc.	$600,000	2.95%	11/5/2026	586,008	0.01%
AvalonBay Communities, Inc.	$400,000	1.90%	1/12/2028	357,608	0.01%
AvalonBay Communities, Inc.	$200,000	2.30%	1/3/2030	175,812	0.00%
AvalonBay Communities, Inc.	$400,000	2.05%	15/1/2032	331,225	0.01%
AvalonBay Communities, Inc.	$400,000	5.00%	15/2/2033	393,941	0.01%
AvalonBay Communities, Inc.	$125,000	5.30%	7/12/2033	125,167	0.00%
AvalonBay Communities, Inc.	$150,000	5.35%	1/6/2034	150,701	0.00%
AvalonBay Communities, Inc.	$130,000	3.90%	15/10/2046	100,983	0.00%
AvalonBay Communities, Inc.	$150,000	4.15%	1/7/2047	119,453	0.00%
AvalonBay Communities, Inc.	$85,000	4.35%	15/4/2048	70,000	0.00%
Avangrid, Inc.	$315,000	3.80%	1/6/2029	298,400	0.01%
Avery Dennison Corp.	$200,000	4.88%	6/12/2028	199,424	0.00%
Avery Dennison Corp.	$285,000	2.25%	15/2/2032	233,019	0.01%
Avery Dennison Corp.	$200,000	5.75%	15/3/2033	205,285	0.00%
Aviation Capital Group LLC	$350,000	1.95%	30/1/2026	338,772	0.01%
Aviation Capital Group LLC	$625,000	1.95%	20/9/2026	593,402	0.01%
Aviation Capital Group LLC	$200,000	3.50%	1/11/2027	191,222	0.00%
Aviation Capital Group LLC	$200,000	6.25%	15/4/2028	206,150	0.00%
Aviation Capital Group LLC	$375,000	5.38%	15/7/2029	375,350	0.01%
Aviation Capital Group LLC	$200,000	6.38%	15/7/2030	209,249	0.00%
Avista Corp.	$90,000	4.35%	1/6/2048	73,825	0.00%
Avista Corp.	$200,000	4.00%	1/4/2052	149,179	0.00%
Avnet, Inc.	$75,000	4.63%	15/4/2026	74,559	0.00%
Avnet, Inc.	$250,000	3.00%	15/5/2031	212,755	0.00%
AXIS Specialty Finance LLC	$155,000	3.90%	15/7/2029	147,242	0.00%
AXIS Specialty Finance LLC	$115,000	4.90%	15/1/2040	107,645	0.00%
AXIS Specialty Finance plc	$50,000	4.00%	6/12/2027	48,738	0.00%
Bacardi Ltd.	$250,000	4.70%	15/5/2028	246,622	0.01%
Bacardi Ltd.	$325,000	5.30%	15/5/2048	290,995	0.01%
Bacardi Ltd./Bacardi-Martini BV	$300,000	5.40%	15/6/2033	294,071	0.01%
Bain Capital Specialty Finance, Inc.	$250,000	2.55%	13/10/2026	238,140	0.01%
Baker Hughes Holdings LLC	$380,000	5.13%	15/9/2040	360,816	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	$190,000	2.06%	15/12/2026	180,985	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	$585,000	3.34%	15/12/2027	564,252	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	$155,000	4.49%	1/5/2030	151,889	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	$275,000	4.08%	15/12/2047	216,355	0.00%
Baltimore Gas & Electric Co.	$400,000	2.40%	15/8/2026	386,375	0.01%
Baltimore Gas & Electric Co.	$325,000	5.30%	1/6/2034	324,673	0.01%
Baltimore Gas & Electric Co.	$150,000	3.50%	15/8/2046	108,566	0.00%
Baltimore Gas & Electric Co.	$215,000	3.75%	15/8/2047	159,953	0.00%
Baltimore Gas & Electric Co.[1]	$145,000	4.25%	15/9/2048	115,805	0.00%
Baltimore Gas & Electric Co.	$150,000	2.90%	15/6/2050	93,892	0.00%
Baltimore Gas & Electric Co.	$170,000	4.55%	1/6/2052	141,539	0.00%
Baltimore Gas & Electric Co.	$500,000	5.40%	1/6/2053	476,371	0.01%
Baltimore Gas & Electric Co.	$300,000	5.65%	1/6/2054	296,174	0.01%
Bank of America Corp.	$675,000	4.45%	3/3/2026	672,385	0.01%
Bank of America Corp.	$1,025,000	3.50%	19/4/2026	1,010,231	0.02%
Bank of America Corp.	CHF200,000	0.25%	12/6/2026	219,830	0.00%
Bank of America Corp.	$150,000	6.22%	15/9/2026	153,337	0.00%
Bank of America Corp.	$775,000	4.25%	22/10/2026	768,174	0.02%
Bank of America Corp.	$1,000,000	5.08%	20/1/2027	1,003,100	0.02%
Bank of America Corp.	$925,000	1.66%	11/3/2027	891,105	0.02%
Bank of America Corp.	$1,175,000	3.56%	23/4/2027	1,155,789	0.02%
Bank of America Corp.	€816,000	1.78%	4/5/2027	832,463	0.02%
Bank of America Corp.	$2,175,000	1.73%	22/7/2027	2,073,585	0.04%
Bank of America Corp.	$700,000	5.93%	15/9/2027	712,276	0.02%
Bank of America Corp.	CAD395,000	1.98%	15/9/2027	267,644	0.01%
Bank of America Corp.	$825,000	3.25%	21/10/2027	795,264	0.02%
Bank of America Corp.	$675,000	4.18%	25/11/2027	662,892	0.01%
Bank of America Corp.	$825,000	3.82%	20/1/2028	807,902	0.02%
Bank of America Corp.	$1,175,000	2.55%	4/2/2028	1,119,801	0.02%
Bank of America Corp.	CAD915,000	3.62%	16/3/2028	636,152	0.01%
Bank of America Corp.	$875,000	3.71%	24/4/2028	852,006	0.02%
Bank of America Corp.	€1,100,000	1.66%	25/4/2028	1,107,519	0.02%
Bank of America Corp.	$1,150,000	4.38%	27/4/2028	1,137,114	0.02%
Bank of America Corp.	€200,000	4.13%	12/6/2028	215,112	0.00%
Bank of America Corp.	$675,000	3.59%	21/7/2028	653,354	0.01%
Bank of America Corp.	$1,625,000	4.95%	22/7/2028	1,628,193	0.03%
Bank of America Corp.	£200,000	7.00%	31/7/2028	267,185	0.01%
Bank of America Corp.	€200,000	0.58%	24/8/2028	194,906	0.00%
Bank of America Corp.	$675,000	6.20%	10/11/2028	698,907	0.01%
Bank of America Corp.	$2,207,000	3.42%	20/12/2028	2,116,134	0.04%
Bank of America Corp.	$1,025,000	3.97%	5/3/2029	993,757	0.02%
Bank of America Corp.	$2,000,000	5.20%	25/4/2029	2,009,990	0.04%
Bank of America Corp.	$1,200,000	2.09%	14/6/2029	1,087,841	0.02%
Bank of America Corp.	$1,200,000	4.27%	23/7/2029	1,168,448	0.02%
Bank of America Corp.	$1,125,000	5.82%	15/9/2029	1,153,137	0.02%
Bank of America Corp.	$1,300,000	3.97%	7/2/2030	1,246,292	0.03%
Bank of America Corp.	€1,000,000	1.38%	9/5/2030	964,907	0.02%
Bank of America Corp.	$1,140,000	3.19%	23/7/2030	1,049,322	0.02%
Bank of America Corp.	$675,000	2.88%	22/10/2030	610,342	0.01%
Bank of America Corp.	$1,375,000	2.50%	13/2/2031	1,207,087	0.03%
Bank of America Corp.	€2,158,000	0.69%	22/3/2031	1,973,380	0.04%
Bank of America Corp.	£800,000	3.58%	27/4/2031	933,753	0.02%
Bank of America Corp.	$965,000	2.59%	29/4/2031	848,196	0.02%
Bank of America Corp.	$1,475,000	1.90%	23/7/2031	1,241,259	0.03%
Bank of America Corp.	$825,000	1.92%	24/10/2031	688,466	0.01%
Bank of America Corp.	€800,000	0.65%	26/10/2031	715,981	0.02%
Bank of America Corp.	$825,000	2.65%	11/3/2032	710,243	0.02%
Bank of America Corp.	$1,725,000	2.69%	22/4/2032	1,483,272	0.03%
Bank of America Corp.	$1,900,000	2.30%	21/7/2032	1,584,563	0.03%
Bank of America Corp.	$1,275,000	2.57%	20/10/2032	1,073,505	0.02%
Bank of America Corp.	$1,325,000	2.97%	4/2/2033	1,139,351	0.02%
Bank of America Corp.	€1,500,000	2.82%	27/4/2033	1,499,543	0.03%
Bank of America Corp.	$1,525,000	4.57%	27/4/2033	1,450,738	0.03%
Bank of America Corp.	$2,000,000	5.02%	22/7/2033	1,961,901	0.04%
Bank of America Corp.	$1,825,000	5.29%	25/4/2034	1,811,452	0.04%
Bank of America Corp.	$1,425,000	5.87%	15/9/2034	1,464,240	0.03%
Bank of America Corp.	$1,825,000	5.47%	23/1/2035	1,830,422	0.04%
Bank of America Corp.	$765,000	5.43%	15/8/2035	744,797	0.02%
Bank of America Corp.	$1,275,000	5.52%	25/10/2035	1,251,924	0.03%
Bank of America Corp.	$675,000	2.48%	21/9/2036	549,811	0.01%
Bank of America Corp.	$675,000	6.11%	29/1/2037	699,112	0.01%
Bank of America Corp.	$1,175,000	3.85%	8/3/2037	1,040,643	0.02%
Bank of America Corp.	$675,000	4.24%	24/4/2038	598,345	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bank of America Corp.	$775,000	7.75%	14/5/2038	905,952	0.02%
Bank of America Corp.	$500,000	4.08%	23/4/2040	425,030	0.01%
Bank of America Corp.	$2,025,000	2.68%	19/6/2041	1,402,489	0.03%
Bank of America Corp.	$700,000	5.88%	7/2/2042	730,266	0.02%
Bank of America Corp.	$1,377,000	3.31%	22/4/2042	1,030,741	0.02%
Bank of America Corp.	$775,000	5.00%	21/1/2044	724,211	0.02%
Bank of America Corp.	$225,000	4.88%	1/4/2044	206,100	0.00%
Bank of America Corp.	$300,000	4.75%	21/4/2045	264,719	0.01%
Bank of America Corp.	$865,000	4.44%	20/1/2048	727,214	0.02%
Bank of America Corp.	$625,000	3.95%	23/1/2049	478,108	0.01%
Bank of America Corp.	$1,075,000	4.33%	15/3/2050	876,430	0.02%
Bank of America Corp.	$1,830,000	4.08%	20/3/2051	1,429,547	0.03%
Bank of America Corp.	$525,000	2.83%	24/10/2051	322,424	0.01%
Bank of America Corp.	$825,000	3.48%	13/3/2052	583,386	0.01%
Bank of America Corp.	$875,000	2.97%	21/7/2052	555,394	0.01%
Bank of America NA	$775,000	5.53%	18/8/2026	785,861	0.02%
Bank of America NA	$500,000	6.00%	15/10/2036	517,027	0.01%
Bank of New York Mellon Corp.	$450,000	0.75%	28/1/2026	432,333	0.01%
Bank of New York Mellon Corp.	$550,000	2.80%	4/5/2026	538,320	0.01%
Bank of New York Mellon Corp.	$1,000,000	1.05%	15/10/2026	941,166	0.02%
Bank of New York Mellon Corp.	$600,000	2.05%	26/1/2027	571,406	0.01%
Bank of New York Mellon Corp.	$300,000	4.95%	26/4/2027	301,186	0.01%
Bank of New York Mellon Corp.	$200,000	3.40%	29/1/2028	192,828	0.00%
Bank of New York Mellon Corp.	$450,000	3.44%	7/2/2028	437,947	0.01%
Bank of New York Mellon Corp.	$300,000	3.85%	28/4/2028	292,498	0.01%
Bank of New York Mellon Corp.	$350,000	4.89%	21/7/2028	351,240	0.01%
Bank of New York Mellon Corp.	$200,000	5.80%	25/10/2028	205,237	0.00%
Bank of New York Mellon Corp.	$400,000	3.00%	30/10/2028	373,815	0.01%
Bank of New York Mellon Corp.	$265,000	4.54%	1/2/2029	262,757	0.01%
Bank of New York Mellon Corp.	$325,000	3.30%	23/8/2029	302,219	0.01%
Bank of New York Mellon Corp.	$350,000	6.32%	25/10/2029	367,652	0.01%
Bank of New York Mellon Corp.	$375,000	4.98%	14/3/2030	374,865	0.01%
Bank of New York Mellon Corp.	$200,000	4.60%	26/7/2030	197,465	0.00%
Bank of New York Mellon Corp.	$100,000	1.65%	28/1/2031	82,690	0.00%
Bank of New York Mellon Corp.	$175,000	1.80%	28/7/2031	145,249	0.00%
Bank of New York Mellon Corp.	$500,000	2.50%	26/1/2032	424,269	0.01%
Bank of New York Mellon Corp.	$2,250,000	5.06%	22/7/2032	2,244,904	0.05%
Bank of New York Mellon Corp.	$350,000	4.29%	13/6/2033	329,598	0.01%
Bank of New York Mellon Corp.	$700,000	5.83%	25/10/2033	724,753	0.02%
Bank of New York Mellon Corp.	$250,000	4.71%	1/2/2034	240,065	0.01%
Bank of New York Mellon Corp.	$300,000	4.97%	26/4/2034	293,661	0.01%
Bank of New York Mellon Corp.	$400,000	6.47%	25/10/2034	432,485	0.01%
Bank of New York Mellon Corp.	$375,000	5.19%	14/3/2035	370,812	0.01%
Bank of New York Mellon Corp.	$150,000	5.61%	21/7/2039	150,813	0.00%
Banner Health	$100,000	2.34%	1/1/2030	88,543	0.00%
Banner Health	$100,000	2.91%	1/1/2042	71,182	0.00%
Banner Health	$100,000	3.18%	1/1/2050	67,720	0.00%
Banner Health	$200,000	2.91%	1/1/2051	127,461	0.00%
Baptist Health South Florida Foundation, Inc.	$100,000	3.12%	15/11/2071	56,947	0.00%
Baptist Healthcare System Obligated Group	$150,000	3.54%	15/8/2050	105,089	0.00%
Barings BDC, Inc.	$200,000	7.00%	15/2/2029	204,886	0.00%
Basin Electric Power Cooperative	$165,000	4.75%	26/4/2047	138,323	0.00%
Baxalta, Inc.	$313,000	5.25%	23/6/2045	288,807	0.01%
Baxter International, Inc.	$185,000	2.60%	15/8/2026	178,778	0.00%
Baxter International, Inc.	$800,000	1.92%	1/2/2027	754,226	0.02%
Baxter International, Inc.	$645,000	2.27%	1/12/2028	581,521	0.01%
Baxter International, Inc.	$500,000	1.73%	1/4/2031	406,084	0.01%
Baxter International, Inc.	$755,000	2.54%	1/2/2032	629,343	0.01%
Baxter International, Inc.	$250,000	3.50%	15/8/2046	172,854	0.00%
Baxter International, Inc.	$625,000	3.13%	1/12/2051	387,634	0.01%
BayCare Health System, Inc.	$125,000	3.83%	15/11/2050	96,095	0.00%
Bayer US Finance LLC	$200,000	6.88%	21/11/2053	201,687	0.00%
Baylor Scott & White Holdings	$300,000	1.78%	15/11/2030	251,327	0.01%
Baylor Scott & White Holdings	$250,000	4.19%	15/11/2045	208,631	0.00%
Baylor Scott & White Holdings	$450,000	2.84%	15/11/2050	285,401	0.01%
Bayport Polymers LLC	$300,000	4.74%	14/4/2027	295,248	0.01%
Beacon Funding Trust	$475,000	6.27%	15/8/2054	468,424	0.01%
Becton Dickinson & Co.	$553,000	3.70%	6/6/2027	539,589	0.01%
Becton Dickinson & Co.	$225,000	4.69%	13/2/2028	223,819	0.01%
Becton Dickinson & Co.	$225,000	4.87%	8/2/2029	224,242	0.01%
Becton Dickinson & Co.	$250,000	5.08%	7/6/2029	251,774	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Becton Dickinson & Co.	$425,000	2.82%	20/5/2030	380,702	0.01%
Becton Dickinson & Co.	€350,000	3.83%	7/6/2032	371,905	0.01%
Becton Dickinson & Co.	$200,000	5.11%	8/2/2034	197,065	0.00%
Becton Dickinson & Co.	$550,000	4.69%	15/12/2044	475,932	0.01%
Becton Dickinson & Co.	$675,000	4.67%	6/6/2047	576,731	0.01%
Becton Dickinson & Co.	$212,000	3.79%	20/5/2050	156,872	0.00%
Becton Dickinson Euro Finance Sarl	€500,000	1.21%	4/6/2026	507,180	0.01%
Becton Dickinson Euro Finance Sarl	€400,000	0.33%	13/8/2028	378,586	0.01%
Becton Dickinson Euro Finance Sarl	€300,000	4.03%	7/6/2036	320,355	0.01%
Becton Dickinson Euro Finance Sarl	€600,000	1.34%	13/8/2041	432,697	0.01%
Berkshire Hathaway Energy Co.	$100,000	3.25%	15/4/2028	95,219	0.00%
Berkshire Hathaway Energy Co.	$275,000	3.70%	15/7/2030	258,813	0.01%
Berkshire Hathaway Energy Co.	$240,000	1.65%	15/5/2031	195,016	0.00%
Berkshire Hathaway Energy Co.	$765,000	6.13%	1/4/2036	804,448	0.02%
Berkshire Hathaway Energy Co.	$200,000	5.95%	15/5/2037	206,867	0.00%
Berkshire Hathaway Energy Co.	$225,000	5.15%	15/11/2043	213,507	0.00%
Berkshire Hathaway Energy Co.	$400,000	4.50%	1/2/2045	346,244	0.01%
Berkshire Hathaway Energy Co.	$605,000	4.45%	15/1/2049	498,897	0.01%
Berkshire Hathaway Energy Co.	$635,000	4.25%	15/10/2050	501,561	0.01%
Berkshire Hathaway Energy Co.	$390,000	2.85%	15/5/2051	238,598	0.01%
Berkshire Hathaway Energy Co.	$405,000	4.60%	1/5/2053	336,269	0.01%
Berkshire Hathaway Finance Corp.	$200,000	2.30%	15/3/2027	191,349	0.00%
Berkshire Hathaway Finance Corp.	$575,000	1.85%	12/3/2030	501,502	0.01%
Berkshire Hathaway Finance Corp.	€400,000	1.50%	18/3/2030	386,885	0.01%
Berkshire Hathaway Finance Corp.	$250,000	1.45%	15/10/2030	209,292	0.00%
Berkshire Hathaway Finance Corp.	$400,000	2.88%	15/3/2032	349,869	0.01%
Berkshire Hathaway Finance Corp.	€300,000	2.00%	18/3/2034	282,441	0.01%
Berkshire Hathaway Finance Corp.	£800,000	2.38%	19/6/2039	692,546	0.01%
Berkshire Hathaway Finance Corp.	$350,000	5.75%	15/1/2040	368,971	0.01%
Berkshire Hathaway Finance Corp.	$225,000	4.40%	15/5/2042	204,122	0.00%
Berkshire Hathaway Finance Corp.	$175,000	4.30%	15/5/2043	151,287	0.00%
Berkshire Hathaway Finance Corp.	$815,000	4.20%	15/8/2048	672,124	0.01%
Berkshire Hathaway Finance Corp.	$625,000	4.25%	15/1/2049	521,402	0.01%
Berkshire Hathaway Finance Corp.	$1,075,000	2.85%	15/10/2050	673,288	0.01%
Berkshire Hathaway Finance Corp.	$1,125,000	3.85%	15/3/2052	851,107	0.02%
Berkshire Hathaway Finance Corp.	£100,000	2.63%	19/6/2059	68,360	0.00%
Berkshire Hathaway, Inc.	€1,600,000	1.13%	16/3/2027	1,605,776	0.03%
Berkshire Hathaway, Inc.	¥100,000,000	1.03%	8/12/2027	634,048	0.01%
Berkshire Hathaway, Inc.	€300,000	2.15%	15/3/2028	306,422	0.01%
Berkshire Hathaway, Inc.	¥100,000,000	1.14%	20/4/2028	632,946	0.01%
Berkshire Hathaway, Inc.	¥100,000,000	0.44%	15/4/2031	591,845	0.01%
Berkshire Hathaway, Inc.	€200,000	1.63%	16/3/2035	179,456	0.00%
Berkshire Hathaway, Inc.	$300,000	4.50%	11/2/2043	277,049	0.01%
Berry Global, Inc.	$600,000	1.57%	15/1/2026	579,050	0.01%
Berry Global, Inc.	$187,000	4.88%	15/7/2026	186,462	0.00%
Berry Global, Inc.	$200,000	1.65%	15/1/2027	187,250	0.00%
Berry Global, Inc.	$375,000	5.50%	15/4/2028	378,520	0.01%
Berry Global, Inc.	$300,000	5.80%	15/6/2031	305,592	0.01%
Berry Global, Inc.	$300,000	5.65%	15/1/2034	301,297	0.01%
Best Buy Co., Inc.	$300,000	1.95%	1/10/2030	252,610	0.01%
Beth Israel Lahey Health, Inc.	$200,000	3.08%	1/7/2051	123,482	0.00%
BGC Group, Inc.	$150,000	8.00%	25/5/2028	159,520	0.00%
BGC Group, Inc.	$175,000	6.60%	10/6/2029	179,341	0.00%
Biogen, Inc.	$675,000	2.25%	1/5/2030	583,309	0.01%
Biogen, Inc.	$175,000	5.20%	15/9/2045	158,443	0.00%
Biogen, Inc.	$935,000	3.15%	1/5/2050	589,232	0.01%
Biogen, Inc.	$225,000	3.25%	15/2/2051	144,182	0.00%
Bio-Rad Laboratories, Inc.	$300,000	3.30%	15/3/2027	290,532	0.01%
Bio-Rad Laboratories, Inc.	$225,000	3.70%	15/3/2032	201,614	0.00%
Black Hills Corp.	$100,000	3.15%	15/1/2027	96,505	0.00%
Black Hills Corp.	$445,000	5.95%	15/3/2028	458,301	0.01%
Black Hills Corp.	$250,000	2.50%	15/6/2030	218,059	0.00%
Black Hills Corp.	$155,000	4.35%	1/5/2033	142,784	0.00%
Black Hills Corp.	$150,000	6.15%	15/5/2034	156,073	0.00%
Black Hills Corp.	$325,000	6.00%	15/1/2035	335,271	0.01%
Black Hills Corp.	$100,000	4.20%	15/9/2046	77,980	0.00%
Black Hills Corp.	$130,000	3.88%	15/10/2049	94,184	0.00%
BlackRock Funding, Inc.	$1,000,000	4.60%	26/7/2027	1,002,057	0.02%
BlackRock Funding, Inc.	$425,000	5.00%	14/3/2034	419,967	0.01%
BlackRock Funding, Inc.	$500,000	4.90%	8/1/2035	488,907	0.01%
BlackRock Funding, Inc.	$700,000	5.25%	14/3/2054	661,101	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BlackRock Funding, Inc.	$500,000	5.35%	8/1/2055	478,437	0.01%
BlackRock TCP Capital Corp.	$100,000	6.95%	30/5/2029	104,164	0.00%
BlackRock, Inc.	$375,000	3.20%	15/3/2027	365,207	0.01%
BlackRock, Inc.	$640,000	2.40%	30/4/2030	567,990	0.01%
BlackRock, Inc.	$525,000	1.90%	28/1/2031	442,340	0.01%
BlackRock, Inc.	$400,000	2.10%	25/2/2032	329,272	0.01%
BlackRock, Inc.	$300,000	4.75%	25/5/2033	293,340	0.01%
Blackstone Holdings Finance Co. LLC	€300,000	1.00%	5/10/2026	300,724	0.01%
Blackstone Holdings Finance Co. LLC	$50,000	3.15%	2/10/2027	47,787	0.00%
Blackstone Holdings Finance Co. LLC	$200,000	1.63%	5/8/2028	178,137	0.00%
Blackstone Holdings Finance Co. LLC	€200,000	1.50%	10/4/2029	194,526	0.00%
Blackstone Holdings Finance Co. LLC	$310,000	2.50%	10/1/2030	275,399	0.01%
Blackstone Holdings Finance Co. LLC	$25,000	1.60%	30/3/2031	20,113	0.00%
Blackstone Holdings Finance Co. LLC	$200,000	2.00%	30/1/2032	160,990	0.00%
Blackstone Holdings Finance Co. LLC	$525,000	6.20%	22/4/2033	550,969	0.01%
Blackstone Holdings Finance Co. LLC	€200,000	3.50%	1/6/2034	208,330	0.00%
Blackstone Holdings Finance Co. LLC	$75,000	5.00%	15/6/2044	68,034	0.00%
Blackstone Holdings Finance Co. LLC	$75,000	4.45%	15/7/2045	61,990	0.00%
Blackstone Holdings Finance Co. LLC	$50,000	4.00%	2/10/2047	38,205	0.00%
Blackstone Holdings Finance Co. LLC	$240,000	3.50%	10/9/2049	165,712	0.00%
Blackstone Holdings Finance Co. LLC	$260,000	2.80%	30/9/2050	154,117	0.00%
Blackstone Holdings Finance Co. LLC	$200,000	2.85%	5/8/2051	119,689	0.00%
Blackstone Holdings Finance Co. LLC	$595,000	3.20%	30/1/2052	388,169	0.01%
Blackstone Private Credit Fund	£100,000	4.88%	14/4/2026	123,269	0.00%
Blackstone Private Credit Fund	$500,000	2.63%	15/12/2026	476,368	0.01%
Blackstone Private Credit Fund	$200,000	3.25%	15/3/2027	191,425	0.00%
Blackstone Private Credit Fund	$350,000	7.30%	27/11/2028	368,111	0.01%
Blackstone Private Credit Fund	$400,000	4.00%	15/1/2029	377,603	0.01%
Blackstone Private Credit Fund	$200,000	5.60%	22/11/2029	197,518	0.00%
Blackstone Private Credit Fund	$525,000	5.25%	1/4/2030	510,136	0.01%
Blackstone Private Credit Fund	$150,000	6.25%	25/1/2031	152,942	0.00%
Blackstone Private Credit Fund	$200,000	6.00%	22/11/2034	194,685	0.00%
Blackstone Reg Finance Co. LLC	$300,000	5.00%	6/12/2034	290,533	0.01%
Blackstone Secured Lending Fund	$300,000	3.63%	15/1/2026	295,306	0.01%
Blackstone Secured Lending Fund	$500,000	2.75%	16/9/2026	479,904	0.01%
Blackstone Secured Lending Fund	$200,000	2.13%	15/2/2027	187,031	0.00%
Blackstone Secured Lending Fund	$150,000	5.88%	15/11/2027	152,417	0.00%
Blackstone Secured Lending Fund	$150,000	5.35%	13/4/2028	149,610	0.00%
Blackstone Secured Lending Fund	$225,000	2.85%	30/9/2028	204,288	0.00%
Block Financial LLC	$425,000	2.50%	15/7/2028	386,556	0.01%
Block Financial LLC	$200,000	3.88%	15/8/2030	184,655	0.00%
Blue Owl Capital Corp.	$225,000	4.25%	15/1/2026	222,549	0.01%
Blue Owl Capital Corp.	$300,000	3.40%	15/7/2026	290,738	0.01%
Blue Owl Capital Corp.	$325,000	2.63%	15/1/2027	306,878	0.01%
Blue Owl Capital Corp.	$260,000	2.88%	11/6/2028	236,389	0.01%
Blue Owl Capital Corp.	$375,000	5.95%	15/3/2029	376,537	0.01%
Blue Owl Capital Corp. II	$125,000	8.45%	15/11/2026	131,303	0.00%
Blue Owl Capital Corp. III	$100,000	3.13%	13/4/2027	94,283	0.00%
Blue Owl Credit Income Corp.	$1,050,000	4.70%	8/2/2027	1,035,883	0.02%
Blue Owl Credit Income Corp.	$400,000	7.75%	16/9/2027	420,010	0.01%
Blue Owl Credit Income Corp.	$300,000	7.95%	13/6/2028	318,564	0.01%
Blue Owl Credit Income Corp.	$200,000	7.75%	15/1/2029	213,291	0.00%
Blue Owl Credit Income Corp.	$150,000	5.80%	15/3/2030	147,635	0.00%
Blue Owl Credit Income Corp.	$350,000	6.65%	15/3/2031	356,003	0.01%
Blue Owl Finance LLC	$400,000	3.13%	10/6/2031	351,055	0.01%
Blue Owl Finance LLC	$350,000	6.25%	18/4/2034	359,549	0.01%
Blue Owl Finance LLC	$210,000	4.13%	7/10/2051	152,877	0.00%
Blue Owl Technology Finance Corp.	$550,000	4.75%	15/12/2025	544,061	0.01%
Blue Owl Technology Finance Corp.	$200,000	2.50%	15/1/2027	187,615	0.00%
Blue Owl Technology Finance Corp. II	$425,000	6.75%	4/4/2029	427,499	0.01%
BMW US Capital LLC	$300,000	5.15%	11/8/2033	296,407	0.01%
BNSF Funding Trust I	$200,000	6.61%	15/12/2055	200,925	0.00%
Boardwalk Pipelines LP	$320,000	4.45%	15/7/2027	316,612	0.01%
Boardwalk Pipelines LP	$280,000	4.80%	3/5/2029	276,136	0.01%
Boardwalk Pipelines LP	$470,000	3.40%	15/2/2031	419,729	0.01%
Boardwalk Pipelines LP	$200,000	3.60%	1/9/2032	174,731	0.00%
Boeing Co.	$525,000	2.75%	1/2/2026	512,133	0.01%
Boeing Co.	$1,965,000	2.20%	4/2/2026	1,905,312	0.04%
Boeing Co.	$75,000	3.10%	1/5/2026	73,125	0.00%
Boeing Co.	$495,000	2.70%	1/2/2027	471,926	0.01%
Boeing Co.	$25,000	2.80%	1/3/2027	23,817	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Boeing Co.	$350,000	6.26%	1/5/2027	358,191	0.01%
Boeing Co.	$300,000	5.04%	1/5/2027	300,717	0.01%
Boeing Co.	$1,125,000	3.25%	1/2/2028	1,059,294	0.02%
Boeing Co.	$424,000	3.25%	1/3/2028	398,137	0.01%
Boeing Co.	$325,000	3.20%	1/3/2029	299,475	0.01%
Boeing Co.	$390,000	6.30%	1/5/2029	404,383	0.01%
Boeing Co.	$745,000	2.95%	1/2/2030	664,651	0.01%
Boeing Co.	$1,950,000	5.15%	1/5/2030	1,924,455	0.04%
Boeing Co.	$700,000	3.63%	1/2/2031	635,489	0.01%
Boeing Co.	$675,000	6.39%	1/5/2031	705,722	0.01%
Boeing Co.	$1,205,000	6.53%	1/5/2034	1,262,299	0.03%
Boeing Co.	$520,000	3.60%	1/5/2034	435,558	0.01%
Boeing Co.	$175,000	3.25%	1/2/2035	139,534	0.00%
Boeing Co.	$175,000	3.55%	1/3/2038	132,273	0.00%
Boeing Co.	$300,000	6.88%	15/3/2039	315,902	0.01%
Boeing Co.	$300,000	5.88%	15/2/2040	289,952	0.01%
Boeing Co.	$1,215,000	5.71%	1/5/2040	1,157,088	0.02%
Boeing Co.	$100,000	3.63%	1/3/2048	66,396	0.00%
Boeing Co.	$175,000	3.85%	1/11/2048	119,689	0.00%
Boeing Co.	$250,000	3.90%	1/5/2049	173,588	0.00%
Boeing Co.	$375,000	3.75%	1/2/2050	255,387	0.01%
Boeing Co.	$2,075,000	5.81%	1/5/2050	1,926,222	0.04%
Boeing Co.	$1,035,000	6.86%	1/5/2054	1,100,455	0.02%
Boeing Co.	$200,000	3.95%	1/8/2059	132,300	0.00%
Boeing Co.	$1,400,000	5.93%	1/5/2060	1,290,351	0.03%
Boeing Co.	$525,000	7.01%	1/5/2064	558,244	0.01%
Bon Secours Mercy Health, Inc.	$50,000	4.30%	1/7/2028	49,045	0.00%
Bon Secours Mercy Health, Inc.	$550,000	3.46%	1/6/2030	515,077	0.01%
Bon Secours Mercy Health, Inc.	$50,000	2.10%	1/6/2031	41,669	0.00%
Bon Secours Mercy Health, Inc.	$100,000	3.21%	1/6/2050	66,739	0.00%
Booking Holdings, Inc.	$400,000	3.60%	1/6/2026	394,881	0.01%
Booking Holdings, Inc.	€1,300,000	1.80%	3/3/2027	1,326,631	0.03%
Booking Holdings, Inc.	€300,000	0.50%	8/3/2028	289,284	0.01%
Booking Holdings, Inc.	$500,000	3.55%	15/3/2028	483,595	0.01%
Booking Holdings, Inc.	€500,000	3.63%	12/11/2028	533,335	0.01%
Booking Holdings, Inc.	€200,000	3.50%	1/3/2029	211,894	0.00%
Booking Holdings, Inc.	€100,000	4.25%	15/5/2029	108,996	0.00%
Booking Holdings, Inc.	$490,000	4.63%	13/4/2030	485,444	0.01%
Booking Holdings, Inc.	€300,000	4.50%	15/11/2031	334,254	0.01%
Booking Holdings, Inc.	€500,000	4.13%	12/5/2033	545,879	0.01%
Booking Holdings, Inc.	€100,000	4.75%	15/11/2034	114,349	0.00%
Booking Holdings, Inc.	€400,000	3.75%	1/3/2036	421,475	0.01%
Booking Holdings, Inc.	€400,000	4.00%	1/3/2044	417,624	0.01%
Booking Holdings, Inc.	€300,000	3.88%	21/3/2045	308,936	0.01%
Booz Allen Hamilton, Inc.	$300,000	5.95%	4/8/2033	306,997	0.01%
BorgWarner, Inc.	$975,000	2.65%	1/7/2027	927,318	0.02%
BorgWarner, Inc.	$175,000	4.95%	15/8/2029	173,997	0.00%
BorgWarner, Inc.	€300,000	1.00%	19/5/2031	267,131	0.01%
BorgWarner, Inc.	$175,000	5.40%	15/8/2034	172,219	0.00%
BorgWarner, Inc.	$250,000	4.38%	15/3/2045	203,525	0.00%
Boston Gas Co.	$175,000	3.15%	1/8/2027	166,739	0.00%
Boston Gas Co.	$365,000	3.00%	1/8/2029	331,170	0.01%
Boston Gas Co.	$230,000	4.49%	15/2/2042	188,832	0.00%
Boston Gas Co.	$140,000	6.12%	20/7/2053	137,866	0.00%
Boston Properties LP	$525,000	3.65%	1/2/2026	517,467	0.01%
Boston Properties LP	$375,000	6.75%	1/12/2027	391,294	0.01%
Boston Properties LP	$400,000	4.50%	1/12/2028	389,363	0.01%
Boston Properties LP	$275,000	3.40%	21/6/2029	252,482	0.01%
Boston Properties LP	$175,000	2.90%	15/3/2030	154,701	0.00%
Boston Properties LP	$350,000	3.25%	30/1/2031	307,798	0.01%
Boston Properties LP	$100,000	2.55%	1/4/2032	80,934	0.00%
Boston Properties LP	$400,000	2.45%	1/10/2033	308,529	0.01%
Boston Properties LP	$200,000	6.50%	15/1/2034	209,623	0.00%
Boston Properties LP	$200,000	5.75%	15/1/2035	196,251	0.00%
Boston Scientific Corp.	€300,000	0.63%	1/12/2027	292,553	0.01%
Boston Scientific Corp.	$175,000	2.65%	1/6/2030	156,271	0.00%
Boston Scientific Corp.	$225,000	6.50%	15/11/2035	247,181	0.01%
Boston Scientific Corp.	$250,000	4.55%	1/3/2039	228,722	0.01%
Boston Scientific Corp.	$200,000	7.38%	15/1/2040	234,378	0.01%
Boston Scientific Corp.	$319,000	4.70%	1/3/2049	281,063	0.01%
BP Capital Markets America, Inc.	$800,000	3.12%	4/5/2026	785,775	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BP Capital Markets America, Inc.	$260,000	3.02%	16/1/2027	252,021	0.01%
BP Capital Markets America, Inc.	$160,000	3.54%	6/4/2027	156,251	0.00%
BP Capital Markets America, Inc.	$850,000	5.02%	17/11/2027	859,006	0.02%
BP Capital Markets America, Inc.	$315,000	3.94%	21/9/2028	305,349	0.01%
BP Capital Markets America, Inc.	$745,000	4.23%	6/11/2028	729,513	0.02%
BP Capital Markets America, Inc.	$375,000	4.70%	10/4/2029	372,796	0.01%
BP Capital Markets America, Inc.	$275,000	4.97%	17/10/2029	276,315	0.01%
BP Capital Markets America, Inc.	$475,000	4.87%	25/11/2029	475,248	0.01%
BP Capital Markets America, Inc.	$690,000	3.63%	6/4/2030	649,671	0.01%
BP Capital Markets America, Inc.	$245,000	1.75%	10/8/2030	207,389	0.00%
BP Capital Markets America, Inc.	$845,000	2.72%	12/1/2032	723,219	0.02%
BP Capital Markets America, Inc.	$650,000	4.81%	13/2/2033	627,164	0.01%
BP Capital Markets America, Inc.	$295,000	4.89%	11/9/2033	285,524	0.01%
BP Capital Markets America, Inc.	$320,000	4.99%	10/4/2034	311,455	0.01%
BP Capital Markets America, Inc.	$1,050,000	5.23%	17/11/2034	1,033,781	0.02%
BP Capital Markets America, Inc.	$670,000	3.06%	17/6/2041	483,384	0.01%
BP Capital Markets America, Inc.	$860,000	3.00%	24/2/2050	547,331	0.01%
BP Capital Markets America, Inc.	$475,000	2.77%	10/11/2050	285,158	0.01%
BP Capital Markets America, Inc.	$895,000	2.94%	4/6/2051	554,322	0.01%
BP Capital Markets America, Inc.	$710,000	3.00%	17/3/2052	443,569	0.01%
BP Capital Markets America, Inc.	$735,000	3.38%	8/2/2061	466,606	0.01%
BP Capital Markets BV	€1,600,000	3.36%	12/9/2031	1,658,512	0.03%
BP Capital Markets BV	€500,000	4.32%	12/5/2035	544,898	0.01%
BP Capital Markets BV	€100,000	0.93%	4/12/2040	67,390	0.00%
BP Capital Markets BV	€461,000	1.47%	21/9/2041	336,327	0.01%
BP Capital Markets plc	€1,000,000	4.38%	Perpetual	1,035,925	0.02%
BP Capital Markets plc	€800,000	3.25%	Perpetual	824,236	0.02%
BP Capital Markets plc	€800,000	3.63%	Perpetual	814,717	0.02%
BP Capital Markets plc	£300,000	4.25%	Perpetual	361,940	0.01%
BP Capital Markets plc	€650,000	1.57%	16/2/2027	657,403	0.01%
BP Capital Markets plc	$1,065,000	3.28%	19/9/2027	1,029,428	0.02%
BP Capital Markets plc	€500,000	1.64%	26/6/2029	490,446	0.01%
BP Capital Markets plc	AUD300,000	4.75%	28/8/2029	185,481	0.00%
BP Capital Markets plc	€300,000	2.82%	7/4/2032	301,325	0.01%
BP Capital Markets plc	AUD300,000	5.44%	28/8/2034	184,356	0.00%
Brighthouse Financial Global Funding	$325,000	1.55%	24/5/2026	310,042	0.01%
Brighthouse Financial Global Funding	$175,000	2.00%	28/6/2028	156,295	0.00%
Brighthouse Financial Global Funding	$275,000	5.65%	10/6/2029	276,938	0.01%
Brighthouse Financial, Inc.	$875,000	3.70%	22/6/2027	849,108	0.02%
Brighthouse Financial, Inc.	$200,000	5.63%	15/5/2030	204,212	0.00%
Brighthouse Financial, Inc.	$300,000	4.70%	22/6/2047	232,743	0.01%
Brighthouse Financial, Inc.	$190,000	3.85%	22/12/2051	123,225	0.00%
Bristol-Myers Squibb Co.	$475,000	4.95%	20/2/2026	477,436	0.01%
Bristol-Myers Squibb Co.	$694,000	3.20%	15/6/2026	681,756	0.01%
Bristol-Myers Squibb Co.	$475,000	4.90%	22/2/2027	479,027	0.01%
Bristol-Myers Squibb Co.	$350,000	3.45%	15/11/2027	340,127	0.01%
Bristol-Myers Squibb Co.	$885,000	3.90%	20/2/2028	866,436	0.02%
Bristol-Myers Squibb Co.	$825,000	4.90%	22/2/2029	829,279	0.02%
Bristol-Myers Squibb Co.	$875,000	3.40%	26/7/2029	825,120	0.02%
Bristol-Myers Squibb Co.	$350,000	5.75%	1/2/2031	364,125	0.01%
Bristol-Myers Squibb Co.	$700,000	5.10%	22/2/2031	704,589	0.01%
Bristol-Myers Squibb Co.	$1,100,000	2.95%	15/3/2032	958,761	0.02%
Bristol-Myers Squibb Co.	$200,000	5.90%	15/11/2033	209,937	0.00%
Bristol-Myers Squibb Co.	$1,100,000	5.20%	22/2/2034	1,097,174	0.02%
Bristol-Myers Squibb Co.	€100,000	1.75%	15/5/2035	90,774	0.00%
Bristol-Myers Squibb Co.	$975,000	4.13%	15/6/2039	840,944	0.02%
Bristol-Myers Squibb Co.	$475,000	2.35%	13/11/2040	314,773	0.01%
Bristol-Myers Squibb Co.	$400,000	3.55%	15/3/2042	309,413	0.01%
Bristol-Myers Squibb Co.	$175,000	4.50%	1/3/2044	150,884	0.00%
Bristol-Myers Squibb Co.	$450,000	4.63%	15/5/2044	396,921	0.01%
Bristol-Myers Squibb Co.	$200,000	5.00%	15/8/2045	185,036	0.00%
Bristol-Myers Squibb Co.	$450,000	4.35%	15/11/2047	370,873	0.01%
Bristol-Myers Squibb Co.	$548,000	4.55%	20/2/2048	466,015	0.01%
Bristol-Myers Squibb Co.	$1,400,000	4.25%	26/10/2049	1,133,939	0.02%
Bristol-Myers Squibb Co.	$370,000	2.55%	13/11/2050	213,852	0.00%
Bristol-Myers Squibb Co.	$525,000	3.70%	15/3/2052	381,577	0.01%
Bristol-Myers Squibb Co.	$450,000	6.25%	15/11/2053	476,956	0.01%
Bristol-Myers Squibb Co.	$1,150,000	5.55%	22/2/2054	1,120,003	0.02%
Bristol-Myers Squibb Co.	$715,000	3.90%	15/3/2062	512,238	0.01%
Bristol-Myers Squibb Co.	$575,000	6.40%	15/11/2063	615,751	0.01%
Bristol-Myers Squibb Co.	$625,000	5.65%	22/2/2064	602,162	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Brixmor Operating Partnership LP	$325,000	4.13%	15/6/2026	321,771	0.01%
Brixmor Operating Partnership LP	$370,000	3.90%	15/3/2027	362,205	0.01%
Brixmor Operating Partnership LP	$250,000	2.25%	1/4/2028	228,555	0.01%
Brixmor Operating Partnership LP	$200,000	4.13%	15/5/2029	191,801	0.00%
Brixmor Operating Partnership LP	$450,000	4.05%	1/7/2030	425,268	0.01%
Brixmor Operating Partnership LP	$150,000	5.50%	15/2/2034	148,678	0.00%
Brixmor Operating Partnership LP	$150,000	5.75%	15/2/2035	151,351	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	$500,000	3.88%	15/1/2027	492,072	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	$575,000	3.50%	15/1/2028	553,243	0.01%
Broadcom, Inc.	$250,000	3.46%	15/9/2026	245,294	0.01%
Broadcom, Inc.	$351,000	5.05%	12/7/2027	354,409	0.01%
Broadcom, Inc.	$400,000	1.95%	15/2/2028	366,181	0.01%
Broadcom, Inc.	$200,000	4.15%	15/2/2028	196,645	0.00%
Broadcom, Inc.	$584,000	4.11%	15/9/2028	570,443	0.01%
Broadcom, Inc.	$735,000	4.75%	15/4/2029	729,897	0.02%
Broadcom, Inc.	$350,000	4.00%	15/4/2029	336,816	0.01%
Broadcom, Inc.	$2,100,000	5.05%	12/7/2029	2,107,840	0.04%
Broadcom, Inc.	$400,000	4.35%	15/2/2030	389,033	0.01%
Broadcom, Inc.	$400,000	5.00%	15/4/2030	400,208	0.01%
Broadcom, Inc.	$675,000	4.15%	15/11/2030	646,483	0.01%
Broadcom, Inc.	$1,160,000	2.45%	15/2/2031	1,001,003	0.02%
Broadcom, Inc.	$174,000	5.15%	15/11/2031	175,126	0.00%
Broadcom, Inc.	$200,000	4.55%	15/2/2032	193,374	0.00%
Broadcom, Inc.	$500,000	4.15%	15/4/2032	468,460	0.01%
Broadcom, Inc.	$850,000	4.30%	15/11/2032	801,958	0.02%
Broadcom, Inc.	$585,000	2.60%	15/2/2033	483,901	0.01%
Broadcom, Inc.	$1,010,000	3.42%	15/4/2033	884,382	0.02%
Broadcom, Inc.	$1,269,000	3.47%	15/4/2034	1,099,601	0.02%
Broadcom, Inc.	$700,000	4.80%	15/10/2034	675,520	0.01%
Broadcom, Inc.	$1,500,000	3.14%	15/11/2035	1,225,318	0.03%
Broadcom, Inc.	$975,000	3.19%	15/11/2036	785,274	0.02%
Broadcom, Inc.	$1,115,000	4.93%	15/5/2037	1,061,348	0.02%
Broadcom, Inc.	$1,260,000	3.50%	15/2/2041	983,728	0.02%
Broadcom, Inc.	$550,000	3.75%	15/2/2051	408,886	0.01%
Broadridge Financial Solutions, Inc.	$25,000	3.40%	27/6/2026	24,518	0.00%
Broadridge Financial Solutions, Inc.	$465,000	2.90%	1/12/2029	420,385	0.01%
Broadridge Financial Solutions, Inc.	$400,000	2.60%	1/5/2031	342,072	0.01%
Brookfield Capital Finance LLC	$200,000	6.09%	14/6/2033	207,009	0.00%
Brooklyn Union Gas Co.	$340,000	4.87%	5/8/2032	322,557	0.01%
Brooklyn Union Gas Co.	$295,000	4.50%	10/3/2046	238,542	0.01%
Brooklyn Union Gas Co.	$480,000	4.27%	15/3/2048	367,205	0.01%
Brooklyn Union Gas Co.	$150,000	4.49%	4/3/2049	117,508	0.00%
Brooklyn Union Gas Co.	$175,000	6.42%	18/7/2054	181,480	0.00%
Brown & Brown, Inc.	$250,000	2.38%	15/3/2031	210,102	0.00%
Brown & Brown, Inc.	$200,000	4.20%	17/3/2032	184,544	0.00%
Brown & Brown, Inc.	$175,000	5.65%	11/6/2034	175,128	0.00%
Brown & Brown, Inc.	$300,000	4.95%	17/3/2052	256,201	0.01%
Brown University	$150,000	2.92%	1/9/2050	99,301	0.00%
Brown-Forman Corp.	$250,000	4.75%	15/4/2033	243,824	0.01%
Brown-Forman Corp.	$175,000	4.00%	15/4/2038	152,882	0.00%
Brown-Forman Corp.	$225,000	4.50%	15/7/2045	196,420	0.00%
Brunswick Corp.	$150,000	5.85%	18/3/2029	152,378	0.00%
Brunswick Corp.	$175,000	2.40%	18/8/2031	143,210	0.00%
Brunswick Corp.	$175,000	4.40%	15/9/2032	160,249	0.00%
Brunswick Corp.	$205,000	5.10%	1/4/2052	159,344	0.00%
Bunge Ltd. Finance Corp.	$250,000	3.25%	15/8/2026	244,226	0.01%
Bunge Ltd. Finance Corp.	$175,000	3.75%	25/9/2027	170,437	0.00%
Bunge Ltd. Finance Corp.	$175,000	4.10%	7/1/2028	171,300	0.00%
Bunge Ltd. Finance Corp.	$400,000	4.20%	17/9/2029	388,187	0.01%
Bunge Ltd. Finance Corp.	$375,000	2.75%	14/5/2031	324,049	0.01%
Bunge Ltd. Finance Corp.	$300,000	4.65%	17/9/2034	283,391	0.01%
Burlington Northern Santa Fe LLC	$1,075,000	3.25%	15/6/2027	1,044,314	0.02%
Burlington Northern Santa Fe LLC	$450,000	6.15%	1/5/2037	480,694	0.01%
Burlington Northern Santa Fe LLC[1]	$600,000	5.75%	1/5/2040	614,702	0.01%
Burlington Northern Santa Fe LLC	$400,000	5.05%	1/3/2041	377,967	0.01%
Burlington Northern Santa Fe LLC	$200,000	5.40%	1/6/2041	196,558	0.00%
Burlington Northern Santa Fe LLC	$250,000	4.95%	15/9/2041	232,594	0.01%
Burlington Northern Santa Fe LLC	$445,000	4.40%	15/3/2042	386,411	0.01%
Burlington Northern Santa Fe LLC	$225,000	4.38%	1/9/2042	194,363	0.00%
Burlington Northern Santa Fe LLC	$250,000	4.45%	15/3/2043	217,424	0.00%
Burlington Northern Santa Fe LLC	$200,000	5.15%	1/9/2043	190,762	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Burlington Northern Santa Fe LLC	$575,000	4.90%	1/4/2044	525,796	0.01%
Burlington Northern Santa Fe LLC	$625,000	4.55%	1/9/2044	544,322	0.01%
Burlington Northern Santa Fe LLC	$455,000	4.15%	1/4/2045	374,230	0.01%
Burlington Northern Santa Fe LLC	$400,000	4.70%	1/9/2045	352,990	0.01%
Burlington Northern Santa Fe LLC	$285,000	3.90%	1/8/2046	222,483	0.01%
Burlington Northern Santa Fe LLC[1]	$175,000	4.13%	15/6/2047	141,727	0.00%
Burlington Northern Santa Fe LLC	$475,000	4.05%	15/6/2048	377,879	0.01%
Burlington Northern Santa Fe LLC	$200,000	4.15%	15/12/2048	160,763	0.00%
Burlington Northern Santa Fe LLC	$550,000	3.55%	15/2/2050	398,337	0.01%
Burlington Northern Santa Fe LLC	$220,000	3.05%	15/2/2051	144,033	0.00%
Burlington Northern Santa Fe LLC	$500,000	3.30%	15/9/2051	342,699	0.01%
Burlington Northern Santa Fe LLC[1]	$950,000	4.45%	15/1/2053	795,685	0.02%
Burlington Northern Santa Fe LLC	$550,000	5.20%	15/4/2054	517,967	0.01%
Burlington Northern Santa Fe LLC	$860,000	5.50%	15/3/2055	844,360	0.02%
Burlington Resources LLC	$140,000	7.20%	15/8/2031	155,250	0.00%
Cabot Corp.	$80,000	4.00%	1/7/2029	76,449	0.00%
Cabot Corp.	$200,000	5.00%	30/6/2032	195,139	0.00%
Cadence Design Systems, Inc.	$150,000	4.20%	10/9/2027	148,284	0.00%
Cadence Design Systems, Inc.	$325,000	4.30%	10/9/2029	318,563	0.01%
Cadence Design Systems, Inc.	$250,000	4.70%	10/9/2034	239,736	0.01%
California Institute of Technology	$150,000	4.32%	1/8/2045	130,199	0.00%
California Institute of Technology	$125,000	4.70%	1/11/2111	102,645	0.00%
California Institute of Technology	$220,000	3.65%	1/9/2119	139,934	0.00%
Camden Property Trust	$370,000	4.10%	15/10/2028	359,747	0.01%
Camden Property Trust	$300,000	3.15%	1/7/2029	278,827	0.01%
Camden Property Trust	$400,000	2.80%	15/5/2030	358,856	0.01%
Camden Property Trust	$150,000	4.90%	15/1/2034	145,583	0.00%
Cameron LNG LLC	$585,000	3.30%	15/1/2035	481,902	0.01%
Cameron LNG LLC	$200,000	3.40%	15/1/2038	167,058	0.00%
Cameron LNG LLC	$190,000	3.70%	15/1/2039	153,216	0.00%
Campbell Soup Co.	$160,000	5.30%	20/3/2026	161,041	0.00%
Campbell Soup Co.	$175,000	5.20%	19/3/2027	176,661	0.00%
Campbell Soup Co.	$375,000	4.15%	15/3/2028	365,865	0.01%
Campbell Soup Co.	$175,000	5.20%	21/3/2029	176,453	0.00%
Campbell Soup Co.	$200,000	2.38%	24/4/2030	175,151	0.00%
Campbell Soup Co.	$350,000	5.40%	21/3/2034	348,682	0.01%
Campbell Soup Co.	$400,000	4.75%	23/3/2035	377,376	0.01%
Campbell Soup Co.	$425,000	4.80%	15/3/2048	366,521	0.01%
Campbell Soup Co.	$175,000	3.13%	24/4/2050	112,779	0.00%
Cantor Fitzgerald LP	$400,000	4.50%	14/4/2027	391,654	0.01%
Cantor Fitzgerald LP	$200,000	7.20%	12/12/2028	209,009	0.00%
Capital One Financial Corp.	$252,000	3.75%	28/7/2026	247,450	0.01%
Capital One Financial Corp.	$475,000	3.75%	9/3/2027	463,994	0.01%
Capital One Financial Corp.	$475,000	3.65%	11/5/2027	462,504	0.01%
Capital One Financial Corp.	$350,000	7.15%	29/10/2027	363,212	0.01%
Capital One Financial Corp.	$675,000	1.88%	2/11/2027	637,933	0.01%
Capital One Financial Corp.	$605,000	3.80%	31/1/2028	583,925	0.01%
Capital One Financial Corp.	$1,000,000	4.93%	10/5/2028	996,501	0.02%
Capital One Financial Corp.	$250,000	5.47%	1/2/2029	251,798	0.01%
Capital One Financial Corp.	$750,000	6.31%	8/6/2029	774,688	0.02%
Capital One Financial Corp.	$375,000	5.70%	1/2/2030	380,202	0.01%
Capital One Financial Corp.	$700,000	3.27%	1/3/2030	646,459	0.01%
Capital One Financial Corp.	$500,000	5.46%	26/7/2030	501,662	0.01%
Capital One Financial Corp.	$300,000	5.25%	26/7/2030	298,936	0.01%
Capital One Financial Corp.	$610,000	7.62%	30/10/2031	672,989	0.01%
Capital One Financial Corp.	$525,000	2.36%	29/7/2032	422,629	0.01%
Capital One Financial Corp.	$125,000	2.62%	2/11/2032	103,727	0.00%
Capital One Financial Corp.	$450,000	5.27%	10/5/2033	438,726	0.01%
Capital One Financial Corp.	$426,000	5.82%	1/2/2034	426,990	0.01%
Capital One Financial Corp.	$700,000	6.38%	8/6/2034	726,672	0.02%
Capital One Financial Corp.	$325,000	6.05%	1/2/2035	330,284	0.01%
Capital One Financial Corp.	$450,000	5.88%	26/7/2035	451,866	0.01%
Cardinal Health, Inc.	$200,000	4.70%	15/11/2026	199,735	0.00%
Cardinal Health, Inc.	$400,000	3.41%	15/6/2027	387,700	0.01%
Cardinal Health, Inc.	$250,000	5.13%	15/2/2029	250,484	0.01%
Cardinal Health, Inc.	$275,000	5.00%	15/11/2029	273,368	0.01%
Cardinal Health, Inc.	$375,000	5.45%	15/2/2034	373,160	0.01%
Cardinal Health, Inc.	$300,000	5.35%	15/11/2034	293,663	0.01%
Cardinal Health, Inc.	$175,000	4.50%	15/11/2044	143,835	0.00%
Cardinal Health, Inc.	$175,000	4.90%	15/9/2045	151,433	0.00%
Cardinal Health, Inc.	$365,000	4.37%	15/6/2047	291,621	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Cardinal Health, Inc.	$200,000	5.75%	15/11/2054	191,576	0.00%
Cargill, Inc.	$200,000	0.75%	2/2/2026	192,103	0.00%
Cargill, Inc.	$225,000	4.50%	24/6/2026	225,020	0.01%
Cargill, Inc.	$225,000	3.25%	23/5/2029	211,368	0.00%
Cargill, Inc.	$225,000	2.13%	23/4/2030	196,417	0.00%
Cargill, Inc.	€167,000	3.88%	24/4/2030	179,260	0.00%
Cargill, Inc.	$295,000	1.70%	2/2/2031	243,005	0.01%
Cargill, Inc.	$500,000	2.13%	10/11/2031	412,736	0.01%
Cargill, Inc.	$175,000	4.00%	22/6/2032	161,622	0.00%
Cargill, Inc.	$400,000	5.13%	11/10/2032	397,408	0.01%
Cargill, Inc.	$375,000	4.75%	24/4/2033	364,339	0.01%
Cargill, Inc.	$350,000	3.13%	25/5/2051	229,796	0.01%
Cargill, Inc.	$200,000	4.38%	22/4/2052	165,042	0.00%
Carlisle Cos, Inc.	$200,000	3.75%	1/12/2027	194,744	0.00%
Carlisle Cos, Inc.	$250,000	2.75%	1/3/2030	224,120	0.01%
Carlisle Cos, Inc.	$150,000	2.20%	1/3/2032	122,438	0.00%
Carlyle Finance LLC	$115,000	5.65%	15/9/2048	108,881	0.00%
Carlyle Holdings II Finance LLC	$430,000	5.63%	30/3/2043	414,711	0.01%
Carlyle Secured Lending, Inc.	$100,000	6.75%	18/2/2030	101,964	0.00%
Carnival Corp.	$600,000	4.00%	1/8/2028	568,448	0.01%
Carrier Global Corp.	$625,000	2.49%	15/2/2027	597,674	0.01%
Carrier Global Corp.	€400,000	4.13%	29/5/2028	431,061	0.01%
Carrier Global Corp.	$900,000	2.72%	15/2/2030	805,134	0.02%
Carrier Global Corp.	$175,000	2.70%	15/2/2031	152,026	0.00%
Carrier Global Corp.	€400,000	4.50%	29/11/2032	444,096	0.01%
Carrier Global Corp.	$332,000	5.90%	15/3/2034	343,601	0.01%
Carrier Global Corp.	$500,000	3.38%	5/4/2040	385,258	0.01%
Carrier Global Corp.	$314,000	3.58%	5/4/2050	225,582	0.01%
Carrier Global Corp.	$386,000	6.20%	15/3/2054	408,418	0.01%
Case Western Reserve University	$150,000	5.41%	1/6/2122	140,304	0.00%
Caterpillar Financial Services Corp.	$250,000	4.80%	6/1/2026	250,819	0.01%
Caterpillar Financial Services Corp.	$300,000	4.35%	15/5/2026	299,666	0.01%
Caterpillar Financial Services Corp.	$100,000	2.40%	9/8/2026	96,786	0.00%
Caterpillar Financial Services Corp.	$250,000	4.45%	16/10/2026	250,062	0.01%
Caterpillar Financial Services Corp.	$305,000	5.00%	14/5/2027	308,254	0.01%
Caterpillar Financial Services Corp.	$450,000	3.60%	12/8/2027	440,214	0.01%
Caterpillar Financial Services Corp.	€800,000	3.02%	3/9/2027	836,141	0.02%
Caterpillar Financial Services Corp.	$275,000	4.40%	15/10/2027	273,877	0.01%
Caterpillar Financial Services Corp.	$300,000	4.60%	15/11/2027	300,181	0.01%
Caterpillar Financial Services Corp.	$175,000	4.85%	27/2/2029	175,953	0.00%
Caterpillar Financial Services Corp.	$300,000	4.70%	15/11/2029	298,956	0.01%
Caterpillar Financial Services Ltd.	CAD224,000	4.51%	5/3/2027	159,266	0.00%
Caterpillar, Inc.	$200,000	2.60%	19/9/2029	182,368	0.00%
Caterpillar, Inc.	$200,000	1.90%	12/3/2031	169,666	0.00%
Caterpillar, Inc.	$225,000	5.30%	15/9/2035	229,804	0.01%
Caterpillar, Inc.	$165,000	6.05%	15/8/2036	177,535	0.00%
Caterpillar, Inc.	$775,000	3.80%	15/8/2042	628,027	0.01%
Caterpillar, Inc.	$180,000	4.30%	15/5/2044	155,318	0.00%
Caterpillar, Inc.	$225,000	3.25%	19/9/2049	156,688	0.00%
Caterpillar, Inc.	$650,000	3.25%	9/4/2050	449,308	0.01%
Catholic Health Services of Long Island Obligated Group	$150,000	3.37%	1/7/2050	101,099	0.00%
Cboe Global Markets, Inc.	$200,000	3.65%	12/1/2027	196,332	0.00%
Cboe Global Markets, Inc.	$325,000	1.63%	15/12/2030	269,737	0.01%
CBRE Services, Inc.	$550,000	4.88%	1/3/2026	549,589	0.01%
CBRE Services, Inc.	$100,000	5.50%	1/4/2029	101,656	0.00%
CBRE Services, Inc.	$375,000	2.50%	1/4/2031	319,414	0.01%
CBRE Services, Inc.	$175,000	5.95%	15/8/2034	180,748	0.00%
CDW LLC/CDW Finance Corp.	$850,000	2.67%	1/12/2026	815,234	0.02%
CDW LLC/CDW Finance Corp.	$190,000	4.25%	1/4/2028	184,019	0.00%
CDW LLC/CDW Finance Corp.	$250,000	3.25%	15/2/2029	230,492	0.01%
CDW LLC/CDW Finance Corp.	$125,000	5.10%	1/3/2030	123,279	0.00%
CDW LLC/CDW Finance Corp.	$320,000	3.57%	1/12/2031	285,250	0.01%
CDW LLC/CDW Finance Corp.	$350,000	5.55%	22/8/2034	345,657	0.01%
Celanese US Holdings LLC	€400,000	4.78%	19/7/2026	420,576	0.01%
Celanese US Holdings LLC	€100,000	2.13%	1/3/2027	99,535	0.00%
Celanese US Holdings LLC	$275,000	6.17%	15/7/2027	279,256	0.01%
Celanese US Holdings LLC	€100,000	0.63%	10/9/2028	91,265	0.00%
Celanese US Holdings LLC	$410,000	6.60%	15/11/2028	419,563	0.01%
Celanese US Holdings LLC	€300,000	5.34%	19/1/2029	328,360	0.01%
Celanese US Holdings LLC	$625,000	6.80%	15/11/2030	646,639	0.01%
Celanese US Holdings LLC	$650,000	6.38%	15/7/2032	660,985	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Cencora, Inc.	$400,000	3.45%	15/12/2027	387,100	0.01%
Cencora, Inc.	$150,000	4.63%	15/12/2027	149,996	0.00%
Cencora, Inc.	$200,000	4.85%	15/12/2029	198,634	0.00%
Cencora, Inc.	$175,000	2.80%	15/5/2030	156,948	0.00%
Cencora, Inc.	$525,000	2.70%	15/3/2031	455,524	0.01%
Cencora, Inc.	$200,000	5.13%	15/2/2034	195,942	0.00%
Cencora, Inc.	$250,000	5.15%	15/2/2035	243,867	0.01%
Cencora, Inc.	$325,000	4.25%	1/3/2045	264,012	0.01%
Centene Corp.	$400,000	4.25%	15/12/2027	387,225	0.01%
Centene Corp.	$1,600,000	2.45%	15/7/2028	1,441,819	0.03%
Centene Corp.	$1,375,000	4.63%	15/12/2029	1,300,012	0.03%
Centene Corp.	$400,000	3.38%	15/2/2030	356,343	0.01%
Centene Corp.	$770,000	3.00%	15/10/2030	664,380	0.01%
Centene Corp.	$950,000	2.50%	1/3/2031	784,344	0.02%
Centene Corp.	$600,000	2.63%	1/8/2031	493,997	0.01%
CenterPoint Energy Houston Electric LLC	$90,000	3.00%	1/2/2027	87,084	0.00%
CenterPoint Energy Houston Electric LLC	$175,000	5.20%	1/10/2028	177,083	0.00%
CenterPoint Energy Houston Electric LLC	$130,000	2.35%	1/4/2031	110,773	0.00%
CenterPoint Energy Houston Electric LLC	$90,000	3.00%	1/3/2032	78,305	0.00%
CenterPoint Energy Houston Electric LLC	$150,000	4.45%	1/10/2032	142,655	0.00%
CenterPoint Energy Houston Electric LLC	$95,000	6.95%	15/3/2033	104,789	0.00%
CenterPoint Energy Houston Electric LLC	$415,000	4.95%	1/4/2033	405,350	0.01%
CenterPoint Energy Houston Electric LLC	$125,000	5.15%	1/3/2034	123,524	0.00%
CenterPoint Energy Houston Electric LLC	$100,000	5.05%	1/3/2035	97,758	0.00%
CenterPoint Energy Houston Electric LLC	$595,000	3.55%	1/8/2042	457,751	0.01%
CenterPoint Energy Houston Electric LLC	$165,000	3.95%	1/3/2048	126,768	0.00%
CenterPoint Energy Houston Electric LLC	$175,000	2.90%	1/7/2050	109,662	0.00%
CenterPoint Energy Houston Electric LLC	$285,000	3.35%	1/4/2051	195,266	0.00%
CenterPoint Energy Houston Electric LLC	$230,000	3.60%	1/3/2052	164,553	0.00%
CenterPoint Energy Houston Electric LLC	$135,000	4.85%	1/10/2052	119,087	0.00%
CenterPoint Energy Houston Electric LLC	$125,000	5.30%	1/4/2053	117,950	0.00%
CenterPoint Energy Resources Corp.	$150,000	5.25%	1/3/2028	151,438	0.00%
CenterPoint Energy Resources Corp.	$175,000	4.00%	1/4/2028	169,854	0.00%
CenterPoint Energy Resources Corp.	$330,000	1.75%	1/10/2030	276,538	0.01%
CenterPoint Energy Resources Corp.	$250,000	4.40%	1/7/2032	236,943	0.01%
CenterPoint Energy Resources Corp.	$235,000	5.40%	1/3/2033	236,029	0.01%
CenterPoint Energy Resources Corp.	$300,000	5.40%	1/7/2034	299,479	0.01%
CenterPoint Energy Resources Corp.	$110,000	4.10%	1/9/2047	85,830	0.00%
CenterPoint Energy, Inc.	$310,000	1.45%	1/6/2026	296,065	0.01%
CenterPoint Energy, Inc.	$100,000	5.25%	10/8/2026	100,758	0.00%
CenterPoint Energy, Inc.	$900,000	5.40%	1/6/2029	910,180	0.02%
CenterPoint Energy, Inc.	$320,000	2.95%	1/3/2030	287,642	0.01%
CenterPoint Energy, Inc.	$200,000	2.65%	1/6/2031	171,889	0.00%
CenterPoint Energy, Inc.	$325,000	6.85%	15/2/2055	332,074	0.01%
CenterPoint Energy, Inc.	$150,000	7.00%	15/2/2055	154,238	0.00%
CenterPoint Energy, Inc.	$300,000	6.70%	15/5/2055	299,029	0.01%
CF Industries, Inc.	$275,000	5.15%	15/3/2034	267,060	0.01%
CF Industries, Inc.	$175,000	4.95%	1/6/2043	154,131	0.00%
CF Industries, Inc.	$200,000	5.38%	15/3/2044	185,541	0.00%
CH Robinson Worldwide, Inc.	$100,000	4.20%	15/4/2028	97,501	0.00%
Charles Schwab Corp.	$1,200,000	0.90%	11/3/2026	1,148,418	0.02%
Charles Schwab Corp.	$340,000	5.88%	24/8/2026	346,118	0.01%
Charles Schwab Corp.	$150,000	3.20%	2/3/2027	145,326	0.00%
Charles Schwab Corp.	$900,000	2.45%	3/3/2027	859,131	0.02%
Charles Schwab Corp.	$125,000	3.30%	1/4/2027	121,383	0.00%
Charles Schwab Corp.	$75,000	3.20%	25/1/2028	71,782	0.00%
Charles Schwab Corp.	$250,000	2.00%	20/3/2028	229,097	0.01%
Charles Schwab Corp.	$500,000	4.00%	1/2/2029	484,780	0.01%
Charles Schwab Corp.	$400,000	5.64%	19/5/2029	408,078	0.01%
Charles Schwab Corp.	$110,000	2.75%	1/10/2029	100,002	0.00%
Charles Schwab Corp.	$650,000	6.20%	17/11/2029	677,079	0.01%
Charles Schwab Corp.	$400,000	1.65%	11/3/2031	327,721	0.01%
Charles Schwab Corp.	$300,000	2.30%	13/5/2031	254,941	0.01%
Charles Schwab Corp.	$250,000	1.95%	1/12/2031	204,019	0.00%
Charles Schwab Corp.	$300,000	2.90%	3/3/2032	258,652	0.01%
Charles Schwab Corp.	$425,000	5.85%	19/5/2034	437,334	0.01%
Charles Schwab Corp.	$660,000	6.14%	24/8/2034	691,912	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$311,000	4.91%	23/7/2025	310,564	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$1,450,000	6.15%	10/11/2026	1,477,690	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	$530,000	3.75%	15/2/2028	504,783	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$300,000	4.20%	15/3/2028	289,979	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$225,000	2.25%	15/1/2029	198,342	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$425,000	5.05%	30/3/2029	416,743	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$550,000	6.10%	1/6/2029	560,542	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$425,000	2.30%	1/2/2032	336,440	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$400,000	4.40%	1/4/2033	357,023	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$400,000	6.65%	1/2/2034	411,774	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$1,000,000	6.55%	1/6/2034	1,022,437	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	$350,000	6.38%	23/10/2035	349,365	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$275,000	5.38%	1/4/2038	245,588	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$700,000	3.50%	1/6/2041	479,964	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$480,000	3.50%	1/3/2042	326,437	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$1,750,000	6.48%	23/10/2045	1,653,404	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	$925,000	5.38%	1/5/2047	755,819	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	$1,400,000	5.75%	1/4/2048	1,198,481	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	$545,000	5.13%	1/7/2049	428,704	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$1,615,000	4.80%	1/3/2050	1,213,339	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	$453,000	3.70%	1/4/2051	284,305	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$1,300,000	3.90%	1/6/2052	836,478	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	$650,000	3.85%	1/4/2061	392,388	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$600,000	4.40%	1/12/2061	398,546	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$650,000	3.95%	30/6/2062	395,764	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$510,000	5.50%	1/4/2063	405,091	0.01%
Cheniere Corpus Christi Holdings LLC	$985,000	3.70%	15/11/2029	924,638	0.02%
Cheniere Corpus Christi Holdings LLC	$190,000	2.74%	31/12/2039	151,550	0.00%
Cheniere Energy Partners LP	$515,000	4.50%	1/10/2029	498,596	0.01%
Cheniere Energy Partners LP	$1,265,000	4.00%	1/3/2031	1,170,851	0.02%
Cheniere Energy Partners LP	$1,145,000	3.25%	31/1/2032	993,396	0.02%
Cheniere Energy Partners LP	$770,000	5.95%	30/6/2033	786,833	0.02%
Cheniere Energy Partners LP	$205,000	5.75%	15/8/2034	205,950	0.00%
Cheniere Energy, Inc.	$295,000	4.63%	15/10/2028	289,280	0.01%
Cheniere Energy, Inc.	$575,000	5.65%	15/4/2034	575,994	0.01%
Chevron Corp.[1]	$705,000	2.95%	16/5/2026	691,293	0.01%
Chevron Corp.	$305,000	2.00%	11/5/2027	288,348	0.01%
Chevron Corp.[1]	$535,000	2.24%	11/5/2030	471,121	0.01%
Chevron Corp.	$305,000	3.08%	11/5/2050	201,912	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	$500,000	3.40%	1/12/2026	487,988	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	$200,000	3.70%	1/6/2028	192,144	0.00%
Chevron USA, Inc.	$155,000	1.02%	12/8/2027	141,853	0.00%
Chevron USA, Inc.	$175,000	5.25%	15/11/2043	170,034	0.00%
Chevron USA, Inc.	$530,000	2.34%	12/8/2050	298,534	0.01%
Children's Health System of Texas	$100,000	2.51%	15/8/2050	59,148	0.00%
Children's Hospital	$100,000	2.93%	15/7/2050	62,720	0.00%
Children's Hospital Corp.	$200,000	4.12%	1/1/2047	164,265	0.00%
Children's Hospital Corp.	$125,000	2.59%	1/2/2050	75,209	0.00%
Children's Hospital of Philadelphia	$200,000	2.70%	1/7/2050	124,027	0.00%
Choice Hotels International, Inc.	$300,000	3.70%	15/1/2031	269,859	0.01%
Choice Hotels International, Inc.	$200,000	5.85%	1/8/2034	200,373	0.00%
CHRISTUS Health	$25,000	4.34%	1/7/2028	24,486	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Chubb Corp.	$200,000	6.00%	11/5/2037	212,366	0.00%
Chubb Corp.	$300,000	6.50%	15/5/2038	330,509	0.01%
Chubb INA Holdings LLC	$800,000	3.35%	3/5/2026	787,955	0.02%
Chubb INA Holdings LLC	€400,000	0.88%	15/6/2027	395,349	0.01%
Chubb INA Holdings LLC	€800,000	1.55%	15/3/2028	795,295	0.02%
Chubb INA Holdings LLC	$800,000	4.65%	15/8/2029	796,840	0.02%
Chubb INA Holdings LLC	$325,000	1.38%	15/9/2030	269,671	0.01%
Chubb INA Holdings LLC	€500,000	1.40%	15/6/2031	468,438	0.01%
Chubb INA Holdings LLC	$500,000	5.00%	15/3/2034	493,897	0.01%
Chubb INA Holdings LLC	$175,000	6.70%	15/5/2036	194,112	0.00%
Chubb INA Holdings LLC	€171,000	2.50%	15/3/2038	159,121	0.00%
Chubb INA Holdings LLC	$550,000	4.35%	3/11/2045	468,780	0.01%
Chubb INA Holdings LLC	$200,000	2.85%	15/12/2051	126,314	0.00%
Chubb INA Holdings LLC	$550,000	3.05%	15/12/2061	333,090	0.01%
Church & Dwight Co., Inc.	$235,000	3.15%	1/8/2027	227,306	0.01%
Church & Dwight Co., Inc.	$450,000	5.60%	15/11/2032	463,361	0.01%
Church & Dwight Co., Inc.	$100,000	3.95%	1/8/2047	76,929	0.00%
Church & Dwight Co., Inc.	$200,000	5.00%	15/6/2052	180,720	0.00%
Cigna Group	$424,000	4.50%	25/2/2026	422,992	0.01%
Cigna Group	$188,000	1.25%	15/3/2026	180,392	0.00%
Cigna Group	$700,000	3.40%	1/3/2027	680,587	0.01%
Cigna Group	$1,050,000	4.38%	15/10/2028	1,029,029	0.02%
Cigna Group	$375,000	5.00%	15/5/2029	374,771	0.01%
Cigna Group	$652,000	2.40%	15/3/2030	570,029	0.01%
Cigna Group	$575,000	2.38%	15/3/2031	486,859	0.01%
Cigna Group	$275,000	5.13%	15/5/2031	273,757	0.01%
Cigna Group	$325,000	5.40%	15/3/2033	324,459	0.01%
Cigna Group	$375,000	5.25%	15/2/2034	367,780	0.01%
Cigna Group	$450,000	4.80%	15/8/2038	408,074	0.01%
Cigna Group	$175,000	3.20%	15/3/2040	128,282	0.00%
Cigna Group	$175,000	6.13%	15/11/2041	177,683	0.00%
Cigna Group	$525,000	4.80%	15/7/2046	447,656	0.01%
Cigna Group	$635,000	3.88%	15/10/2047	462,413	0.01%
Cigna Group	$1,450,000	4.90%	15/12/2048	1,235,019	0.03%
Cigna Group	$550,000	3.40%	15/3/2050	361,413	0.01%
Cigna Group	$600,000	3.40%	15/3/2051	391,485	0.01%
Cigna Group	$575,000	5.60%	15/2/2054	539,163	0.01%
Cincinnati Financial Corp.	$150,000	6.92%	15/5/2028	159,346	0.00%
Cincinnati Financial Corp.	$75,000	6.13%	1/11/2034	78,033	0.00%
Cintas Corp. No 2	$1,145,000	3.70%	1/4/2027	1,122,050	0.02%
Cisco Systems, Inc.	$350,000	4.90%	26/2/2026	352,231	0.01%
Cisco Systems, Inc.	$235,000	2.95%	28/2/2026	231,080	0.01%
Cisco Systems, Inc.	$250,000	2.50%	20/9/2026	242,304	0.01%
Cisco Systems, Inc.	$1,225,000	4.80%	26/2/2027	1,233,544	0.03%
Cisco Systems, Inc.	$2,100,000	4.85%	26/2/2029	2,112,635	0.04%
Cisco Systems, Inc.	$675,000	4.95%	26/2/2031	677,231	0.01%
Cisco Systems, Inc.	$1,225,000	5.05%	26/2/2034	1,220,244	0.03%
Cisco Systems, Inc.	$650,000	5.90%	15/2/2039	684,968	0.01%
Cisco Systems, Inc.	$769,000	5.50%	15/1/2040	774,530	0.02%
Cisco Systems, Inc.	$765,000	5.30%	26/2/2054	742,820	0.02%
Cisco Systems, Inc.	$525,000	5.35%	26/2/2064	504,111	0.01%
Citadel LP	$275,000	4.88%	15/1/2027	271,332	0.01%
Citibank NA	$700,000	5.44%	30/4/2026	706,706	0.01%
Citibank NA	$725,000	4.93%	6/8/2026	727,925	0.02%
Citibank NA	$875,000	5.49%	4/12/2026	888,119	0.02%
Citibank NA	$1,125,000	4.88%	19/11/2027	1,125,406	0.02%
Citibank NA	$1,000,000	5.80%	29/9/2028	1,030,972	0.02%
Citibank NA	$725,000	4.84%	6/8/2029	720,351	0.02%
Citibank NA	$650,000	5.57%	30/4/2034	657,985	0.01%
Citigroup, Inc.	$725,000	4.60%	9/3/2026	723,013	0.02%
Citigroup, Inc.	CHF500,000	0.75%	2/4/2026	552,800	0.01%
Citigroup, Inc.	$825,000	3.40%	1/5/2026	810,814	0.02%
Citigroup, Inc.	£100,000	5.15%	21/5/2026	125,761	0.00%
Citigroup, Inc.	$950,000	3.20%	21/10/2026	924,221	0.02%
Citigroup, Inc.	£300,000	1.75%	23/10/2026	356,104	0.01%
Citigroup, Inc.	$300,000	4.30%	20/11/2026	297,275	0.01%
Citigroup, Inc.	$1,140,000	1.12%	28/1/2027	1,094,615	0.02%
Citigroup, Inc.	$950,000	1.46%	9/6/2027	904,560	0.02%
Citigroup, Inc.	¥100,000,000	2.80%	25/6/2027	654,995	0.01%
Citigroup, Inc.	$1,275,000	4.45%	29/9/2027	1,257,323	0.03%
Citigroup, Inc.	€1,400,000	0.50%	8/10/2027	1,390,139	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Citigroup, Inc.	$940,000	3.89%	10/1/2028	920,905	0.02%
Citigroup, Inc.	$550,000	3.07%	24/2/2028	528,833	0.01%
Citigroup, Inc.	CAD430,000	5.07%	29/4/2028	308,376	0.01%
Citigroup, Inc.	$650,000	4.66%	24/5/2028	645,493	0.01%
Citigroup, Inc.	$1,125,000	3.67%	24/7/2028	1,089,176	0.02%
Citigroup, Inc.	$1,385,000	4.13%	25/7/2028	1,345,864	0.03%
Citigroup, Inc.	€1,200,000	3.71%	22/9/2028	1,267,892	0.03%
Citigroup, Inc.	$700,000	3.52%	27/10/2028	673,253	0.01%
Citigroup, Inc.	€250,000	1.25%	10/4/2029	240,241	0.01%
Citigroup, Inc.	$850,000	4.08%	23/4/2029	824,659	0.02%
Citigroup, Inc.	$700,000	5.17%	13/2/2030	698,918	0.01%
Citigroup, Inc.	$700,000	3.98%	20/3/2030	667,275	0.01%
Citigroup, Inc.	$800,000	4.54%	19/9/2030	777,153	0.02%
Citigroup, Inc.	$1,800,000	2.98%	5/11/2030	1,624,857	0.03%
Citigroup, Inc.	$600,000	2.67%	29/1/2031	530,181	0.01%
Citigroup, Inc.	$1,425,000	4.41%	31/3/2031	1,368,956	0.03%
Citigroup, Inc.	$1,250,000	2.57%	3/6/2031	1,089,403	0.02%
Citigroup, Inc.	$1,112,000	2.56%	1/5/2032	942,268	0.02%
Citigroup, Inc.	€450,000	3.75%	14/5/2032	475,078	0.01%
Citigroup, Inc.	$350,000	6.63%	15/6/2032	373,900	0.01%
Citigroup, Inc.	$500,000	2.52%	3/11/2032	416,554	0.01%
Citigroup, Inc.	$975,000	3.06%	25/1/2033	837,303	0.02%
Citigroup, Inc.	$200,000	5.88%	22/2/2033	204,178	0.00%
Citigroup, Inc.	$950,000	3.79%	17/3/2033	853,494	0.02%
Citigroup, Inc.	$950,000	4.91%	24/5/2033	917,092	0.02%
Citigroup, Inc.	€500,000	4.11%	22/9/2033	541,095	0.01%
Citigroup, Inc.	$325,000	6.00%	31/10/2033	334,282	0.01%
Citigroup, Inc.	$975,000	6.27%	17/11/2033	1,021,837	0.02%
Citigroup, Inc.	$1,075,000	6.17%	25/5/2034	1,094,791	0.02%
Citigroup, Inc.	$550,000	5.59%	19/11/2034	545,629	0.01%
Citigroup, Inc.	$1,038,000	5.83%	13/2/2035	1,033,278	0.02%
Citigroup, Inc.	$900,000	5.45%	11/6/2035	893,003	0.02%
Citigroup, Inc.	$300,000	6.13%	25/8/2036	305,998	0.01%
Citigroup, Inc.	$1,000,000	3.88%	24/1/2039	835,028	0.02%
Citigroup, Inc.	$718,000	8.13%	15/7/2039	885,724	0.02%
Citigroup, Inc.	£200,000	7.38%	1/9/2039	292,720	0.01%
Citigroup, Inc.	$325,000	5.41%	19/9/2039	309,769	0.01%
Citigroup, Inc.	$550,000	5.32%	26/3/2041	528,505	0.01%
Citigroup, Inc.	$300,000	5.88%	30/1/2042	306,534	0.01%
Citigroup, Inc.	$550,000	2.90%	3/11/2042	384,364	0.01%
Citigroup, Inc.	$525,000	6.68%	13/9/2043	576,429	0.01%
Citigroup, Inc.	$200,000	5.30%	6/5/2044	188,073	0.00%
Citigroup, Inc.	$225,000	4.65%	30/7/2045	195,939	0.00%
Citigroup, Inc.	$700,000	4.75%	18/5/2046	610,274	0.01%
Citigroup, Inc.	$400,000	4.28%	24/4/2048	326,802	0.01%
Citigroup, Inc.	$1,075,000	4.65%	23/7/2048	922,417	0.02%
Citizens Bank NA	$250,000	4.58%	9/8/2028	247,511	0.01%
Citizens Financial Group, Inc.	$450,000	5.84%	23/1/2030	456,668	0.01%
Citizens Financial Group, Inc.	$300,000	3.25%	30/4/2030	271,224	0.01%
Citizens Financial Group, Inc.	$500,000	5.72%	23/7/2032	501,461	0.01%
Citizens Financial Group, Inc.	$100,000	2.64%	30/9/2032	80,411	0.00%
Citizens Financial Group, Inc.	$300,000	6.65%	25/4/2035	316,390	0.01%
Citizens Financial Group, Inc.	$200,000	5.64%	21/5/2037	194,318	0.00%
City of Hope	$225,000	4.38%	15/8/2048	181,219	0.00%
CK Hutchison International 24 Ltd.	$350,000	5.50%	26/4/2034	352,837	0.01%
Claremont Mckenna College	$125,000	3.78%	1/1/2122	81,060	0.00%
Cleco Corporate Holdings LLC	$63,000	3.74%	1/5/2026	61,712	0.00%
Cleco Corporate Holdings LLC	$260,000	4.97%	1/5/2046	216,544	0.00%
Cleveland Clinic Foundation	$125,000	4.86%	1/1/2114	105,970	0.00%
Cleveland Electric Illuminating Co.	$325,000	3.50%	1/4/2028	309,334	0.01%
Cleveland Electric Illuminating Co.	$125,000	4.55%	15/11/2030	120,382	0.00%
Clorox Co.	$200,000	3.10%	1/10/2027	191,693	0.00%
Clorox Co.	$150,000	4.40%	1/5/2029	147,526	0.00%
Clorox Co.	$350,000	1.80%	15/5/2030	297,813	0.01%
Clorox Co.	$275,000	4.60%	1/5/2032	268,894	0.01%
CME Group, Inc.	$300,000	5.30%	15/9/2043	300,232	0.01%
CME Group, Inc.	$400,000	4.15%	15/6/2048	330,143	0.01%
CMS Energy Corp.	$685,000	3.00%	15/5/2026	668,431	0.01%
CMS Energy Corp.	$290,000	4.88%	1/3/2044	257,174	0.01%
CMS Energy Corp.	$350,000	4.75%	1/6/2050	330,119	0.01%
CNA Financial Corp.	$275,000	4.50%	1/3/2026	274,171	0.01%

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CNA Financial Corp.	$300,000	3.90%	1/5/2029	287,082	0.01%
CNA Financial Corp.	$250,000	5.50%	15/6/2033	252,349	0.01%
CNA Financial Corp.	$425,000	5.13%	15/2/2034	417,225	0.01%
CNH Industrial Capital Canada Ltd.	CAD630,000	5.50%	11/8/2026	451,647	0.01%
CNH Industrial Capital LLC	$250,000	1.88%	15/1/2026	242,353	0.01%
CNH Industrial Capital LLC	$125,000	1.45%	15/7/2026	118,832	0.00%
CNH Industrial Capital LLC	$100,000	4.50%	8/10/2027	99,025	0.00%
CNH Industrial Capital LLC	$200,000	4.55%	10/4/2028	197,169	0.00%
CNH Industrial Capital LLC	$475,000	5.50%	12/1/2029	481,813	0.01%
CNH Industrial Capital LLC	$250,000	5.10%	20/4/2029	249,863	0.01%
CNH Industrial Finance Europe SA	€300,000	1.63%	3/7/2029	291,010	0.01%
CNH Industrial NV	$150,000	3.85%	15/11/2027	146,549	0.00%
CNO Financial Group, Inc.	$200,000	5.25%	30/5/2029	198,563	0.00%
CNO Financial Group, Inc.	$400,000	6.45%	15/6/2034	412,804	0.01%
CNO Global Funding	$1,050,000	1.75%	7/10/2026	992,515	0.02%
CNO Global Funding	$200,000	4.88%	10/12/2027	199,180	0.00%
CNO Global Funding	$200,000	4.95%	9/9/2029	198,308	0.00%
Coca-Cola Co.	€300,000	1.13%	9/3/2027	301,483	0.01%
Coca-Cola Co.	$725,000	3.38%	25/3/2027	709,976	0.02%
Coca-Cola Co.	$1,000,000	2.90%	25/5/2027	967,097	0.02%
Coca-Cola Co.	$175,000	1.50%	5/3/2028	159,304	0.00%
Coca-Cola Co.	$350,000	1.00%	15/3/2028	314,032	0.01%
Coca-Cola Co.	€300,000	0.13%	9/3/2029	278,846	0.01%
Coca-Cola Co.	$250,000	2.13%	6/9/2029	223,990	0.01%
Coca-Cola Co.	$500,000	1.65%	1/6/2030	426,351	0.01%
Coca-Cola Co.	$300,000	2.00%	5/3/2031	255,719	0.01%
Coca-Cola Co.	€800,000	1.25%	8/3/2031	753,677	0.02%
Coca-Cola Co.	$430,000	1.38%	15/3/2031	351,992	0.01%
Coca-Cola Co.	$750,000	2.25%	5/1/2032	637,644	0.01%
Coca-Cola Co.	€200,000	0.50%	9/3/2033	169,621	0.00%
Coca-Cola Co.	€300,000	0.38%	15/3/2033	252,151	0.01%
Coca-Cola Co.	$475,000	5.00%	13/5/2034	474,319	0.01%
Coca-Cola Co.	$200,000	4.65%	14/8/2034	194,598	0.00%
Coca-Cola Co.	€300,000	1.63%	9/3/2035	269,681	0.01%
Coca-Cola Co.	€300,000	0.95%	6/5/2036	243,539	0.01%
Coca-Cola Co.	€750,000	1.10%	2/9/2036	617,795	0.01%
Coca-Cola Co.	€800,000	0.80%	15/3/2040	579,205	0.01%
Coca-Cola Co.	$300,000	2.50%	1/6/2040	210,085	0.00%
Coca-Cola Co.	€700,000	1.00%	9/3/2041	505,369	0.01%
Coca-Cola Co.	$200,000	2.88%	5/5/2041	145,451	0.00%
Coca-Cola Co.	$600,000	2.60%	1/6/2050	362,217	0.01%
Coca-Cola Co.	$325,000	3.00%	5/3/2051	214,419	0.00%
Coca-Cola Co.	$725,000	2.50%	15/3/2051	424,776	0.01%
Coca-Cola Co.	€200,000	3.75%	15/8/2053	209,429	0.00%
Coca-Cola Co.	$475,000	5.30%	13/5/2054	459,225	0.01%
Coca-Cola Co.	$495,000	5.20%	14/1/2055	470,814	0.01%
Coca-Cola Co.	$550,000	2.75%	1/6/2060	321,573	0.01%
Coca-Cola Co.	$650,000	5.40%	13/5/2064	624,866	0.01%
Coca-Cola Consolidated, Inc.	$600,000	5.25%	1/6/2029	607,406	0.01%
Coca-Cola Consolidated, Inc.	$300,000	5.45%	1/6/2034	302,110	0.01%
Colgate-Palmolive Co.	$175,000	3.10%	15/8/2027	169,324	0.00%
Colgate-Palmolive Co.	€500,000	0.30%	10/11/2029	463,482	0.01%
Colgate-Palmolive Co.	$300,000	3.25%	15/8/2032	269,110	0.01%
Colgate-Palmolive Co.	$175,000	4.60%	1/3/2033	172,425	0.00%
Colgate-Palmolive Co.	€100,000	1.38%	6/3/2034	91,197	0.00%
Colgate-Palmolive Co.	€300,000	0.88%	12/11/2039	221,339	0.00%
Colgate-Palmolive Co.	$375,000	4.00%	15/8/2045	312,650	0.01%
Colonial Enterprises, Inc.	$200,000	3.25%	15/5/2030	180,820	0.00%
Colonial Pipeline Co.	$200,000	7.63%	15/4/2032	224,973	0.01%
Colonial Pipeline Co.	$175,000	4.20%	15/4/2043	141,260	0.00%
Colonial Pipeline Co.	$305,000	4.25%	15/4/2048	240,678	0.01%
Colorado Interstate Gas Co. LLC/Colorado Interstate Issuing Corp.	$120,000	4.15%	15/8/2026	118,520	0.00%
Columbia Pipelines Holding Co. LLC	$35,000	6.06%	15/8/2026	35,489	0.00%
Columbia Pipelines Holding Co. LLC	$295,000	6.04%	15/8/2028	302,069	0.01%
Columbia Pipelines Holding Co. LLC	$400,000	5.68%	15/1/2034	394,886	0.01%
Columbia Pipelines Operating Co. LLC	$575,000	6.04%	15/11/2033	590,294	0.01%
Columbia Pipelines Operating Co. LLC	$450,000	6.54%	15/11/2053	472,088	0.01%
Columbia Pipelines Operating Co. LLC	$555,000	5.70%	1/10/2054	521,136	0.01%
Columbia Pipelines Operating Co. LLC	$170,000	6.71%	15/8/2063	180,477	0.00%
Comcast Corp.	$600,000	3.15%	1/3/2026	590,863	0.01%
Comcast Corp.	€242,000	0.00%	14/9/2026	239,446	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Comcast Corp.	$325,000	2.35%	15/1/2027	310,597	0.01%
Comcast Corp.	$250,000	3.30%	1/4/2027	242,878	0.01%
Comcast Corp.	€800,000	0.25%	20/5/2027	781,765	0.02%
Comcast Corp.	$500,000	5.35%	15/11/2027	509,724	0.01%
Comcast Corp.	$500,000	3.15%	15/2/2028	476,135	0.01%
Comcast Corp.	$500,000	3.55%	1/5/2028	480,077	0.01%
Comcast Corp.	$2,000,000	4.15%	15/10/2028	1,951,183	0.04%
Comcast Corp.	$750,000	4.55%	15/1/2029	742,529	0.02%
Comcast Corp.	£200,000	1.50%	20/2/2029	220,625	0.00%
Comcast Corp.	$625,000	5.10%	1/6/2029	630,804	0.01%
Comcast Corp.	€400,000	0.25%	14/9/2029	368,137	0.01%
Comcast Corp.	£100,000	5.50%	23/11/2029	128,445	0.00%
Comcast Corp.	$625,000	2.65%	1/2/2030	559,813	0.01%
Comcast Corp.	$725,000	3.40%	1/4/2030	672,048	0.01%
Comcast Corp.	$675,000	4.25%	15/10/2030	650,804	0.01%
Comcast Corp.	$200,000	1.95%	15/1/2031	167,292	0.00%
Comcast Corp.	$875,000	1.50%	15/2/2031	712,448	0.02%
Comcast Corp.	$425,000	5.50%	15/11/2032	435,039	0.01%
Comcast Corp.	$750,000	4.25%	15/1/2033	699,633	0.01%
Comcast Corp.	$600,000	4.65%	15/2/2033	579,212	0.01%
Comcast Corp.	$175,000	7.05%	15/3/2033	194,876	0.00%
Comcast Corp.	$200,000	4.80%	15/5/2033	194,354	0.00%
Comcast Corp.	$625,000	5.30%	1/6/2034	624,034	0.01%
Comcast Corp.	$300,000	4.20%	15/8/2034	274,585	0.01%
Comcast Corp.	$375,000	5.65%	15/6/2035	382,873	0.01%
Comcast Corp.	$175,000	4.40%	15/8/2035	161,099	0.00%
Comcast Corp.	$275,000	6.50%	15/11/2035	298,799	0.01%
Comcast Corp.	£571,000	1.88%	20/2/2036	508,586	0.01%
Comcast Corp.	$500,000	3.20%	15/7/2036	403,435	0.01%
Comcast Corp.	€500,000	3.55%	26/9/2036	519,091	0.01%
Comcast Corp.	$75,000	6.45%	15/3/2037	80,419	0.00%
Comcast Corp.	$400,000	3.90%	1/3/2038	336,125	0.01%
Comcast Corp.	$350,000	4.60%	15/10/2038	316,322	0.01%
Comcast Corp.	$800,000	3.25%	1/11/2039	606,941	0.01%
Comcast Corp.	€500,000	1.25%	20/2/2040	386,567	0.01%
Comcast Corp.	$995,000	3.75%	1/4/2040	800,246	0.02%
Comcast Corp.	£400,000	5.25%	26/9/2040	476,605	0.01%
Comcast Corp.	$425,000	4.60%	15/8/2045	364,524	0.01%
Comcast Corp.	$485,000	3.40%	15/7/2046	340,995	0.01%
Comcast Corp.	$200,000	4.00%	15/8/2047	152,676	0.00%
Comcast Corp.	$710,000	3.97%	1/11/2047	539,663	0.01%
Comcast Corp.	$600,000	4.00%	1/3/2048	456,099	0.01%
Comcast Corp.	$938,000	4.70%	15/10/2048	805,109	0.02%
Comcast Corp.	$875,000	4.00%	1/11/2049	661,691	0.01%
Comcast Corp.	$850,000	3.45%	1/2/2050	582,151	0.01%
Comcast Corp.	$675,000	2.80%	15/1/2051	401,383	0.01%
Comcast Corp.	$1,699,000	2.89%	1/11/2051	1,024,204	0.02%
Comcast Corp.	$450,000	2.45%	15/8/2052	243,847	0.01%
Comcast Corp.	$475,000	4.05%	1/11/2052	356,711	0.01%
Comcast Corp.	$886,000	5.35%	15/5/2053	819,404	0.02%
Comcast Corp.	$800,000	5.65%	1/6/2054	773,738	0.02%
Comcast Corp.	$2,133,000	2.94%	1/11/2056	1,243,568	0.03%
Comcast Corp.	$588,000	4.95%	15/10/2058	509,187	0.01%
Comcast Corp.	$1,893,000	2.99%	1/11/2063	1,067,367	0.02%
Comcast Corp.	$375,000	5.50%	15/5/2064	350,184	0.01%
Comerica Bank	$250,000	5.33%	25/8/2033	238,638	0.01%
Comerica, Inc.	$475,000	5.98%	30/1/2030	480,185	0.01%
CommonSpirit Health	$200,000	6.07%	1/11/2027	206,405	0.00%
CommonSpirit Health	$405,000	3.35%	1/10/2029	377,394	0.01%
CommonSpirit Health	$175,000	2.78%	1/10/2030	154,945	0.00%
CommonSpirit Health	$300,000	5.21%	1/12/2031	298,890	0.01%
CommonSpirit Health	$250,000	5.32%	1/12/2034	246,775	0.01%
CommonSpirit Health	$565,000	4.35%	1/11/2042	472,028	0.01%
CommonSpirit Health	$300,000	4.19%	1/10/2049	234,935	0.01%
CommonSpirit Health	$250,000	3.82%	1/10/2049	185,561	0.00%
CommonSpirit Health	$200,000	3.91%	1/10/2050	147,662	0.00%
CommonSpirit Health	$425,000	5.55%	1/12/2054	406,913	0.01%
Commonwealth Edison Co.	$100,000	2.55%	15/6/2026	97,109	0.00%
Commonwealth Edison Co.	$200,000	3.70%	15/8/2028	192,926	0.00%
Commonwealth Edison Co.	$235,000	2.20%	1/3/2030	206,065	0.00%
Commonwealth Edison Co.	$175,000	3.15%	15/3/2032	153,857	0.00%

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Commonwealth Edison Co.	$150,000	4.90%	1/2/2033	146,890	0.00%
Commonwealth Edison Co.	$150,000	5.30%	1/6/2034	150,377	0.00%
Commonwealth Edison Co.	$435,000	5.90%	15/3/2036	451,784	0.01%
Commonwealth Edison Co.	$150,000	6.45%	15/1/2038	162,147	0.00%
Commonwealth Edison Co.	$275,000	3.80%	1/10/2042	217,042	0.00%
Commonwealth Edison Co.	$120,000	4.60%	15/8/2043	104,852	0.00%
Commonwealth Edison Co.	$105,000	3.70%	1/3/2045	80,089	0.00%
Commonwealth Edison Co.	$100,000	4.35%	15/11/2045	83,774	0.00%
Commonwealth Edison Co.	$370,000	3.65%	15/6/2046	276,479	0.01%
Commonwealth Edison Co.	$375,000	3.75%	15/8/2047	279,990	0.01%
Commonwealth Edison Co.	$650,000	4.00%	1/3/2048	507,324	0.01%
Commonwealth Edison Co.	$110,000	4.00%	1/3/2049	84,662	0.00%
Commonwealth Edison Co.	$255,000	3.20%	15/11/2049	168,473	0.00%
Commonwealth Edison Co.	$175,000	3.13%	15/3/2051	113,375	0.00%
Commonwealth Edison Co.	$200,000	2.75%	1/9/2051	118,974	0.00%
Commonwealth Edison Co.	$175,000	5.30%	1/2/2053	165,101	0.00%
Commonwealth Edison Co.	$150,000	5.65%	1/6/2054	147,982	0.00%
Community Health Network, Inc.	$150,000	3.10%	1/5/2050	95,618	0.00%
Conagra Brands, Inc.	$400,000	5.30%	1/10/2026	403,969	0.01%
Conagra Brands, Inc.	$900,000	1.38%	1/11/2027	817,372	0.02%
Conagra Brands, Inc.	$175,000	7.00%	1/10/2028	185,498	0.00%
Conagra Brands, Inc.	$250,000	4.85%	1/11/2028	248,627	0.01%
Conagra Brands, Inc.	$645,000	5.30%	1/11/2038	607,067	0.01%
Conagra Brands, Inc.	$260,000	5.40%	1/11/2048	235,887	0.01%
Concentrix Corp.	$700,000	6.65%	2/8/2026	712,410	0.02%
Concentrix Corp.	$225,000	6.60%	2/8/2028	230,530	0.01%
Concentrix Corp.	$200,000	6.85%	2/8/2033	201,509	0.00%
Connecticut Light & Power Co.	$300,000	3.20%	15/3/2027	290,951	0.01%
Connecticut Light & Power Co.	$280,000	2.05%	1/7/2031	234,144	0.01%
Connecticut Light & Power Co.	$250,000	4.95%	15/8/2034	243,968	0.01%
Connecticut Light & Power Co.	$285,000	4.30%	15/4/2044	238,352	0.01%
Connecticut Light & Power Co.	$100,000	4.15%	1/6/2045	81,622	0.00%
Connecticut Light & Power Co.	$260,000	4.00%	1/4/2048	204,158	0.00%
Connecticut Light & Power Co.	$325,000	5.25%	15/1/2053	307,236	0.01%
ConocoPhillips	$500,000	5.90%	15/10/2032	528,230	0.01%
ConocoPhillips	$710,000	6.50%	1/2/2039	775,046	0.02%
ConocoPhillips	$105,000	4.88%	1/10/2047	92,010	0.00%
ConocoPhillips Co.[1]	$525,000	4.70%	15/1/2030	519,318	0.01%
ConocoPhillips Co.	$250,000	4.85%	15/1/2032	245,006	0.01%
ConocoPhillips Co.	$595,000	5.05%	15/9/2033	587,122	0.01%
ConocoPhillips Co.	$475,000	5.00%	15/1/2035	461,585	0.01%
ConocoPhillips Co.	$490,000	4.30%	15/11/2044	409,307	0.01%
ConocoPhillips Co.	$390,000	3.80%	15/3/2052	285,270	0.01%
ConocoPhillips Co.	$215,000	5.30%	15/5/2053	198,940	0.00%
ConocoPhillips Co.[1]	$1,840,000	5.55%	15/3/2054	1,767,718	0.04%
ConocoPhillips Co.	$500,000	5.50%	15/1/2055	474,860	0.01%
ConocoPhillips Co.	$615,000	4.03%	15/3/2062	445,445	0.01%
ConocoPhillips Co.	$415,000	5.70%	15/9/2063	397,626	0.01%
ConocoPhillips Co.	$250,000	5.65%	15/1/2065	236,607	0.01%
Consolidated Edison Co. of New York, Inc.	$105,000	3.13%	15/11/2027	100,550	0.00%
Consolidated Edison Co. of New York, Inc.	$90,000	3.80%	15/5/2028	87,128	0.00%
Consolidated Edison Co. of New York, Inc.	$150,000	4.00%	1/12/2028	146,107	0.00%
Consolidated Edison Co. of New York, Inc.	$180,000	3.35%	1/4/2030	167,371	0.00%
Consolidated Edison Co. of New York, Inc.	$275,000	2.40%	15/6/2031	236,091	0.01%
Consolidated Edison Co. of New York, Inc.	$485,000	5.20%	1/3/2033	486,079	0.01%
Consolidated Edison Co. of New York, Inc.	$150,000	5.38%	15/5/2034	151,709	0.00%
Consolidated Edison Co. of New York, Inc.	$150,000	5.13%	15/3/2035	147,535	0.00%
Consolidated Edison Co. of New York, Inc.	$125,000	5.85%	15/3/2036	129,293	0.00%
Consolidated Edison Co. of New York, Inc.	$175,000	6.20%	15/6/2036	185,250	0.00%
Consolidated Edison Co. of New York, Inc.	$190,000	6.75%	1/4/2038	209,969	0.00%
Consolidated Edison Co. of New York, Inc.	$190,000	5.50%	1/12/2039	187,824	0.00%
Consolidated Edison Co. of New York, Inc.	$110,000	5.70%	15/6/2040	109,646	0.00%
Consolidated Edison Co. of New York, Inc.	$300,000	4.20%	15/3/2042	249,931	0.01%
Consolidated Edison Co. of New York, Inc.	$275,000	3.95%	1/3/2043	220,072	0.00%
Consolidated Edison Co. of New York, Inc.	$395,000	4.45%	15/3/2044	337,338	0.01%
Consolidated Edison Co. of New York, Inc.	$480,000	4.50%	1/12/2045	406,325	0.01%
Consolidated Edison Co. of New York, Inc.	$375,000	3.85%	15/6/2046	285,969	0.01%
Consolidated Edison Co. of New York, Inc.	$275,000	3.88%	15/6/2047	208,914	0.00%
Consolidated Edison Co. of New York, Inc.	$360,000	4.65%	1/12/2048	307,082	0.01%
Consolidated Edison Co. of New York, Inc.	$635,000	4.13%	15/5/2049	499,492	0.01%
Consolidated Edison Co. of New York, Inc.	$520,000	3.95%	1/4/2050	405,914	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Consolidated Edison Co. of New York, Inc.	$235,000	3.20%	1/12/2051	153,511	0.00%
Consolidated Edison Co. of New York, Inc.	$225,000	6.15%	15/11/2052	236,365	0.01%
Consolidated Edison Co. of New York, Inc.	$450,000	5.90%	15/11/2053	457,755	0.01%
Consolidated Edison Co. of New York, Inc.	$300,000	5.70%	15/5/2054	298,434	0.01%
Consolidated Edison Co. of New York, Inc.	$175,000	4.63%	1/12/2054	147,143	0.00%
Consolidated Edison Co. of New York, Inc.	$250,000	5.50%	15/3/2055	240,875	0.01%
Consolidated Edison Co. of New York, Inc.	$160,000	4.30%	1/12/2056	124,869	0.00%
Consolidated Edison Co. of New York, Inc.	$175,000	4.00%	15/11/2057	128,702	0.00%
Consolidated Edison Co. of New York, Inc.	$220,000	4.50%	15/5/2058	176,656	0.00%
Consolidated Edison Co. of New York, Inc.	$190,000	3.70%	15/11/2059	132,477	0.00%
Consolidated Edison Co. of New York, Inc.	$225,000	3.60%	15/6/2061	152,961	0.00%
Constellation Brands, Inc.	$225,000	3.70%	6/12/2026	221,161	0.00%
Constellation Brands, Inc.	$450,000	3.60%	15/2/2028	432,168	0.01%
Constellation Brands, Inc.	$650,000	4.65%	15/11/2028	642,176	0.01%
Constellation Brands, Inc.	$200,000	2.88%	1/5/2030	178,726	0.00%
Constellation Brands, Inc.	$175,000	2.25%	1/8/2031	145,472	0.00%
Constellation Brands, Inc.	$200,000	4.75%	9/5/2032	192,294	0.00%
Constellation Brands, Inc.	$250,000	4.90%	1/5/2033	241,476	0.01%
Constellation Brands, Inc.	$225,000	4.50%	9/5/2047	186,509	0.00%
Constellation Brands, Inc.	$150,000	4.10%	15/2/2048	116,817	0.00%
Constellation Brands, Inc.	$200,000	5.25%	15/11/2048	182,879	0.00%
Constellation Brands, Inc.	$450,000	3.75%	1/5/2050	330,061	0.01%
Constellation Energy Generation LLC	$160,000	5.60%	1/3/2028	163,161	0.00%
Constellation Energy Generation LLC	$425,000	5.80%	1/3/2033	434,574	0.01%
Constellation Energy Generation LLC	$190,000	6.13%	15/1/2034	198,826	0.00%
Constellation Energy Generation LLC	$175,000	6.25%	1/10/2039	182,377	0.00%
Constellation Energy Generation LLC	$100,000	5.75%	1/10/2041	97,561	0.00%
Constellation Energy Generation LLC	$275,000	5.60%	15/6/2042	265,509	0.01%
Constellation Energy Generation LLC	$400,000	6.50%	1/10/2053	425,361	0.01%
Constellation Energy Generation LLC	$475,000	5.75%	15/3/2054	462,368	0.01%
Consumers Energy Co.	$340,000	4.90%	15/2/2029	340,987	0.01%
Consumers Energy Co.	$200,000	4.60%	30/5/2029	198,188	0.00%
Consumers Energy Co.	$300,000	4.70%	15/1/2030	297,736	0.01%
Consumers Energy Co.	$160,000	3.60%	15/8/2032	144,853	0.00%
Consumers Energy Co.	$200,000	4.63%	15/5/2033	192,874	0.00%
Consumers Energy Co.	$120,000	3.95%	15/5/2043	97,796	0.00%
Consumers Energy Co.	$115,000	3.95%	15/7/2047	89,826	0.00%
Consumers Energy Co.	$350,000	4.05%	15/5/2048	279,071	0.01%
Consumers Energy Co.	$375,000	4.35%	15/4/2049	312,301	0.01%
Consumers Energy Co.	$145,000	3.75%	15/2/2050	109,668	0.00%
Consumers Energy Co.	$175,000	3.10%	15/8/2050	118,243	0.00%
Consumers Energy Co.	$400,000	3.50%	1/8/2051	291,480	0.01%
Consumers Energy Co.	$180,000	4.20%	1/9/2052	145,216	0.00%
Consumers Energy Co.	$376,000	2.50%	1/5/2060	207,123	0.00%
Continental Resources, Inc.	$390,000	2.27%	15/11/2026	369,544	0.01%
Continental Resources, Inc.	$530,000	4.38%	15/1/2028	515,284	0.01%
Continental Resources, Inc.	$515,000	5.75%	15/1/2031	509,263	0.01%
Continental Resources, Inc.	$305,000	2.88%	1/4/2032	250,299	0.01%
Continental Resources, Inc.	$295,000	4.90%	1/6/2044	238,590	0.01%
Continental Wind LLC	$56,699	6.00%	28/2/2033	57,339	0.00%
COPT Defense Properties LP	$400,000	2.00%	15/1/2029	351,988	0.01%
COPT Defense Properties LP	$150,000	2.75%	15/4/2031	128,017	0.00%
Corebridge Financial, Inc.	$1,435,000	3.65%	5/4/2027	1,394,503	0.03%
Corebridge Financial, Inc.	$525,000	3.85%	5/4/2029	501,502	0.01%
Corebridge Financial, Inc.	$1,100,000	3.90%	5/4/2032	1,001,519	0.02%
Corebridge Financial, Inc.	$350,000	6.05%	15/9/2033	361,976	0.01%
Corebridge Financial, Inc.	$425,000	5.75%	15/1/2034	432,909	0.01%
Corebridge Financial, Inc.	$150,000	4.35%	5/4/2042	124,777	0.00%
Corebridge Financial, Inc.	$850,000	4.40%	5/4/2052	683,686	0.01%
Corebridge Financial, Inc.	$400,000	6.88%	15/12/2052	410,564	0.01%
Corebridge Financial, Inc.	$280,000	6.38%	15/9/2054	279,245	0.01%
Corebridge Global Funding	$250,000	5.35%	24/6/2026	252,248	0.01%
Corebridge Global Funding	$150,000	4.65%	20/8/2027	149,377	0.00%
Corebridge Global Funding	$200,000	5.90%	19/9/2028	205,479	0.00%
Corebridge Global Funding	$200,000	5.20%	12/1/2029	200,963	0.00%
Corebridge Global Funding	$375,000	5.20%	24/6/2029	376,623	0.01%
Corebridge Global Funding	$225,000	4.90%	3/12/2029	223,473	0.01%
Corewell Health Obligated Group	$50,000	3.49%	15/7/2049	35,771	0.00%
Cornell University	$750,000	4.84%	15/6/2034	736,102	0.02%
Corning, Inc.	$175,000	5.75%	15/8/2040	175,100	0.00%
Corning, Inc.	$150,000	4.75%	15/3/2042	133,038	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Corning, Inc.	$275,000	5.35%	15/11/2048	256,593	0.01%
Corning, Inc.	$275,000	3.90%	15/11/2049	206,013	0.00%
Corning, Inc.	$175,000	4.38%	15/11/2057	134,262	0.00%
Corning, Inc.	$175,000	5.85%	15/11/2068	167,441	0.00%
Corning, Inc.	$500,000	5.45%	15/11/2079	452,749	0.01%
CoStar Group, Inc.	$200,000	2.80%	15/7/2030	174,664	0.00%
Costco Wholesale Corp.	$725,000	3.00%	18/5/2027	704,086	0.01%
Costco Wholesale Corp.	$1,025,000	1.38%	20/6/2027	952,632	0.02%
Costco Wholesale Corp.	$525,000	1.60%	20/4/2030	449,212	0.01%
Costco Wholesale Corp.	$700,000	1.75%	20/4/2032	569,432	0.01%
Coterra Energy, Inc.	$295,000	3.90%	15/5/2027	288,294	0.01%
Coterra Energy, Inc.	$130,000	4.38%	15/3/2029	125,830	0.00%
Coterra Energy, Inc.	$380,000	5.60%	15/3/2034	376,499	0.01%
Coterra Energy, Inc.	$100,000	5.40%	15/2/2035	96,995	0.00%
Coterra Energy, Inc.	$310,000	5.90%	15/2/2055	292,662	0.01%
Cottage Health Obligated Group	$200,000	3.30%	1/11/2049	139,910	0.00%
Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International US LLC	$425,000	6.63%	15/7/2030	430,973	0.01%
Cousins Properties LP	$175,000	5.38%	15/2/2032	172,005	0.00%
Cousins Properties LP	$200,000	5.88%	1/10/2034	200,370	0.00%
Cox Communications, Inc.	$350,000	3.35%	15/9/2026	341,926	0.01%
Cox Communications, Inc.	$325,000	3.50%	15/8/2027	314,222	0.01%
Cox Communications, Inc.	$700,000	5.45%	15/9/2028	707,409	0.01%
Cox Communications, Inc.	$125,000	1.80%	1/10/2030	102,945	0.00%
Cox Communications, Inc.	$215,000	2.60%	15/6/2031	181,158	0.00%
Cox Communications, Inc.	$300,000	5.70%	15/6/2033	297,772	0.01%
Cox Communications, Inc.	$400,000	5.45%	1/9/2034	386,387	0.01%
Cox Communications, Inc.	$150,000	8.38%	1/3/2039	175,457	0.00%
Cox Communications, Inc.	$225,000	4.60%	15/8/2047	174,752	0.00%
Cox Communications, Inc.	$350,000	2.95%	1/10/2050	202,958	0.00%
Cox Communications, Inc.	$325,000	3.60%	15/6/2051	213,793	0.00%
Cox Communications, Inc.	$375,000	5.80%	15/12/2053	342,176	0.01%
Cox Communications, Inc.	$425,000	5.95%	1/9/2054	394,205	0.01%
CRH America Finance, Inc.	$500,000	3.40%	9/5/2027	484,009	0.01%
CRH America Finance, Inc.	$275,000	5.40%	21/5/2034	275,611	0.01%
CRH America, Inc.	$200,000	5.13%	18/5/2045	181,681	0.00%
CRH Finance UK plc	£200,000	4.13%	2/12/2029	243,923	0.01%
CRH Funding BV	€200,000	1.63%	5/5/2030	193,574	0.00%
CRH SMW Finance DAC	$475,000	5.20%	21/5/2029	478,341	0.01%
Crown Castle, Inc.	$500,000	3.70%	15/6/2026	491,907	0.01%
Crown Castle, Inc.	$1,800,000	1.05%	15/7/2026	1,700,195	0.04%
Crown Castle, Inc.	$75,000	4.00%	1/3/2027	73,665	0.00%
Crown Castle, Inc.	$150,000	3.65%	1/9/2027	145,406	0.00%
Crown Castle, Inc.	$315,000	5.00%	11/1/2028	314,623	0.01%
Crown Castle, Inc.	$375,000	3.80%	15/2/2028	361,009	0.01%
Crown Castle, Inc.	$175,000	4.80%	1/9/2028	173,058	0.00%
Crown Castle, Inc.	$175,000	4.30%	15/2/2029	169,389	0.00%
Crown Castle, Inc.	$100,000	4.90%	1/9/2029	98,932	0.00%
Crown Castle, Inc.	$650,000	3.10%	15/11/2029	591,637	0.01%
Crown Castle, Inc.	$580,000	3.30%	1/7/2030	527,140	0.01%
Crown Castle, Inc.	$375,000	2.25%	15/1/2031	315,024	0.01%
Crown Castle, Inc.	$350,000	2.10%	1/4/2031	289,699	0.01%
Crown Castle, Inc.	$200,000	2.50%	15/7/2031	168,459	0.00%
Crown Castle, Inc.	$400,000	5.10%	1/5/2033	390,064	0.01%
Crown Castle, Inc.	$175,000	5.80%	1/3/2034	178,371	0.00%
Crown Castle, Inc.	$325,000	5.20%	1/9/2034	316,922	0.01%
Crown Castle, Inc.	$400,000	2.90%	1/4/2041	278,763	0.01%
Crown Castle, Inc.	$60,000	4.75%	15/5/2047	50,823	0.00%
Crown Castle, Inc.	$250,000	5.20%	15/2/2049	222,495	0.01%
Crown Castle, Inc.	$215,000	4.00%	15/11/2049	160,255	0.00%
Crown Castle, Inc.	$100,000	4.15%	1/7/2050	76,729	0.00%
Crown Castle, Inc.	$200,000	3.25%	15/1/2051	130,322	0.00%
CSX Corp.	$150,000	2.60%	1/11/2026	145,037	0.00%
CSX Corp.	$50,000	3.25%	1/6/2027	48,446	0.00%
CSX Corp.	$125,000	3.80%	1/3/2028	121,521	0.00%
CSX Corp.[1]	$675,000	4.25%	15/3/2029	660,931	0.01%
CSX Corp.	$425,000	2.40%	15/2/2030	376,747	0.01%
CSX Corp.	$300,000	4.10%	15/11/2032	280,794	0.01%
CSX Corp.	$325,000	5.20%	15/11/2033	325,676	0.01%
CSX Corp.	$150,000	6.00%	1/10/2036	157,489	0.00%
CSX Corp.	$100,000	6.15%	1/5/2037	106,306	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
CSX Corp.	$100,000	5.50%	15/4/2041	99,151	0.00%
CSX Corp.	$50,000	4.75%	30/5/2042	45,108	0.00%
CSX Corp.	$350,000	4.40%	1/3/2043	303,323	0.01%
CSX Corp.	$550,000	3.80%	1/11/2046	422,826	0.01%
CSX Corp.	$175,000	4.30%	1/3/2048	144,375	0.00%
CSX Corp.	$75,000	4.50%	15/3/2049	63,526	0.00%
CSX Corp.	$375,000	3.35%	15/9/2049	260,525	0.01%
CSX Corp.	$250,000	3.80%	15/4/2050	188,254	0.00%
CSX Corp.	$450,000	4.50%	15/11/2052	379,607	0.01%
CSX Corp.	$175,000	4.50%	1/8/2054	146,447	0.00%
CSX Corp.	$650,000	4.90%	15/3/2055	582,552	0.01%
CSX Corp.	$300,000	4.25%	1/11/2066	227,132	0.01%
CSX Corp.	$355,000	4.65%	1/3/2068	290,150	0.01%
CubeSmart LP	$100,000	3.13%	1/9/2026	97,210	0.00%
CubeSmart LP	$350,000	2.25%	15/12/2028	314,802	0.01%
CubeSmart LP	$25,000	4.38%	15/2/2029	24,279	0.00%
CubeSmart LP	$250,000	3.00%	15/2/2030	225,012	0.01%
CubeSmart LP	$150,000	2.00%	15/2/2031	124,526	0.00%
CubeSmart LP	$200,000	2.50%	15/2/2032	167,226	0.00%
Cummins, Inc.	$375,000	4.90%	20/2/2029	377,423	0.01%
Cummins, Inc.	$325,000	1.50%	1/9/2030	271,999	0.01%
Cummins, Inc.	$175,000	4.88%	1/10/2043	160,130	0.00%
Cummins, Inc.	$275,000	2.60%	1/9/2050	163,459	0.00%
Cummins, Inc.	$450,000	5.45%	20/2/2054	438,105	0.01%
CVS Health Corp.	$750,000	5.00%	20/2/2026	749,413	0.02%
CVS Health Corp.	$650,000	2.88%	1/6/2026	631,179	0.01%
CVS Health Corp.	$150,000	3.00%	15/8/2026	145,355	0.00%
CVS Health Corp.	$1,025,000	1.30%	21/8/2027	928,746	0.02%
CVS Health Corp.	$1,985,000	4.30%	25/3/2028	1,924,229	0.04%
CVS Health Corp.	$575,000	5.40%	1/6/2029	575,303	0.01%
CVS Health Corp.	$695,000	3.25%	15/8/2029	632,655	0.01%
CVS Health Corp.	$550,000	5.13%	21/2/2030	538,621	0.01%
CVS Health Corp.	$600,000	3.75%	1/4/2030	550,082	0.01%
CVS Health Corp.	$450,000	1.75%	21/8/2030	366,517	0.01%
CVS Health Corp.	$125,000	5.25%	30/1/2031	122,131	0.00%
CVS Health Corp.	$725,000	1.88%	28/2/2031	584,852	0.01%
CVS Health Corp.	$375,000	5.55%	1/6/2031	372,503	0.01%
CVS Health Corp.	$575,000	2.13%	15/9/2031	460,564	0.01%
CVS Health Corp.	$550,000	5.25%	21/2/2033	526,667	0.01%
CVS Health Corp.	$625,000	5.30%	1/6/2033	599,183	0.01%
CVS Health Corp.	$400,000	4.88%	20/7/2035	363,420	0.01%
CVS Health Corp.	$1,997,000	4.78%	25/3/2038	1,726,134	0.04%
CVS Health Corp.	$200,000	6.13%	15/9/2039	195,635	0.00%
CVS Health Corp.	$134,000	4.13%	1/4/2040	104,893	0.00%
CVS Health Corp.	$650,000	6.00%	1/6/2044	614,056	0.01%
CVS Health Corp.	$1,400,000	5.13%	20/7/2045	1,177,475	0.02%
CVS Health Corp.	$3,125,000	5.05%	25/3/2048	2,579,447	0.05%
CVS Health Corp.	$450,000	5.63%	21/2/2053	398,101	0.01%
CVS Health Corp.	$480,000	5.88%	1/6/2053	440,320	0.01%
CVS Health Corp.	$550,000	6.05%	1/6/2054	517,302	0.01%
CVS Health Corp.	$475,000	6.00%	1/6/2063	433,638	0.01%
Daimler Truck Finance Canada, Inc.	CAD200,000	2.46%	15/12/2026	136,331	0.00%
Daimler Truck Finance North America LLC	$200,000	5.15%	16/1/2026	200,637	0.00%
Daimler Truck Finance North America LLC	$625,000	5.13%	19/1/2028	627,197	0.01%
Daimler Truck Finance North America LLC	$325,000	2.50%	14/12/2031	273,030	0.01%
Daimler Truck Finance North America LLC	$250,000	5.38%	18/1/2034	248,554	0.01%
Danaher Corp.	€600,000	2.10%	30/9/2026	615,555	0.01%
Danaher Corp.	€600,000	2.50%	30/3/2030	608,959	0.01%
Danaher Corp.	$500,000	2.60%	1/10/2050	297,998	0.01%
Danaher Corp.	$400,000	2.80%	10/12/2051	246,588	0.01%
Darden Restaurants, Inc.	$150,000	4.35%	15/10/2027	147,979	0.00%
Darden Restaurants, Inc.	$100,000	4.55%	15/10/2029	97,515	0.00%
Darden Restaurants, Inc.	$175,000	6.30%	10/10/2033	183,351	0.00%
Darden Restaurants, Inc.	$255,000	4.55%	15/2/2048	205,195	0.00%
Dartmouth-Hitchcock Health	$75,000	4.18%	1/8/2048	56,784	0.00%
Dayton Power & Light Co.	$155,000	3.95%	15/6/2049	113,701	0.00%
DCP Midstream Operating LP	$125,000	5.63%	15/7/2027	126,718	0.00%
DCP Midstream Operating LP	$200,000	8.13%	16/8/2030	226,132	0.01%
DCP Midstream Operating LP	$268,000	3.25%	15/2/2032	230,583	0.01%
DCP Midstream Operating LP	$100,000	6.45%	3/11/2036	102,257	0.00%
DCP Midstream Operating LP	$275,000	5.60%	1/4/2044	256,590	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Deere & Co.	$164,000	5.38%	16/10/2029	169,241	0.00%
Deere & Co.	$200,000	7.13%	3/3/2031	225,687	0.01%
Deere & Co.	$450,000	3.90%	9/6/2042	375,099	0.01%
Deere & Co.	$355,000	2.88%	7/9/2049	232,309	0.01%
Deere & Co.	$215,000	3.75%	15/4/2050	165,460	0.00%
Dell International LLC/EMC Corp.	$1,510,000	6.02%	15/6/2026	1,532,052	0.03%
Dell International LLC/EMC Corp.	$550,000	5.25%	1/2/2028	556,371	0.01%
Dell International LLC/EMC Corp.	$500,000	5.30%	1/10/2029	505,121	0.01%
Dell International LLC/EMC Corp.	$200,000	4.35%	1/2/2030	193,590	0.00%
Dell International LLC/EMC Corp.	$425,000	6.20%	15/7/2030	445,581	0.01%
Dell International LLC/EMC Corp.	$500,000	5.75%	1/2/2033	513,685	0.01%
Dell International LLC/EMC Corp.	$350,000	5.40%	15/4/2034	348,818	0.01%
Dell International LLC/EMC Corp.	$650,000	4.85%	1/2/2035	617,385	0.01%
Dell International LLC/EMC Corp.	$499,000	8.10%	15/7/2036	591,657	0.01%
Dell International LLC/EMC Corp.	$175,000	3.38%	15/12/2041	128,568	0.00%
Dell International LLC/EMC Corp.	$232,000	8.35%	15/7/2046	294,582	0.01%
Dell International LLC/EMC Corp.	$375,000	3.45%	15/12/2051	254,175	0.01%
Dell, Inc.	$140,000	6.50%	15/4/2038	146,639	0.00%
Delta Air Lines, Inc.	$1,500,000	3.75%	28/10/2029	1,402,164	0.03%
Delta Air Lines, Inc./SkyMiles IP Ltd.	$1,275,000	4.75%	20/10/2028	1,257,413	0.03%
DENTSPLY SIRONA, Inc.	$250,000	3.25%	1/6/2030	220,883	0.00%
Devon Energy Corp.	$235,000	5.60%	15/7/2041	217,361	0.00%
Devon Energy Corp.	$265,000	4.75%	15/5/2042	220,082	0.00%
Devon Energy Corp.	$265,000	5.00%	15/6/2045	221,558	0.00%
DH Europe Finance II Sarl	€400,000	0.20%	18/3/2026	402,300	0.01%
DH Europe Finance II Sarl	€1,100,000	0.75%	18/9/2031	981,783	0.02%
DH Europe Finance II Sarl	€500,000	1.35%	18/9/2039	391,327	0.01%
DH Europe Finance II Sarl	$425,000	3.25%	15/11/2039	331,108	0.01%
DH Europe Finance II Sarl	€200,000	1.80%	18/9/2049	146,311	0.00%
DH Europe Finance II Sarl	$400,000	3.40%	15/11/2049	283,194	0.01%
Diamondback Energy, Inc.	$400,000	3.25%	1/12/2026	389,476	0.01%
Diamondback Energy, Inc.	$140,000	5.20%	18/4/2027	141,354	0.00%
Diamondback Energy, Inc.	$385,000	3.50%	1/12/2029	358,297	0.01%
Diamondback Energy, Inc.	$115,000	5.15%	30/1/2030	115,225	0.00%
Diamondback Energy, Inc.	$460,000	3.13%	24/3/2031	407,084	0.01%
Diamondback Energy, Inc.	$695,000	6.25%	15/3/2033	722,815	0.02%
Diamondback Energy, Inc.	$2,155,000	5.40%	18/4/2034	2,120,375	0.04%
Diamondback Energy, Inc.	$250,000	4.40%	24/3/2051	194,091	0.00%
Diamondback Energy, Inc.	$275,000	4.25%	15/3/2052	207,623	0.00%
Diamondback Energy, Inc.	$250,000	6.25%	15/3/2053	249,774	0.01%
Diamondback Energy, Inc.	$550,000	5.75%	18/4/2054	516,246	0.01%
Diamondback Energy, Inc.	$540,000	5.90%	18/4/2064	507,225	0.01%
Dick's Sporting Goods, Inc.	$550,000	3.15%	15/1/2032	481,870	0.01%
Dick's Sporting Goods, Inc.	$235,000	4.10%	15/1/2052	171,650	0.00%
Digital Dutch Finco BV	€100,000	1.50%	15/3/2030	94,516	0.00%
Digital Dutch Finco BV	€200,000	1.25%	1/2/2031	181,900	0.00%
Digital Dutch Finco BV	€400,000	1.00%	15/1/2032	349,315	0.01%
Digital Dutch Finco BV	€300,000	3.88%	13/9/2033	314,057	0.01%
Digital Euro Finco LLC	€100,000	2.50%	16/1/2026	103,166	0.00%
Digital Euro Finco LLC	€500,000	1.13%	9/4/2028	486,428	0.01%
Digital Intrepid Holding BV	€500,000	0.63%	15/7/2031	432,138	0.01%
Digital Intrepid Holding BV	€150,000	1.38%	18/7/2032	132,810	0.00%
Digital Realty Trust LP	$475,000	3.70%	15/8/2027	462,372	0.01%
Digital Realty Trust LP	$100,000	5.55%	15/1/2028	101,533	0.00%
Digital Realty Trust LP	$275,000	4.45%	15/7/2028	269,956	0.01%
Digital Realty Trust LP	$311,000	3.60%	1/7/2029	293,799	0.01%
Digital Stout Holding LLC	£400,000	3.30%	19/7/2029	462,231	0.01%
Digital Stout Holding LLC	£175,000	3.75%	17/10/2030	202,918	0.00%
Discover Bank	$889,000	4.25%	13/3/2026	881,522	0.02%
Discover Bank	$250,000	3.45%	27/7/2026	244,462	0.01%
Discover Bank	$350,000	4.65%	13/9/2028	342,662	0.01%
Discover Financial Services	$250,000	4.10%	9/2/2027	245,476	0.01%
Discover Financial Services	$200,000	6.70%	29/11/2032	213,366	0.00%
Discover Financial Services	$400,000	7.96%	2/11/2034	456,943	0.01%
Discovery Communications LLC	$325,000	4.90%	11/3/2026	324,292	0.01%
Discovery Communications LLC	€400,000	1.90%	19/3/2027	400,836	0.01%
Discovery Communications LLC	$1,075,000	3.95%	20/3/2028	1,017,964	0.02%
Discovery Communications LLC	$275,000	4.13%	15/5/2029	256,486	0.01%
Discovery Communications LLC	$375,000	3.63%	15/5/2030	333,503	0.01%
Discovery Communications LLC	$275,000	5.00%	20/9/2037	228,675	0.01%
Discovery Communications LLC	$300,000	6.35%	1/6/2040	277,255	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
DOC DR LLC	$50,000	4.30%	15/3/2027	49,404	0.00%
DOC DR LLC	$300,000	3.95%	15/1/2028	291,119	0.01%
DOC DR LLC	$200,000	2.63%	1/11/2031	169,204	0.00%
Doctors Co. An Interinsurance Exchange	$200,000	4.50%	18/1/2032	168,470	0.00%
Dollar General Corp.	$575,000	3.88%	15/4/2027	562,086	0.01%
Dollar General Corp.	$150,000	4.63%	1/11/2027	148,983	0.00%
Dollar General Corp.	$475,000	4.13%	1/5/2028	461,500	0.01%
Dollar General Corp.	$225,000	5.20%	5/7/2028	225,670	0.01%
Dollar General Corp.	$625,000	3.50%	3/4/2030	573,340	0.01%
Dollar General Corp.	$200,000	5.00%	1/11/2032	191,862	0.00%
Dollar General Corp.	$425,000	5.45%	5/7/2033	417,783	0.01%
Dollar General Corp.	$150,000	4.13%	3/4/2050	110,434	0.00%
Dollar Tree, Inc.	$780,000	4.20%	15/5/2028	758,164	0.02%
Dollar Tree, Inc.	$350,000	2.65%	1/12/2031	295,350	0.01%
Dominion Energy South Carolina, Inc.	$190,000	2.30%	1/12/2031	158,970	0.00%
Dominion Energy South Carolina, Inc.	$270,000	6.63%	1/2/2032	292,710	0.01%
Dominion Energy South Carolina, Inc.	$300,000	6.05%	15/1/2038	312,405	0.01%
Dominion Energy South Carolina, Inc.	$130,000	5.45%	1/2/2041	126,872	0.00%
Dominion Energy South Carolina, Inc.	$175,000	4.60%	15/6/2043	152,120	0.00%
Dominion Energy South Carolina, Inc.	$175,000	6.25%	15/10/2053	188,308	0.00%
Dominion Energy South Carolina, Inc.	$175,000	5.10%	1/6/2065	157,276	0.00%
Dominion Energy, Inc.	$500,000	1.45%	15/4/2026	479,554	0.01%
Dominion Energy, Inc.	$250,000	2.85%	15/8/2026	242,696	0.01%
Dominion Energy, Inc.	$735,000	3.38%	1/4/2030	676,169	0.01%
Dominion Energy, Inc.	$530,000	2.25%	15/8/2031	441,405	0.01%
Dominion Energy, Inc.	$355,000	4.35%	15/8/2032	332,696	0.01%
Dominion Energy, Inc.	$275,000	5.38%	15/11/2032	275,454	0.01%
Dominion Energy, Inc.	$355,000	5.25%	1/8/2033	350,232	0.01%
Dominion Energy, Inc.	$100,000	5.95%	15/6/2035	102,659	0.00%
Dominion Energy, Inc.	$260,000	3.30%	15/4/2041	191,459	0.00%
Dominion Energy, Inc.	$290,000	4.90%	1/8/2041	259,343	0.01%
Dominion Energy, Inc.	$200,000	4.05%	15/9/2042	157,601	0.00%
Dominion Energy, Inc.	$110,000	4.70%	1/12/2044	92,964	0.00%
Dominion Energy, Inc.	$180,000	4.60%	15/3/2049	148,371	0.00%
Dominion Energy, Inc.	$175,000	4.85%	15/8/2052	150,519	0.00%
Dominion Energy, Inc.	$600,000	7.00%	1/6/2054	633,037	0.01%
Dominion Energy, Inc.	$250,000	6.88%	1/2/2055	259,899	0.01%
Dominion Energy, Inc.	$400,000	6.63%	15/5/2055	407,342	0.01%
Dover Corp.	€300,000	1.25%	9/11/2026	302,337	0.01%
Dover Corp.	€300,000	0.75%	4/11/2027	293,868	0.01%
Dover Corp.	$168,000	2.95%	4/11/2029	153,093	0.00%
Dover Corp.	$295,000	5.38%	1/3/2041	285,570	0.01%
Dow Chemical Co.	€400,000	0.50%	15/3/2027	393,711	0.01%
Dow Chemical Co.	$200,000	4.80%	30/11/2028	199,010	0.00%
Dow Chemical Co.	$246,000	7.38%	1/11/2029	269,300	0.01%
Dow Chemical Co.	$450,000	5.15%	15/2/2034	440,119	0.01%
Dow Chemical Co.	$200,000	9.40%	15/5/2039	264,067	0.01%
Dow Chemical Co.	€300,000	1.88%	15/3/2040	237,726	0.01%
Dow Chemical Co.	$445,000	4.38%	15/11/2042	365,682	0.01%
Dow Chemical Co.	$200,000	5.55%	30/11/2048	187,044	0.00%
Dow Chemical Co.	$400,000	4.80%	15/5/2049	335,689	0.01%
Dow Chemical Co.	$375,000	3.60%	15/11/2050	257,639	0.01%
Dow Chemical Co.	$540,000	6.90%	15/5/2053	595,346	0.01%
Dow Chemical Co.	$485,000	5.60%	15/2/2054	458,202	0.01%
DR Horton, Inc.	$400,000	1.30%	15/10/2026	376,413	0.01%
DR Horton, Inc.	$250,000	5.00%	15/10/2034	241,558	0.01%
DT Midstream, Inc.	$200,000	4.30%	15/4/2032	182,637	0.00%
DTE Electric Co.	$175,000	4.85%	1/12/2026	176,319	0.00%
DTE Electric Co.	$450,000	1.90%	1/4/2028	411,787	0.01%
DTE Electric Co.	$95,000	2.25%	1/3/2030	83,709	0.00%
DTE Electric Co.	$140,000	3.00%	1/3/2032	122,950	0.00%
DTE Electric Co.	$275,000	5.20%	1/4/2033	275,072	0.01%
DTE Electric Co.	$100,000	5.20%	1/3/2034	99,680	0.00%
DTE Electric Co.	$135,000	4.30%	1/7/2044	113,565	0.00%
DTE Electric Co.	$150,000	3.70%	15/3/2045	115,150	0.00%
DTE Electric Co.	$85,000	3.70%	1/6/2046	64,531	0.00%
DTE Electric Co.	$440,000	3.75%	15/8/2047	331,585	0.01%
DTE Electric Co.	$145,000	4.05%	15/5/2048	115,785	0.00%
DTE Electric Co.	$405,000	3.95%	1/3/2049	316,845	0.01%
DTE Electric Co.	$210,000	2.95%	1/3/2050	136,364	0.00%
DTE Electric Co.	$200,000	3.25%	1/4/2051	136,131	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
DTE Electric Co.	$95,000	3.65%	1/3/2052	69,447	0.00%
DTE Electric Co.	$245,000	5.40%	1/4/2053	237,903	0.01%
DTE Energy Co.	$660,000	2.85%	1/10/2026	639,470	0.01%
DTE Energy Co.	$450,000	4.95%	1/7/2027	451,746	0.01%
DTE Energy Co.	$700,000	5.10%	1/3/2029	701,560	0.01%
DTE Energy Co.	$168,000	3.40%	15/6/2029	157,156	0.00%
DTE Energy Co.	$700,000	5.85%	1/6/2034	718,827	0.02%
Duke Energy Carolinas LLC	$400,000	2.95%	1/12/2026	388,399	0.01%
Duke Energy Carolinas LLC	$100,000	3.95%	15/11/2028	97,122	0.00%
Duke Energy Carolinas LLC	$115,000	2.45%	15/8/2029	103,424	0.00%
Duke Energy Carolinas LLC	$160,000	2.45%	1/2/2030	142,375	0.00%
Duke Energy Carolinas LLC	$275,000	2.55%	15/4/2031	238,171	0.01%
Duke Energy Carolinas LLC	$300,000	2.85%	15/3/2032	259,533	0.01%
Duke Energy Carolinas LLC	$200,000	6.45%	15/10/2032	215,049	0.00%
Duke Energy Carolinas LLC	$850,000	4.95%	15/1/2033	836,358	0.02%
Duke Energy Carolinas LLC	$650,000	4.85%	15/1/2034	630,660	0.01%
Duke Energy Carolinas LLC	$350,000	6.10%	1/6/2037	364,630	0.01%
Duke Energy Carolinas LLC	$200,000	6.00%	15/1/2038	207,743	0.00%
Duke Energy Carolinas LLC	$100,000	6.05%	15/4/2038	105,176	0.00%
Duke Energy Carolinas LLC	$375,000	5.30%	15/2/2040	366,778	0.01%
Duke Energy Carolinas LLC	$345,000	4.25%	15/12/2041	291,886	0.01%
Duke Energy Carolinas LLC	$325,000	4.00%	30/9/2042	263,362	0.01%
Duke Energy Carolinas LLC	$115,000	3.75%	1/6/2045	87,977	0.00%
Duke Energy Carolinas LLC	$225,000	3.88%	15/3/2046	174,104	0.00%
Duke Energy Carolinas LLC	$200,000	3.70%	1/12/2047	147,926	0.00%
Duke Energy Carolinas LLC	$130,000	3.95%	15/3/2048	99,711	0.00%
Duke Energy Carolinas LLC	$400,000	3.20%	15/8/2049	266,585	0.01%
Duke Energy Carolinas LLC	$200,000	3.45%	15/4/2051	137,969	0.00%
Duke Energy Carolinas LLC	$275,000	5.35%	15/1/2053	261,514	0.01%
Duke Energy Corp.	$610,000	2.65%	1/9/2026	590,507	0.01%
Duke Energy Corp.	$175,000	3.15%	15/8/2027	168,006	0.00%
Duke Energy Corp.	$150,000	5.00%	8/12/2027	151,140	0.00%
Duke Energy Corp.[1]	$510,000	4.30%	15/3/2028	502,122	0.01%
Duke Energy Corp.	$175,000	4.85%	5/1/2029	174,242	0.00%
Duke Energy Corp.	$425,000	3.40%	15/6/2029	398,199	0.01%
Duke Energy Corp.	$380,000	2.45%	1/6/2030	332,810	0.01%
Duke Energy Corp.	€500,000	3.75%	1/4/2031	526,094	0.01%
Duke Energy Corp.	$725,000	2.55%	15/6/2031	619,758	0.01%
Duke Energy Corp.	$445,000	4.50%	15/8/2032	423,914	0.01%
Duke Energy Corp.	$450,000	5.45%	15/6/2034	449,311	0.01%
Duke Energy Corp.	€200,000	3.85%	15/6/2034	207,306	0.00%
Duke Energy Corp.	$260,000	3.30%	15/6/2041	190,556	0.00%
Duke Energy Corp.	$545,000	3.75%	1/9/2046	401,246	0.01%
Duke Energy Corp.	$150,000	3.95%	15/8/2047	111,616	0.00%
Duke Energy Corp.	$400,000	4.20%	15/6/2049	308,164	0.01%
Duke Energy Corp.	$730,000	5.00%	15/8/2052	637,182	0.01%
Duke Energy Corp.	$320,000	6.10%	15/9/2053	325,054	0.01%
Duke Energy Corp.	$350,000	5.80%	15/6/2054	341,544	0.01%
Duke Energy Corp.	$525,000	6.45%	1/9/2054	533,205	0.01%
Duke Energy Corp.	$300,000	3.25%	15/1/2082	279,706	0.01%
Duke Energy Florida LLC	$195,000	3.20%	15/1/2027	189,834	0.00%
Duke Energy Florida LLC	$185,000	3.80%	15/7/2028	179,249	0.00%
Duke Energy Florida LLC	$305,000	2.50%	1/12/2029	274,042	0.01%
Duke Energy Florida LLC	$150,000	1.75%	15/6/2030	127,130	0.00%
Duke Energy Florida LLC	$595,000	2.40%	15/12/2031	501,584	0.01%
Duke Energy Florida LLC	$440,000	6.40%	15/6/2038	473,305	0.01%
Duke Energy Florida LLC	$100,000	5.65%	1/4/2040	100,315	0.00%
Duke Energy Florida LLC	$220,000	3.85%	15/11/2042	172,917	0.00%
Duke Energy Florida LLC	$270,000	3.40%	1/10/2046	191,050	0.00%
Duke Energy Florida LLC	$125,000	4.20%	15/7/2048	99,945	0.00%
Duke Energy Florida LLC	$400,000	5.95%	15/11/2052	407,132	0.01%
Duke Energy Florida LLC	$165,000	6.20%	15/11/2053	173,969	0.00%
Duke Energy Indiana LLC	$100,000	5.25%	1/3/2034	99,962	0.00%
Duke Energy Indiana LLC	$275,000	6.35%	15/8/2038	294,960	0.01%
Duke Energy Indiana LLC	$315,000	6.45%	1/4/2039	339,575	0.01%
Duke Energy Indiana LLC	$110,000	4.90%	15/7/2043	99,448	0.00%
Duke Energy Indiana LLC	$240,000	3.25%	1/10/2049	161,010	0.00%
Duke Energy Indiana LLC	$205,000	2.75%	1/4/2050	123,604	0.00%
Duke Energy Indiana LLC	$195,000	5.40%	1/4/2053	184,534	0.00%
Duke Energy Ohio, Inc.	$200,000	3.70%	15/6/2046	147,791	0.00%
Duke Energy Ohio, Inc.	$100,000	4.30%	1/2/2049	80,061	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Duke Energy Ohio, Inc.	$330,000	5.65%	1/4/2053	322,373	0.01%
Duke Energy Ohio, Inc.	$175,000	5.55%	15/3/2054	169,217	0.00%
Duke Energy Progress LLC	$400,000	2.00%	15/8/2031	331,038	0.01%
Duke Energy Progress LLC	$163,000	3.40%	1/4/2032	145,978	0.00%
Duke Energy Progress LLC	$325,000	5.25%	15/3/2033	325,493	0.01%
Duke Energy Progress LLC	$150,000	5.10%	15/3/2034	148,387	0.00%
Duke Energy Progress LLC	$225,000	4.10%	15/5/2042	184,225	0.00%
Duke Energy Progress LLC	$225,000	4.10%	15/3/2043	182,953	0.00%
Duke Energy Progress LLC	$150,000	4.38%	30/3/2044	126,084	0.00%
Duke Energy Progress LLC	$305,000	4.15%	1/12/2044	247,811	0.01%
Duke Energy Progress LLC	$425,000	4.20%	15/8/2045	343,791	0.01%
Duke Energy Progress LLC	$200,000	3.60%	15/9/2047	145,215	0.00%
Duke Energy Progress LLC	$210,000	2.50%	15/8/2050	121,367	0.00%
Duke Energy Progress LLC	$175,000	2.90%	15/8/2051	107,827	0.00%
Duke Energy Progress LLC	$260,000	4.00%	1/4/2052	198,354	0.00%
Duke Energy Progress LLC	$150,000	5.35%	15/3/2053	141,918	0.00%
Duke University	$100,000	2.68%	1/10/2044	70,512	0.00%
Duke University	$100,000	2.76%	1/10/2050	64,057	0.00%
Duke University	$250,000	2.83%	1/10/2055	155,198	0.00%
Duke University Health System, Inc.	$250,000	3.92%	1/6/2047	196,707	0.00%
DuPont de Nemours, Inc.	$800,000	4.73%	15/11/2028	796,422	0.02%
DuPont de Nemours, Inc.	$469,000	5.32%	15/11/2038	470,614	0.01%
DuPont de Nemours, Inc.	$720,000	5.42%	15/11/2048	715,985	0.02%
Duquesne Light Holdings, Inc.	$160,000	3.62%	1/8/2027	153,987	0.00%
Duquesne Light Holdings, Inc.	$200,000	2.78%	7/1/2032	166,107	0.00%
DXC Technology Co.	€600,000	1.75%	15/1/2026	613,414	0.01%
DXC Technology Co.	$250,000	1.80%	15/9/2026	236,538	0.01%
Eagle Materials, Inc.	$300,000	2.50%	1/7/2031	255,312	0.01%
East Ohio Gas Co.	$235,000	2.00%	15/6/2030	201,604	0.00%
East Ohio Gas Co.	$260,000	3.00%	15/6/2050	159,159	0.00%
Eastern Energy Gas Holdings LLC	$350,000	5.65%	15/10/2054	330,516	0.01%
Eastern Gas Transmission & Storage, Inc.	$95,000	3.00%	15/11/2029	87,005	0.00%
Eastern Gas Transmission & Storage, Inc.	$130,000	4.80%	1/11/2043	113,587	0.00%
Eastern Gas Transmission & Storage, Inc.	$190,000	4.60%	15/12/2044	160,028	0.00%
Eastman Chemical Co.	$200,000	4.50%	1/12/2028	196,281	0.00%
Eastman Chemical Co.	$475,000	5.00%	1/8/2029	473,799	0.01%
Eastman Chemical Co.	$200,000	5.75%	8/3/2033	203,405	0.00%
Eastman Chemical Co.	$2,525,000	5.63%	20/2/2034	2,524,772	0.05%
Eastman Chemical Co.	$200,000	4.80%	1/9/2042	174,171	0.00%
Eastman Chemical Co.	$260,000	4.65%	15/10/2044	219,556	0.00%
Eaton Capital ULC	€450,000	0.58%	8/3/2030	416,073	0.01%
Eaton Capital ULC	€500,000	3.60%	21/5/2031	533,435	0.01%
Eaton Corp.	$550,000	3.10%	15/9/2027	529,786	0.01%
Eaton Corp.	$50,000	4.00%	2/11/2032	46,770	0.00%
Eaton Corp.	$300,000	4.15%	15/3/2033	281,975	0.01%
Eaton Vance Corp.	$50,000	3.50%	6/4/2027	48,711	0.00%
eBay, Inc.	$200,000	3.60%	5/6/2027	195,019	0.00%
eBay, Inc.	$200,000	5.95%	22/11/2027	206,544	0.00%
eBay, Inc.	$325,000	2.70%	11/3/2030	291,564	0.01%
eBay, Inc.	$400,000	2.60%	10/5/2031	344,913	0.01%
eBay, Inc.	$200,000	6.30%	22/11/2032	212,631	0.00%
eBay, Inc.	$420,000	4.00%	15/7/2042	334,107	0.01%
eBay, Inc.	$250,000	3.65%	10/5/2051	178,061	0.00%
Ecolab, Inc.	$475,000	2.70%	1/11/2026	459,957	0.01%
Ecolab, Inc.	$625,000	4.80%	24/3/2030	625,530	0.01%
Ecolab, Inc.	$350,000	1.30%	30/1/2031	283,424	0.01%
Ecolab, Inc.	$175,000	3.95%	1/12/2047	139,198	0.00%
Ecolab, Inc.	$202,000	2.75%	18/8/2055	118,594	0.00%
Edison International	$175,000	5.75%	15/6/2027	177,912	0.00%
Edison International	$365,000	4.13%	15/3/2028	353,915	0.01%
Edison International	$180,000	5.25%	15/11/2028	180,313	0.00%
Edison International	$350,000	5.45%	15/6/2029	353,114	0.01%
Edison International	$100,000	6.95%	15/11/2029	106,858	0.00%
Edison International	$200,000	5.25%	15/3/2032	197,945	0.00%
Edwards Lifesciences Corp.	$225,000	4.30%	15/6/2028	220,256	0.00%
EIDP, Inc.[1]	$1,075,000	4.50%	15/5/2026	1,073,776	0.02%
EIDP, Inc.	$250,000	2.30%	15/7/2030	218,434	0.00%
EIDP, Inc.	$200,000	4.80%	15/5/2033	194,212	0.00%
El Paso Electric Co.	$175,000	6.00%	15/5/2035	175,664	0.00%
El Paso Natural Gas Co. LLC	$100,000	3.50%	15/2/2032	86,910	0.00%
Electronic Arts, Inc.	$675,000	4.80%	1/3/2026	675,225	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Electronic Arts, Inc.	$300,000	1.85%	15/2/2031	249,115	0.01%
Electronic Arts, Inc.	$575,000	2.95%	15/2/2051	360,473	0.01%
Elevance Health, Inc.	$750,000	1.50%	15/3/2026	722,257	0.02%
Elevance Health, Inc.	$85,000	4.50%	30/10/2026	84,827	0.00%
Elevance Health, Inc.	$500,000	3.65%	1/12/2027	486,400	0.01%
Elevance Health, Inc.	$1,700,000	4.10%	1/3/2028	1,662,013	0.03%
Elevance Health, Inc.	$225,000	5.15%	15/6/2029	226,329	0.01%
Elevance Health, Inc.	$285,000	4.75%	15/2/2030	281,561	0.01%
Elevance Health, Inc.	$300,000	2.25%	15/5/2030	260,348	0.01%
Elevance Health, Inc.	$780,000	2.55%	15/3/2031	669,372	0.01%
Elevance Health, Inc.	$285,000	4.95%	1/11/2031	280,367	0.01%
Elevance Health, Inc.	$250,000	5.50%	15/10/2032	252,304	0.01%
Elevance Health, Inc.	$550,000	4.75%	15/2/2033	527,011	0.01%
Elevance Health, Inc.	$365,000	5.38%	15/6/2034	361,561	0.01%
Elevance Health, Inc.	$210,000	5.95%	15/12/2034	217,966	0.00%
Elevance Health, Inc.	$600,000	5.20%	15/2/2035	586,178	0.01%
Elevance Health, Inc.	$140,000	6.38%	15/6/2037	147,539	0.00%
Elevance Health, Inc.	$280,000	4.63%	15/5/2042	241,847	0.01%
Elevance Health, Inc.	$400,000	4.65%	15/1/2043	347,419	0.01%
Elevance Health, Inc.	$150,000	5.10%	15/1/2044	136,224	0.00%
Elevance Health, Inc.	$300,000	4.65%	15/8/2044	257,123	0.01%
Elevance Health, Inc.	$575,000	4.38%	1/12/2047	461,923	0.01%
Elevance Health, Inc.	$250,000	4.55%	1/3/2048	205,067	0.00%
Elevance Health, Inc.	$270,000	3.70%	15/9/2049	191,979	0.00%
Elevance Health, Inc.	$790,000	3.13%	15/5/2050	503,574	0.01%
Elevance Health, Inc.	$400,000	3.60%	15/3/2051	277,232	0.01%
Elevance Health, Inc.	$425,000	4.55%	15/5/2052	341,644	0.01%
Elevance Health, Inc.	$500,000	6.10%	15/10/2052	506,076	0.01%
Elevance Health, Inc.	$450,000	5.13%	15/2/2053	398,832	0.01%
Elevance Health, Inc.	$265,000	5.65%	15/6/2054	254,113	0.01%
Elevance Health, Inc.	$510,000	5.70%	15/2/2055	491,818	0.01%
Elevance Health, Inc.	$305,000	5.85%	1/11/2064	294,556	0.01%
Eli Lilly & Co.	€300,000	1.63%	2/6/2026	307,493	0.01%
Eli Lilly & Co.	$250,000	4.50%	9/2/2027	250,531	0.01%
Eli Lilly & Co.	$300,000	4.15%	14/8/2027	298,375	0.01%
Eli Lilly & Co.	$350,000	4.50%	9/2/2029	348,284	0.01%
Eli Lilly & Co.[1]	$814,000	3.38%	15/3/2029	775,656	0.02%
Eli Lilly & Co.	$400,000	4.20%	14/8/2029	391,439	0.01%
Eli Lilly & Co.	€100,000	2.13%	3/6/2030	100,292	0.00%
Eli Lilly & Co.	€450,000	0.63%	1/11/2031	403,724	0.01%
Eli Lilly & Co.	€150,000	0.50%	14/9/2033	127,882	0.00%
Eli Lilly & Co.	$750,000	4.70%	9/2/2034	727,404	0.02%
Eli Lilly & Co.	$500,000	4.60%	14/8/2034	480,210	0.01%
Eli Lilly & Co.	£100,000	1.63%	14/9/2043	70,114	0.00%
Eli Lilly & Co.	$175,000	3.70%	1/3/2045	137,901	0.00%
Eli Lilly & Co.	$350,000	3.95%	15/5/2047	279,671	0.01%
Eli Lilly & Co.	$575,000	3.95%	15/3/2049	450,575	0.01%
Eli Lilly & Co.	€400,000	1.70%	1/11/2049	304,992	0.01%
Eli Lilly & Co.	$650,000	2.25%	15/5/2050	365,554	0.01%
Eli Lilly & Co.	€200,000	1.13%	14/9/2051	128,642	0.00%
Eli Lilly & Co.	$275,000	4.88%	27/2/2053	248,169	0.01%
Eli Lilly & Co.	$550,000	5.00%	9/2/2054	505,969	0.01%
Eli Lilly & Co.	$625,000	5.05%	14/8/2054	578,951	0.01%
Eli Lilly & Co.	$450,000	2.50%	15/9/2060	239,955	0.01%
Eli Lilly & Co.	€100,000	1.38%	14/9/2061	58,920	0.00%
Eli Lilly & Co.	$425,000	4.95%	27/2/2063	381,958	0.01%
Eli Lilly & Co.	$550,000	5.10%	9/2/2064	503,045	0.01%
Eli Lilly & Co.	$300,000	5.20%	14/8/2064	278,882	0.01%
Emerson Electric Co.	$525,000	0.88%	15/10/2026	493,166	0.01%
Emerson Electric Co.	$425,000	2.00%	21/12/2028	383,499	0.01%
Emerson Electric Co.[1]	$800,000	2.20%	21/12/2031	671,962	0.01%
Emerson Electric Co.	$200,000	2.75%	15/10/2050	124,484	0.00%
Emerson Electric Co.	$500,000	2.80%	21/12/2051	308,514	0.01%
Emory University	$125,000	2.14%	1/9/2030	108,745	0.00%
Emory University	$150,000	2.97%	1/9/2050	99,369	0.00%
Enact Holdings, Inc.	$375,000	6.25%	28/5/2029	381,631	0.01%
Enbridge Energy Partners LP	$325,000	7.50%	15/4/2038	368,872	0.01%
Enbridge Energy Partners LP	$185,000	5.50%	15/9/2040	176,645	0.00%
Enbridge Energy Partners LP	$200,000	7.38%	15/10/2045	225,928	0.01%
Energy Transfer LP	$310,000	4.75%	15/1/2026	309,668	0.01%
Energy Transfer LP	$175,000	3.90%	15/7/2026	172,744	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Energy Transfer LP	$350,000	6.05%	1/12/2026	357,616	0.01%
Energy Transfer LP	$220,000	4.40%	15/3/2027	217,893	0.00%
Energy Transfer LP	$485,000	5.50%	1/6/2027	491,393	0.01%
Energy Transfer LP	$415,000	4.00%	1/10/2027	405,816	0.01%
Energy Transfer LP[1]	$665,000	5.55%	15/2/2028	675,394	0.01%
Energy Transfer LP	$245,000	4.95%	15/5/2028	244,671	0.01%
Energy Transfer LP	$480,000	4.95%	15/6/2028	479,201	0.01%
Energy Transfer LP	$350,000	6.10%	1/12/2028	363,505	0.01%
Energy Transfer LP	$525,000	5.25%	15/4/2029	526,995	0.01%
Energy Transfer LP	$348,000	5.25%	1/7/2029	349,744	0.01%
Energy Transfer LP	$165,000	4.15%	15/9/2029	158,294	0.00%
Energy Transfer LP	$525,000	3.75%	15/5/2030	489,468	0.01%
Energy Transfer LP	$350,000	6.40%	1/12/2030	369,555	0.01%
Energy Transfer LP	$955,000	5.75%	15/2/2033	966,734	0.02%
Energy Transfer LP	$775,000	6.55%	1/12/2033	823,624	0.02%
Energy Transfer LP	$300,000	5.55%	15/5/2034	297,516	0.01%
Energy Transfer LP	$610,000	5.60%	1/9/2034	607,382	0.01%
Energy Transfer LP	$175,000	4.90%	15/3/2035	164,343	0.00%
Energy Transfer LP	$275,000	6.63%	15/10/2036	291,845	0.01%
Energy Transfer LP	$195,000	7.50%	1/7/2038	220,439	0.00%
Energy Transfer LP	$245,000	6.05%	1/6/2041	243,783	0.01%
Energy Transfer LP	$345,000	6.50%	1/2/2042	357,293	0.01%
Energy Transfer LP	$285,000	6.10%	15/2/2042	280,258	0.01%
Energy Transfer LP	$120,000	4.95%	15/1/2043	102,999	0.00%
Energy Transfer LP	$160,000	5.15%	1/2/2043	140,807	0.00%
Energy Transfer LP	$155,000	5.95%	1/10/2043	150,094	0.00%
Energy Transfer LP	$420,000	5.30%	1/4/2044	375,440	0.01%
Energy Transfer LP	$200,000	5.00%	15/5/2044	171,510	0.00%
Energy Transfer LP	$405,000	5.15%	15/3/2045	354,466	0.01%
Energy Transfer LP	$705,000	5.35%	15/5/2045	634,206	0.01%
Energy Transfer LP	$225,000	6.13%	15/12/2045	222,022	0.01%
Energy Transfer LP	$365,000	5.30%	15/4/2047	322,525	0.01%
Energy Transfer LP	$525,000	5.40%	1/10/2047	471,336	0.01%
Energy Transfer LP	$590,000	6.00%	15/6/2048	571,659	0.01%
Energy Transfer LP	$680,000	6.25%	15/4/2049	682,151	0.01%
Energy Transfer LP	$990,000	5.00%	15/5/2050	841,587	0.02%
Energy Transfer LP	$820,000	5.95%	15/5/2054	790,960	0.02%
Energy Transfer LP	$1,012,000	6.05%	1/9/2054	990,783	0.02%
EnLink Midstream LLC	$500,000	5.38%	1/6/2029	499,674	0.01%
EnLink Midstream LLC	$320,000	5.65%	1/9/2034	318,938	0.01%
EnLink Midstream Partners LP	$175,000	5.60%	1/4/2044	160,405	0.00%
EnLink Midstream Partners LP	$250,000	5.05%	1/4/2045	214,085	0.00%
EnLink Midstream Partners LP	$225,000	5.45%	1/6/2047	202,537	0.00%
Enstar Finance LLC	$50,000	5.75%	1/9/2040	49,397	0.00%
Enstar Finance LLC	$150,000	5.50%	15/1/2042	143,001	0.00%
Enstar Group Ltd.	$100,000	4.95%	1/6/2029	98,266	0.00%
Enstar Group Ltd.	$275,000	3.10%	1/9/2031	235,056	0.01%
Entegris, Inc.	$375,000	4.75%	15/4/2029	359,011	0.01%
Entergy Arkansas LLC	$175,000	3.50%	1/4/2026	172,656	0.00%
Entergy Arkansas LLC	$150,000	4.00%	1/6/2028	146,301	0.00%
Entergy Arkansas LLC	$145,000	5.15%	15/1/2033	144,512	0.00%
Entergy Arkansas LLC	$100,000	5.30%	15/9/2033	100,614	0.00%
Entergy Arkansas LLC	$250,000	5.45%	1/6/2034	253,417	0.01%
Entergy Arkansas LLC	$185,000	4.20%	1/4/2049	147,138	0.00%
Entergy Arkansas LLC	$250,000	2.65%	15/6/2051	147,914	0.00%
Entergy Arkansas LLC	$200,000	5.75%	1/6/2054	198,253	0.00%
Entergy Corp.	$225,000	2.95%	1/9/2026	218,449	0.00%
Entergy Corp.	$195,000	1.90%	15/6/2028	176,129	0.00%
Entergy Corp.	$200,000	2.80%	15/6/2030	178,191	0.00%
Entergy Corp.	$230,000	2.40%	15/6/2031	194,313	0.00%
Entergy Corp.	$385,000	3.75%	15/6/2050	273,192	0.01%
Entergy Corp.	$450,000	7.13%	1/12/2054	458,660	0.01%
Entergy Louisiana LLC	$150,000	2.40%	1/10/2026	144,441	0.00%
Entergy Louisiana LLC	$340,000	3.12%	1/9/2027	326,867	0.01%
Entergy Louisiana LLC	$130,000	3.25%	1/4/2028	123,605	0.00%
Entergy Louisiana LLC	$275,000	1.60%	15/12/2030	226,649	0.01%
Entergy Louisiana LLC	$425,000	3.05%	1/6/2031	378,386	0.01%
Entergy Louisiana LLC	$155,000	2.35%	15/6/2032	128,988	0.00%
Entergy Louisiana LLC	$240,000	4.00%	15/3/2033	219,806	0.00%
Entergy Louisiana LLC	$150,000	5.35%	15/3/2034	149,980	0.00%
Entergy Louisiana LLC	$250,000	5.15%	15/9/2034	245,758	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Entergy Louisiana LLC	$380,000	3.10%	15/6/2041	272,724	0.01%
Entergy Louisiana LLC	$290,000	4.20%	1/9/2048	230,811	0.01%
Entergy Louisiana LLC	$175,000	4.20%	1/4/2050	137,689	0.00%
Entergy Louisiana LLC	$390,000	2.90%	15/3/2051	239,812	0.01%
Entergy Louisiana LLC	$170,000	4.75%	15/9/2052	146,460	0.00%
Entergy Louisiana LLC	$200,000	5.70%	15/3/2054	197,714	0.00%
Entergy Mississippi LLC	$295,000	2.85%	1/6/2028	276,676	0.01%
Entergy Mississippi LLC	$100,000	5.00%	1/9/2033	97,888	0.00%
Entergy Mississippi LLC	$250,000	3.85%	1/6/2049	185,985	0.00%
Entergy Mississippi LLC	$100,000	5.85%	1/6/2054	100,729	0.00%
Entergy Texas, Inc.	$95,000	4.00%	30/3/2029	91,922	0.00%
Entergy Texas, Inc.	$160,000	1.75%	15/3/2031	131,841	0.00%
Entergy Texas, Inc.	$270,000	4.50%	30/3/2039	239,315	0.01%
Entergy Texas, Inc.	$210,000	3.55%	30/9/2049	147,527	0.00%
Entergy Texas, Inc.	$250,000	5.55%	15/9/2054	242,691	0.01%
Enterprise Products Operating LLC	$420,000	5.05%	10/1/2026	422,011	0.01%
Enterprise Products Operating LLC	$705,000	3.70%	15/2/2026	698,317	0.01%
Enterprise Products Operating LLC	$375,000	4.60%	11/1/2027	375,001	0.01%
Enterprise Products Operating LLC	$175,000	3.95%	15/2/2027	172,512	0.00%
Enterprise Products Operating LLC	$315,000	4.15%	16/10/2028	307,486	0.01%
Enterprise Products Operating LLC	$375,000	3.13%	31/7/2029	348,901	0.01%
Enterprise Products Operating LLC	$595,000	2.80%	31/1/2030	537,643	0.01%
Enterprise Products Operating LLC	$315,000	5.35%	31/1/2033	317,432	0.01%
Enterprise Products Operating LLC	$225,000	6.88%	1/3/2033	247,617	0.01%
Enterprise Products Operating LLC	$375,000	4.85%	31/1/2034	362,938	0.01%
Enterprise Products Operating LLC	$625,000	4.95%	15/2/2035	605,006	0.01%
Enterprise Products Operating LLC	$125,000	7.55%	15/4/2038	146,326	0.00%
Enterprise Products Operating LLC	$165,000	6.13%	15/10/2039	171,393	0.00%
Enterprise Products Operating LLC	$180,000	6.45%	1/9/2040	193,977	0.00%
Enterprise Products Operating LLC	$340,000	5.70%	15/2/2042	338,447	0.01%
Enterprise Products Operating LLC	$225,000	4.85%	15/8/2042	202,788	0.00%
Enterprise Products Operating LLC	$640,000	4.85%	15/3/2044	572,941	0.01%
Enterprise Products Operating LLC	$580,000	5.10%	15/2/2045	533,844	0.01%
Enterprise Products Operating LLC	$340,000	4.90%	15/5/2046	302,622	0.01%
Enterprise Products Operating LLC	$650,000	4.25%	15/2/2048	520,653	0.01%
Enterprise Products Operating LLC	$400,000	4.80%	1/2/2049	345,415	0.01%
Enterprise Products Operating LLC	$635,000	4.20%	31/1/2050	500,813	0.01%
Enterprise Products Operating LLC	$510,000	3.70%	31/1/2051	366,199	0.01%
Enterprise Products Operating LLC	$310,000	3.20%	15/2/2052	201,720	0.00%
Enterprise Products Operating LLC	$500,000	3.30%	15/2/2053	329,042	0.01%
Enterprise Products Operating LLC	$550,000	5.55%	16/2/2055	529,265	0.01%
Enterprise Products Operating LLC	$465,000	3.95%	31/1/2060	334,987	0.01%
Enterprise Products Operating LLC	$625,000	5.25%	16/8/2077	609,606	0.01%
Enterprise Products Operating LLC	$215,000	5.38%	15/2/2078	205,399	0.00%
EOG Resources, Inc.	$475,000	4.15%	15/1/2026	472,626	0.01%
EOG Resources, Inc.	$470,000	4.95%	15/4/2050	417,761	0.01%
EOG Resources, Inc.	$375,000	5.65%	1/12/2054	367,635	0.01%
EPR Properties	$200,000	4.75%	15/12/2026	198,425	0.00%
EPR Properties	$300,000	4.50%	1/6/2027	294,969	0.01%
EPR Properties	$150,000	4.95%	15/4/2028	147,444	0.00%
EPR Properties	$200,000	3.60%	15/11/2031	174,985	0.00%
EQT Corp.	$255,000	3.90%	1/10/2027	247,785	0.01%
EQT Corp.	$200,000	5.70%	1/4/2028	202,944	0.00%
EQT Corp.	$260,000	5.00%	15/1/2029	256,286	0.01%
EQT Corp.	$200,000	7.00%	1/2/2030	212,769	0.00%
EQT Corp.	$240,000	3.63%	15/5/2031	213,725	0.00%
EQT Corp.	$125,000	5.75%	1/2/2034	124,235	0.00%
Equifax, Inc.	$225,000	5.10%	1/6/2028	225,881	0.01%
Equifax, Inc.	$126,000	4.80%	15/9/2029	124,502	0.00%
Equifax, Inc.	$650,000	2.35%	15/9/2031	543,592	0.01%
Equinix Europe 2 Financing Corp. LLC	€800,000	3.25%	15/3/2031	825,446	0.02%
Equinix Europe 2 Financing Corp. LLC	$225,000	5.50%	15/6/2034	225,938	0.01%
Equinix, Inc.	$500,000	1.45%	15/5/2026	478,408	0.01%
Equinix, Inc.	$100,000	2.90%	18/11/2026	96,598	0.00%
Equinix, Inc.	$100,000	1.80%	15/7/2027	92,955	0.00%
Equinix, Inc.	$200,000	1.55%	15/3/2028	180,034	0.00%
Equinix, Inc.	$375,000	3.20%	18/11/2029	344,754	0.01%
Equinix, Inc.	$350,000	2.15%	15/7/2030	301,068	0.01%
Equinix, Inc.	$300,000	2.50%	15/5/2031	256,271	0.01%
Equinix, Inc.	$525,000	3.90%	15/4/2032	483,655	0.01%
Equinix, Inc.	$225,000	3.00%	15/7/2050	142,149	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Equinix, Inc.	$175,000	2.95%	15/9/2051	107,526	0.00%
Equinix, Inc.	$250,000	3.40%	15/2/2052	170,086	0.00%
Equitable Financial Life Global Funding	$300,000	1.00%	9/1/2026	288,874	0.01%
Equitable Financial Life Global Funding	$150,000	1.30%	12/7/2026	142,487	0.00%
Equitable Financial Life Global Funding	$150,000	4.88%	19/11/2027	150,185	0.00%
Equitable Financial Life Global Funding	$900,000	1.80%	8/3/2028	813,389	0.02%
Equitable Financial Life Global Funding	£200,000	6.38%	2/6/2028	260,356	0.01%
Equitable Financial Life Global Funding	$200,000	1.75%	15/11/2030	164,594	0.00%
Equitable Holdings, Inc.	$925,000	4.35%	20/4/2028	906,358	0.02%
Equitable Holdings, Inc.	$52,000	4.57%	15/2/2029	50,450	0.00%
Equitable Holdings, Inc.	$600,000	5.59%	11/1/2033	606,059	0.01%
Equitable Holdings, Inc.	$517,000	5.00%	20/4/2048	460,311	0.01%
ERAC USA Finance LLC	$500,000	3.30%	1/12/2026	487,072	0.01%
ERAC USA Finance LLC	$200,000	4.60%	1/5/2028	198,546	0.00%
ERAC USA Finance LLC	$150,000	5.00%	15/2/2029	150,477	0.00%
ERAC USA Finance LLC	$400,000	4.90%	1/5/2033	388,386	0.01%
ERAC USA Finance LLC	$500,000	6.70%	1/6/2034	549,504	0.01%
ERAC USA Finance LLC	$575,000	5.20%	30/10/2034	568,364	0.01%
ERAC USA Finance LLC	$300,000	7.00%	15/10/2037	337,959	0.01%
ERAC USA Finance LLC	$400,000	5.63%	15/3/2042	396,066	0.01%
ERAC USA Finance LLC	$375,000	4.50%	15/2/2045	320,718	0.01%
ERAC USA Finance LLC	$325,000	4.20%	1/11/2046	263,764	0.01%
ERAC USA Finance LLC	$1,075,000	5.40%	1/5/2053	1,029,205	0.02%
ERP Operating LP	$425,000	3.25%	1/8/2027	409,429	0.01%
ERP Operating LP	$300,000	3.50%	1/3/2028	288,981	0.01%
ERP Operating LP	$200,000	4.15%	1/12/2028	195,477	0.00%
ERP Operating LP	$325,000	3.00%	1/7/2029	299,942	0.01%
ERP Operating LP	$100,000	2.50%	15/2/2030	88,913	0.00%
ERP Operating LP	$200,000	1.85%	1/8/2031	164,947	0.00%
ERP Operating LP	$325,000	4.65%	15/9/2034	308,023	0.01%
ERP Operating LP	$275,000	4.50%	1/7/2044	236,682	0.01%
ERP Operating LP	$200,000	4.50%	1/6/2045	169,826	0.00%
Essent Group Ltd.	$275,000	6.25%	1/7/2029	280,866	0.01%
Essential Properties LP	$150,000	2.95%	15/7/2031	127,808	0.00%
Essential Utilities, Inc.	$525,000	4.80%	15/8/2027	524,204	0.01%
Essential Utilities, Inc.	$385,000	3.57%	1/5/2029	362,314	0.01%
Essential Utilities, Inc.	$200,000	2.70%	15/4/2030	177,899	0.00%
Essential Utilities, Inc.	$200,000	5.38%	15/1/2034	198,232	0.00%
Essential Utilities, Inc.	$135,000	4.28%	1/5/2049	105,814	0.00%
Essential Utilities, Inc.	$200,000	3.35%	15/4/2050	131,504	0.00%
Essential Utilities, Inc.	$150,000	5.30%	1/5/2052	136,454	0.00%
Essex Portfolio LP	$200,000	3.38%	15/4/2026	196,445	0.00%
Essex Portfolio LP	$400,000	1.70%	1/3/2028	361,542	0.01%
Essex Portfolio LP	$100,000	4.00%	1/3/2029	96,189	0.00%
Essex Portfolio LP	$480,000	3.00%	15/1/2030	434,197	0.01%
Essex Portfolio LP	$100,000	1.65%	15/1/2031	81,259	0.00%
Essex Portfolio LP	$250,000	2.55%	15/6/2031	212,342	0.00%
Essex Portfolio LP	$200,000	2.65%	15/3/2032	168,588	0.00%
Essex Portfolio LP	$225,000	5.50%	1/4/2034	225,003	0.01%
Essex Portfolio LP	$75,000	4.50%	15/3/2048	61,970	0.00%
Estee Lauder Cos, Inc.	$75,000	3.15%	15/3/2027	72,638	0.00%
Estee Lauder Cos, Inc.[1]	$200,000	4.38%	15/5/2028	197,534	0.00%
Estee Lauder Cos, Inc.	$325,000	2.38%	1/12/2029	289,694	0.01%
Estee Lauder Cos, Inc.	$625,000	1.95%	15/3/2031	519,065	0.01%
Estee Lauder Cos, Inc.	$375,000	4.65%	15/5/2033	358,144	0.01%
Estee Lauder Cos, Inc.	$125,000	6.00%	15/5/2037	128,279	0.00%
Estee Lauder Cos, Inc.	$220,000	4.15%	15/3/2047	173,583	0.00%
Estee Lauder Cos, Inc.	$350,000	3.13%	1/12/2049	224,467	0.01%
Estee Lauder Cos, Inc.	$150,000	5.15%	15/5/2053	140,223	0.00%
Euronet Worldwide, Inc.	€200,000	1.38%	22/5/2026	201,362	0.00%
Everest Reinsurance Holdings, Inc.	$225,000	4.87%	1/6/2044	194,958	0.00%
Everest Reinsurance Holdings, Inc.	$240,000	3.50%	15/10/2050	163,163	0.00%
Everest Reinsurance Holdings, Inc.	$500,000	3.13%	15/10/2052	309,365	0.01%
Evergy Kansas Central, Inc.	$360,000	2.55%	1/7/2026	349,261	0.01%
Evergy Kansas Central, Inc.	$115,000	5.90%	15/11/2033	118,928	0.00%
Evergy Kansas Central, Inc.	$190,000	4.13%	1/3/2042	154,952	0.00%
Evergy Kansas Central, Inc.	$165,000	4.10%	1/4/2043	132,659	0.00%
Evergy Kansas Central, Inc.	$90,000	4.25%	1/12/2045	72,581	0.00%
Evergy Kansas Central, Inc.	$390,000	3.25%	1/9/2049	257,922	0.01%
Evergy Kansas Central, Inc.	$100,000	5.70%	15/3/2053	98,388	0.00%
Evergy Metro, Inc.	$275,000	2.25%	1/6/2030	238,256	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Evergy Metro, Inc.	$350,000	4.95%	15/4/2033	341,501	0.01%
Evergy Metro, Inc.	$125,000	5.40%	1/4/2034	125,079	0.00%
Evergy Metro, Inc.	$250,000	5.30%	1/10/2041	236,454	0.01%
Evergy Metro, Inc.	$105,000	4.20%	15/3/2048	83,019	0.00%
Evergy, Inc.	$300,000	2.90%	15/9/2029	272,830	0.01%
Evergy, Inc.	$175,000	6.65%	1/6/2055	175,442	0.00%
Eversource Energy	$400,000	4.75%	15/5/2026	399,502	0.01%
Eversource Energy	$90,000	1.40%	15/8/2026	85,146	0.00%
Eversource Energy	$165,000	2.90%	1/3/2027	158,309	0.00%
Eversource Energy	$100,000	4.60%	1/7/2027	99,310	0.00%
Eversource Energy	$390,000	3.30%	15/1/2028	370,724	0.01%
Eversource Energy	$345,000	5.45%	1/3/2028	349,404	0.01%
Eversource Energy	$375,000	5.95%	1/2/2029	386,401	0.01%
Eversource Energy	$355,000	4.25%	1/4/2029	343,029	0.01%
Eversource Energy	$235,000	1.65%	15/8/2030	195,392	0.00%
Eversource Energy	$350,000	5.85%	15/4/2031	358,959	0.01%
Eversource Energy	$175,000	3.38%	1/3/2032	153,313	0.00%
Eversource Energy	$250,000	5.50%	1/1/2034	248,217	0.01%
Eversource Energy	$300,000	5.95%	15/7/2034	307,676	0.01%
Eversource Energy	$320,000	3.45%	15/1/2050	219,185	0.00%
Exelon Corp.[1]	$350,000	3.40%	15/4/2026	344,241	0.01%
Exelon Corp.[1]	$1,275,000	2.75%	15/3/2027	1,220,743	0.03%
Exelon Corp.	$315,000	5.15%	15/3/2028	316,958	0.01%
Exelon Corp.	$150,000	5.15%	15/3/2029	150,741	0.00%
Exelon Corp.	$375,000	4.05%	15/4/2030	357,365	0.01%
Exelon Corp.	$161,000	3.35%	15/3/2032	142,634	0.00%
Exelon Corp.	$445,000	5.30%	15/3/2033	443,701	0.01%
Exelon Corp.	$125,000	5.45%	15/3/2034	124,890	0.00%
Exelon Corp.	$550,000	5.63%	15/6/2035	552,028	0.01%
Exelon Corp.	$180,000	4.95%	15/6/2035	170,233	0.00%
Exelon Corp.	$405,000	5.10%	15/6/2045	366,463	0.01%
Exelon Corp.	$465,000	5.60%	15/3/2053	448,337	0.01%
Expand Energy Corp.	$1,345,000	5.38%	15/3/2030	1,315,216	0.03%
Expand Energy Corp.	$420,000	4.75%	1/2/2032	390,141	0.01%
Expand Energy Corp.	$100,000	5.70%	15/1/2035	98,287	0.00%
Expedia Group, Inc.	$200,000	5.00%	15/2/2026	200,420	0.00%
Expedia Group, Inc.	$725,000	4.63%	1/8/2027	722,079	0.02%
Expedia Group, Inc.	$575,000	3.80%	15/2/2028	554,814	0.01%
Expedia Group, Inc.	$375,000	3.25%	15/2/2030	345,615	0.01%
Experian Europe DAC	€500,000	1.56%	16/5/2031	478,066	0.01%
Extra Space Storage LP	$185,000	5.70%	1/4/2028	188,870	0.00%
Extra Space Storage LP	$400,000	3.90%	1/4/2029	382,065	0.01%
Extra Space Storage LP	$700,000	5.50%	1/7/2030	711,576	0.02%
Extra Space Storage LP	$100,000	2.20%	15/10/2030	85,241	0.00%
Extra Space Storage LP	$250,000	2.55%	1/6/2031	212,530	0.00%
Extra Space Storage LP	$460,000	2.40%	15/10/2031	382,322	0.01%
Extra Space Storage LP	$500,000	2.35%	15/3/2032	408,727	0.01%
Extra Space Storage LP	$200,000	5.40%	1/2/2034	198,374	0.00%
Extra Space Storage LP	$200,000	5.35%	15/1/2035	197,230	0.00%
Exxon Mobil Corp.[1]	$755,000	3.04%	1/3/2026	743,135	0.02%
Exxon Mobil Corp.[1]	$705,000	2.28%	16/8/2026	681,592	0.01%
Exxon Mobil Corp.[1]	$550,000	3.29%	19/3/2027	538,447	0.01%
Exxon Mobil Corp.[1]	€1,000,000	0.52%	26/6/2028	960,758	0.02%
Exxon Mobil Corp.	$380,000	2.44%	16/8/2029	346,830	0.01%
Exxon Mobil Corp.	$710,000	3.48%	19/3/2030	668,480	0.01%
Exxon Mobil Corp.	$155,000	2.61%	15/10/2030	138,072	0.00%
Exxon Mobil Corp.	€400,000	0.84%	26/6/2032	353,365	0.01%
Exxon Mobil Corp.	€300,000	1.41%	26/6/2039	234,659	0.01%
Exxon Mobil Corp.	$670,000	3.00%	16/8/2039	506,364	0.01%
Exxon Mobil Corp.	$850,000	4.23%	19/3/2040	744,990	0.02%
Exxon Mobil Corp.	$415,000	3.57%	6/3/2045	312,124	0.01%
Exxon Mobil Corp.[1]	$1,140,000	4.11%	1/3/2046	923,586	0.02%
Exxon Mobil Corp.	$430,000	3.10%	16/8/2049	286,056	0.01%
Exxon Mobil Corp.[1]	$1,040,000	4.33%	19/3/2050	856,464	0.02%
Exxon Mobil Corp.	$940,000	3.45%	15/4/2051	661,031	0.01%
F&G Annuities & Life, Inc.	$350,000	7.40%	13/1/2028	364,254	0.01%
F&G Annuities & Life, Inc.	$200,000	6.25%	4/10/2034	194,368	0.00%
F&G Global Funding	$200,000	1.75%	30/6/2026	190,251	0.00%
F&G Global Funding	$200,000	2.30%	11/4/2027	188,028	0.00%
F&G Global Funding	$300,000	2.00%	20/9/2028	264,032	0.01%
FactSet Research Systems, Inc.	$500,000	2.90%	1/3/2027	480,204	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Farmers Exchange Capital	$175,000	7.05%	15/7/2028	181,509	0.00%
Farmers Exchange Capital II	$100,000	6.15%	1/11/2053	95,991	0.00%
Farmers Exchange Capital III	$360,000	5.45%	15/10/2054	324,992	0.01%
Farmers Insurance Exchange	$150,000	4.75%	1/11/2057	121,344	0.00%
Federal Realty OP LP	$200,000	1.25%	15/2/2026	192,004	0.00%
Federal Realty OP LP	$50,000	3.20%	15/6/2029	46,072	0.00%
Federal Realty OP LP	$345,000	4.50%	1/12/2044	288,677	0.01%
FedEx Corp.	$100,000	3.25%	1/4/2026	98,264	0.00%
FedEx Corp.	€100,000	1.63%	11/1/2027	101,612	0.00%
FedEx Corp.	$200,000	3.40%	15/2/2028	191,682	0.00%
FedEx Corp.	€300,000	0.45%	4/5/2029	278,687	0.01%
FedEx Corp.	€200,000	1.30%	5/8/2031	184,480	0.00%
FedEx Corp.	€200,000	0.95%	4/5/2033	170,658	0.00%
FedEx Corp.	$200,000	4.90%	15/1/2034	194,608	0.00%
FedEx Corp.	$350,000	3.25%	15/5/2041	255,481	0.01%
FedEx Corp.	$325,000	3.88%	1/8/2042	253,220	0.01%
FedEx Corp.	$175,000	4.10%	15/4/2043	138,936	0.00%
FedEx Corp.	$350,000	4.10%	1/2/2045	273,848	0.01%
FedEx Corp.	$150,000	4.75%	15/11/2045	128,565	0.00%
FedEx Corp.	$475,000	4.55%	1/4/2046	395,420	0.01%
FedEx Corp.	$300,000	4.40%	15/1/2047	243,122	0.01%
FedEx Corp.	$375,000	4.05%	15/2/2048	287,359	0.01%
FedEx Corp.	$330,000	4.95%	17/10/2048	287,648	0.01%
FedEx Corp.	$400,000	5.25%	15/5/2050	365,924	0.01%
Fells Point Funding Trust	$315,000	3.05%	31/1/2027	302,831	0.01%
Ferguson Enterprises, Inc.	$290,000	5.00%	3/10/2034	277,280	0.01%
Ferguson Finance plc	$200,000	4.25%	20/4/2027	197,014	0.00%
Ferguson Finance plc	$350,000	4.50%	24/10/2028	341,720	0.01%
Ferguson Finance plc	$200,000	3.25%	2/6/2030	181,542	0.00%
Ferguson Finance plc	$250,000	4.65%	20/4/2032	238,380	0.01%
Ferrovial SE	€500,000	4.38%	13/9/2030	546,014	0.01%
Fidelity National Financial, Inc.	$75,000	4.50%	15/8/2028	73,582	0.00%
Fidelity National Financial, Inc.	$500,000	3.40%	15/6/2030	453,699	0.01%
Fidelity National Financial, Inc.	$200,000	2.45%	15/3/2031	168,739	0.00%
Fidelity National Financial, Inc.	$125,000	3.20%	17/9/2051	77,022	0.00%
Fidelity National Information Services, Inc.	$750,000	1.15%	1/3/2026	719,392	0.02%
Fidelity National Information Services, Inc.	€225,000	1.50%	21/5/2027	226,003	0.01%
Fidelity National Information Services, Inc.	$625,000	1.65%	1/3/2028	565,329	0.01%
Fidelity National Information Services, Inc.	$360,000	2.25%	1/3/2031	305,211	0.01%
Fidelity National Information Services, Inc.	$275,000	5.10%	15/7/2032	273,627	0.01%
Fidelity National Information Services, Inc.	€120,000	2.95%	21/5/2039	115,265	0.00%
Fidelity National Information Services, Inc.	$425,000	3.10%	1/3/2041	308,843	0.01%
Fifth Third Bancorp	$600,000	1.71%	1/11/2027	566,263	0.01%
Fifth Third Bancorp	$150,000	4.06%	25/4/2028	146,777	0.00%
Fifth Third Bancorp	$300,000	6.36%	27/10/2028	310,109	0.01%
Fifth Third Bancorp	$525,000	6.34%	27/7/2029	544,463	0.01%
Fifth Third Bancorp	$1,225,000	4.77%	28/7/2030	1,200,320	0.03%
Fifth Third Bancorp	$550,000	5.63%	29/1/2032	556,017	0.01%
Fifth Third Bancorp	$175,000	4.34%	25/4/2033	162,416	0.00%
Fifth Third Bancorp	$335,000	8.25%	1/3/2038	401,913	0.01%
Fifth Third Bank, Inc.	$250,000	2.25%	1/2/2027	237,411	0.01%
First American Financial Corp.	$150,000	4.00%	15/5/2030	139,823	0.00%
First American Financial Corp.	$200,000	2.40%	15/8/2031	164,572	0.00%
First American Financial Corp.	$175,000	5.45%	30/9/2034	168,920	0.00%
First Horizon Bank	$250,000	5.75%	1/5/2030	248,740	0.01%
First-Citizens Bank & Trust Co.	$325,000	6.13%	9/3/2028	333,883	0.01%
FirstEnergy Corp.	$200,000	2.25%	1/9/2030	171,370	0.00%
FirstEnergy Corp.	$250,000	4.85%	15/7/2047	212,606	0.00%
FirstEnergy Corp.	$325,000	3.40%	1/3/2050	220,228	0.00%
FirstEnergy Pennsylvania Electric Co.	$135,000	3.25%	15/3/2028	128,059	0.00%
FirstEnergy Pennsylvania Electric Co.	$185,000	5.20%	1/4/2028	185,756	0.00%
FirstEnergy Pennsylvania Electric Co.	$105,000	3.60%	1/6/2029	98,655	0.00%
FirstEnergy Transmission LLC	$255,000	2.87%	15/9/2028	236,152	0.01%
FirstEnergy Transmission LLC	$250,000	4.55%	15/1/2030	243,328	0.01%
FirstEnergy Transmission LLC	$150,000	5.00%	15/1/2035	145,045	0.00%
FirstEnergy Transmission LLC	$250,000	5.45%	15/7/2044	239,481	0.01%
FirstEnergy Transmission LLC	$175,000	4.55%	1/4/2049	146,601	0.00%
Fiserv, Inc.	$950,000	3.20%	1/7/2026	928,985	0.02%
Fiserv, Inc.	$750,000	2.25%	1/6/2027	707,481	0.01%
Fiserv, Inc.	€300,000	1.13%	1/7/2027	299,784	0.01%
Fiserv, Inc.	$775,000	5.45%	2/3/2028	787,123	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Fiserv, Inc.	$400,000	4.20%	1/10/2028	389,110	0.01%
Fiserv, Inc.	$1,100,000	3.50%	1/7/2029	1,032,253	0.02%
Fiserv, Inc.	$200,000	4.75%	15/3/2030	197,436	0.00%
Fiserv, Inc.	$175,000	2.65%	1/6/2030	154,690	0.00%
Fiserv, Inc.	€1,000,000	1.63%	1/7/2030	958,371	0.02%
Fiserv, Inc.	$175,000	5.35%	15/3/2031	177,863	0.00%
Fiserv, Inc.	€400,000	4.50%	24/5/2031	441,735	0.01%
Fiserv, Inc.	£300,000	3.00%	1/7/2031	332,399	0.01%
Fiserv, Inc.	$625,000	5.60%	2/3/2033	633,686	0.01%
Fiserv, Inc.	$500,000	5.63%	21/8/2033	508,983	0.01%
Fiserv, Inc.	$200,000	5.45%	15/3/2034	200,117	0.00%
Fiserv, Inc.	$400,000	5.15%	12/8/2034	391,006	0.01%
Fiserv, Inc.	$685,000	4.40%	1/7/2049	559,689	0.01%
Five Corners Funding Trust II	$625,000	2.85%	15/5/2030	558,928	0.01%
Five Corners Funding Trust III	$350,000	5.79%	15/2/2033	359,043	0.01%
Five Corners Funding Trust IV	$275,000	6.00%	15/2/2053	277,177	0.01%
Flex Intermediate Holdco LLC	$260,000	3.36%	30/6/2031	222,219	0.01%
Flex Intermediate Holdco LLC	$175,000	4.32%	30/12/2039	134,485	0.00%
Flex Ltd.	$200,000	3.75%	1/2/2026	197,152	0.00%
Flex Ltd.	$405,000	4.88%	15/6/2029	397,010	0.01%
Flex Ltd.	$350,000	4.88%	12/5/2030	341,496	0.01%
Flex Ltd.	$275,000	5.25%	15/1/2032	271,107	0.01%
FLNG Liquefaction 2 LLC	$320,520	4.13%	31/3/2038	286,512	0.01%
Florida Gas Transmission Co. LLC	$340,000	2.55%	1/7/2030	296,532	0.01%
Florida Gas Transmission Co. LLC	$50,000	2.30%	1/10/2031	40,889	0.00%
Florida Power & Light Co.	$150,000	4.45%	15/5/2026	150,030	0.00%
Florida Power & Light Co.	$95,000	3.30%	30/5/2027	91,988	0.00%
Florida Power & Light Co.	$305,000	5.05%	1/4/2028	308,012	0.01%
Florida Power & Light Co.[1]	$680,000	4.40%	15/5/2028	673,230	0.01%
Florida Power & Light Co.	$200,000	5.15%	15/6/2029	202,515	0.00%
Florida Power & Light Co.	$150,000	4.63%	15/5/2030	148,495	0.00%
Florida Power & Light Co.	$700,000	2.45%	3/2/2032	590,912	0.01%
Florida Power & Light Co.	$250,000	4.80%	15/5/2033	243,489	0.01%
Florida Power & Light Co.	$450,000	5.63%	1/4/2034	463,571	0.01%
Florida Power & Light Co.	$225,000	5.30%	15/6/2034	225,964	0.01%
Florida Power & Light Co.	$150,000	5.00%	1/8/2034	149,152	0.00%
Florida Power & Light Co.	$175,000	5.65%	1/2/2037	178,857	0.00%
Florida Power & Light Co.	$190,000	5.95%	1/2/2038	198,941	0.00%
Florida Power & Light Co.	$525,000	5.96%	1/4/2039	548,843	0.01%
Florida Power & Light Co.	$290,000	5.69%	1/3/2040	296,147	0.01%
Florida Power & Light Co.	$125,000	5.25%	1/2/2041	120,995	0.00%
Florida Power & Light Co.	$365,000	4.13%	1/2/2042	304,142	0.01%
Florida Power & Light Co.	$185,000	3.80%	15/12/2042	146,175	0.00%
Florida Power & Light Co.	$505,000	3.70%	1/12/2047	378,132	0.01%
Florida Power & Light Co.	$355,000	3.95%	1/3/2048	278,973	0.01%
Florida Power & Light Co.	$260,000	3.99%	1/3/2049	203,779	0.00%
Florida Power & Light Co.	$235,000	3.15%	1/10/2049	158,370	0.00%
Florida Power & Light Co.	$695,000	2.88%	4/12/2051	435,892	0.01%
Florida Power & Light Co.	$330,000	5.30%	1/4/2053	314,630	0.01%
Florida Power & Light Co.	$250,000	5.60%	15/6/2054	249,782	0.01%
Flowers Foods, Inc.	$50,000	3.50%	1/10/2026	48,815	0.00%
Flowers Foods, Inc.	$250,000	2.40%	15/3/2031	211,705	0.00%
Flowserve Corp.	$60,000	3.50%	1/10/2030	54,786	0.00%
Flowserve Corp.	$275,000	2.80%	15/1/2032	233,389	0.01%
FMC Corp.	$275,000	5.15%	18/5/2026	275,317	0.01%
FMC Corp.	$405,000	5.65%	18/5/2033	400,524	0.01%
FMC Corp.	$435,000	4.50%	1/10/2049	332,830	0.01%
FMR LLC	$475,000	7.57%	15/6/2029	523,573	0.01%
FMR LLC	$550,000	4.95%	1/2/2033	535,818	0.01%
FNB Corp.	$125,000	5.72%	11/12/2030	123,420	0.00%
Ford Credit Canada Co.	CAD225,000	2.96%	16/9/2026	154,123	0.00%
Ford Credit Canada Co.	CAD215,000	6.33%	10/11/2026	155,652	0.00%
Ford Credit Canada Co.	CAD230,000	4.61%	13/9/2027	161,651	0.00%
Ford Credit Canada Co.	CAD360,000	5.24%	23/5/2028	257,622	0.01%
Ford Credit Canada Co.	CAD315,000	6.38%	10/11/2028	234,067	0.01%
Ford Credit Canada Co.	CAD395,000	5.44%	9/2/2029	284,660	0.01%
Ford Credit Canada Co.	CAD145,000	4.79%	12/9/2029	101,873	0.00%
Ford Credit Canada Co.	CAD375,000	5.67%	20/2/2030	272,846	0.01%
Ford Credit Canada Co.	CAD105,000	5.58%	23/5/2031	75,924	0.00%
Ford Foundation	$100,000	2.42%	1/6/2050	58,700	0.00%
Ford Foundation	$250,000	2.82%	1/6/2070	140,726	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Ford Motor Co.	$150,000	9.63%	22/4/2030	173,280	0.00%
Ford Motor Co.	$459,000	7.45%	16/7/2031	493,284	0.01%
Ford Motor Co.	$976,000	3.25%	12/2/2032	812,235	0.02%
Ford Motor Co.	$388,000	6.10%	19/8/2032	386,207	0.01%
Ford Motor Co.	$750,000	4.75%	15/1/2043	590,715	0.01%
Ford Motor Co.	$325,000	7.40%	1/11/2046	342,735	0.01%
Ford Motor Co.	$545,000	5.29%	8/12/2046	466,824	0.01%
Ford Motor Credit Co. LLC	$750,000	4.39%	8/1/2026	744,077	0.02%
Ford Motor Credit Co. LLC	$800,000	6.95%	6/3/2026	814,116	0.02%
Ford Motor Credit Co. LLC	$650,000	6.95%	10/6/2026	664,369	0.01%
Ford Motor Credit Co. LLC	$263,000	4.54%	1/8/2026	260,050	0.01%
Ford Motor Credit Co. LLC	$525,000	2.70%	10/8/2026	504,230	0.01%
Ford Motor Credit Co. LLC	$800,000	5.13%	5/11/2026	799,370	0.02%
Ford Motor Credit Co. LLC	$315,000	4.27%	9/1/2027	308,555	0.01%
Ford Motor Credit Co. LLC	$500,000	5.80%	5/3/2027	504,430	0.01%
Ford Motor Credit Co. LLC	$950,000	5.85%	17/5/2027	959,855	0.02%
Ford Motor Credit Co. LLC	$325,000	4.95%	28/5/2027	322,139	0.01%
Ford Motor Credit Co. LLC	€200,000	4.87%	3/8/2027	215,214	0.00%
Ford Motor Credit Co. LLC	$438,000	4.13%	17/8/2027	423,869	0.01%
Ford Motor Credit Co. LLC	$263,000	3.82%	2/11/2027	251,936	0.01%
Ford Motor Credit Co. LLC	$525,000	7.35%	4/11/2027	549,330	0.01%
Ford Motor Credit Co. LLC	$463,000	2.90%	16/2/2028	427,216	0.01%
Ford Motor Credit Co. LLC	$425,000	6.80%	12/5/2028	439,264	0.01%
Ford Motor Credit Co. LLC	€200,000	6.13%	15/5/2028	223,939	0.01%
Ford Motor Credit Co. LLC	£300,000	5.63%	9/10/2028	373,293	0.01%
Ford Motor Credit Co. LLC	$950,000	6.80%	7/11/2028	984,600	0.02%
Ford Motor Credit Co. LLC	$263,000	2.90%	10/2/2029	235,415	0.01%
Ford Motor Credit Co. LLC	€200,000	5.13%	20/2/2029	217,783	0.00%
Ford Motor Credit Co. LLC	$800,000	5.80%	8/3/2029	800,060	0.02%
Ford Motor Credit Co. LLC	$671,000	5.11%	3/5/2029	653,103	0.01%
Ford Motor Credit Co. LLC	$750,000	5.30%	6/9/2029	735,186	0.02%
Ford Motor Credit Co. LLC	€600,000	4.45%	14/2/2030	638,158	0.01%
Ford Motor Credit Co. LLC	$404,000	7.35%	6/3/2030	427,854	0.01%
Ford Motor Credit Co. LLC	$500,000	7.20%	10/6/2030	526,235	0.01%
Ford Motor Credit Co. LLC	$484,000	4.00%	13/11/2030	435,722	0.01%
Ford Motor Credit Co. LLC	$350,000	6.05%	5/3/2031	349,210	0.01%
Ford Motor Credit Co. LLC	$275,000	3.63%	17/6/2031	237,728	0.01%
Ford Motor Credit Co. LLC	$1,200,000	6.05%	5/11/2031	1,190,749	0.02%
Ford Motor Credit Co. LLC	$500,000	7.12%	7/11/2033	522,086	0.01%
Ford Motor Credit Co. LLC	$900,000	6.13%	8/3/2034	879,822	0.02%
Fortinet, Inc.	$200,000	1.00%	15/3/2026	191,269	0.00%
Fortive Corp.	$250,000	4.30%	15/6/2046	201,563	0.00%
Fortune Brands Innovations, Inc.	$285,000	3.25%	15/9/2029	263,463	0.01%
Fortune Brands Innovations, Inc.	$200,000	4.00%	25/3/2032	184,386	0.00%
Fortune Brands Innovations, Inc.	$200,000	4.50%	25/3/2052	157,130	0.00%
Foundry JV Holdco LLC	$750,000	5.90%	25/1/2030	759,863	0.02%
Foundry JV Holdco LLC	$300,000	6.15%	25/1/2032	302,537	0.01%
Foundry JV Holdco LLC	$200,000	5.88%	25/1/2034	195,497	0.00%
Foundry JV Holdco LLC	$450,000	6.25%	25/1/2035	452,509	0.01%
Foundry JV Holdco LLC	$300,000	6.40%	25/1/2038	302,920	0.01%
Fox Corp.	$550,000	4.71%	25/1/2029	543,492	0.01%
Fox Corp.	$850,000	6.50%	13/10/2033	894,657	0.02%
Fox Corp.	$300,000	5.48%	25/1/2039	285,211	0.01%
Fox Corp.	$675,000	5.58%	25/1/2049	625,753	0.01%
Franciscan Missionaries of Our Lady Health System, Inc.	$210,000	3.91%	1/7/2049	160,433	0.00%
Franklin Resources, Inc.	$250,000	1.60%	30/10/2030	207,952	0.00%
Fred Hutchinson Cancer Center	$105,000	4.97%	1/1/2052	96,642	0.00%
Freeport-McMoRan, Inc.	$250,000	4.38%	1/8/2028	243,096	0.01%
Freeport-McMoRan, Inc.	$200,000	4.25%	1/3/2030	190,459	0.00%
Freeport-McMoRan, Inc.	$250,000	4.63%	1/8/2030	242,255	0.01%
Freeport-McMoRan, Inc.	$250,000	5.40%	14/11/2034	247,151	0.01%
Freeport-McMoRan, Inc.	$635,000	5.45%	15/3/2043	593,025	0.01%
FS KKR Capital Corp.	$200,000	2.63%	15/1/2027	189,225	0.00%
FS KKR Capital Corp.	$400,000	7.88%	15/1/2029	425,258	0.01%
FS KKR Capital Corp.	$150,000	6.88%	15/8/2029	154,847	0.00%
FS KKR Capital Corp.	$700,000	6.13%	15/1/2030	699,789	0.01%
GA Global Funding Trust	$200,000	2.25%	6/1/2027	189,336	0.00%
GA Global Funding Trust	$325,000	4.40%	23/9/2027	320,109	0.01%
GA Global Funding Trust	$400,000	1.95%	15/9/2028	356,955	0.01%
GA Global Funding Trust	$350,000	5.50%	8/1/2029	353,405	0.01%
GA Global Funding Trust	$175,000	2.90%	6/1/2032	146,577	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Gabon Blue Bond Master Trust Series 2	$200,000	6.10%	1/8/2038	197,168	0.00%
Gartner, Inc.	$280,000	4.50%	1/7/2028	272,743	0.01%
Gartner, Inc.	$275,000	3.63%	15/6/2029	255,857	0.01%
Gartner, Inc.	$280,000	3.75%	1/10/2030	256,189	0.01%
GATX Corp.	$550,000	3.25%	15/9/2026	535,983	0.01%
GATX Corp.	$100,000	3.85%	30/3/2027	97,621	0.00%
GATX Corp.	$200,000	3.50%	15/3/2028	191,101	0.00%
GATX Corp.	$300,000	4.55%	7/11/2028	294,963	0.01%
GATX Corp.	$200,000	1.90%	1/6/2031	162,962	0.00%
GATX Corp.	$200,000	4.90%	15/3/2033	192,927	0.00%
GATX Corp.	$150,000	5.45%	15/9/2033	150,259	0.00%
GATX Corp.	$350,000	6.05%	15/3/2034	365,850	0.01%
GATX Corp.	$100,000	6.90%	1/5/2034	109,726	0.00%
GATX Corp.	$325,000	3.10%	1/6/2051	205,879	0.00%
GATX Corp.	$100,000	6.05%	5/6/2054	102,692	0.00%
GE Capital Canada Funding Co.	CAD75,000	5.73%	22/10/2037	53,865	0.00%
GE Capital European Funding Unlimited Co.	€125,000	6.03%	1/3/2038	161,351	0.00%
GE Capital Funding LLC	$575,000	4.55%	15/5/2032	553,323	0.01%
GE Capital International Funding Co. Unlimited Co.	$200,000	4.42%	15/11/2035	184,464	0.00%
GE Capital UK Funding Unlimited Co.	£429,000	5.88%	18/1/2033	554,119	0.01%
GE HealthCare Technologies, Inc.	$700,000	5.65%	15/11/2027	717,459	0.02%
GE HealthCare Technologies, Inc.	$285,000	4.80%	14/8/2029	282,317	0.01%
GE HealthCare Technologies, Inc.[1]	$950,000	5.86%	15/3/2030	984,165	0.02%
GE HealthCare Technologies, Inc.	$720,000	5.91%	22/11/2032	748,737	0.02%
GE HealthCare Technologies, Inc.	$400,000	6.38%	22/11/2052	430,306	0.01%
General Dynamics Corp.	$100,000	2.13%	15/8/2026	96,363	0.00%
General Dynamics Corp.	$385,000	3.75%	15/5/2028	373,604	0.01%
General Dynamics Corp.	$625,000	4.25%	1/4/2040	545,632	0.01%
General Dynamics Corp.	$100,000	3.60%	15/11/2042	78,590	0.00%
General Dynamics Corp.	$200,000	4.25%	1/4/2050	165,046	0.00%
General Electric Co.	€550,000	1.50%	17/5/2029	539,034	0.01%
General Electric Co.	$275,000	6.75%	15/3/2032	301,033	0.01%
General Electric Co.	€200,000	4.13%	19/9/2035	219,079	0.00%
General Electric Co.	€250,000	2.13%	17/5/2037	220,290	0.00%
General Electric Co.	$200,000	6.88%	10/1/2039	227,362	0.01%
General Electric Co.	$250,000	4.50%	11/3/2044	216,406	0.00%
General Electric Co.	$465,000	4.35%	1/5/2050	387,338	0.01%
General Mills, Inc.	€700,000	0.45%	15/1/2026	708,449	0.02%
General Mills, Inc.	$200,000	4.70%	30/1/2027	199,933	0.00%
General Mills, Inc.	$500,000	4.20%	17/4/2028	489,646	0.01%
General Mills, Inc.	$450,000	5.50%	17/10/2028	459,343	0.01%
General Mills, Inc.	€100,000	3.91%	13/4/2029	107,065	0.00%
General Mills, Inc.	$350,000	4.88%	30/1/2030	347,800	0.01%
General Mills, Inc.	$275,000	2.88%	15/4/2030	247,316	0.01%
General Mills, Inc.	€400,000	3.65%	23/10/2030	424,579	0.01%
General Mills, Inc.	$350,000	2.25%	14/10/2031	292,427	0.01%
General Mills, Inc.	€100,000	3.85%	23/4/2034	106,570	0.00%
General Mills, Inc.	$550,000	5.25%	30/1/2035	541,554	0.01%
General Mills, Inc.	$125,000	5.40%	15/6/2040	120,771	0.00%
General Mills, Inc.	$175,000	4.15%	15/2/2043	142,967	0.00%
General Mills, Inc.	$200,000	4.70%	17/4/2048	171,690	0.00%
General Mills, Inc.	$200,000	3.00%	1/2/2051	126,324	0.00%
General Motors Co.	$525,000	6.80%	1/10/2027	548,177	0.01%
General Motors Co.	$375,000	5.00%	1/10/2028	373,119	0.01%
General Motors Co.	$350,000	5.40%	15/10/2029	352,230	0.01%
General Motors Co.	$770,000	5.60%	15/10/2032	776,812	0.02%
General Motors Co.	$200,000	5.00%	1/4/2035	187,193	0.00%
General Motors Co.	$525,000	6.60%	1/4/2036	550,859	0.01%
General Motors Co.	$175,000	5.15%	1/4/2038	161,038	0.00%
General Motors Co.	$550,000	6.25%	2/10/2043	545,072	0.01%
General Motors Co.	$565,000	5.20%	1/4/2045	489,422	0.01%
General Motors Co.	$285,000	6.75%	1/4/2046	298,058	0.01%
General Motors Co.	$265,000	5.40%	1/4/2048	232,860	0.01%
General Motors Co.	$265,000	5.95%	1/4/2049	250,660	0.01%
General Motors Financial Co., Inc.	$1,000,000	1.25%	8/1/2026	963,458	0.02%
General Motors Financial Co., Inc.	€500,000	0.85%	26/2/2026	506,837	0.01%
General Motors Financial Co., Inc.	$550,000	5.25%	1/3/2026	551,612	0.01%
General Motors Financial Co., Inc.	$750,000	5.40%	6/4/2026	754,450	0.02%
General Motors Financial Co., Inc.	$675,000	1.50%	10/6/2026	643,321	0.01%
General Motors Financial Co., Inc.	£300,000	5.15%	15/8/2026	375,960	0.01%
General Motors Financial Co., Inc.	$100,000	4.00%	6/10/2026	98,581	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
General Motors Financial Co., Inc.	$350,000	4.35%	17/1/2027	345,935	0.01%
General Motors Financial Co., Inc.	$425,000	2.35%	26/2/2027	402,730	0.01%
General Motors Financial Co., Inc.	$400,000	5.00%	9/4/2027	400,268	0.01%
General Motors Financial Co., Inc.	$400,000	5.40%	8/5/2027	404,209	0.01%
General Motors Financial Co., Inc.	€600,000	0.60%	20/5/2027	587,133	0.01%
General Motors Financial Co., Inc.	$300,000	5.35%	15/7/2027	302,940	0.01%
General Motors Financial Co., Inc.	$550,000	2.70%	20/8/2027	519,633	0.01%
General Motors Financial Co., Inc.	€200,000	4.50%	22/11/2027	215,152	0.00%
General Motors Financial Co., Inc.	$175,000	3.85%	5/1/2028	169,048	0.00%
General Motors Financial Co., Inc.	$500,000	6.00%	9/1/2028	513,207	0.01%
General Motors Financial Co., Inc.	€460,000	3.90%	12/1/2028	487,267	0.01%
General Motors Financial Co., Inc.	$400,000	2.40%	10/4/2028	367,509	0.01%
General Motors Financial Co., Inc.	$775,000	5.80%	23/6/2028	790,749	0.02%
General Motors Financial Co., Inc.	$625,000	2.40%	15/10/2028	566,648	0.01%
General Motors Financial Co., Inc.	$375,000	5.80%	7/1/2029	382,558	0.01%
General Motors Financial Co., Inc.	$275,000	5.65%	17/1/2029	279,053	0.01%
General Motors Financial Co., Inc.	€100,000	4.30%	15/2/2029	107,440	0.00%
General Motors Financial Co., Inc.	$200,000	4.30%	6/4/2029	192,991	0.00%
General Motors Financial Co., Inc.	$450,000	5.55%	15/7/2029	455,006	0.01%
General Motors Financial Co., Inc.	$400,000	4.90%	6/10/2029	393,793	0.01%
General Motors Financial Co., Inc.	£906,000	5.50%	12/1/2030	1,136,096	0.02%
General Motors Financial Co., Inc.	$200,000	5.85%	6/4/2030	204,450	0.00%
General Motors Financial Co., Inc.	$375,000	3.60%	21/6/2030	343,730	0.01%
General Motors Financial Co., Inc.	€200,000	4.00%	10/7/2030	213,361	0.00%
General Motors Financial Co., Inc.	$375,000	2.35%	8/1/2031	314,323	0.01%
General Motors Financial Co., Inc.	$400,000	5.75%	8/2/2031	404,933	0.01%
General Motors Financial Co., Inc.	$550,000	2.70%	10/6/2031	465,992	0.01%
General Motors Financial Co., Inc.	$300,000	5.60%	18/6/2031	301,165	0.01%
General Motors Financial Co., Inc.	$625,000	3.10%	12/1/2032	534,672	0.01%
General Motors Financial Co., Inc.	$400,000	6.40%	9/1/2033	414,631	0.01%
General Motors Financial Co., Inc.	$575,000	6.10%	7/1/2034	583,736	0.01%
General Motors Financial Co., Inc.	$450,000	5.95%	4/4/2034	452,273	0.01%
General Motors Financial Co., Inc.	$250,000	5.45%	6/9/2034	242,686	0.01%
General Motors Financial of Canada Ltd.	CAD100,000	1.75%	15/4/2026	67,994	0.00%
General Motors Financial of Canada Ltd.	CAD675,000	3.15%	8/2/2027	465,164	0.01%
General Motors Financial of Canada Ltd.	CAD155,000	5.10%	14/7/2028	111,872	0.00%
General Motors Financial of Canada Ltd.	CAD135,000	5.00%	9/2/2029	97,212	0.00%
Genpact Luxembourg Sarl/Genpact USA, Inc.	$100,000	6.00%	4/6/2029	102,183	0.00%
Genuine Parts Co.	$200,000	6.50%	1/11/2028	210,061	0.00%
Genuine Parts Co.	$275,000	4.95%	15/8/2029	274,053	0.01%
Genuine Parts Co.	$275,000	1.88%	1/11/2030	229,406	0.01%
Genuine Parts Co.	$300,000	2.75%	1/2/2032	253,149	0.01%
George Washington University	$100,000	4.30%	15/9/2044	85,885	0.00%
George Washington University	$100,000	4.87%	15/9/2045	92,248	0.00%
George Washington University	$325,000	4.13%	15/9/2048	265,852	0.01%
Georgetown University	$148,000	4.32%	1/4/2049	122,910	0.00%
Georgetown University	$225,000	2.94%	1/4/2050	145,701	0.00%
Georgetown University	$150,000	5.12%	1/4/2053	142,842	0.00%
Georgetown University	$57,000	5.22%	1/10/2118	50,172	0.00%
Georgia Power Co.	$100,000	5.00%	23/2/2027	100,788	0.00%
Georgia Power Co.	$175,000	2.65%	15/9/2029	158,701	0.00%
Georgia Power Co.	$300,000	4.55%	15/3/2030	295,123	0.01%
Georgia Power Co.	$215,000	4.70%	15/5/2032	209,445	0.00%
Georgia Power Co.	$375,000	5.25%	15/3/2034	372,478	0.01%
Georgia Power Co.	$490,000	4.75%	1/9/2040	447,104	0.01%
Georgia Power Co.	$585,000	4.30%	15/3/2042	498,069	0.01%
Georgia Power Co.	$130,000	4.30%	15/3/2043	108,849	0.00%
Georgia Power Co.	$150,000	3.70%	30/1/2050	109,935	0.00%
Georgia Power Co.	$255,000	3.25%	15/3/2051	171,824	0.00%
Georgia Power Co.	$400,000	5.13%	15/5/2052	371,688	0.01%
Georgia-Pacific LLC	$150,000	7.75%	15/11/2029	168,351	0.00%
Georgia-Pacific LLC	$595,000	2.30%	30/4/2030	520,386	0.01%
Georgia-Pacific LLC	$175,000	8.88%	15/5/2031	211,862	0.00%
Gilead Sciences, Inc.	$625,000	3.65%	1/3/2026	617,979	0.01%
Gilead Sciences, Inc.	$1,500,000	2.95%	1/3/2027	1,448,723	0.03%
Gilead Sciences, Inc.	$325,000	1.20%	1/10/2027	296,330	0.01%
Gilead Sciences, Inc.	$200,000	4.80%	15/11/2029	199,649	0.00%
Gilead Sciences, Inc.	$500,000	1.65%	1/10/2030	417,998	0.01%
Gilead Sciences, Inc.	$550,000	5.25%	15/10/2033	551,560	0.01%
Gilead Sciences, Inc.	$375,000	5.10%	15/6/2035	368,928	0.01%
Gilead Sciences, Inc.	$250,000	4.60%	1/9/2035	235,600	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Gilead Sciences, Inc.	$200,000	4.00%	1/9/2036	176,426	0.00%
Gilead Sciences, Inc.	$517,000	2.60%	1/10/2040	357,802	0.01%
Gilead Sciences, Inc.	$550,000	5.65%	1/12/2041	548,708	0.01%
Gilead Sciences, Inc.	$785,000	4.80%	1/4/2044	701,875	0.01%
Gilead Sciences, Inc.	$850,000	4.50%	1/2/2045	728,304	0.02%
Gilead Sciences, Inc.	$850,000	4.75%	1/3/2046	749,670	0.02%
Gilead Sciences, Inc.	$630,000	4.15%	1/3/2047	504,481	0.01%
Gilead Sciences, Inc.	$725,000	2.80%	1/10/2050	445,845	0.01%
Gilead Sciences, Inc.	$345,000	5.55%	15/10/2053	339,597	0.01%
Gilead Sciences, Inc.	$125,000	5.50%	15/11/2054	121,753	0.00%
Gilead Sciences, Inc.	$300,000	5.60%	15/11/2064	290,150	0.01%
Glencore Funding LLC	$450,000	2.63%	23/9/2031	379,372	0.01%
Glencore Funding LLC	$445,000	5.63%	4/4/2034	443,467	0.01%
Global Atlantic Finance Co.	$200,000	4.40%	15/10/2029	189,515	0.00%
Global Atlantic Finance Co.	$125,000	3.13%	15/6/2031	107,289	0.00%
Global Atlantic Finance Co.	$460,000	7.95%	15/6/2033	509,707	0.01%
Global Atlantic Finance Co.	$275,000	6.75%	15/3/2054	278,015	0.01%
Global Payments, Inc.	$500,000	1.20%	1/3/2026	479,204	0.01%
Global Payments, Inc.	$200,000	2.15%	15/1/2027	189,586	0.00%
Global Payments, Inc.	$100,000	4.95%	15/8/2027	100,162	0.00%
Global Payments, Inc.	$800,000	3.20%	15/8/2029	733,390	0.02%
Global Payments, Inc.	$525,000	2.90%	15/5/2030	467,553	0.01%
Global Payments, Inc.	€740,000	4.88%	17/3/2031	809,243	0.02%
Global Payments, Inc.	$650,000	2.90%	15/11/2031	555,865	0.01%
Global Payments, Inc.	$350,000	5.40%	15/8/2032	349,687	0.01%
Global Payments, Inc.	$310,000	4.15%	15/8/2049	231,622	0.01%
Global Payments, Inc.	$305,000	5.95%	15/8/2052	295,125	0.01%
Globe Life, Inc.	$200,000	4.55%	15/9/2028	197,385	0.00%
Globe Life, Inc.	$200,000	2.15%	15/8/2030	169,262	0.00%
Globe Life, Inc.	$200,000	4.80%	15/6/2032	192,866	0.00%
GLP Capital LP/GLP Financing II, Inc.	$750,000	5.38%	15/4/2026	750,720	0.02%
GLP Capital LP/GLP Financing II, Inc.	$425,000	5.75%	1/6/2028	428,620	0.01%
GLP Capital LP/GLP Financing II, Inc.	$300,000	5.30%	15/1/2029	297,778	0.01%
GLP Capital LP/GLP Financing II, Inc.	$100,000	4.00%	15/1/2030	92,871	0.00%
GLP Capital LP/GLP Financing II, Inc.	$225,000	4.00%	15/1/2031	206,143	0.00%
GLP Capital LP/GLP Financing II, Inc.	$325,000	3.25%	15/1/2032	279,038	0.01%
GLP Capital LP/GLP Financing II, Inc.	$175,000	6.75%	1/12/2033	185,703	0.00%
GLP Capital LP/GLP Financing II, Inc.	$250,000	5.63%	15/9/2034	245,460	0.01%
GLP Capital LP/GLP Financing II, Inc.	$175,000	6.25%	15/9/2054	173,730	0.00%
Goldman Sachs Bank USA	$725,000	5.28%	18/3/2027	729,284	0.02%
Goldman Sachs Bank USA	$725,000	5.41%	21/5/2027	730,529	0.02%
Goldman Sachs BDC, Inc.	$200,000	2.88%	15/1/2026	195,611	0.00%
Goldman Sachs Capital I	$350,000	6.35%	15/2/2034	365,245	0.01%
Goldman Sachs Group, Inc.	€600,000	1.63%	27/7/2026	610,810	0.01%
Goldman Sachs Group, Inc.	$900,000	3.50%	16/11/2026	879,881	0.02%
Goldman Sachs Group, Inc.	$240,000	5.95%	15/1/2027	245,959	0.01%
Goldman Sachs Group, Inc.	$900,000	3.85%	26/1/2027	883,531	0.02%
Goldman Sachs Group, Inc.	$1,250,000	1.43%	9/3/2027	1,199,578	0.03%
Goldman Sachs Group, Inc.	$250,000	4.39%	15/6/2027	248,437	0.01%
Goldman Sachs Group, Inc.	$935,000	1.54%	10/9/2027	884,186	0.02%
Goldman Sachs Group, Inc.	$1,825,000	1.95%	21/10/2027	1,731,383	0.04%
Goldman Sachs Group, Inc.	CAD625,000	2.60%	30/11/2027	427,172	0.01%
Goldman Sachs Group, Inc.	£300,000	1.50%	7/12/2027	341,874	0.01%
Goldman Sachs Group, Inc.	€800,000	0.25%	26/1/2028	768,025	0.02%
Goldman Sachs Group, Inc.	$1,575,000	2.64%	24/2/2028	1,501,506	0.03%
Goldman Sachs Group, Inc.	$1,145,000	3.62%	15/3/2028	1,112,969	0.02%
Goldman Sachs Group, Inc.	£200,000	7.25%	10/4/2028	267,295	0.01%
Goldman Sachs Group, Inc.	$575,000	3.69%	5/6/2028	558,187	0.01%
Goldman Sachs Group, Inc.	$750,000	4.48%	23/8/2028	741,244	0.02%
Goldman Sachs Group, Inc.	€550,000	1.25%	7/2/2029	531,049	0.01%
Goldman Sachs Group, Inc.	CAD325,000	2.01%	28/2/2029	214,792	0.00%
Goldman Sachs Group, Inc.	$1,355,000	3.81%	23/4/2029	1,302,956	0.03%
Goldman Sachs Group, Inc.	$1,600,000	4.22%	1/5/2029	1,557,616	0.03%
Goldman Sachs Group, Inc.	€500,000	0.88%	9/5/2029	471,822	0.01%
Goldman Sachs Group, Inc.	£400,000	3.13%	25/7/2029	464,032	0.01%
Goldman Sachs Group, Inc.	€432,000	4.00%	21/9/2029	467,057	0.01%
Goldman Sachs Group, Inc.	$1,170,000	6.48%	24/10/2029	1,225,618	0.03%
Goldman Sachs Group, Inc.	£400,000	3.63%	29/10/2029	476,330	0.01%
Goldman Sachs Group, Inc.	€550,000	0.88%	21/1/2030	512,836	0.01%
Goldman Sachs Group, Inc.	$950,000	2.60%	7/2/2030	840,931	0.02%
Goldman Sachs Group, Inc.	$825,000	3.80%	15/3/2030	773,861	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Goldman Sachs Group, Inc.	$750,000	5.73%	25/4/2030	765,740	0.02%
Goldman Sachs Group, Inc.	$800,000	5.05%	23/7/2030	795,716	0.02%
Goldman Sachs Group, Inc.	$1,050,000	4.69%	23/10/2030	1,028,512	0.02%
Goldman Sachs Group, Inc.	$1,200,000	1.99%	27/1/2032	991,407	0.02%
Goldman Sachs Group, Inc.	€700,000	0.75%	23/3/2032	606,675	0.01%
Goldman Sachs Group, Inc.	$1,600,000	2.62%	22/4/2032	1,363,779	0.03%
Goldman Sachs Group, Inc.	$1,425,000	2.38%	21/7/2032	1,190,261	0.02%
Goldman Sachs Group, Inc.	$1,150,000	2.65%	21/10/2032	971,458	0.02%
Goldman Sachs Group, Inc.	$250,000	6.13%	15/2/2033	266,165	0.01%
Goldman Sachs Group, Inc.	$1,407,000	3.10%	24/2/2033	1,213,556	0.03%
Goldman Sachs Group, Inc.	€300,000	1.00%	18/3/2033	260,692	0.01%
Goldman Sachs Group, Inc.	$435,000	6.56%	24/10/2034	468,255	0.01%
Goldman Sachs Group, Inc.	$900,000	5.85%	25/4/2035	915,794	0.02%
Goldman Sachs Group, Inc.	$1,200,000	5.33%	23/7/2035	1,178,034	0.02%
Goldman Sachs Group, Inc.	$1,375,000	5.02%	23/10/2035	1,318,883	0.03%
Goldman Sachs Group, Inc.	$200,000	6.45%	1/5/2036	210,945	0.00%
Goldman Sachs Group, Inc.	$2,100,000	6.75%	1/10/2037	2,253,635	0.05%
Goldman Sachs Group, Inc.	$830,000	4.02%	31/10/2038	702,800	0.01%
Goldman Sachs Group, Inc.	$750,000	4.41%	23/4/2039	659,292	0.01%
Goldman Sachs Group, Inc.	$875,000	6.25%	1/2/2041	921,570	0.02%
Goldman Sachs Group, Inc.	$800,000	3.21%	22/4/2042	583,173	0.01%
Goldman Sachs Group, Inc.	$400,000	2.91%	21/7/2042	277,720	0.01%
Goldman Sachs Group, Inc.	$641,000	3.44%	24/2/2043	477,023	0.01%
Goldman Sachs Group, Inc.	$800,000	4.80%	8/7/2044	707,799	0.01%
Goldman Sachs Group, Inc.	$950,000	5.15%	22/5/2045	874,586	0.02%
Goldman Sachs Group, Inc.	$425,000	4.75%	21/10/2045	374,795	0.01%
Goldman Sachs Group, Inc.	$1,425,000	5.56%	19/11/2045	1,376,864	0.03%
Golub Capital BDC, Inc.	$175,000	2.50%	24/8/2026	166,747	0.00%
Golub Capital BDC, Inc.	$225,000	2.05%	15/2/2027	208,893	0.00%
Golub Capital BDC, Inc.	$150,000	7.05%	5/12/2028	155,509	0.00%
Golub Capital BDC, Inc.	$235,000	6.00%	15/7/2029	234,906	0.01%
Golub Capital Private Credit Fund	$150,000	5.80%	12/9/2029	146,878	0.00%
Graphic Packaging International LLC	$450,000	1.51%	15/4/2026	428,918	0.01%
Gray Oak Pipeline LLC	$95,000	3.45%	15/10/2027	90,338	0.00%
Great River Energy	$255,132	6.25%	1/7/2038	258,551	0.01%
Guardian Life Global Funding	$200,000	1.25%	13/5/2026	191,269	0.00%
Guardian Life Global Funding	$140,000	5.55%	28/10/2027	142,793	0.00%
Guardian Life Global Funding	$550,000	1.25%	19/11/2027	499,737	0.01%
Guardian Life Global Funding	$200,000	4.18%	26/9/2029	194,254	0.00%
Guardian Life Insurance Co. of America	$165,000	4.88%	19/6/2064	140,239	0.00%
Guardian Life Insurance Co. of America	$100,000	3.70%	22/1/2070	66,228	0.00%
Guardian Life Insurance Co. of America	$385,000	4.85%	24/1/2077	319,351	0.01%
GXO Logistics, Inc.	$200,000	1.65%	15/7/2026	190,134	0.00%
GXO Logistics, Inc.	$395,000	6.25%	6/5/2029	404,646	0.01%
GXO Logistics, Inc.	$175,000	6.50%	6/5/2034	179,425	0.00%
HA Sustainable Infrastructure Capital, Inc.	$375,000	6.38%	1/7/2034	365,963	0.01%
Hackensack Meridian Health, Inc.	$200,000	2.68%	1/9/2041	137,469	0.00%
Hackensack Meridian Health, Inc.	$100,000	4.21%	1/7/2048	81,649	0.00%
Hackensack Meridian Health, Inc.	$350,000	2.88%	1/9/2050	219,788	0.00%
Haleon Netherlands Capital BV	€300,000	2.13%	29/3/2034	281,099	0.01%
Haleon UK Capital plc	€300,000	2.88%	18/9/2028	311,090	0.01%
Haleon UK Capital plc	£1,100,000	2.88%	29/10/2028	1,290,401	0.03%
Haleon US Capital LLC	$650,000	3.38%	24/3/2027	631,124	0.01%
Haleon US Capital LLC	$250,000	3.38%	24/3/2029	234,997	0.01%
Haleon US Capital LLC	$925,000	3.63%	24/3/2032	837,534	0.02%
Haleon US Capital LLC	$300,000	4.00%	24/3/2052	231,611	0.01%
Halliburton Co.	$450,000	4.85%	15/11/2035	427,821	0.01%
Halliburton Co.	$275,000	6.70%	15/9/2038	299,741	0.01%
Halliburton Co.	$480,000	7.45%	15/9/2039	560,566	0.01%
Halliburton Co.	$410,000	4.50%	15/11/2041	351,842	0.01%
Halliburton Co.	$420,000	4.75%	1/8/2043	365,916	0.01%
Halliburton Co.	$865,000	5.00%	15/11/2045	774,816	0.02%
Hanover Insurance Group, Inc.	$200,000	2.50%	1/9/2030	172,076	0.00%
Harley-Davidson Financial Services, Inc.	$425,000	3.05%	14/2/2027	403,382	0.01%
Harley-Davidson Financial Services, Inc.	$325,000	6.50%	10/3/2028	332,560	0.01%
Harley-Davidson Financial Services, Inc.	$450,000	5.95%	11/6/2029	450,500	0.01%
Hartford Financial Services Group, Inc.	$140,000	6.10%	1/10/2041	142,982	0.00%
Hartford Financial Services Group, Inc.	$150,000	4.30%	15/4/2043	126,332	0.00%
Hartford Financial Services Group, Inc.	$200,000	4.40%	15/3/2048	166,988	0.00%
Hartford Financial Services Group, Inc.	$475,000	3.60%	19/8/2049	346,213	0.01%
Hartford Financial Services Group, Inc.	$200,000	2.90%	15/9/2051	124,561	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Hartford HealthCare Corp.	$75,000	3.45%	1/7/2054	52,059	0.00%
Hasbro, Inc.	$300,000	3.55%	19/11/2026	293,103	0.01%
Hasbro, Inc.	$450,000	3.50%	15/9/2027	433,848	0.01%
Hasbro, Inc.	$825,000	3.90%	19/11/2029	775,426	0.02%
Hasbro, Inc.	$225,000	6.05%	14/5/2034	225,829	0.01%
Hasbro, Inc.	$135,000	6.35%	15/3/2040	136,616	0.00%
Hasbro, Inc.	$125,000	5.10%	15/5/2044	108,318	0.00%
HAT Holdings I LLC/HAT Holdings II LLC	$1,250,000	3.38%	15/6/2026	1,210,838	0.03%
HAT Holdings I LLC/HAT Holdings II LLC	$500,000	8.00%	15/6/2027	521,029	0.01%
HCA, Inc.	$1,270,000	5.25%	15/6/2026	1,272,971	0.03%
HCA, Inc.	$950,000	5.38%	1/9/2026	953,799	0.02%
HCA, Inc.	$850,000	4.50%	15/2/2027	841,890	0.02%
HCA, Inc.	$575,000	3.13%	15/3/2027	553,396	0.01%
HCA, Inc.	$400,000	5.20%	1/6/2028	401,008	0.01%
HCA, Inc.	$550,000	5.63%	1/9/2028	557,069	0.01%
HCA, Inc.	$750,000	5.88%	1/2/2029	765,111	0.02%
HCA, Inc.	$750,000	4.13%	15/6/2029	715,940	0.02%
HCA, Inc.	$800,000	3.50%	1/9/2030	726,387	0.02%
HCA, Inc.	$700,000	5.45%	1/4/2031	698,581	0.01%
HCA, Inc.	$290,000	2.38%	15/7/2031	240,709	0.01%
HCA, Inc.	$500,000	3.63%	15/3/2032	440,373	0.01%
HCA, Inc.	$450,000	5.50%	1/6/2033	444,500	0.01%
HCA, Inc.	$475,000	5.60%	1/4/2034	467,942	0.01%
HCA, Inc.	$900,000	5.45%	15/9/2034	877,468	0.02%
HCA, Inc.	$675,000	5.13%	15/6/2039	615,435	0.01%
HCA, Inc.	$980,000	5.50%	15/6/2047	889,591	0.02%
HCA, Inc.	$875,000	5.25%	15/6/2049	758,027	0.02%
HCA, Inc.	$675,000	3.50%	15/7/2051	436,997	0.01%
HCA, Inc.	$775,000	4.63%	15/3/2052	605,497	0.01%
HCA, Inc.	$370,000	5.90%	1/6/2053	348,362	0.01%
HCA, Inc.	$600,000	6.00%	1/4/2054	572,257	0.01%
HCA, Inc.	$525,000	5.95%	15/9/2054	499,161	0.01%
HCA, Inc.	$175,000	6.10%	1/4/2064	167,257	0.00%
HCN Canadian Holdings-1 LP	CAD70,000	2.95%	15/1/2027	47,885	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	$275,000	5.20%	15/6/2029	276,106	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	$125,000	2.20%	1/6/2030	107,896	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	$275,000	5.45%	15/6/2034	274,760	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	$450,000	3.20%	1/6/2050	288,809	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	$320,000	5.88%	15/6/2054	309,512	0.01%
Healthcare Realty Holdings LP	$275,000	3.10%	15/2/2030	246,719	0.01%
Healthcare Realty Holdings LP	$475,000	2.00%	15/3/2031	388,559	0.01%
Healthpeak OP LLC	$425,000	2.13%	1/12/2028	382,110	0.01%
Healthpeak OP LLC	$405,000	3.50%	15/7/2029	379,321	0.01%
Healthpeak OP LLC	$270,000	3.00%	15/1/2030	244,705	0.01%
Healthpeak OP LLC	$150,000	2.88%	15/1/2031	132,052	0.00%
Healthpeak OP LLC	$400,000	5.25%	15/12/2032	396,959	0.01%
Healthpeak OP LLC	$25,000	6.75%	1/2/2041	27,140	0.00%
HEICO Corp.	$200,000	5.25%	1/8/2028	201,868	0.00%
HEICO Corp.	$210,000	5.35%	1/8/2033	209,519	0.00%
Helmerich & Payne, Inc.	$150,000	4.65%	1/12/2027	148,142	0.00%
Helmerich & Payne, Inc.	$150,000	4.85%	1/12/2029	145,290	0.00%
Helmerich & Payne, Inc.	$190,000	2.90%	29/9/2031	158,171	0.00%
Helmerich & Payne, Inc.	$225,000	5.50%	1/12/2034	213,833	0.00%
Hercules Capital, Inc.	$475,000	2.63%	16/9/2026	451,753	0.01%
Hershey Co.	$225,000	4.25%	4/5/2028	222,836	0.01%
Hershey Co.	$625,000	4.50%	4/5/2033	607,241	0.01%
Hershey Co.	$330,000	3.38%	15/8/2046	238,022	0.01%
Hershey Co.	$175,000	2.65%	1/6/2050	104,799	0.00%
Hess Corp.	$675,000	4.30%	1/4/2027	668,229	0.01%
Hess Corp.	$295,000	7.88%	1/10/2029	328,134	0.01%
Hess Corp.	$215,000	7.30%	15/8/2031	238,771	0.01%
Hess Corp.	$175,000	7.13%	15/3/2033	193,754	0.00%
Hess Corp.	$285,000	6.00%	15/1/2040	297,032	0.01%
Hess Corp.	$455,000	5.60%	15/2/2041	448,725	0.01%
Hess Corp.	$185,000	5.80%	1/4/2047	185,367	0.00%
Hewlett Packard Enterprise Co.	$2,275,000	1.75%	1/4/2026	2,191,258	0.05%
Hewlett Packard Enterprise Co.	$400,000	4.45%	25/9/2026	397,982	0.01%
Hewlett Packard Enterprise Co.	$300,000	4.40%	25/9/2027	296,743	0.01%
Hewlett Packard Enterprise Co.	$225,000	5.25%	1/7/2028	227,115	0.01%
Hewlett Packard Enterprise Co.	$750,000	4.55%	15/10/2029	730,973	0.02%
Hewlett Packard Enterprise Co.	$350,000	4.85%	15/10/2031	341,406	0.01%

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Hewlett Packard Enterprise Co.	$1,100,000	5.00%	15/10/2034	1,058,028	0.02%
Hewlett Packard Enterprise Co.	$535,000	6.35%	15/10/2045	554,331	0.01%
Hewlett Packard Enterprise Co.	$850,000	5.60%	15/10/2054	801,185	0.02%
HF Sinclair Corp.	$400,000	5.88%	1/4/2026	402,995	0.01%
HF Sinclair Corp.	$290,000	5.00%	1/2/2028	286,529	0.01%
HF Sinclair Corp.	$260,000	4.50%	1/10/2030	245,163	0.01%
High Street Funding Trust I	$75,000	4.11%	15/2/2028	72,076	0.00%
High Street Funding Trust II	$125,000	4.68%	15/2/2048	104,106	0.00%
Highmark, Inc.	$400,000	1.45%	10/5/2026	379,586	0.01%
Highmark, Inc.	$150,000	2.55%	10/5/2031	121,397	0.00%
Highwoods Realty LP	$25,000	3.88%	1/3/2027	24,330	0.00%
Highwoods Realty LP	$585,000	4.13%	15/3/2028	559,594	0.01%
Highwoods Realty LP	$150,000	4.20%	15/4/2029	142,391	0.00%
Highwoods Realty LP	$400,000	3.05%	15/2/2030	352,953	0.01%
Highwoods Realty LP	$400,000	7.65%	1/2/2034	444,201	0.01%
Hoag Memorial Hospital Presbyterian	$200,000	3.80%	15/7/2052	150,395	0.00%
Home Depot, Inc.	$500,000	3.00%	1/4/2026	491,182	0.01%
Home Depot, Inc.	$1,100,000	5.15%	25/6/2026	1,111,003	0.02%
Home Depot, Inc.	$225,000	2.13%	15/9/2026	216,499	0.00%
Home Depot, Inc.	$250,000	4.95%	30/9/2026	252,269	0.01%
Home Depot, Inc.	$450,000	2.88%	15/4/2027	434,947	0.01%
Home Depot, Inc.	$200,000	2.50%	15/4/2027	191,386	0.00%
Home Depot, Inc.	$275,000	2.80%	14/9/2027	263,431	0.01%
Home Depot, Inc.	$300,000	3.90%	6/12/2028	292,397	0.01%
Home Depot, Inc.	$175,000	4.90%	15/4/2029	176,573	0.00%
Home Depot, Inc.	$350,000	2.95%	15/6/2029	325,364	0.01%
Home Depot, Inc.	$600,000	4.75%	25/6/2029	601,100	0.01%
Home Depot, Inc.	$900,000	2.70%	15/4/2030	810,303	0.02%
Home Depot, Inc.	$575,000	1.38%	15/3/2031	465,570	0.01%
Home Depot, Inc.	$300,000	4.85%	25/6/2031	299,784	0.01%
Home Depot, Inc.	$700,000	1.88%	15/9/2031	578,474	0.01%
Home Depot, Inc.	$225,000	3.25%	15/4/2032	200,762	0.00%
Home Depot, Inc.	$575,000	4.50%	15/9/2032	559,467	0.01%
Home Depot, Inc.	$1,050,000	4.95%	25/6/2034	1,035,151	0.02%
Home Depot, Inc.	$1,125,000	5.88%	16/12/2036	1,185,714	0.02%
Home Depot, Inc.	$475,000	3.30%	15/4/2040	369,798	0.01%
Home Depot, Inc.	$475,000	5.40%	15/9/2040	473,738	0.01%
Home Depot, Inc.	$235,000	5.95%	1/4/2041	246,629	0.01%
Home Depot, Inc.	$575,000	4.20%	1/4/2043	485,377	0.01%
Home Depot, Inc.	$525,000	4.88%	15/2/2044	479,936	0.01%
Home Depot, Inc.	$525,000	4.40%	15/3/2045	448,556	0.01%
Home Depot, Inc.	$725,000	4.25%	1/4/2046	603,266	0.01%
Home Depot, Inc.	$200,000	3.90%	15/6/2047	156,500	0.00%
Home Depot, Inc.	$300,000	4.50%	6/12/2048	256,119	0.01%
Home Depot, Inc.	$675,000	3.13%	15/12/2049	452,125	0.01%
Home Depot, Inc.	$800,000	3.35%	15/4/2050	558,960	0.01%
Home Depot, Inc.	$450,000	2.38%	15/3/2051	253,895	0.01%
Home Depot, Inc.	$575,000	2.75%	15/9/2051	350,574	0.01%
Home Depot, Inc.	$525,000	3.63%	15/4/2052	380,646	0.01%
Home Depot, Inc.	$475,000	4.95%	15/9/2052	432,586	0.01%
Home Depot, Inc.	$675,000	5.30%	25/6/2054	647,454	0.01%
Home Depot, Inc.	$375,000	3.50%	15/9/2056	260,757	0.01%
Home Depot, Inc.	$325,000	5.40%	25/6/2064	311,296	0.01%
Honeywell International, Inc.	$675,000	2.50%	1/11/2026	651,968	0.01%
Honeywell International, Inc.	€500,000	3.50%	17/5/2027	526,647	0.01%
Honeywell International, Inc.	$225,000	4.65%	30/7/2027	225,803	0.01%
Honeywell International, Inc.	$200,000	2.70%	15/8/2029	183,342	0.00%
Honeywell International, Inc.	$525,000	4.88%	1/9/2029	528,235	0.01%
Honeywell International, Inc.	$305,000	4.70%	1/2/2030	303,532	0.01%
Honeywell International, Inc.	€700,000	3.38%	1/3/2030	734,792	0.02%
Honeywell International, Inc.	$850,000	4.95%	1/9/2031	850,038	0.02%
Honeywell International, Inc.	$250,000	1.75%	1/9/2031	204,795	0.00%
Honeywell International, Inc.	$225,000	4.75%	1/2/2032	221,196	0.00%
Honeywell International, Inc.	€100,000	0.75%	10/3/2032	88,101	0.00%
Honeywell International, Inc.	€200,000	3.75%	17/5/2032	212,439	0.00%
Honeywell International, Inc.	$575,000	5.00%	15/2/2033	571,909	0.01%
Honeywell International, Inc.	$650,000	4.50%	15/1/2034	620,034	0.01%
Honeywell International, Inc.	€471,000	4.13%	2/11/2034	512,192	0.01%
Honeywell International, Inc.[1]	$965,000	5.00%	1/3/2035	945,151	0.02%
Honeywell International, Inc.	€300,000	3.75%	1/3/2036	311,643	0.01%
Honeywell International, Inc.	$200,000	5.70%	15/3/2036	207,211	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Honeywell International, Inc.	$275,000	5.70%	15/3/2037	282,470	0.01%
Honeywell International, Inc.	$340,000	5.38%	1/3/2041	336,302	0.01%
Honeywell International, Inc.	$350,000	3.81%	21/11/2047	268,542	0.01%
Honeywell International, Inc.	$300,000	2.80%	1/6/2050	188,780	0.00%
Honeywell International, Inc.[1]	$1,370,000	5.25%	1/3/2054	1,285,701	0.03%
Honeywell International, Inc.	$450,000	5.35%	1/3/2064	421,072	0.01%
Horace Mann Educators Corp.	$200,000	7.25%	15/9/2028	213,005	0.00%
Horizon Mutual Holdings, Inc.	$275,000	6.20%	15/11/2034	268,819	0.01%
Hormel Foods Corp.	$175,000	4.80%	30/3/2027	175,842	0.00%
Hormel Foods Corp.	$650,000	1.70%	3/6/2028	588,888	0.01%
Hormel Foods Corp.	$200,000	1.80%	11/6/2030	170,515	0.00%
Hormel Foods Corp.	$250,000	3.05%	3/6/2051	162,379	0.00%
Host Hotels & Resorts LP	$400,000	4.50%	1/2/2026	397,758	0.01%
Host Hotels & Resorts LP	$250,000	3.38%	15/12/2029	228,763	0.01%
Host Hotels & Resorts LP	$400,000	3.50%	15/9/2030	362,191	0.01%
Host Hotels & Resorts LP	$375,000	2.90%	15/12/2031	319,316	0.01%
Host Hotels & Resorts LP	$250,000	5.70%	1/7/2034	249,740	0.01%
Host Hotels & Resorts LP	$285,000	5.50%	15/4/2035	279,059	0.01%
Howard University	$100,000	5.21%	1/10/2052	86,746	0.00%
Howmet Aerospace, Inc.	$225,000	5.90%	1/2/2027	229,688	0.01%
Howmet Aerospace, Inc.	$275,000	3.00%	15/1/2029	255,398	0.01%
Howmet Aerospace, Inc.	$100,000	4.85%	15/10/2031	98,170	0.00%
Howmet Aerospace, Inc.	$375,000	5.95%	1/2/2037	388,424	0.01%
HP, Inc.	$1,150,000	1.45%	17/6/2026	1,096,966	0.02%
HP, Inc.	$425,000	3.00%	17/6/2027	407,244	0.01%
HP, Inc.	$375,000	4.00%	15/4/2029	359,411	0.01%
HP, Inc.	$600,000	2.65%	17/6/2031	513,562	0.01%
HP, Inc.	$200,000	5.50%	15/1/2033	201,615	0.00%
HP, Inc.	$605,000	6.00%	15/9/2041	611,470	0.01%
HPS Corporate Lending Fund	$200,000	6.75%	30/1/2029	205,230	0.00%
HPS Corporate Lending Fund	$150,000	6.25%	30/9/2029	152,260	0.00%
Hubbell, Inc.	$50,000	3.35%	1/3/2026	49,181	0.00%
Hubbell, Inc.	$125,000	2.30%	15/3/2031	106,157	0.00%
Humana, Inc.	$450,000	1.35%	3/2/2027	418,267	0.01%
Humana, Inc.	$150,000	5.75%	1/3/2028	152,774	0.00%
Humana, Inc.	$200,000	5.75%	1/12/2028	203,613	0.00%
Humana, Inc.	$500,000	3.70%	23/3/2029	471,754	0.01%
Humana, Inc.	$200,000	3.13%	15/8/2029	182,714	0.00%
Humana, Inc.	$300,000	4.88%	1/4/2030	293,686	0.01%
Humana, Inc.	$450,000	5.38%	15/4/2031	446,283	0.01%
Humana, Inc.	$300,000	2.15%	3/2/2032	239,026	0.01%
Humana, Inc.	$325,000	5.88%	1/3/2033	326,050	0.01%
Humana, Inc.	$350,000	5.95%	15/3/2034	352,515	0.01%
Humana, Inc.	$150,000	4.63%	1/12/2042	123,600	0.00%
Humana, Inc.	$275,000	4.95%	1/10/2044	232,909	0.01%
Humana, Inc.	$100,000	4.80%	15/3/2047	81,636	0.00%
Humana, Inc.	$300,000	3.95%	15/8/2049	216,039	0.00%
Humana, Inc.	$250,000	5.50%	15/3/2053	223,155	0.01%
Humana, Inc.	$400,000	5.75%	15/4/2054	370,930	0.01%
Huntington Bancshares, Inc.	$400,000	2.55%	4/2/2030	351,692	0.01%
Huntington Bancshares, Inc.	$475,000	5.27%	15/1/2031	475,032	0.01%
Huntington Bancshares, Inc.	$550,000	5.02%	17/5/2033	529,175	0.01%
Huntington Bancshares, Inc.	$325,000	5.71%	2/2/2035	324,647	0.01%
Huntington Bancshares, Inc.	$250,000	2.49%	15/8/2036	202,459	0.00%
Huntington Bancshares, Inc.	$200,000	6.14%	18/11/2039	200,710	0.00%
Huntington Ingalls Industries, Inc.	$600,000	3.48%	1/12/2027	576,168	0.01%
Huntington Ingalls Industries, Inc.	$1,200,000	5.35%	15/1/2030	1,202,051	0.03%
Huntington Ingalls Industries, Inc.	$425,000	4.20%	1/5/2030	402,613	0.01%
Huntington Ingalls Industries, Inc.	$2,125,000	5.75%	15/1/2035	2,117,520	0.04%
Huntington National Bank	$375,000	4.55%	17/5/2028	371,833	0.01%
Huntington National Bank	$500,000	5.65%	10/1/2030	508,174	0.01%
Huntsman International LLC	$300,000	4.50%	1/5/2029	286,134	0.01%
Huntsman International LLC	$250,000	2.95%	15/6/2031	208,185	0.00%
Hyatt Hotels Corp.	$200,000	4.85%	15/3/2026	199,854	0.00%
Hyatt Hotels Corp.	$150,000	5.75%	30/1/2027	152,313	0.00%
Hyatt Hotels Corp.	$310,000	4.38%	15/9/2028	301,312	0.01%
Hyatt Hotels Corp.	$375,000	5.25%	30/6/2029	375,343	0.01%
Hyatt Hotels Corp.	$350,000	5.38%	15/12/2031	348,383	0.01%
Hyatt Hotels Corp.	$100,000	5.50%	30/6/2034	99,131	0.00%
Hyundai Capital America	$200,000	5.50%	30/3/2026	201,283	0.00%
Hyundai Capital America	$450,000	1.50%	15/6/2026	428,390	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Hyundai Capital America	$250,000	5.65%	26/6/2026	252,509	0.01%
Hyundai Capital America	$325,000	2.75%	27/9/2026	313,191	0.01%
Hyundai Capital America	$200,000	3.50%	2/11/2026	194,992	0.00%
Hyundai Capital America	$200,000	5.30%	19/3/2027	201,561	0.00%
Hyundai Capital America	$200,000	5.28%	24/6/2027	201,436	0.00%
Hyundai Capital America	$325,000	4.88%	1/11/2027	324,005	0.01%
Hyundai Capital America	$200,000	2.10%	15/9/2028	179,124	0.00%
Hyundai Capital America	$250,000	6.50%	16/1/2029	260,982	0.01%
Hyundai Capital America	$200,000	5.35%	19/3/2029	200,846	0.00%
Hyundai Capital America	$200,000	5.30%	24/6/2029	200,558	0.00%
Hyundai Capital America	$200,000	6.38%	8/4/2030	208,848	0.00%
Hyundai Capital America	$200,000	6.20%	21/9/2030	208,123	0.00%
Hyundai Capital America	$200,000	5.40%	24/6/2031	200,094	0.00%
Hyundai Capital America	$325,000	4.75%	26/9/2031	312,161	0.01%
IBM International Capital Pte Ltd.	$500,000	4.70%	5/2/2026	500,574	0.01%
IBM International Capital Pte Ltd.	$200,000	4.60%	5/2/2029	198,195	0.00%
IBM International Capital Pte Ltd.	$400,000	4.75%	5/2/2031	395,916	0.01%
IBM International Capital Pte Ltd.	$600,000	4.90%	5/2/2034	582,910	0.01%
IBM International Capital Pte Ltd.	$525,000	5.25%	5/2/2044	496,025	0.01%
IBM International Capital Pte Ltd.	$400,000	5.30%	5/2/2054	368,884	0.01%
Icon Investments Six DAC	$200,000	5.81%	8/5/2027	203,305	0.00%
Icon Investments Six DAC	$400,000	6.00%	8/5/2034	404,114	0.01%
Idaho Power Co.	$600,000	5.20%	15/8/2034	596,482	0.01%
Idaho Power Co.	$145,000	4.20%	1/3/2048	114,755	0.00%
Idaho Power Co.	$135,000	5.50%	15/3/2053	129,767	0.00%
IDEX Corp.	$175,000	4.95%	1/9/2029	174,260	0.00%
IDEX Corp.	$475,000	3.00%	1/5/2030	429,870	0.01%
Illinois Tool Works, Inc.	$325,000	2.65%	15/11/2026	315,598	0.01%
Illinois Tool Works, Inc.	€800,000	0.63%	5/12/2027	783,379	0.02%
Illinois Tool Works, Inc.	€1,000,000	3.25%	17/5/2028	1,052,977	0.02%
Illinois Tool Works, Inc.	€500,000	1.00%	5/6/2031	458,564	0.01%
Illinois Tool Works, Inc.	$325,000	4.88%	15/9/2041	303,978	0.01%
Illinois Tool Works, Inc.	$500,000	3.90%	1/9/2042	407,979	0.01%
Illumina, Inc.	$200,000	4.65%	9/9/2026	199,425	0.00%
Illumina, Inc.	$200,000	5.75%	13/12/2027	205,231	0.00%
Illumina, Inc.	$200,000	2.55%	23/3/2031	169,815	0.00%
Indiana Michigan Power Co.	$410,000	3.85%	15/5/2028	396,527	0.01%
Indiana Michigan Power Co.	$115,000	3.75%	1/7/2047	85,234	0.00%
Indiana Michigan Power Co.	$225,000	4.25%	15/8/2048	176,961	0.00%
Indiana Michigan Power Co.	$335,000	3.25%	1/5/2051	219,971	0.00%
Indiana Michigan Power Co.	$170,000	5.63%	1/4/2053	165,770	0.00%
Indiana University Health, Inc. Obligated Group	$100,000	3.97%	1/11/2048	79,107	0.00%
Indiana University Health, Inc. Obligated Group	$125,000	2.85%	1/11/2051	78,360	0.00%
Indianapolis Power & Light Co.	$400,000	5.70%	1/4/2054	392,570	0.01%
Ingersoll Rand, Inc.	$250,000	5.20%	15/6/2027	252,856	0.01%
Ingersoll Rand, Inc.	$275,000	5.40%	14/8/2028	279,496	0.01%
Ingersoll Rand, Inc.	$275,000	5.18%	15/6/2029	277,442	0.01%
Ingersoll Rand, Inc.	$175,000	5.31%	15/6/2031	176,854	0.00%
Ingersoll Rand, Inc.	$250,000	5.70%	14/8/2033	255,671	0.01%
Ingersoll Rand, Inc.	$275,000	5.45%	15/6/2034	276,436	0.01%
Ingersoll Rand, Inc.	$225,000	5.70%	15/6/2054	220,793	0.00%
Ingredion, Inc.	$50,000	3.20%	1/10/2026	48,635	0.00%
Ingredion, Inc.	$125,000	2.90%	1/6/2030	112,221	0.00%
Ingredion, Inc.	$100,000	3.90%	1/6/2050	73,754	0.00%
Inova Health System Foundation	$200,000	4.07%	15/5/2052	158,687	0.00%
Integris Baptist Medical Center, Inc.	$125,000	3.88%	15/8/2050	90,197	0.00%
Intel Corp.	$200,000	4.88%	10/2/2026	200,032	0.00%
Intel Corp.	$1,245,000	2.60%	19/5/2026	1,207,409	0.03%
Intel Corp.	$300,000	3.75%	25/3/2027	292,109	0.01%
Intel Corp.	$250,000	3.15%	11/5/2027	239,832	0.01%
Intel Corp.	$300,000	3.75%	5/8/2027	290,972	0.01%
Intel Corp.	$525,000	4.88%	10/2/2028	522,152	0.01%
Intel Corp.	$250,000	1.60%	12/8/2028	220,932	0.00%
Intel Corp.	$200,000	4.00%	5/8/2029	190,488	0.00%
Intel Corp.	$575,000	2.45%	15/11/2029	504,376	0.01%
Intel Corp.	$100,000	5.13%	10/2/2030	99,067	0.00%
Intel Corp.	$350,000	3.90%	25/3/2030	327,485	0.01%
Intel Corp.	$200,000	2.00%	12/8/2031	161,078	0.00%
Intel Corp.	$750,000	4.15%	5/8/2032	682,503	0.01%
Intel Corp.	$750,000	5.20%	10/2/2033	724,563	0.02%
Intel Corp.	$375,000	5.15%	21/2/2034	359,800	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Intel Corp.	$400,000	4.60%	25/3/2040	332,739	0.01%
Intel Corp.	$475,000	2.80%	12/8/2041	302,787	0.01%
Intel Corp.	$250,000	4.80%	1/10/2041	208,055	0.00%
Intel Corp.	$300,000	4.25%	15/12/2042	228,178	0.01%
Intel Corp.	$500,000	5.63%	10/2/2043	457,019	0.01%
Intel Corp.	$300,000	4.90%	29/7/2045	242,235	0.01%
Intel Corp.	$565,000	4.10%	19/5/2046	402,934	0.01%
Intel Corp.	$435,000	4.10%	11/5/2047	308,803	0.01%
Intel Corp.	$960,000	3.73%	8/12/2047	635,339	0.01%
Intel Corp.	$1,250,000	3.25%	15/11/2049	748,663	0.02%
Intel Corp.	$525,000	4.75%	25/3/2050	405,982	0.01%
Intel Corp.	$550,000	3.05%	12/8/2051	312,904	0.01%
Intel Corp.	$725,000	4.90%	5/8/2052	571,551	0.01%
Intel Corp.	$800,000	5.70%	10/2/2053	708,396	0.02%
Intel Corp.	$550,000	5.60%	21/2/2054	482,841	0.01%
Intel Corp.	$355,000	3.10%	15/2/2060	189,295	0.00%
Intel Corp.	$250,000	4.95%	25/3/2060	195,417	0.00%
Intel Corp.	$410,000	3.20%	12/8/2061	222,082	0.01%
Intel Corp.	$325,000	5.05%	5/8/2062	253,626	0.01%
Intel Corp.	$550,000	5.90%	10/2/2063	494,172	0.01%
Intercontinental Exchange, Inc.	$625,000	4.00%	15/9/2027	615,781	0.01%
Intercontinental Exchange, Inc.	$150,000	3.10%	15/9/2027	144,121	0.00%
Intercontinental Exchange, Inc.	$575,000	3.63%	1/9/2028	551,570	0.01%
Intercontinental Exchange, Inc.	$270,000	3.75%	21/9/2028	259,954	0.01%
Intercontinental Exchange, Inc.	$575,000	4.35%	15/6/2029	562,861	0.01%
Intercontinental Exchange, Inc.	$200,000	2.10%	15/6/2030	172,837	0.00%
Intercontinental Exchange, Inc.	$620,000	1.85%	15/9/2032	491,674	0.01%
Intercontinental Exchange, Inc.	$545,000	4.60%	15/3/2033	522,989	0.01%
Intercontinental Exchange, Inc.	$665,000	2.65%	15/9/2040	464,302	0.01%
Intercontinental Exchange, Inc.	$520,000	4.25%	21/9/2048	419,965	0.01%
Intercontinental Exchange, Inc.	$375,000	3.00%	15/6/2050	238,652	0.01%
Intercontinental Exchange, Inc.	$570,000	4.95%	15/6/2052	509,626	0.01%
Intercontinental Exchange, Inc.	$550,000	3.00%	15/9/2060	321,194	0.01%
Intercontinental Exchange, Inc.	$425,000	5.20%	15/6/2062	386,796	0.01%
International Business Machines Corp.	$325,000	4.50%	6/2/2026	324,647	0.01%
International Business Machines Corp.	$525,000	3.45%	19/2/2026	518,048	0.01%
International Business Machines Corp.[1]	$1,200,000	3.30%	15/5/2026	1,178,774	0.02%
International Business Machines Corp.	$300,000	3.30%	27/1/2027	292,132	0.01%
International Business Machines Corp.	$200,000	2.20%	9/2/2027	190,115	0.00%
International Business Machines Corp.	$250,000	4.15%	27/7/2027	247,005	0.01%
International Business Machines Corp.	$100,000	6.50%	15/1/2028	104,956	0.00%
International Business Machines Corp.	$800,000	4.50%	6/2/2028	794,959	0.02%
International Business Machines Corp.	€700,000	0.30%	11/2/2028	672,398	0.01%
International Business Machines Corp.	€200,000	1.75%	7/3/2028	201,406	0.00%
International Business Machines Corp.[1]	$1,350,000	3.50%	15/5/2029	1,279,596	0.03%
International Business Machines Corp.	€400,000	1.50%	23/5/2029	391,681	0.01%
International Business Machines Corp.	€550,000	0.88%	9/2/2030	514,948	0.01%
International Business Machines Corp.	$525,000	1.95%	15/5/2030	450,703	0.01%
International Business Machines Corp.	€600,000	1.75%	31/1/2031	577,081	0.01%
International Business Machines Corp.	$600,000	2.72%	9/2/2032	515,343	0.01%
International Business Machines Corp.	€560,000	0.65%	11/2/2032	490,352	0.01%
International Business Machines Corp.	$425,000	4.40%	27/7/2032	406,202	0.01%
International Business Machines Corp.	$250,000	5.88%	29/11/2032	263,092	0.01%
International Business Machines Corp.	$375,000	4.75%	6/2/2033	367,513	0.01%
International Business Machines Corp.	€800,000	1.25%	9/2/2034	701,338	0.01%
International Business Machines Corp.	€200,000	3.75%	6/2/2035	214,344	0.00%
International Business Machines Corp.	£200,000	4.88%	6/2/2038	232,839	0.01%
International Business Machines Corp.	$925,000	4.15%	15/5/2039	795,017	0.02%
International Business Machines Corp.	$300,000	5.60%	30/11/2039	300,016	0.01%
International Business Machines Corp.	€200,000	1.20%	11/2/2040	148,927	0.00%
International Business Machines Corp.	$325,000	2.85%	15/5/2040	231,707	0.01%
International Business Machines Corp.	$625,000	4.00%	20/6/2042	509,584	0.01%
International Business Machines Corp.	€515,000	4.00%	6/2/2043	546,611	0.01%
International Business Machines Corp.	$175,000	4.70%	19/2/2046	152,127	0.00%
International Business Machines Corp.	$1,385,000	4.25%	15/5/2049	1,113,335	0.02%
International Business Machines Corp.	$195,000	2.95%	15/5/2050	122,770	0.00%
International Business Machines Corp.	$200,000	4.90%	27/7/2052	177,612	0.00%
International Business Machines Corp.	$100,000	5.10%	6/2/2053	91,679	0.00%
International Business Machines Corp.	$40,000	7.13%	1/12/2096	48,650	0.00%
International Flavors & Fragrances, Inc.	€100,000	1.80%	25/9/2026	101,455	0.00%
International Flavors & Fragrances, Inc.	$325,000	1.83%	15/10/2027	298,396	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
International Flavors & Fragrances, Inc.	$300,000	4.45%	26/9/2028	293,637	0.01%
International Flavors & Fragrances, Inc.	$675,000	2.30%	1/11/2030	573,049	0.01%
International Flavors & Fragrances, Inc.	$475,000	3.27%	15/11/2040	338,450	0.01%
International Flavors & Fragrances, Inc.	$410,000	5.00%	26/9/2048	351,430	0.01%
International Flavors & Fragrances, Inc.	$535,000	3.47%	1/12/2050	351,072	0.01%
International Paper Co.	$195,000	5.00%	15/9/2035	190,527	0.00%
International Paper Co.	$180,000	6.00%	15/11/2041	183,479	0.00%
International Paper Co.	$405,000	4.80%	15/6/2044	356,340	0.01%
International Paper Co.	$700,000	4.35%	15/8/2048	564,646	0.01%
Interpublic Group of Cos, Inc.	$400,000	5.38%	15/6/2033	396,689	0.01%
Interpublic Group of Cos, Inc.	$150,000	3.38%	1/3/2041	110,884	0.00%
Interpublic Group of Cos, Inc.	$125,000	5.40%	1/10/2048	117,668	0.00%
Interstate Power & Light Co.	$450,000	4.10%	26/9/2028	436,868	0.01%
Interstate Power & Light Co.	$150,000	3.60%	1/4/2029	141,959	0.00%
Interstate Power & Light Co.	$155,000	2.30%	1/6/2030	133,971	0.00%
Interstate Power & Light Co.	$100,000	5.70%	15/10/2033	101,713	0.00%
Interstate Power & Light Co.	$50,000	4.95%	30/9/2034	48,139	0.00%
Interstate Power & Light Co.	$115,000	3.70%	15/9/2046	85,150	0.00%
Interstate Power & Light Co.	$100,000	3.50%	30/9/2049	69,936	0.00%
Interstate Power & Light Co.	$135,000	3.10%	30/11/2051	86,117	0.00%
Interstate Power & Light Co.	$50,000	5.45%	30/9/2054	47,360	0.00%
Intuit, Inc.	$500,000	5.25%	15/9/2026	505,631	0.01%
Intuit, Inc.	$250,000	5.13%	15/9/2028	253,693	0.01%
Intuit, Inc.	$625,000	1.65%	15/7/2030	526,853	0.01%
Intuit, Inc.	$325,000	5.20%	15/9/2033	325,594	0.01%
Intuit, Inc.	$575,000	5.50%	15/9/2053	564,008	0.01%
Invesco Finance plc	$125,000	3.75%	15/1/2026	123,667	0.00%
Invesco Finance plc	$145,000	5.38%	30/11/2043	136,189	0.00%
Invitation Homes Operating Partnership LP	$250,000	2.30%	15/11/2028	225,609	0.01%
Invitation Homes Operating Partnership LP	$200,000	5.45%	15/8/2030	202,593	0.00%
Invitation Homes Operating Partnership LP	$325,000	2.00%	15/8/2031	263,924	0.01%
Invitation Homes Operating Partnership LP	$225,000	4.15%	15/4/2032	207,373	0.00%
Invitation Homes Operating Partnership LP	$125,000	5.50%	15/8/2033	124,316	0.00%
Invitation Homes Operating Partnership LP	$150,000	2.70%	15/1/2034	119,636	0.00%
Invitation Homes Operating Partnership LP	$195,000	4.88%	1/2/2035	184,572	0.00%
Iowa Health System	$100,000	3.67%	15/2/2050	73,253	0.00%
IPALCO Enterprises, Inc.	$160,000	4.25%	1/5/2030	150,701	0.00%
IPALCO Enterprises, Inc.	$150,000	5.75%	1/4/2034	150,044	0.00%
IQVIA, Inc.	$225,000	5.70%	15/5/2028	227,791	0.01%
IQVIA, Inc.	$550,000	6.25%	1/2/2029	568,136	0.01%
ITC Holdings Corp.	$100,000	3.25%	30/6/2026	97,747	0.00%
ITC Holdings Corp.	$475,000	4.95%	22/9/2027	475,528	0.01%
ITC Holdings Corp.	$200,000	3.35%	15/11/2027	192,615	0.00%
ITC Holdings Corp.	$300,000	2.95%	14/5/2030	268,116	0.01%
ITC Holdings Corp.	$180,000	5.40%	1/6/2033	178,646	0.00%
ITC Holdings Corp.	$150,000	5.65%	9/5/2034	150,947	0.00%
ITC Holdings Corp.	$175,000	5.30%	1/7/2043	160,341	0.00%
Jabil, Inc.	$625,000	4.25%	15/5/2027	616,253	0.01%
Jabil, Inc.	$300,000	3.95%	12/1/2028	290,169	0.01%
Jabil, Inc.	$200,000	5.45%	1/2/2029	201,463	0.00%
Jabil, Inc.	$80,000	3.60%	15/1/2030	73,812	0.00%
Jackson Financial, Inc.	$200,000	5.17%	8/6/2027	200,968	0.00%
Jackson Financial, Inc.	$150,000	3.13%	23/11/2031	127,931	0.00%
Jackson Financial, Inc.	$200,000	4.00%	23/11/2051	137,728	0.00%
Jackson National Life Global Funding	$550,000	5.50%	9/1/2026	552,228	0.01%
Jackson National Life Global Funding	$350,000	3.05%	29/4/2026	341,801	0.01%
Jackson National Life Global Funding	$325,000	5.55%	2/7/2027	329,091	0.01%
Jackson National Life Global Funding	$100,000	3.05%	21/6/2029	90,116	0.00%
Jackson National Life Global Funding	$200,000	4.60%	1/10/2029	194,561	0.00%
Jacobs Engineering Group, Inc.	$225,000	5.90%	1/3/2033	227,944	0.01%
JB Hunt Transport Services, Inc.	$550,000	3.88%	1/3/2026	544,467	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$625,000	2.50%	15/1/2027	593,568	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$850,000	5.13%	1/2/2028	845,750	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$200,000	3.00%	2/2/2029	182,628	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$450,000	5.50%	15/1/2030	449,476	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$300,000	3.75%	1/12/2031	266,827	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$675,000	3.63%	15/1/2032	594,927	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$250,000	3.00%	15/5/2032	208,315	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$582,000	5.75%	1/4/2033	580,010	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$1,115,000	6.75%	15/3/2034	1,180,364	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$350,000	4.38%	2/2/2052	261,909	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$950,000	6.50%	1/12/2052	960,431	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$175,000	7.25%	15/11/2053	192,835	0.00%
Jefferies Financial Group, Inc.	€1,050,000	3.88%	16/4/2026	1,097,579	0.02%
Jefferies Financial Group, Inc.	$200,000	4.85%	15/1/2027	200,289	0.00%
Jefferies Financial Group, Inc.	$1,450,000	5.88%	21/7/2028	1,482,413	0.03%
Jefferies Financial Group, Inc.	€500,000	4.00%	16/4/2029	534,191	0.01%
Jefferies Financial Group, Inc.	$350,000	4.15%	23/1/2030	333,956	0.01%
Jefferies Financial Group, Inc.	$650,000	2.63%	15/10/2031	547,977	0.01%
Jefferies Financial Group, Inc.	$200,000	2.75%	15/10/2032	163,984	0.00%
Jefferies Financial Group, Inc.	$550,000	6.20%	14/4/2034	566,654	0.01%
Jefferies Financial Group, Inc.	$150,000	6.25%	15/1/2036	154,131	0.00%
Jefferies Financial Group, Inc.	$60,000	6.50%	20/1/2043	63,716	0.00%
Jersey Central Power & Light Co.	$210,000	2.75%	1/3/2032	178,389	0.00%
Jersey Central Power & Light Co.	$300,000	5.10%	15/1/2035	292,818	0.01%
JetBlue 2019-1 Class AA Pass Through Trust	$249,709	2.75%	15/5/2032	215,907	0.00%
JM Smucker Co.	$200,000	3.38%	15/12/2027	193,760	0.00%
JM Smucker Co.	$250,000	5.90%	15/11/2028	259,010	0.01%
JM Smucker Co.	$300,000	2.38%	15/3/2030	264,871	0.01%
JM Smucker Co.	$106,000	2.13%	15/3/2032	86,213	0.00%
JM Smucker Co.	$225,000	6.20%	15/11/2033	237,486	0.01%
JM Smucker Co.	$475,000	6.50%	15/11/2043	506,381	0.01%
JM Smucker Co.	$400,000	6.50%	15/11/2053	429,602	0.01%
John Deere Bank SA	€400,000	3.30%	15/10/2029	423,273	0.01%
John Deere Capital Corp.	$775,000	0.70%	15/1/2026	745,185	0.02%
John Deere Capital Corp.	$325,000	4.95%	6/3/2026	326,644	0.01%
John Deere Capital Corp.	$650,000	4.75%	8/6/2026	652,755	0.01%
John Deere Capital Corp.	$100,000	2.65%	10/6/2026	97,506	0.00%
John Deere Capital Corp.	$425,000	1.05%	17/6/2026	404,668	0.01%
John Deere Capital Corp.	$175,000	5.15%	8/9/2026	177,232	0.00%
John Deere Capital Corp.	$100,000	2.25%	14/9/2026	96,389	0.00%
John Deere Capital Corp.	$1,300,000	1.70%	11/1/2027	1,229,591	0.03%
John Deere Capital Corp.	$75,000	4.85%	5/3/2027	75,483	0.00%
John Deere Capital Corp.	$275,000	1.75%	9/3/2027	259,024	0.01%
John Deere Capital Corp.	$213,000	4.90%	11/6/2027	214,582	0.00%
John Deere Capital Corp.	$50,000	2.80%	8/9/2027	47,892	0.00%
John Deere Capital Corp.	$275,000	4.15%	15/9/2027	272,300	0.01%
John Deere Capital Corp.	$325,000	3.05%	6/1/2028	312,062	0.01%
John Deere Capital Corp.	$325,000	4.75%	20/1/2028	326,631	0.01%
John Deere Capital Corp.	$250,000	4.90%	3/3/2028	251,948	0.01%
John Deere Capital Corp.	$175,000	1.50%	6/3/2028	158,927	0.00%
John Deere Capital Corp.	$325,000	4.95%	14/7/2028	328,083	0.01%
John Deere Capital Corp.	$175,000	3.45%	7/3/2029	166,652	0.00%
John Deere Capital Corp.	$379,000	4.85%	11/6/2029	380,321	0.01%
John Deere Capital Corp.	$60,000	2.80%	18/7/2029	55,302	0.00%
John Deere Capital Corp.	$875,000	4.85%	11/10/2029	880,948	0.02%
John Deere Capital Corp.	$500,000	2.45%	9/1/2030	449,445	0.01%
John Deere Capital Corp.	$700,000	4.70%	10/6/2030	697,754	0.01%
John Deere Capital Corp.	$275,000	1.45%	15/1/2031	226,773	0.01%
John Deere Capital Corp.	$75,000	4.90%	7/3/2031	74,910	0.00%
John Deere Capital Corp.	$500,000	2.00%	17/6/2031	419,249	0.01%
John Deere Capital Corp.	$345,000	3.90%	7/6/2032	320,274	0.01%
John Deere Capital Corp.	€300,000	3.45%	16/7/2032	318,424	0.01%
John Deere Capital Corp.	$200,000	4.35%	15/9/2032	191,720	0.00%
John Deere Capital Corp.	$355,000	5.15%	8/9/2033	355,870	0.01%
John Deere Capital Corp.	$575,000	5.10%	11/4/2034	574,482	0.01%
John Deere Capital Corp.	$300,000	5.05%	12/6/2034	298,421	0.01%
John Deere Cash Management Sarl	€900,000	1.85%	2/4/2028	912,081	0.02%
John Deere Cash Management Sarl	€300,000	1.65%	13/6/2039	252,418	0.01%
John Deere Financial, Inc.	CAD60,000	2.58%	16/10/2026	41,189	0.00%
John Deere Financial, Inc.	CAD350,000	1.34%	8/9/2027	231,674	0.01%
John Deere Financial, Inc.	CAD585,000	4.38%	11/7/2028	418,142	0.01%
John Deere Financial, Inc.	CAD420,000	5.17%	15/9/2028	308,340	0.01%
John Deere Financial, Inc.	CAD140,000	4.63%	4/4/2029	101,245	0.00%
John Sevier Combined Cycle Generation LLC	$79,106	4.63%	15/1/2042	73,008	0.00%
Johns Hopkins Health System Corp.	$200,000	3.84%	15/5/2046	157,927	0.00%
Johns Hopkins University	$175,000	4.08%	1/7/2053	141,840	0.00%
Johns Hopkins University	$100,000	2.81%	1/1/2060	60,088	0.00%
Johnson & Johnson[1]	$650,000	2.45%	1/3/2026	635,766	0.01%
Johnson & Johnson[1]	$1,725,000	2.90%	15/1/2028	1,649,669	0.03%
Johnson & Johnson	€500,000	1.15%	20/11/2028	494,657	0.01%
Johnson & Johnson[1]	$1,000,000	4.80%	1/6/2029	1,008,279	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Johnson & Johnson	$325,000	1.30%	1/9/2030	272,447	0.01%
Johnson & Johnson	$900,000	4.90%	1/6/2031	906,001	0.02%
Johnson & Johnson	€200,000	3.20%	1/6/2032	211,567	0.00%
Johnson & Johnson	$200,000	4.95%	15/5/2033	202,254	0.00%
Johnson & Johnson	$450,000	4.38%	5/12/2033	436,718	0.01%
Johnson & Johnson[1]	$425,000	4.95%	1/6/2034	425,187	0.01%
Johnson & Johnson	$375,000	3.55%	1/3/2036	327,493	0.01%
Johnson & Johnson	€500,000	3.35%	1/6/2036	524,398	0.01%
Johnson & Johnson[1]	$925,000	3.63%	3/3/2037	800,779	0.02%
Johnson & Johnson	$750,000	5.85%	15/7/2038	799,265	0.02%
Johnson & Johnson	$200,000	2.10%	1/9/2040	133,228	0.00%
Johnson & Johnson	$100,000	4.85%	15/5/2041	96,421	0.00%
Johnson & Johnson	$350,000	4.50%	5/12/2043	319,782	0.01%
Johnson & Johnson	€800,000	3.55%	1/6/2044	846,648	0.02%
Johnson & Johnson	$750,000	3.70%	1/3/2046	591,140	0.01%
Johnson & Johnson	$296,000	3.75%	3/3/2047	232,822	0.01%
Johnson & Johnson	$350,000	3.50%	15/1/2048	263,041	0.01%
Johnson & Johnson	$370,000	2.25%	1/9/2050	211,828	0.00%
Johnson & Johnson	$275,000	5.25%	1/6/2054	269,104	0.01%
Johnson & Johnson	$475,000	2.45%	1/9/2060	258,390	0.01%
Johnson Controls International plc	$155,000	3.90%	14/2/2026	153,551	0.00%
Johnson Controls International plc	€500,000	4.25%	23/5/2035	551,898	0.01%
Johnson Controls International plc	$41,000	6.00%	15/1/2036	42,671	0.00%
Johnson Controls International plc	$100,000	4.63%	2/7/2044	86,058	0.00%
Johnson Controls International plc	$375,000	4.50%	15/2/2047	310,987	0.01%
Johnson Controls International plc	$191,000	4.95%	2/7/2064	161,528	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€300,000	3.00%	15/9/2028	311,370	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	$475,000	1.75%	15/9/2030	397,842	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	$100,000	4.90%	1/12/2032	97,486	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€200,000	3.13%	11/12/2033	202,792	0.00%
Johnsonville Aeroderivative Combustion Turbine Generation LLC	$275,000	5.08%	1/10/2054	264,605	0.01%
Jones Lang LaSalle, Inc.	$300,000	6.88%	1/12/2028	317,873	0.01%
JPMorgan Chase & Co.	€600,000	3.00%	19/2/2026	623,584	0.01%
JPMorgan Chase & Co.	$400,000	3.20%	15/6/2026	392,411	0.01%
JPMorgan Chase & Co.	$2,575,000	2.95%	1/10/2026	2,508,928	0.05%
JPMorgan Chase & Co.	$300,000	7.63%	15/10/2026	315,005	0.01%
JPMorgan Chase & Co.	$525,000	4.13%	15/12/2026	519,604	0.01%
JPMorgan Chase & Co.	$800,000	3.96%	29/1/2027	793,062	0.02%
JPMorgan Chase & Co.	$600,000	1.04%	4/2/2027	576,159	0.01%
JPMorgan Chase & Co.	€1,450,000	1.09%	11/3/2027	1,470,344	0.03%
JPMorgan Chase & Co.	$1,175,000	1.58%	22/4/2027	1,128,306	0.02%
JPMorgan Chase & Co.	$100,000	8.00%	29/4/2027	107,181	0.00%
JPMorgan Chase & Co.	$2,370,000	1.47%	22/9/2027	2,241,266	0.05%
JPMorgan Chase & Co.	$825,000	4.25%	1/10/2027	818,843	0.02%
JPMorgan Chase & Co.	$775,000	6.07%	22/10/2027	793,196	0.02%
JPMorgan Chase & Co.	$475,000	3.63%	1/12/2027	461,571	0.01%
JPMorgan Chase & Co.	$900,000	5.04%	23/1/2028	902,943	0.02%
JPMorgan Chase & Co.	$750,000	3.78%	1/2/2028	733,800	0.02%
JPMorgan Chase & Co.	€1,300,000	0.39%	24/2/2028	1,275,052	0.03%
JPMorgan Chase & Co.	$700,000	2.95%	24/2/2028	672,866	0.01%
JPMorgan Chase & Co.	CAD415,000	1.90%	5/3/2028	278,909	0.01%
JPMorgan Chase & Co.	$3,125,000	5.57%	22/4/2028	3,179,066	0.07%
JPMorgan Chase & Co.	$1,100,000	4.32%	26/4/2028	1,086,682	0.02%
JPMorgan Chase & Co.	$500,000	3.54%	1/5/2028	485,541	0.01%
JPMorgan Chase & Co.	$1,500,000	2.18%	1/6/2028	1,407,986	0.03%
JPMorgan Chase & Co.	€300,000	3.67%	6/6/2028	316,377	0.01%
JPMorgan Chase & Co.	$200,000	4.98%	22/7/2028	200,542	0.00%
JPMorgan Chase & Co.	$1,175,000	4.85%	25/7/2028	1,174,530	0.02%
JPMorgan Chase & Co.	$300,000	4.51%	22/10/2028	297,347	0.01%
JPMorgan Chase & Co.	$895,000	3.51%	23/1/2029	858,942	0.02%
JPMorgan Chase & Co.	$825,000	4.01%	23/4/2029	799,732	0.02%
JPMorgan Chase & Co.	$550,000	2.07%	1/6/2029	499,471	0.01%
JPMorgan Chase & Co.	$750,000	4.20%	23/7/2029	730,132	0.02%
JPMorgan Chase & Co.	$975,000	5.30%	24/7/2029	984,012	0.02%
JPMorgan Chase & Co.	$785,000	6.09%	23/10/2029	814,316	0.02%
JPMorgan Chase & Co.	$875,000	4.45%	5/12/2029	856,761	0.02%
JPMorgan Chase & Co.	$900,000	5.01%	23/1/2030	898,828	0.02%
JPMorgan Chase & Co.	€1,600,000	1.96%	23/3/2030	1,585,667	0.03%
JPMorgan Chase & Co.	$875,000	5.58%	22/4/2030	891,499	0.02%
JPMorgan Chase & Co.	$1,768,000	3.70%	6/5/2030	1,673,985	0.03%
JPMorgan Chase & Co.	$800,000	4.57%	14/6/2030	783,857	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
JPMorgan Chase & Co.	$950,000	5.00%	22/7/2030	946,361	0.02%
JPMorgan Chase & Co.	$1,325,000	2.74%	15/10/2030	1,192,622	0.02%
JPMorgan Chase & Co.	$475,000	4.60%	22/10/2030	466,064	0.01%
JPMorgan Chase & Co.	$1,425,000	4.49%	24/3/2031	1,387,714	0.03%
JPMorgan Chase & Co.	$838,000	2.52%	22/4/2031	737,304	0.02%
JPMorgan Chase & Co.	$1,215,000	2.96%	13/5/2031	1,085,780	0.02%
JPMorgan Chase & Co.	€647,000	1.00%	25/7/2031	597,205	0.01%
JPMorgan Chase & Co.	€800,000	4.46%	13/11/2031	883,567	0.02%
JPMorgan Chase & Co.	$975,000	1.76%	19/11/2031	810,224	0.02%
JPMorgan Chase & Co.	$1,050,000	1.95%	4/2/2032	871,279	0.02%
JPMorgan Chase & Co.	$1,625,000	2.58%	22/4/2032	1,394,802	0.03%
JPMorgan Chase & Co.	€600,000	1.05%	4/11/2032	538,432	0.01%
JPMorgan Chase & Co.	$1,000,000	2.55%	8/11/2032	843,702	0.02%
JPMorgan Chase & Co.	$1,325,000	2.96%	25/1/2033	1,145,506	0.02%
JPMorgan Chase & Co.	€300,000	0.60%	17/2/2033	257,719	0.01%
JPMorgan Chase & Co.	$1,150,000	4.59%	26/4/2033	1,100,949	0.02%
JPMorgan Chase & Co.	£300,000	1.90%	28/4/2033	306,124	0.01%
JPMorgan Chase & Co.	$1,575,000	4.91%	25/7/2033	1,540,750	0.03%
JPMorgan Chase & Co.	$1,450,000	5.72%	14/9/2033	1,476,546	0.03%
JPMorgan Chase & Co.	€1,138,000	3.76%	21/3/2034	1,204,246	0.03%
JPMorgan Chase & Co.	$1,625,000	5.35%	1/6/2034	1,624,596	0.03%
JPMorgan Chase & Co.	$1,095,000	6.25%	23/10/2034	1,158,236	0.02%
JPMorgan Chase & Co.	$1,000,000	5.34%	23/1/2035	994,433	0.02%
JPMorgan Chase & Co.	$1,450,000	5.77%	22/4/2035	1,484,218	0.03%
JPMorgan Chase & Co.	$2,500,000	5.29%	22/7/2035	2,474,284	0.05%
JPMorgan Chase & Co.	$1,900,000	4.95%	22/10/2035	1,832,068	0.04%
JPMorgan Chase & Co.	$1,150,000	6.40%	15/5/2038	1,255,138	0.03%
JPMorgan Chase & Co.	$800,000	3.88%	24/7/2038	679,218	0.01%
JPMorgan Chase & Co.	$550,000	5.50%	15/10/2040	546,571	0.01%
JPMorgan Chase & Co.	$550,000	3.11%	22/4/2041	407,000	0.01%
JPMorgan Chase & Co.	$600,000	5.60%	15/7/2041	605,676	0.01%
JPMorgan Chase & Co.	$625,000	2.53%	19/11/2041	421,169	0.01%
JPMorgan Chase & Co.	$355,000	5.40%	6/1/2042	349,873	0.01%
JPMorgan Chase & Co.	$1,050,000	3.16%	22/4/2042	769,000	0.02%
JPMorgan Chase & Co.	$425,000	5.63%	16/8/2043	422,146	0.01%
JPMorgan Chase & Co.	$200,000	4.85%	1/2/2044	183,336	0.00%
JPMorgan Chase & Co.	$625,000	4.95%	1/6/2045	567,415	0.01%
JPMorgan Chase & Co.	$950,000	5.53%	29/11/2045	927,668	0.02%
JPMorgan Chase & Co.	$750,000	4.26%	22/2/2048	617,871	0.01%
JPMorgan Chase & Co.	$550,000	4.03%	24/7/2048	432,978	0.01%
JPMorgan Chase & Co.	$1,325,000	3.96%	15/11/2048	1,035,537	0.02%
JPMorgan Chase & Co.	$575,000	3.90%	23/1/2049	442,512	0.01%
JPMorgan Chase & Co.	$1,085,000	3.11%	22/4/2051	715,551	0.02%
JPMorgan Chase & Co.	$1,075,000	3.33%	22/4/2052	737,103	0.02%
JPMorgan Chase Bank NA	$900,000	5.11%	8/12/2026	909,713	0.02%
Juniper Networks, Inc.	$150,000	3.75%	15/8/2029	142,455	0.00%
Juniper Networks, Inc.	$175,000	5.95%	15/3/2041	172,349	0.00%
Kaiser Foundation Hospitals	$225,000	3.15%	1/5/2027	217,827	0.00%
Kaiser Foundation Hospitals	$525,000	2.81%	1/6/2041	371,656	0.01%
Kaiser Foundation Hospitals	$200,000	4.88%	1/4/2042	185,058	0.00%
Kaiser Foundation Hospitals	$850,000	4.15%	1/5/2047	693,845	0.01%
Kaiser Foundation Hospitals	$150,000	3.27%	1/11/2049	103,930	0.00%
Kaiser Foundation Hospitals	$640,000	3.00%	1/6/2051	416,159	0.01%
Kellanova	$250,000	3.25%	1/4/2026	245,852	0.01%
Kellanova	$400,000	3.40%	15/11/2027	385,911	0.01%
Kellanova	$75,000	4.30%	15/5/2028	73,768	0.00%
Kellanova	$225,000	2.10%	1/6/2030	195,663	0.00%
Kellanova	$150,000	7.45%	1/4/2031	167,285	0.00%
Kellanova	$225,000	5.25%	1/3/2033	224,863	0.01%
Kellanova	€370,000	3.75%	16/5/2034	391,620	0.01%
Kellanova	$225,000	4.50%	1/4/2046	189,272	0.00%
Kellanova	$100,000	5.75%	16/5/2054	99,780	0.00%
Kemper Corp.	$300,000	2.40%	30/9/2030	254,275	0.01%
Kentucky Power Co.	$175,000	7.00%	15/11/2033	185,551	0.00%
Kentucky Utilities Co.	$100,000	5.45%	15/4/2033	100,886	0.00%
Kentucky Utilities Co.	$190,000	5.13%	1/11/2040	179,837	0.00%
Kentucky Utilities Co.	$290,000	4.38%	1/10/2045	240,289	0.01%
Kentucky Utilities Co.	$175,000	3.30%	1/6/2050	117,866	0.00%
Kenvue, Inc.	$125,000	5.35%	22/3/2026	126,191	0.00%
Kenvue, Inc.	$375,000	5.05%	22/3/2028	379,449	0.01%
Kenvue, Inc.	$575,000	4.90%	22/3/2033	565,274	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Kenvue, Inc.	$425,000	5.10%	22/3/2043	406,671	0.01%
Kenvue, Inc.	$595,000	5.05%	22/3/2053	551,746	0.01%
Kenvue, Inc.	$550,000	5.20%	22/3/2063	506,884	0.01%
Keurig Dr Pepper, Inc.	$325,000	2.55%	15/9/2026	314,017	0.01%
Keurig Dr Pepper, Inc.	$225,000	5.10%	15/3/2027	227,049	0.01%
Keurig Dr Pepper, Inc.	$425,000	3.43%	15/6/2027	412,490	0.01%
Keurig Dr Pepper, Inc.	$375,000	4.60%	25/5/2028	371,813	0.01%
Keurig Dr Pepper, Inc.	$475,000	5.05%	15/3/2029	476,245	0.01%
Keurig Dr Pepper, Inc.	$415,000	3.95%	15/4/2029	398,096	0.01%
Keurig Dr Pepper, Inc.	$350,000	3.20%	1/5/2030	319,957	0.01%
Keurig Dr Pepper, Inc.	$225,000	5.20%	15/3/2031	227,044	0.01%
Keurig Dr Pepper, Inc.	$175,000	2.25%	15/3/2031	148,058	0.00%
Keurig Dr Pepper, Inc.	$550,000	4.05%	15/4/2032	514,406	0.01%
Keurig Dr Pepper, Inc.	$250,000	5.30%	15/3/2034	249,665	0.01%
Keurig Dr Pepper, Inc.	$200,000	4.50%	15/11/2045	167,027	0.00%
Keurig Dr Pepper, Inc.	$200,000	4.42%	15/12/2046	163,727	0.00%
Keurig Dr Pepper, Inc.	$250,000	3.35%	15/3/2051	167,525	0.00%
Keurig Dr Pepper, Inc.	$665,000	4.50%	15/4/2052	547,653	0.01%
KeyBank NA	$250,000	4.70%	26/1/2026	249,408	0.01%
KeyBank NA	$550,000	3.40%	20/5/2026	537,596	0.01%
KeyBank NA	$700,000	5.85%	15/11/2027	717,016	0.02%
KeyBank NA	$250,000	6.95%	1/2/2028	260,253	0.01%
KeyBank NA	$450,000	4.90%	8/8/2032	426,372	0.01%
KeyBank NA	$350,000	5.00%	26/1/2033	335,371	0.01%
KeyCorp	$265,000	2.25%	6/4/2027	250,017	0.01%
KeyCorp	$215,000	4.10%	30/4/2028	207,964	0.00%
KeyCorp	$400,000	2.55%	1/10/2029	355,223	0.01%
KeyCorp	$300,000	4.79%	1/6/2033	283,302	0.01%
KeyCorp	$350,000	6.40%	6/3/2035	364,477	0.01%
Keysight Technologies, Inc.	$75,000	3.00%	30/10/2029	68,402	0.00%
Keysight Technologies, Inc.	$100,000	4.95%	15/10/2034	96,213	0.00%
KeySpan Gas East Corp.	$140,000	5.82%	1/4/2041	134,467	0.00%
KeySpan Gas East Corp.	$180,000	3.59%	18/1/2052	118,975	0.00%
Kilroy Realty LP	$225,000	4.75%	15/12/2028	219,610	0.00%
Kilroy Realty LP	$100,000	4.25%	15/8/2029	94,192	0.00%
Kilroy Realty LP	$75,000	3.05%	15/2/2030	65,738	0.00%
Kilroy Realty LP	$200,000	2.50%	15/11/2032	155,173	0.00%
Kilroy Realty LP	$112,000	2.65%	15/11/2033	85,657	0.00%
Kilroy Realty LP	$150,000	6.25%	15/1/2036	148,901	0.00%
Kimberly-Clark Corp.	$500,000	2.75%	15/2/2026	490,321	0.01%
Kimberly-Clark Corp.	$650,000	1.05%	15/9/2027	594,054	0.01%
Kimberly-Clark Corp.	$300,000	3.20%	25/4/2029	283,039	0.01%
Kimberly-Clark Corp.	$220,000	3.10%	26/3/2030	203,417	0.00%
Kimberly-Clark Corp.	$425,000	2.00%	2/11/2031	357,804	0.01%
Kimberly-Clark Corp.	$400,000	4.50%	16/2/2033	389,221	0.01%
Kimberly-Clark Corp.	$225,000	6.63%	1/8/2037	253,724	0.01%
Kimberly-Clark Corp.	$200,000	5.30%	1/3/2041	195,646	0.00%
Kimberly-Clark Corp.	$200,000	3.90%	4/5/2047	156,410	0.00%
Kimco Realty OP LLC	$300,000	2.80%	1/10/2026	290,466	0.01%
Kimco Realty OP LLC	$175,000	3.80%	1/4/2027	171,432	0.00%
Kimco Realty OP LLC	$200,000	2.25%	1/12/2031	165,830	0.00%
Kimco Realty OP LLC	$200,000	3.20%	1/4/2032	175,619	0.00%
Kimco Realty OP LLC	$350,000	4.60%	1/2/2033	333,354	0.01%
Kimco Realty OP LLC	$200,000	6.40%	1/3/2034	212,751	0.00%
Kimco Realty OP LLC	$250,000	4.85%	1/3/2035	237,796	0.01%
Kimco Realty OP LLC	$200,000	4.25%	1/4/2045	161,792	0.00%
Kimco Realty OP LLC	$150,000	4.13%	1/12/2046	118,041	0.00%
Kimco Realty OP LLC	$175,000	4.45%	1/9/2047	143,994	0.00%
Kimco Realty OP LLC	$200,000	3.70%	1/10/2049	145,146	0.00%
Kinder Morgan Energy Partners LP	$100,000	7.30%	15/8/2033	111,212	0.00%
Kinder Morgan Energy Partners LP	$395,000	6.95%	15/1/2038	428,602	0.01%
Kinder Morgan Energy Partners LP	$335,000	6.50%	1/9/2039	349,634	0.01%
Kinder Morgan Energy Partners LP	$150,000	7.50%	15/11/2040	168,418	0.00%
Kinder Morgan Energy Partners LP	$190,000	6.38%	1/3/2041	193,671	0.00%
Kinder Morgan Energy Partners LP	$135,000	5.63%	1/9/2041	126,956	0.00%
Kinder Morgan Energy Partners LP	$145,000	4.70%	1/11/2042	122,009	0.00%
Kinder Morgan Energy Partners LP	$210,000	5.00%	1/3/2043	183,096	0.00%
Kinder Morgan Energy Partners LP	$325,000	5.50%	1/3/2044	301,123	0.01%
Kinder Morgan Energy Partners LP	$200,000	5.40%	1/9/2044	182,033	0.00%
Kinder Morgan, Inc.	$150,000	1.75%	15/11/2026	142,197	0.00%
Kinder Morgan, Inc.	$445,000	5.00%	1/2/2029	443,403	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Kinder Morgan, Inc.	$100,000	5.10%	1/8/2029	100,042	0.00%
Kinder Morgan, Inc.	$225,000	2.00%	15/2/2031	188,299	0.00%
Kinder Morgan, Inc.	$280,000	7.75%	15/1/2032	318,283	0.01%
Kinder Morgan, Inc.	$305,000	4.80%	1/2/2033	290,197	0.01%
Kinder Morgan, Inc.	$610,000	5.20%	1/6/2033	595,981	0.01%
Kinder Morgan, Inc.	$1,800,000	5.40%	1/2/2034	1,774,993	0.04%
Kinder Morgan, Inc.	$265,000	5.30%	1/12/2034	258,728	0.01%
Kinder Morgan, Inc.	$660,000	5.55%	1/6/2045	616,921	0.01%
Kinder Morgan, Inc.	$325,000	5.05%	15/2/2046	282,270	0.01%
Kinder Morgan, Inc.	$305,000	5.20%	1/3/2048	269,286	0.01%
Kinder Morgan, Inc.	$300,000	5.95%	1/8/2054	292,829	0.01%
Kirby Corp.	$300,000	4.20%	1/3/2028	290,378	0.01%
Kite Realty Group LP	$125,000	4.95%	15/12/2031	121,450	0.00%
Kite Realty Group LP	$125,000	5.50%	1/3/2034	124,171	0.00%
Kite Realty Group Trust	$200,000	4.75%	15/9/2030	195,480	0.00%
KKR Group Finance Co. II LLC	$100,000	5.50%	1/2/2043	95,602	0.00%
KKR Group Finance Co. III LLC	$400,000	5.13%	1/6/2044	365,265	0.01%
KKR Group Finance Co. V LLC	€200,000	1.63%	22/5/2029	195,239	0.00%
KKR Group Finance Co. VI LLC	$400,000	3.75%	1/7/2029	378,308	0.01%
KKR Group Finance Co. VII LLC	$200,000	3.63%	25/2/2050	140,730	0.00%
KKR Group Finance Co. VIII LLC	$300,000	3.50%	25/8/2050	206,889	0.00%
KKR Group Finance Co. X LLC	$250,000	3.25%	15/12/2051	163,464	0.00%
KKR Group Finance Co. XII LLC	$300,000	4.85%	17/5/2032	289,095	0.01%
KLA Corp.	$475,000	4.10%	15/3/2029	462,996	0.01%
KLA Corp.	$500,000	4.65%	15/7/2032	489,640	0.01%
KLA Corp.	$425,000	4.70%	1/2/2034	412,526	0.01%
KLA Corp.	$60,000	5.00%	15/3/2049	55,317	0.00%
KLA Corp.	$265,000	3.30%	1/3/2050	183,280	0.00%
KLA Corp.	$1,000,000	4.95%	15/7/2052	907,573	0.02%
Komatsu Finance America, Inc.	$200,000	5.50%	6/10/2027	203,258	0.00%
Kraft Heinz Foods Co.	$1,550,000	3.00%	1/6/2026	1,512,834	0.03%
Kraft Heinz Foods Co.	$175,000	3.88%	15/5/2027	171,486	0.00%
Kraft Heinz Foods Co.	€700,000	2.25%	25/5/2028	712,066	0.02%
Kraft Heinz Foods Co.	$450,000	3.75%	1/4/2030	425,126	0.01%
Kraft Heinz Foods Co.	$100,000	4.25%	1/3/2031	95,526	0.00%
Kraft Heinz Foods Co.	$175,000	6.88%	26/1/2039	192,998	0.00%
Kraft Heinz Foods Co.	$300,000	7.13%	1/8/2039	335,807	0.01%
Kraft Heinz Foods Co.	$225,000	6.50%	9/2/2040	238,377	0.01%
Kraft Heinz Foods Co.	$650,000	5.00%	4/6/2042	584,721	0.01%
Kraft Heinz Foods Co.	$400,000	5.20%	15/7/2045	362,359	0.01%
Kraft Heinz Foods Co.	$1,100,000	4.38%	1/6/2046	889,365	0.02%
Kraft Heinz Foods Co.	$800,000	4.88%	1/10/2049	685,482	0.01%
Kraft Heinz Foods Co.	$275,000	5.50%	1/6/2050	257,925	0.01%
Kroger Co.	$475,000	3.50%	1/2/2026	468,965	0.01%
Kroger Co.	$400,000	4.50%	15/1/2029	394,771	0.01%
Kroger Co.	$475,000	2.20%	1/5/2030	411,947	0.01%
Kroger Co.	$600,000	1.70%	15/1/2031	494,304	0.01%
Kroger Co.	$1,425,000	5.00%	15/9/2034	1,381,020	0.03%
Kroger Co.	$150,000	6.90%	15/4/2038	165,236	0.00%
Kroger Co.	$150,000	5.40%	15/7/2040	144,359	0.00%
Kroger Co.	$125,000	5.00%	15/4/2042	113,098	0.00%
Kroger Co.	$200,000	3.88%	15/10/2046	149,769	0.00%
Kroger Co.	$400,000	4.45%	1/2/2047	329,174	0.01%
Kroger Co.	$350,000	4.65%	15/1/2048	293,656	0.01%
Kroger Co.	$250,000	5.40%	15/1/2049	234,609	0.01%
Kroger Co.	$175,000	3.95%	15/1/2050	131,367	0.00%
Kroger Co.	$925,000	5.50%	15/9/2054	870,384	0.02%
Kroger Co.	$600,000	5.65%	15/9/2064	564,796	0.01%
Kyndryl Holdings, Inc.	$200,000	2.05%	15/10/2026	190,187	0.00%
Kyndryl Holdings, Inc.	$250,000	2.70%	15/10/2028	228,822	0.01%
Kyndryl Holdings, Inc.	$575,000	3.15%	15/10/2031	498,719	0.01%
Kyndryl Holdings, Inc.	$200,000	4.10%	15/10/2041	158,501	0.00%
L3Harris Technologies, Inc.	$25,000	3.85%	15/12/2026	24,604	0.00%
L3Harris Technologies, Inc.	$1,355,000	5.40%	15/1/2027	1,371,265	0.03%
L3Harris Technologies, Inc.	$975,000	4.40%	15/6/2028	958,122	0.02%
L3Harris Technologies, Inc.	$175,000	5.05%	1/6/2029	175,036	0.00%
L3Harris Technologies, Inc.	$325,000	2.90%	15/12/2029	294,076	0.01%
L3Harris Technologies, Inc.	$325,000	1.80%	15/1/2031	267,975	0.01%
L3Harris Technologies, Inc.	$250,000	5.25%	1/6/2031	250,331	0.01%
L3Harris Technologies, Inc.	$775,000	5.40%	31/7/2033	773,081	0.02%
L3Harris Technologies, Inc.	$500,000	5.35%	1/6/2034	498,993	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
L3Harris Technologies, Inc.	$100,000	6.15%	15/12/2040	103,782	0.00%
L3Harris Technologies, Inc.	$275,000	5.05%	27/4/2045	251,794	0.01%
L3Harris Technologies, Inc.	$200,000	5.60%	31/7/2053	193,996	0.00%
Laboratory Corp. of America Holdings	$475,000	1.55%	1/6/2026	454,173	0.01%
Laboratory Corp. of America Holdings	$175,000	3.60%	1/9/2027	170,229	0.00%
Laboratory Corp. of America Holdings	$275,000	2.95%	1/12/2029	249,436	0.01%
Laboratory Corp. of America Holdings	$150,000	4.35%	1/4/2030	144,644	0.00%
Laboratory Corp. of America Holdings	$200,000	2.70%	1/6/2031	171,832	0.00%
Laboratory Corp. of America Holdings	$300,000	4.55%	1/4/2032	286,926	0.01%
Laboratory Corp. of America Holdings	$350,000	4.80%	1/10/2034	331,595	0.01%
Laboratory Corp. of America Holdings	$325,000	4.70%	1/2/2045	279,187	0.01%
Lam Research Corp.	$700,000	3.75%	15/3/2026	692,974	0.01%
Lam Research Corp.	$850,000	4.00%	15/3/2029	826,431	0.02%
Lam Research Corp.	$550,000	1.90%	15/6/2030	471,045	0.01%
Lam Research Corp.	$350,000	2.88%	15/6/2050	221,140	0.00%
Lam Research Corp.	$150,000	3.13%	15/6/2060	91,795	0.00%
Las Vegas Sands Corp.	$600,000	5.90%	1/6/2027	608,697	0.01%
Las Vegas Sands Corp.	$375,000	3.90%	8/8/2029	348,503	0.01%
Las Vegas Sands Corp.	$175,000	6.00%	15/8/2029	177,145	0.00%
Las Vegas Sands Corp.	$175,000	6.20%	15/8/2034	175,999	0.00%
Lazard Group LLC	$85,000	3.63%	1/3/2027	82,724	0.00%
Lazard Group LLC	$385,000	4.38%	11/3/2029	374,785	0.01%
Lazard Group LLC	$150,000	6.00%	15/3/2031	154,025	0.00%
LBJ Infrastructure Group LLC	$250,000	3.80%	31/12/2057	169,424	0.00%
Lear Corp.	$230,000	3.80%	15/9/2027	223,309	0.01%
Lear Corp.	$200,000	2.60%	15/1/2032	166,499	0.00%
Lear Corp.	$330,000	5.25%	15/5/2049	283,633	0.01%
Lear Corp.	$275,000	3.55%	15/1/2052	181,105	0.00%
Legg Mason, Inc.	$225,000	5.63%	15/1/2044	219,830	0.00%
Leggett & Platt, Inc.	$175,000	4.40%	15/3/2029	163,841	0.00%
Leggett & Platt, Inc.	$225,000	3.50%	15/11/2051	136,571	0.00%
Leidos, Inc.	$500,000	2.30%	15/2/2031	419,712	0.01%
Leidos, Inc.	$205,000	5.75%	15/3/2033	208,028	0.00%
Leland Stanford Junior University	$260,000	3.65%	1/5/2048	201,346	0.00%
Leland Stanford Junior University	$175,000	2.41%	1/6/2050	103,959	0.00%
Lennox International, Inc.	$150,000	1.70%	1/8/2027	138,381	0.00%
Lennox International, Inc.	$175,000	5.50%	15/9/2028	177,835	0.00%
Liberty Mutual Group, Inc.	€100,000	2.75%	4/5/2026	103,428	0.00%
Liberty Mutual Group, Inc.	$242,000	4.57%	1/2/2029	237,147	0.01%
Liberty Mutual Group, Inc.	€200,000	4.63%	2/12/2030	219,631	0.00%
Liberty Mutual Group, Inc.	$100,000	4.85%	1/8/2044	85,916	0.00%
Liberty Mutual Group, Inc.	$450,000	3.95%	15/10/2050	327,592	0.01%
Liberty Mutual Group, Inc.	$425,000	5.50%	15/6/2052	392,046	0.01%
Liberty Mutual Group, Inc.	$385,000	3.95%	15/5/2060	258,165	0.01%
Liberty Utilities Co.	$200,000	5.87%	31/1/2034	200,332	0.00%
Lincoln National Corp.	$75,000	3.63%	12/12/2026	73,490	0.00%
Lincoln National Corp.	$200,000	3.80%	1/3/2028	192,812	0.00%
Lincoln National Corp.	$350,000	3.05%	15/1/2030	315,201	0.01%
Lincoln National Corp.	$200,000	3.40%	15/1/2031	179,714	0.00%
Lincoln National Corp.	$100,000	6.30%	9/10/2037	104,065	0.00%
Lincoln National Corp.	$300,000	7.00%	15/6/2040	327,905	0.01%
Linde Finance BV	€600,000	0.25%	19/5/2027	586,573	0.01%
Linde Finance BV	€300,000	0.55%	19/5/2032	258,737	0.01%
Linde plc	€400,000	0.00%	30/9/2026	396,300	0.01%
Linde plc	€700,000	3.38%	4/6/2030	740,914	0.02%
Linde plc	€1,500,000	3.20%	14/2/2031	1,573,918	0.03%
Linde plc	€200,000	1.63%	31/3/2035	177,751	0.00%
Linde plc	€600,000	1.00%	30/9/2051	375,141	0.01%
Linde, Inc.	$675,000	3.20%	30/1/2026	665,917	0.01%
Linde, Inc.	$225,000	3.55%	7/11/2042	177,454	0.00%
LKQ Corp.	$375,000	5.75%	15/6/2028	381,316	0.01%
LKQ Corp.	$200,000	6.25%	15/6/2033	206,268	0.00%
Lockheed Martin Corp.	$728,000	3.55%	15/1/2026	720,759	0.02%
Lockheed Martin Corp.	$300,000	4.45%	15/5/2028	297,835	0.01%
Lockheed Martin Corp.	$175,000	4.50%	15/2/2029	173,077	0.00%
Lockheed Martin Corp.	$250,000	4.70%	15/12/2031	246,188	0.01%
Lockheed Martin Corp.	$175,000	5.25%	15/1/2033	176,931	0.00%
Lockheed Martin Corp.	$160,000	4.75%	15/2/2034	155,213	0.00%
Lockheed Martin Corp.	$300,000	4.80%	15/8/2034	291,173	0.01%
Lockheed Martin Corp.	$225,000	3.60%	1/3/2035	197,497	0.00%
Lockheed Martin Corp.	$410,000	6.15%	1/9/2036	442,585	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Lockheed Martin Corp.	$575,000	4.07%	15/12/2042	478,741	0.01%
Lockheed Martin Corp.	$210,000	3.80%	1/3/2045	165,705	0.00%
Lockheed Martin Corp.	$700,000	4.70%	15/5/2046	624,778	0.01%
Lockheed Martin Corp.	$750,000	2.80%	15/6/2050	469,251	0.01%
Lockheed Martin Corp.	$600,000	4.09%	15/9/2052	475,587	0.01%
Lockheed Martin Corp.	$325,000	4.15%	15/6/2053	259,821	0.01%
Lockheed Martin Corp.	$475,000	5.70%	15/11/2054	484,072	0.01%
Lockheed Martin Corp.	$400,000	5.20%	15/2/2055	377,533	0.01%
Lockheed Martin Corp.	$85,000	4.30%	15/6/2062	67,421	0.00%
Lockheed Martin Corp.	$400,000	5.90%	15/11/2063	416,162	0.01%
Lockheed Martin Corp.	$175,000	5.20%	15/2/2064	162,131	0.00%
Loews Corp.	$200,000	3.20%	15/5/2030	184,085	0.00%
Loews Corp.	$50,000	6.00%	1/2/2035	52,960	0.00%
Loews Corp.	$265,000	4.13%	15/5/2043	219,565	0.00%
Louisville Gas & Electric Co.	$135,000	5.45%	15/4/2033	136,463	0.00%
Louisville Gas & Electric Co.	$130,000	4.25%	1/4/2049	103,306	0.00%
Lowe's Cos, Inc.	$650,000	4.80%	1/4/2026	651,141	0.01%
Lowe's Cos, Inc.	$560,000	2.50%	15/4/2026	546,130	0.01%
Lowe's Cos, Inc.	$550,000	1.30%	15/4/2028	491,757	0.01%
Lowe's Cos, Inc.	$175,000	1.70%	15/9/2028	156,531	0.00%
Lowe's Cos, Inc.	$275,000	3.65%	5/4/2029	261,855	0.01%
Lowe's Cos, Inc.	$125,000	4.50%	15/4/2030	122,634	0.00%
Lowe's Cos, Inc.	$500,000	1.70%	15/10/2030	417,640	0.01%
Lowe's Cos, Inc.	$325,000	2.63%	1/4/2031	282,260	0.01%
Lowe's Cos, Inc.	$500,000	3.75%	1/4/2032	457,620	0.01%
Lowe's Cos, Inc.	$500,000	5.00%	15/4/2033	492,375	0.01%
Lowe's Cos, Inc.	$350,000	5.15%	1/7/2033	347,965	0.01%
Lowe's Cos, Inc.	$375,000	5.00%	15/4/2040	350,399	0.01%
Lowe's Cos, Inc.	$525,000	2.80%	15/9/2041	359,646	0.01%
Lowe's Cos, Inc.	$175,000	4.38%	15/9/2045	144,408	0.00%
Lowe's Cos, Inc.	$500,000	3.70%	15/4/2046	369,260	0.01%
Lowe's Cos, Inc.	$525,000	4.05%	3/5/2047	406,906	0.01%
Lowe's Cos, Inc.	$200,000	4.55%	5/4/2049	165,040	0.00%
Lowe's Cos, Inc.	$275,000	5.13%	15/4/2050	246,301	0.01%
Lowe's Cos, Inc.	$625,000	3.00%	15/10/2050	389,107	0.01%
Lowe's Cos, Inc.	$575,000	4.25%	1/4/2052	448,466	0.01%
Lowe's Cos, Inc.	$700,000	5.63%	15/4/2053	673,769	0.01%
Lowe's Cos, Inc.	$350,000	5.75%	1/7/2053	342,848	0.01%
Lowe's Cos, Inc.	$275,000	4.45%	1/4/2062	212,639	0.00%
Lowe's Cos, Inc.	$347,000	5.80%	15/9/2062	335,926	0.01%
Lowe's Cos, Inc.	$250,000	5.85%	1/4/2063	244,075	0.01%
LPL Holdings, Inc.	$175,000	5.70%	20/5/2027	177,133	0.00%
LPL Holdings, Inc.	$250,000	6.75%	17/11/2028	262,678	0.01%
LPL Holdings, Inc.	$200,000	4.00%	15/3/2029	188,873	0.00%
LPL Holdings, Inc.	$350,000	4.38%	15/5/2031	322,583	0.01%
LPL Holdings, Inc.	$175,000	6.00%	20/5/2034	178,242	0.00%
Lubrizol Corp.	$125,000	6.50%	1/10/2034	137,527	0.00%
LXP Industrial Trust	$100,000	6.75%	15/11/2028	104,561	0.00%
LXP Industrial Trust	$250,000	2.38%	1/10/2031	203,111	0.00%
LYB International Finance BV	$150,000	5.25%	15/7/2043	136,020	0.00%
LYB International Finance BV	$525,000	4.88%	15/3/2044	449,923	0.01%
LYB International Finance II BV	$200,000	3.50%	2/3/2027	194,271	0.00%
LYB International Finance II BV	€200,000	1.63%	17/9/2031	186,167	0.00%
LYB International Finance III LLC	$275,000	2.25%	1/10/2030	234,532	0.01%
LYB International Finance III LLC	$375,000	5.63%	15/5/2033	378,682	0.01%
LYB International Finance III LLC	$450,000	5.50%	1/3/2034	441,867	0.01%
LYB International Finance III LLC	$250,000	3.38%	1/10/2040	182,716	0.00%
LYB International Finance III LLC	$450,000	4.20%	15/10/2049	339,103	0.01%
LYB International Finance III LLC	$315,000	4.20%	1/5/2050	235,063	0.01%
LYB International Finance III LLC	$275,000	3.63%	1/4/2051	184,551	0.00%
LYB International Finance III LLC	$200,000	3.80%	1/10/2060	132,250	0.00%
LyondellBasell Industries NV	$395,000	4.63%	26/2/2055	310,873	0.01%
M&T Bank Corp.	$640,000	4.55%	16/8/2028	632,412	0.01%
M&T Bank Corp.	$55,000	4.83%	16/1/2029	54,769	0.00%
M&T Bank Corp.	$600,000	7.41%	30/10/2029	642,725	0.01%
M&T Bank Corp.	$350,000	6.08%	13/3/2032	358,322	0.01%
M&T Bank Corp.	$500,000	5.05%	27/1/2034	478,457	0.01%
M&T Bank Corp.	$150,000	5.39%	16/1/2036	145,446	0.00%
Macquarie Group Ltd.	$100,000	4.44%	21/6/2033	93,773	0.00%
Main Street Capital Corp.	$425,000	3.00%	14/7/2026	409,708	0.01%
Main Street Capital Corp.	$150,000	6.50%	4/6/2027	152,734	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Main Street Capital Corp.	$125,000	6.95%	1/3/2029	130,069	0.00%
ManpowerGroup, Inc.	€600,000	3.50%	30/6/2027	628,378	0.01%
Manufacturers & Traders Trust Co.	$250,000	3.40%	17/8/2027	240,455	0.01%
Manufacturers & Traders Trust Co.	$650,000	4.70%	27/1/2028	643,093	0.01%
Marathon Petroleum Corp.	$200,000	5.13%	15/12/2026	201,388	0.00%
Marathon Petroleum Corp.	$385,000	3.80%	1/4/2028	371,791	0.01%
Marathon Petroleum Corp.	$335,000	6.50%	1/3/2041	347,359	0.01%
Marathon Petroleum Corp.	$420,000	4.75%	15/9/2044	348,501	0.01%
Marathon Petroleum Corp.	$220,000	4.50%	1/4/2048	171,865	0.00%
Marathon Petroleum Corp.	$135,000	5.00%	15/9/2054	111,408	0.00%
Markel Group, Inc.	$200,000	5.00%	5/4/2046	175,292	0.00%
Markel Group, Inc.	$265,000	4.30%	1/11/2047	206,900	0.00%
Markel Group, Inc.	$85,000	5.00%	20/5/2049	73,868	0.00%
Markel Group, Inc.	$200,000	4.15%	17/9/2050	151,586	0.00%
Markel Group, Inc.	$400,000	3.45%	7/5/2052	265,152	0.01%
Markel Group, Inc.	$125,000	6.00%	16/5/2054	124,162	0.00%
Marriott International, Inc.	$200,000	3.13%	15/6/2026	195,513	0.00%
Marriott International, Inc.	$300,000	5.00%	15/10/2027	302,178	0.01%
Marriott International, Inc.	$300,000	4.00%	15/4/2028	291,927	0.01%
Marriott International, Inc.	$200,000	5.55%	15/10/2028	204,303	0.00%
Marriott International, Inc.	$475,000	4.65%	1/12/2028	471,628	0.01%
Marriott International, Inc.	$300,000	4.90%	15/4/2029	299,551	0.01%
Marriott International, Inc.	$150,000	4.88%	15/5/2029	149,413	0.00%
Marriott International, Inc.	$175,000	4.80%	15/3/2030	173,691	0.00%
Marriott International, Inc.	$395,000	4.63%	15/6/2030	387,767	0.01%
Marriott International, Inc.	$350,000	2.85%	15/4/2031	305,769	0.01%
Marriott International, Inc.	$475,000	3.50%	15/10/2032	419,018	0.01%
Marriott International, Inc.	$175,000	2.75%	15/10/2033	143,850	0.00%
Marriott International, Inc.	$450,000	5.30%	15/5/2034	446,574	0.01%
Marriott International, Inc.	$400,000	5.35%	15/3/2035	394,533	0.01%
Mars, Inc.	$330,000	3.20%	1/4/2030	304,188	0.01%
Mars, Inc.	$200,000	4.65%	20/4/2031	194,969	0.00%
Mars, Inc.	$325,000	1.63%	16/7/2032	257,064	0.01%
Mars, Inc.	$650,000	4.75%	20/4/2033	626,791	0.01%
Mars, Inc.	$360,000	3.88%	1/4/2039	301,540	0.01%
Mars, Inc.	$525,000	2.38%	16/7/2040	345,599	0.01%
Mars, Inc.	$275,000	3.95%	1/4/2049	211,135	0.00%
Mars, Inc.	$200,000	2.45%	16/7/2050	111,398	0.00%
Mars, Inc.	$180,000	4.13%	1/4/2054	138,467	0.00%
Mars, Inc.	$230,000	4.20%	1/4/2059	175,730	0.00%
Marsh & McLennan Cos, Inc.	$665,000	4.55%	8/11/2027	664,430	0.01%
Marsh & McLennan Cos, Inc.	$490,000	4.38%	15/3/2029	481,333	0.01%
Marsh & McLennan Cos, Inc.	$310,000	4.65%	15/3/2030	306,241	0.01%
Marsh & McLennan Cos, Inc.	€400,000	1.98%	21/3/2030	393,338	0.01%
Marsh & McLennan Cos, Inc.	$400,000	2.25%	15/11/2030	344,866	0.01%
Marsh & McLennan Cos, Inc.	$375,000	4.85%	15/11/2031	369,944	0.01%
Marsh & McLennan Cos, Inc.	$200,000	2.38%	15/12/2031	167,742	0.00%
Marsh & McLennan Cos, Inc.	$200,000	5.75%	1/11/2032	206,823	0.00%
Marsh & McLennan Cos, Inc.	$200,000	5.40%	15/9/2033	202,600	0.00%
Marsh & McLennan Cos, Inc.	$1,100,000	5.00%	15/3/2035	1,072,916	0.02%
Marsh & McLennan Cos, Inc.	$215,000	4.75%	15/3/2039	199,291	0.00%
Marsh & McLennan Cos, Inc.	$235,000	4.35%	30/1/2047	196,588	0.00%
Marsh & McLennan Cos, Inc.	$200,000	4.20%	1/3/2048	162,282	0.00%
Marsh & McLennan Cos, Inc.	$645,000	4.90%	15/3/2049	578,024	0.01%
Marsh & McLennan Cos, Inc.	$100,000	2.90%	15/12/2051	62,096	0.00%
Marsh & McLennan Cos, Inc.	$300,000	5.45%	15/3/2053	289,302	0.01%
Marsh & McLennan Cos, Inc.	$555,000	5.70%	15/9/2053	555,347	0.01%
Marsh & McLennan Cos, Inc.	$200,000	5.45%	15/3/2054	192,982	0.00%
Marsh & McLennan Cos, Inc.	$465,000	5.40%	15/3/2055	446,547	0.01%
Martin Marietta Materials, Inc.	$450,000	3.45%	1/6/2027	435,677	0.01%
Martin Marietta Materials, Inc.	$175,000	3.50%	15/12/2027	169,015	0.00%
Martin Marietta Materials, Inc.	$300,000	2.50%	15/3/2030	265,599	0.01%
Martin Marietta Materials, Inc.	$475,000	2.40%	15/7/2031	404,065	0.01%
Martin Marietta Materials, Inc.	$475,000	5.15%	1/12/2034	466,984	0.01%
Martin Marietta Materials, Inc.	$75,000	4.25%	15/12/2047	60,315	0.00%
Martin Marietta Materials, Inc.	$425,000	3.20%	15/7/2051	275,738	0.01%
Martin Marietta Materials, Inc.	$200,000	5.50%	1/12/2054	188,897	0.00%
Marvell Technology, Inc.	$700,000	1.65%	15/4/2026	671,329	0.01%
Marvell Technology, Inc.	$175,000	2.45%	15/4/2028	161,461	0.00%
Marvell Technology, Inc.	$150,000	4.88%	22/6/2028	149,109	0.00%
Marvell Technology, Inc.	$175,000	5.75%	15/2/2029	179,413	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Marvell Technology, Inc.	$275,000	2.95%	15/4/2031	241,370	0.01%
Marvell Technology, Inc.	$100,000	5.95%	15/9/2033	103,874	0.00%
Masco Corp.	$300,000	1.50%	15/2/2028	270,337	0.01%
Masco Corp.	$125,000	4.50%	15/5/2047	102,392	0.00%
Masco Corp.	$211,000	3.13%	15/2/2051	132,941	0.00%
Mass General Brigham, Inc.	$325,000	3.77%	1/7/2048	249,718	0.01%
Mass General Brigham, Inc.	$125,000	3.19%	1/7/2049	85,732	0.00%
Mass General Brigham, Inc.	$325,000	3.34%	1/7/2060	212,557	0.00%
Massachusetts Electric Co.	$200,000	1.73%	24/11/2030	162,776	0.00%
Massachusetts Electric Co.	$245,000	5.90%	15/11/2039	243,088	0.01%
Massachusetts Electric Co.	$215,000	4.00%	15/8/2046	164,576	0.00%
Massachusetts Electric Co.	$150,000	5.87%	26/2/2054	149,388	0.00%
Massachusetts Institute of Technology	$100,000	3.96%	1/7/2038	88,638	0.00%
Massachusetts Institute of Technology	$180,000	2.99%	1/7/2050	121,469	0.00%
Massachusetts Institute of Technology	$600,000	2.29%	1/7/2051	344,170	0.01%
Massachusetts Institute of Technology	$250,000	3.07%	1/4/2052	169,609	0.00%
Massachusetts Institute of Technology	$350,000	5.60%	1/7/2111	352,152	0.01%
Massachusetts Institute of Technology	$125,000	4.68%	1/7/2114	105,761	0.00%
Massachusetts Institute of Technology	$140,000	3.89%	1/7/2116	98,340	0.00%
Massachusetts Mutual Life Insurance Co.	$165,000	3.38%	15/4/2050	110,354	0.00%
Massachusetts Mutual Life Insurance Co.	$350,000	5.67%	1/12/2052	336,240	0.01%
Massachusetts Mutual Life Insurance Co.	$150,000	3.20%	1/12/2061	88,837	0.00%
Massachusetts Mutual Life Insurance Co.	$210,000	5.08%	15/2/2069	182,259	0.00%
Massachusetts Mutual Life Insurance Co.	$385,000	3.73%	15/10/2070	248,926	0.01%
Massachusetts Mutual Life Insurance Co.	$125,000	4.90%	1/4/2077	100,937	0.00%
MassMutual Global Funding II	$500,000	3.40%	8/3/2026	493,432	0.01%
MassMutual Global Funding II	$780,000	4.50%	10/4/2026	779,349	0.02%
MassMutual Global Funding II	$420,000	2.35%	14/1/2027	402,058	0.01%
MassMutual Global Funding II	$250,000	5.10%	9/4/2027	252,843	0.01%
MassMutual Global Funding II	$500,000	5.05%	14/6/2028	503,903	0.01%
MassMutual Global Funding II	$200,000	4.85%	17/1/2029	199,982	0.00%
MassMutual Global Funding II	$200,000	5.15%	30/5/2029	202,462	0.00%
MassMutual Global Funding II	£712,000	4.63%	5/10/2029	882,157	0.02%
MassMutual Global Funding II	€400,000	3.75%	19/1/2030	429,582	0.01%
MassMutual Global Funding II	$350,000	1.55%	9/10/2030	289,781	0.01%
MassMutual Global Funding II	$200,000	4.35%	17/9/2031	191,968	0.00%
MasTec, Inc.	$200,000	5.90%	15/6/2029	203,396	0.00%
Mastercard, Inc.	$775,000	2.95%	21/11/2026	754,257	0.02%
Mastercard, Inc.	$500,000	3.30%	26/3/2027	487,590	0.01%
Mastercard, Inc.	€1,200,000	2.10%	1/12/2027	1,233,238	0.03%
Mastercard, Inc.	$241,000	4.10%	15/1/2028	238,425	0.01%
Mastercard, Inc.	$125,000	3.50%	26/2/2028	121,130	0.00%
Mastercard, Inc.	$275,000	4.88%	9/3/2028	278,243	0.01%
Mastercard, Inc.	$750,000	2.95%	1/6/2029	699,471	0.01%
Mastercard, Inc.	$225,000	3.35%	26/3/2030	210,243	0.00%
Mastercard, Inc.	$484,000	4.35%	15/1/2032	467,874	0.01%
Mastercard, Inc.	$175,000	4.85%	9/3/2033	173,673	0.00%
Mastercard, Inc.	$350,000	4.88%	9/5/2034	344,676	0.01%
Mastercard, Inc.	$398,000	4.55%	15/1/2035	381,522	0.01%
Mastercard, Inc.	$225,000	3.80%	21/11/2046	176,030	0.00%
Mastercard, Inc.	$315,000	3.95%	26/2/2048	252,430	0.01%
Mastercard, Inc.	$425,000	3.65%	1/6/2049	321,318	0.01%
Mastercard, Inc.	$675,000	3.85%	26/3/2050	523,317	0.01%
Mastercard, Inc.	$225,000	2.95%	15/3/2051	144,904	0.00%
Mattel, Inc.	$500,000	3.38%	1/4/2026	489,697	0.01%
Mattel, Inc.	$200,000	5.88%	15/12/2027	200,554	0.00%
Mattel, Inc.	$200,000	3.75%	1/4/2029	187,310	0.00%
Mattel, Inc.	$125,000	5.45%	1/11/2041	112,014	0.00%
Mayo Clinic	$100,000	3.77%	15/11/2043	79,167	0.00%
Mayo Clinic	$125,000	4.13%	15/11/2052	101,155	0.00%
Mayo Clinic	$250,000	3.20%	15/11/2061	161,773	0.00%
McCormick & Co., Inc.	$400,000	0.90%	15/2/2026	383,303	0.01%
McCormick & Co., Inc.	$125,000	3.40%	15/8/2027	121,072	0.00%
McCormick & Co., Inc.	$175,000	2.50%	15/4/2030	154,610	0.00%
McCormick & Co., Inc.	$200,000	1.85%	15/2/2031	165,558	0.00%
McCormick & Co., Inc.	$250,000	4.95%	15/4/2033	243,951	0.01%
McCormick & Co., Inc.	$175,000	4.70%	15/10/2034	164,748	0.00%
McDonald's Corp.[1]	$1,311,000	3.70%	30/1/2026	1,300,892	0.03%
McDonald's Corp.	€200,000	0.90%	15/6/2026	202,076	0.00%
McDonald's Corp.	€600,000	1.88%	26/5/2027	614,303	0.01%
McDonald's Corp.	$275,000	3.80%	1/4/2028	267,663	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
McDonald's Corp.	€500,000	1.75%	3/5/2028	502,436	0.01%
McDonald's Corp.	$225,000	4.80%	14/8/2028	225,327	0.01%
McDonald's Corp.	€385,000	0.25%	4/10/2028	362,709	0.01%
McDonald's Corp.	CHF600,000	1.05%	27/11/2028	668,190	0.01%
McDonald's Corp.	$400,000	5.00%	17/5/2029	402,584	0.01%
McDonald's Corp.	€700,000	2.38%	31/5/2029	709,404	0.02%
McDonald's Corp.	$395,000	2.63%	1/9/2029	359,751	0.01%
McDonald's Corp.	$300,000	2.13%	1/3/2030	262,010	0.01%
McDonald's Corp.	$200,000	3.60%	1/7/2030	187,480	0.00%
McDonald's Corp.	€300,000	3.88%	20/2/2031	324,128	0.01%
McDonald's Corp.	€200,000	1.60%	15/3/2031	190,016	0.00%
McDonald's Corp.	CAD400,000	4.86%	21/5/2031	290,352	0.01%
McDonald's Corp.	$400,000	4.60%	9/9/2032	389,340	0.01%
McDonald's Corp.	$175,000	4.95%	14/8/2033	173,594	0.00%
McDonald's Corp.	€200,000	0.88%	4/10/2033	170,748	0.00%
McDonald's Corp.	$200,000	5.20%	17/5/2034	202,000	0.00%
McDonald's Corp.	€300,000	3.00%	31/5/2034	301,989	0.01%
McDonald's Corp.	€300,000	4.13%	28/11/2035	324,305	0.01%
McDonald's Corp.	$375,000	6.30%	15/10/2037	403,296	0.01%
McDonald's Corp.	$200,000	6.30%	1/3/2038	214,819	0.00%
McDonald's Corp.	£400,000	3.75%	31/5/2038	417,841	0.01%
McDonald's Corp.	$100,000	5.70%	1/2/2039	101,629	0.00%
McDonald's Corp.	$375,000	4.88%	15/7/2040	347,876	0.01%
McDonald's Corp.	$175,000	3.70%	15/2/2042	137,078	0.00%
McDonald's Corp.	$275,000	3.63%	1/5/2043	210,622	0.00%
McDonald's Corp.	$235,000	4.60%	26/5/2045	203,681	0.00%
McDonald's Corp.	$625,000	4.88%	9/12/2045	560,588	0.01%
McDonald's Corp.	$525,000	4.45%	1/3/2047	441,561	0.01%
McDonald's Corp.	$200,000	4.45%	1/9/2048	166,930	0.00%
McDonald's Corp.	$800,000	3.63%	1/9/2049	576,573	0.01%
McDonald's Corp.	$275,000	4.20%	1/4/2050	217,839	0.00%
McDonald's Corp.	$114,000	5.15%	9/9/2052	104,274	0.00%
McDonald's Corp.	$475,000	5.45%	14/8/2053	454,774	0.01%
McDonald's Corp.	£100,000	4.13%	11/6/2054	95,354	0.00%
McKesson Corp.	$550,000	1.30%	15/8/2026	521,837	0.01%
McKesson Corp.	€100,000	1.63%	30/10/2026	101,527	0.00%
McKesson Corp.	$200,000	4.90%	15/7/2028	200,675	0.00%
McKesson Corp.	£100,000	3.13%	17/2/2029	117,046	0.00%
McKesson Corp.	$100,000	4.25%	15/9/2029	97,762	0.00%
McKesson Corp.	$375,000	5.10%	15/7/2033	373,128	0.01%
McLaren Health Care Corp.	$200,000	4.39%	15/5/2048	168,122	0.00%
MDC Holdings, Inc.	$750,000	2.50%	15/1/2031	649,206	0.01%
MDC Holdings, Inc.	$300,000	6.00%	15/1/2043	299,163	0.01%
MedStar Health, Inc.	$50,000	3.63%	15/8/2049	36,032	0.00%
Medtronic Global Holdings SCA	€1,000,000	1.13%	7/3/2027	1,001,347	0.02%
Medtronic Global Holdings SCA	$300,000	4.25%	30/3/2028	296,293	0.01%
Medtronic Global Holdings SCA	€600,000	0.38%	15/10/2028	567,597	0.01%
Medtronic Global Holdings SCA	€300,000	3.00%	15/10/2028	312,362	0.01%
Medtronic Global Holdings SCA	€700,000	1.63%	7/3/2031	670,162	0.01%
Medtronic Global Holdings SCA	€100,000	1.00%	2/7/2031	91,449	0.00%
Medtronic Global Holdings SCA	€300,000	3.13%	15/10/2031	311,608	0.01%
Medtronic Global Holdings SCA	€700,000	0.75%	15/10/2032	607,912	0.01%
Medtronic Global Holdings SCA	$400,000	4.50%	30/3/2033	382,328	0.01%
Medtronic Global Holdings SCA	€600,000	2.25%	7/3/2039	528,001	0.01%
Medtronic Global Holdings SCA	€100,000	1.50%	2/7/2039	79,413	0.00%
Medtronic Global Holdings SCA	€100,000	1.38%	15/10/2040	75,569	0.00%
Medtronic Global Holdings SCA	€200,000	1.75%	2/7/2049	141,165	0.00%
Medtronic Global Holdings SCA	€500,000	1.63%	15/10/2050	338,679	0.01%
Medtronic, Inc.	$697,000	4.38%	15/3/2035	653,598	0.01%
Medtronic, Inc.	€300,000	3.88%	15/10/2036	321,571	0.01%
Medtronic, Inc.	€300,000	4.15%	15/10/2043	321,657	0.01%
Medtronic, Inc.	$819,000	4.63%	15/3/2045	728,393	0.02%
Medtronic, Inc.	€463,000	4.15%	15/10/2053	499,598	0.01%
Memorial Health Services	$100,000	3.45%	1/11/2049	71,140	0.00%
Memorial Sloan-Kettering Cancer Center	$100,000	5.00%	1/7/2042	94,682	0.00%
Memorial Sloan-Kettering Cancer Center	$100,000	2.96%	1/1/2050	65,386	0.00%
Memorial Sloan-Kettering Cancer Center	$150,000	4.13%	1/7/2052	121,382	0.00%
Memorial Sloan-Kettering Cancer Center	$315,000	4.20%	1/7/2055	253,490	0.01%
Mercedes-Benz Finance North America LLC	$700,000	4.90%	9/1/2026	701,130	0.01%
Merck & Co., Inc.[1]	$1,075,000	0.75%	24/2/2026	1,030,719	0.02%
Merck & Co., Inc.	€100,000	1.88%	15/10/2026	102,142	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Merck & Co., Inc.[1]	$450,000	4.05%	17/5/2028	443,335	0.01%
Merck & Co., Inc.[1]	$600,000	3.40%	7/3/2029	570,452	0.01%
Merck & Co., Inc.	$300,000	4.30%	17/5/2030	294,139	0.01%
Merck & Co., Inc.[1]	$525,000	1.45%	24/6/2030	440,295	0.01%
Merck & Co., Inc.	$500,000	2.15%	10/12/2031	417,773	0.01%
Merck & Co., Inc.	$575,000	4.50%	17/5/2033	554,116	0.01%
Merck & Co., Inc.	$400,000	6.50%	1/12/2033	440,307	0.01%
Merck & Co., Inc.	€500,000	1.38%	2/11/2036	423,201	0.01%
Merck & Co., Inc.	$500,000	3.90%	7/3/2039	423,098	0.01%
Merck & Co., Inc.	$450,000	2.35%	24/6/2040	303,776	0.01%
Merck & Co., Inc.	$350,000	3.60%	15/9/2042	271,931	0.01%
Merck & Co., Inc.	$175,000	4.15%	18/5/2043	146,425	0.00%
Merck & Co., Inc.	$400,000	4.90%	17/5/2044	369,029	0.01%
Merck & Co., Inc.	$840,000	3.70%	10/2/2045	649,326	0.01%
Merck & Co., Inc.	$435,000	4.00%	7/3/2049	341,860	0.01%
Merck & Co., Inc.	$630,000	2.45%	24/6/2050	363,079	0.01%
Merck & Co., Inc.	$725,000	2.75%	10/12/2051	438,083	0.01%
Merck & Co., Inc.	$550,000	5.00%	17/5/2053	501,167	0.01%
Merck & Co., Inc.	$475,000	2.90%	10/12/2061	272,310	0.01%
Merck & Co., Inc.	$495,000	5.15%	17/5/2063	452,022	0.01%
Merck Sharp & Dohme Corp.	$275,000	5.95%	1/12/2028	287,081	0.01%
Merck Sharp & Dohme Corp.	$175,000	5.75%	15/11/2036	181,674	0.00%
Mercury General Corp.	$285,000	4.40%	15/3/2027	279,438	0.01%
Meritage Homes Corp.	$350,000	3.88%	15/4/2029	327,454	0.01%
Met Tower Global Funding	$350,000	4.85%	16/1/2027	351,288	0.01%
Met Tower Global Funding	$175,000	5.25%	12/4/2029	177,210	0.00%
Meta Platforms, Inc.	$725,000	3.50%	15/8/2027	708,346	0.02%
Meta Platforms, Inc.[1]	$1,075,000	4.60%	15/5/2028	1,076,040	0.02%
Meta Platforms, Inc.[1]	$806,000	4.30%	15/8/2029	795,434	0.02%
Meta Platforms, Inc.	$650,000	4.80%	15/5/2030	654,850	0.01%
Meta Platforms, Inc.	$692,000	4.55%	15/8/2031	680,418	0.01%
Meta Platforms, Inc.	$1,125,000	3.85%	15/8/2032	1,045,740	0.02%
Meta Platforms, Inc.	$325,000	4.95%	15/5/2033	325,345	0.01%
Meta Platforms, Inc.[1]	$1,400,000	4.75%	15/8/2034	1,363,303	0.03%
Meta Platforms, Inc.	$650,000	4.45%	15/8/2052	547,274	0.01%
Meta Platforms, Inc.[1]	$905,000	5.60%	15/5/2053	904,625	0.02%
Meta Platforms, Inc.[1]	$1,515,000	5.40%	15/8/2054	1,468,677	0.03%
Meta Platforms, Inc.	$430,000	4.65%	15/8/2062	364,613	0.01%
Meta Platforms, Inc.	$600,000	5.75%	15/5/2063	604,864	0.01%
Meta Platforms, Inc.	$1,432,000	5.55%	15/8/2064	1,399,856	0.03%
Methodist Hospital	$200,000	2.71%	1/12/2050	123,150	0.00%
MetLife Capital Trust IV	$225,000	7.88%	15/12/2037	246,624	0.01%
MetLife, Inc.	$600,000	4.55%	23/3/2030	592,012	0.01%
MetLife, Inc.	$200,000	6.50%	15/12/2032	217,540	0.00%
MetLife, Inc.	$700,000	5.38%	15/7/2033	707,758	0.01%
MetLife, Inc.	$250,000	6.38%	15/6/2034	269,385	0.01%
MetLife, Inc.	$345,000	5.30%	15/12/2034	344,109	0.01%
MetLife, Inc.	$400,000	5.70%	15/6/2035	411,591	0.01%
MetLife, Inc.	$575,000	6.40%	15/12/2036	585,728	0.01%
MetLife, Inc.	$250,000	9.25%	8/4/2038	293,759	0.01%
MetLife, Inc.	$180,000	10.75%	1/8/2039	239,759	0.01%
MetLife, Inc.	$275,000	5.88%	6/2/2041	280,701	0.01%
MetLife, Inc.	$350,000	4.13%	13/8/2042	291,161	0.01%
MetLife, Inc.	$535,000	4.88%	13/11/2043	485,514	0.01%
MetLife, Inc.	$537,000	4.05%	1/3/2045	430,728	0.01%
MetLife, Inc.	$250,000	4.60%	13/5/2046	217,431	0.00%
MetLife, Inc.	$455,000	5.00%	15/7/2052	411,561	0.01%
MetLife, Inc.	$425,000	5.25%	15/1/2054	398,404	0.01%
Metropolitan Life Global Funding I	$375,000	5.00%	6/1/2026	376,474	0.01%
Metropolitan Life Global Funding I	CAD200,000	5.18%	15/6/2026	142,563	0.00%
Metropolitan Life Global Funding I	$500,000	3.45%	18/12/2026	489,341	0.01%
Metropolitan Life Global Funding I	$200,000	5.05%	11/6/2027	201,856	0.00%
Metropolitan Life Global Funding I	€400,000	0.55%	16/6/2027	394,606	0.01%
Metropolitan Life Global Funding I	$600,000	3.00%	19/9/2027	573,943	0.01%
Metropolitan Life Global Funding I	£500,000	0.63%	8/12/2027	555,140	0.01%
Metropolitan Life Global Funding I	$150,000	5.05%	6/1/2028	150,818	0.00%
Metropolitan Life Global Funding I	CAD200,000	1.95%	20/3/2028	132,481	0.00%
Metropolitan Life Global Funding I	€158,000	4.00%	5/4/2028	169,826	0.00%
Metropolitan Life Global Funding I	$300,000	5.40%	12/9/2028	304,705	0.01%
Metropolitan Life Global Funding I	$250,000	4.85%	8/1/2029	249,513	0.01%
Metropolitan Life Global Funding I	CAD440,000	2.45%	12/1/2029	293,104	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Metropolitan Life Global Funding I	$250,000	3.30%	21/3/2029	234,412	0.01%
Metropolitan Life Global Funding I	$200,000	4.30%	25/8/2029	194,541	0.00%
Metropolitan Life Global Funding I	£615,000	1.63%	21/9/2029	667,798	0.01%
Metropolitan Life Global Funding I	£300,000	5.00%	10/1/2030	377,303	0.01%
Metropolitan Life Global Funding I	CAD295,000	3.39%	9/4/2030	201,937	0.00%
Metropolitan Life Global Funding I	$200,000	2.95%	9/4/2030	180,864	0.00%
Metropolitan Life Global Funding I	€500,000	3.75%	5/12/2030	537,856	0.01%
Metropolitan Life Global Funding I	$300,000	1.55%	7/1/2031	245,739	0.01%
Metropolitan Life Global Funding I	€300,000	3.75%	7/12/2031	322,438	0.01%
Metropolitan Life Global Funding I	$325,000	2.40%	11/1/2032	271,921	0.01%
Metropolitan Life Global Funding I	$200,000	5.15%	28/3/2033	197,789	0.00%
Metropolitan Life Global Funding I	$650,000	5.05%	8/1/2034	637,200	0.01%
Metropolitan Life Global Funding I	€523,000	3.63%	26/3/2034	554,972	0.01%
Microchip Technology, Inc.	$350,000	4.90%	15/3/2028	348,804	0.01%
Microchip Technology, Inc.	$360,000	5.05%	15/3/2029	359,142	0.01%
Microchip Technology, Inc.	$400,000	5.05%	15/2/2030	397,435	0.01%
Micron Technology, Inc.	$700,000	4.19%	15/2/2027	690,140	0.01%
Micron Technology, Inc.	$543,000	5.38%	15/4/2028	548,812	0.01%
Micron Technology, Inc.	$425,000	5.33%	6/2/2029	427,154	0.01%
Micron Technology, Inc.	$400,000	6.75%	1/11/2029	425,602	0.01%
Micron Technology, Inc.	$750,000	2.70%	15/4/2032	628,371	0.01%
Micron Technology, Inc.	$500,000	5.88%	9/2/2033	512,144	0.01%
Micron Technology, Inc.	$200,000	5.88%	15/9/2033	205,225	0.00%
Micron Technology, Inc.	$400,000	3.37%	1/11/2041	291,618	0.01%
Microsoft Corp.[1]	$1,425,000	2.40%	8/8/2026	1,382,954	0.03%
Microsoft Corp.[1]	$1,300,000	3.30%	6/2/2027	1,272,732	0.03%
Microsoft Corp.	$575,000	3.50%	12/2/2035	520,586	0.01%
Microsoft Corp.	$275,000	4.20%	3/11/2035	262,526	0.01%
Microsoft Corp.	$750,000	3.45%	8/8/2036	653,034	0.01%
Microsoft Corp.	$325,000	4.10%	6/2/2037	303,496	0.01%
Microsoft Corp.	$500,000	3.50%	15/11/2042	404,093	0.01%
Microsoft Corp.	$375,000	4.45%	3/11/2045	345,860	0.01%
Microsoft Corp.	$512,000	3.70%	8/8/2046	408,808	0.01%
Microsoft Corp.	$50,000	4.50%	15/6/2047	45,033	0.00%
Microsoft Corp.	$3,700,000	2.53%	1/6/2050	2,275,477	0.05%
Microsoft Corp.	$775,000	2.50%	15/9/2050	469,754	0.01%
Microsoft Corp.	$3,100,000	2.92%	17/3/2052	2,053,616	0.04%
Microsoft Corp.	$300,000	3.95%	8/8/2056	239,084	0.01%
Microsoft Corp.	$200,000	4.50%	6/2/2057	178,674	0.00%
Microsoft Corp.	$1,462,000	2.68%	1/6/2060	854,746	0.02%
Microsoft Corp.	$631,000	3.04%	17/3/2062	403,974	0.01%
Mid-America Apartments LP	$350,000	3.60%	1/6/2027	341,483	0.01%
Mid-America Apartments LP	$260,000	3.95%	15/3/2029	250,465	0.01%
Mid-America Apartments LP	$150,000	5.30%	15/2/2032	150,735	0.00%
Mid-America Apartments LP	$125,000	5.00%	15/3/2034	121,590	0.00%
Mid-America Apartments LP	$150,000	4.95%	1/3/2035	144,597	0.00%
Mid-America Apartments LP	$250,000	2.88%	15/9/2051	153,908	0.00%
MidAmerican Energy Co.	$245,000	3.65%	15/4/2029	233,644	0.01%
MidAmerican Energy Co.	$550,000	6.75%	30/12/2031	606,250	0.01%
MidAmerican Energy Co.	$120,000	5.80%	15/10/2036	123,631	0.00%
MidAmerican Energy Co.	$385,000	4.80%	15/9/2043	345,812	0.01%
MidAmerican Energy Co.	$125,000	4.40%	15/10/2044	106,723	0.00%
MidAmerican Energy Co.	$145,000	3.95%	1/8/2047	112,891	0.00%
MidAmerican Energy Co.	$220,000	3.65%	1/8/2048	163,127	0.00%
MidAmerican Energy Co.	$490,000	4.25%	15/7/2049	398,190	0.01%
MidAmerican Energy Co.	$175,000	3.15%	15/4/2050	117,371	0.00%
MidAmerican Energy Co.	$225,000	2.70%	1/8/2052	136,002	0.00%
MidAmerican Energy Co.	$520,000	5.85%	15/9/2054	529,184	0.01%
Mid-Atlantic Interstate Transmission LLC	$250,000	4.10%	15/5/2028	242,709	0.01%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	$1,262,500	6.50%	20/6/2027	1,270,766	0.03%
Mississippi Power Co.	$320,000	3.95%	30/3/2028	311,011	0.01%
Mississippi Power Co.	$150,000	4.25%	15/3/2042	124,934	0.00%
Mississippi Power Co.	$100,000	3.10%	30/7/2051	65,160	0.00%
Mohawk Capital Finance SA	€100,000	1.75%	12/6/2027	101,219	0.00%
Mohawk Industries, Inc.	$275,000	5.85%	18/9/2028	282,750	0.01%
Mohawk Industries, Inc.	$150,000	3.63%	15/5/2030	138,533	0.00%
Molson Coors Beverage Co.	$325,000	3.00%	15/7/2026	316,942	0.01%
Molson Coors Beverage Co.	€300,000	3.80%	15/6/2032	317,773	0.01%
Molson Coors Beverage Co.	$540,000	5.00%	1/5/2042	494,713	0.01%
Molson Coors Beverage Co.	$660,000	4.20%	15/7/2046	527,548	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Molson Coors International LP	CAD370,000	3.44%	15/7/2026	256,894	0.01%
Mondelez International Holdings Netherlands BV	€300,000	0.00%	22/9/2026	297,159	0.01%
Mondelez International Holdings Netherlands BV	$275,000	1.25%	24/9/2026	258,914	0.01%
Mondelez International Holdings Netherlands BV	€500,000	0.25%	9/9/2029	457,514	0.01%
Mondelez International Holdings Netherlands BV	€700,000	0.38%	22/9/2029	640,991	0.01%
Mondelez International Holdings Netherlands BV	€400,000	0.88%	1/10/2031	354,984	0.01%
Mondelez International, Inc.	€200,000	1.63%	8/3/2027	202,586	0.00%
Mondelez International, Inc.	$150,000	2.63%	17/3/2027	143,499	0.00%
Mondelez International, Inc.	$450,000	4.13%	7/5/2028	441,159	0.01%
Mondelez International, Inc.	$275,000	2.75%	13/4/2030	246,111	0.01%
Mondelez International, Inc.	CAD415,000	4.63%	3/7/2031	296,358	0.01%
Mondelez International, Inc.	$450,000	3.00%	17/3/2032	390,581	0.01%
Mondelez International, Inc.	$250,000	1.88%	15/10/2032	200,785	0.00%
Mondelez International, Inc.	€600,000	0.75%	17/3/2033	505,867	0.01%
Mondelez International, Inc.	$200,000	4.75%	28/8/2034	191,266	0.00%
Mondelez International, Inc.	€200,000	2.38%	6/3/2035	184,960	0.00%
Mondelez International, Inc.	$525,000	2.63%	4/9/2050	306,921	0.01%
Monongahela Power Co.	$205,000	5.40%	15/12/2043	193,647	0.00%
Montefiore Obligated Group	$95,000	4.29%	1/9/2050	66,923	0.00%
Moody's Corp.	$275,000	3.25%	15/1/2028	263,576	0.01%
Moody's Corp.	$525,000	2.00%	19/8/2031	436,212	0.01%
Moody's Corp.	$150,000	4.25%	8/8/2032	142,454	0.00%
Moody's Corp.	$175,000	5.00%	5/8/2034	171,253	0.00%
Moody's Corp.	$375,000	2.75%	19/8/2041	258,569	0.01%
Moody's Corp.	$225,000	5.25%	15/7/2044	212,657	0.00%
Moody's Corp.	$115,000	4.88%	17/12/2048	102,266	0.00%
Moody's Corp.	$100,000	3.25%	20/5/2050	66,432	0.00%
Moody's Corp.	$400,000	3.10%	29/11/2061	238,262	0.01%
Morgan Stanley	$875,000	5.00%	24/11/2025	876,436	0.02%
Morgan Stanley	$1,165,000	3.13%	27/7/2026	1,138,162	0.02%
Morgan Stanley	$1,200,000	6.25%	9/8/2026	1,228,926	0.03%
Morgan Stanley	$725,000	4.35%	8/9/2026	719,907	0.02%
Morgan Stanley	$1,000,000	3.63%	20/1/2027	981,282	0.02%
Morgan Stanley	$800,000	5.05%	28/1/2027	802,473	0.02%
Morgan Stanley	£500,000	2.63%	9/3/2027	596,531	0.01%
Morgan Stanley	$700,000	3.95%	23/4/2027	685,699	0.01%
Morgan Stanley	€750,000	1.88%	27/4/2027	760,774	0.02%
Morgan Stanley	$1,100,000	1.51%	20/7/2027	1,046,793	0.02%
Morgan Stanley	CAD745,000	1.78%	4/8/2027	504,317	0.01%
Morgan Stanley	€1,775,000	0.41%	29/10/2027	1,758,570	0.04%
Morgan Stanley	$2,250,000	2.48%	21/1/2028	2,142,923	0.04%
Morgan Stanley	$600,000	5.65%	13/4/2028	609,824	0.01%
Morgan Stanley	$1,125,000	4.21%	20/4/2028	1,108,755	0.02%
Morgan Stanley	$873,000	3.59%	22/7/2028	841,967	0.02%
Morgan Stanley	$750,000	6.30%	18/10/2028	777,018	0.02%
Morgan Stanley	€1,400,000	4.81%	25/10/2028	1,522,688	0.03%
Morgan Stanley	$1,175,000	3.77%	24/1/2029	1,133,121	0.02%
Morgan Stanley	$1,125,000	5.12%	1/2/2029	1,127,438	0.02%
Morgan Stanley	€500,000	4.66%	2/3/2029	543,331	0.01%
Morgan Stanley	$775,000	5.16%	20/4/2029	777,209	0.02%
Morgan Stanley	$950,000	5.45%	20/7/2029	960,604	0.02%
Morgan Stanley	$700,000	6.41%	1/11/2029	731,252	0.02%
Morgan Stanley	$1,425,000	5.17%	16/1/2030	1,425,922	0.03%
Morgan Stanley	$1,330,000	4.43%	23/1/2030	1,295,756	0.03%
Morgan Stanley	€500,000	3.79%	21/3/2030	530,896	0.01%
Morgan Stanley	$1,400,000	5.66%	18/4/2030	1,425,832	0.03%
Morgan Stanley	$1,025,000	5.04%	19/7/2030	1,020,769	0.02%
Morgan Stanley	$950,000	4.65%	18/10/2030	929,821	0.02%
Morgan Stanley	$2,025,000	2.70%	22/1/2031	1,798,236	0.04%
Morgan Stanley	$1,100,000	3.62%	1/4/2031	1,020,545	0.02%
Morgan Stanley	$1,025,000	1.79%	13/2/2032	836,672	0.02%
Morgan Stanley	$350,000	7.25%	1/4/2032	393,535	0.01%
Morgan Stanley	$1,350,000	1.93%	28/4/2032	1,105,784	0.02%
Morgan Stanley	€365,000	2.95%	7/5/2032	369,188	0.01%
Morgan Stanley	$1,250,000	2.24%	21/7/2032	1,035,282	0.02%
Morgan Stanley	$800,000	2.51%	20/10/2032	669,826	0.01%
Morgan Stanley	$925,000	2.94%	21/1/2033	792,257	0.02%
Morgan Stanley	€700,000	1.10%	29/4/2033	617,796	0.01%
Morgan Stanley	$1,075,000	4.89%	20/7/2033	1,040,927	0.02%
Morgan Stanley	$1,550,000	6.34%	18/10/2033	1,639,521	0.03%
Morgan Stanley	£900,000	5.79%	18/11/2033	1,167,706	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Morgan Stanley	€900,000	5.15%	25/1/2034	1,039,171	0.02%
Morgan Stanley	$1,100,000	5.25%	21/4/2034	1,083,250	0.02%
Morgan Stanley	$975,000	5.42%	21/7/2034	969,077	0.02%
Morgan Stanley	$975,000	6.63%	1/11/2034	1,047,022	0.02%
Morgan Stanley	$1,050,000	5.47%	18/1/2035	1,044,601	0.02%
Morgan Stanley	€1,303,000	3.96%	21/3/2035	1,380,400	0.03%
Morgan Stanley	$1,475,000	5.83%	19/4/2035	1,503,141	0.03%
Morgan Stanley	$1,050,000	5.32%	19/7/2035	1,034,088	0.02%
Morgan Stanley	£600,000	5.21%	24/10/2035	732,443	0.02%
Morgan Stanley	$1,455,000	2.48%	16/9/2036	1,183,422	0.02%
Morgan Stanley	$690,000	5.30%	20/4/2037	669,062	0.01%
Morgan Stanley	$800,000	5.95%	19/1/2038	801,220	0.02%
Morgan Stanley	$701,000	3.97%	22/7/2038	595,952	0.01%
Morgan Stanley	$550,000	5.94%	7/2/2039	551,304	0.01%
Morgan Stanley	$375,000	4.46%	22/4/2039	336,003	0.01%
Morgan Stanley	$700,000	3.22%	22/4/2042	518,718	0.01%
Morgan Stanley	$775,000	6.38%	24/7/2042	837,963	0.02%
Morgan Stanley	$925,000	4.30%	27/1/2045	763,428	0.02%
Morgan Stanley	$1,375,000	4.38%	22/1/2047	1,148,451	0.02%
Morgan Stanley	$750,000	5.60%	24/3/2051	739,356	0.02%
Morgan Stanley	$580,000	2.80%	25/1/2052	354,718	0.01%
Morgan Stanley	$1,025,000	5.52%	19/11/2055	989,745	0.02%
Morgan Stanley Bank NA	$500,000	4.75%	21/4/2026	500,576	0.01%
Morgan Stanley Bank NA	$525,000	5.88%	30/10/2026	536,396	0.01%
Morgan Stanley Bank NA	$950,000	4.45%	15/10/2027	943,536	0.02%
Morgan Stanley Bank NA	$750,000	4.95%	14/1/2028	750,811	0.02%
Morgan Stanley Bank NA	$900,000	5.50%	26/5/2028	911,832	0.02%
Morgan Stanley Bank NA	$1,075,000	4.97%	14/7/2028	1,078,069	0.02%
Morgan Stanley Direct Lending Fund	$150,000	6.15%	17/5/2029	150,870	0.00%
Mosaic Co.	$300,000	4.05%	15/11/2027	293,795	0.01%
Mosaic Co.	$65,000	5.45%	15/11/2033	64,297	0.00%
Mosaic Co.	$125,000	4.88%	15/11/2041	109,341	0.00%
Mosaic Co.	$325,000	5.63%	15/11/2043	307,382	0.01%
Motorola Solutions, Inc.	$75,000	4.60%	23/2/2028	74,336	0.00%
Motorola Solutions, Inc.	$140,000	5.00%	15/4/2029	139,770	0.00%
Motorola Solutions, Inc.	$475,000	4.60%	23/5/2029	467,093	0.01%
Motorola Solutions, Inc.	$250,000	2.30%	15/11/2030	214,026	0.00%
Motorola Solutions, Inc.	$500,000	2.75%	24/5/2031	433,071	0.01%
Motorola Solutions, Inc.	$175,000	5.60%	1/6/2032	178,579	0.00%
Motorola Solutions, Inc.	$275,000	5.40%	15/4/2034	275,066	0.01%
Motorola Solutions, Inc.	$275,000	5.50%	1/9/2044	264,548	0.01%
Mount Nittany Medical Center Obligated Group	$125,000	3.80%	15/11/2052	92,404	0.00%
Mount Sinai Hospital	$280,000	3.74%	1/7/2049	184,409	0.00%
Mount Sinai Hospital	$125,000	3.39%	1/7/2050	75,000	0.00%
MPLX LP	$510,000	1.75%	1/3/2026	492,569	0.01%
MPLX LP	$1,875,000	4.00%	15/3/2028	1,818,316	0.04%
MPLX LP	$340,000	4.95%	1/9/2032	328,039	0.01%
MPLX LP	$550,000	5.50%	1/6/2034	542,479	0.01%
MPLX LP	$460,000	4.50%	15/4/2038	401,033	0.01%
MPLX LP	$175,000	5.20%	1/3/2047	155,351	0.00%
MPLX LP	$175,000	5.20%	1/12/2047	154,649	0.00%
MPLX LP	$500,000	4.70%	15/4/2048	409,999	0.01%
MPLX LP	$535,000	5.50%	15/2/2049	491,557	0.01%
MPLX LP	$605,000	4.95%	14/3/2052	509,234	0.01%
MSCI, Inc.	$375,000	3.63%	1/9/2030	341,808	0.01%
MSCI, Inc.	$360,000	3.88%	15/2/2031	330,470	0.01%
MSCI, Inc.	$500,000	3.63%	1/11/2031	448,414	0.01%
MSCI, Inc.	$420,000	3.25%	15/8/2033	355,083	0.01%
MSD Netherlands Capital BV	€700,000	3.25%	30/5/2032	733,195	0.02%
MSD Netherlands Capital BV	€850,000	3.50%	30/5/2037	886,907	0.02%
MSD Netherlands Capital BV	€200,000	3.70%	30/5/2044	209,631	0.00%
MultiCare Health System	$100,000	2.80%	15/8/2050	58,590	0.00%
Mutual of Omaha Cos Global Funding	$100,000	5.80%	27/7/2026	101,191	0.00%
Mutual of Omaha Cos Global Funding	$175,000	5.35%	9/4/2027	176,746	0.00%
Mutual of Omaha Cos Global Funding	$200,000	5.45%	12/12/2028	203,097	0.00%
Mutual of Omaha Cos Global Funding	$150,000	4.75%	15/10/2029	147,263	0.00%
Mutual of Omaha Insurance Co.	$100,000	6.14%	16/1/2064	98,388	0.00%
Mylan, Inc.	$175,000	5.40%	29/11/2043	156,637	0.00%
Mylan, Inc.	$350,000	5.20%	15/4/2048	289,487	0.01%
Narragansett Electric Co.	$225,000	3.40%	9/4/2030	207,267	0.00%
Narragansett Electric Co.	$175,000	5.35%	1/5/2034	173,897	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nasdaq, Inc.	$275,000	5.35%	28/6/2028	278,855	0.01%
Nasdaq, Inc.	€300,000	1.75%	28/3/2029	295,677	0.01%
Nasdaq, Inc.	€400,000	0.88%	13/2/2030	372,070	0.01%
Nasdaq, Inc.	$450,000	1.65%	15/1/2031	369,876	0.01%
Nasdaq, Inc.	€300,000	4.50%	15/2/2032	331,427	0.01%
Nasdaq, Inc.	€400,000	0.90%	30/7/2033	335,245	0.01%
Nasdaq, Inc.	$325,000	5.55%	15/2/2034	328,158	0.01%
Nasdaq, Inc.	$350,000	2.50%	21/12/2040	234,769	0.01%
Nasdaq, Inc.	$200,000	3.25%	28/4/2050	133,971	0.00%
Nasdaq, Inc.	$200,000	3.95%	7/3/2052	148,626	0.00%
Nasdaq, Inc.	$250,000	5.95%	15/8/2053	252,011	0.01%
Nasdaq, Inc.	$350,000	6.10%	28/6/2063	354,769	0.01%
National Fuel Gas Co.	$335,000	5.50%	15/1/2026	336,384	0.01%
National Fuel Gas Co.	$100,000	5.50%	1/10/2026	100,759	0.00%
National Fuel Gas Co.	$135,000	3.95%	15/9/2027	131,188	0.00%
National Fuel Gas Co.	$110,000	4.75%	1/9/2028	108,487	0.00%
National Fuel Gas Co.	$145,000	2.95%	1/3/2031	124,911	0.00%
National Grid North America, Inc.	€300,000	1.05%	20/1/2031	272,151	0.01%
National Grid North America, Inc.	€300,000	4.67%	12/9/2033	334,227	0.01%
National Grid North America, Inc.	€600,000	3.72%	25/11/2034	624,497	0.01%
National Grid North America, Inc.	€333,000	4.06%	3/9/2036	354,280	0.01%
National Grid USA	$175,000	5.80%	1/4/2035	174,939	0.00%
National Health Investors, Inc.	$100,000	3.00%	1/2/2031	85,868	0.00%
National Life Insurance Co.	$180,000	5.25%	19/7/2068	153,017	0.00%
National Rural Utilities Cooperative Finance Corp.	$400,000	4.45%	13/3/2026	399,322	0.01%
National Rural Utilities Cooperative Finance Corp.	$285,000	1.00%	15/6/2026	270,569	0.01%
National Rural Utilities Cooperative Finance Corp.	$225,000	4.80%	5/2/2027	225,564	0.01%
National Rural Utilities Cooperative Finance Corp.	$150,000	5.10%	6/5/2027	151,189	0.00%
National Rural Utilities Cooperative Finance Corp.	$225,000	4.12%	16/9/2027	221,986	0.01%
National Rural Utilities Cooperative Finance Corp.	$678,000	3.40%	7/2/2028	651,176	0.01%
National Rural Utilities Cooperative Finance Corp.	$125,000	4.80%	15/3/2028	125,175	0.00%
National Rural Utilities Cooperative Finance Corp.	$190,000	5.05%	15/9/2028	191,334	0.00%
National Rural Utilities Cooperative Finance Corp.	$175,000	3.90%	1/11/2028	169,083	0.00%
National Rural Utilities Cooperative Finance Corp.	$175,000	4.85%	7/2/2029	175,033	0.00%
National Rural Utilities Cooperative Finance Corp.	$335,000	3.70%	15/3/2029	320,026	0.01%
National Rural Utilities Cooperative Finance Corp.	$325,000	5.15%	15/6/2029	328,979	0.01%
National Rural Utilities Cooperative Finance Corp.	$175,000	5.00%	7/2/2031	175,812	0.00%
National Rural Utilities Cooperative Finance Corp.	$120,000	1.35%	15/3/2031	96,158	0.00%
National Rural Utilities Cooperative Finance Corp.	$110,000	1.65%	15/6/2031	89,157	0.00%
National Rural Utilities Cooperative Finance Corp.	$165,000	2.75%	15/4/2032	141,145	0.00%
National Rural Utilities Cooperative Finance Corp.	$280,000	4.02%	1/11/2032	259,012	0.01%
National Rural Utilities Cooperative Finance Corp.	$305,000	4.15%	15/12/2032	284,377	0.01%
National Rural Utilities Cooperative Finance Corp.	$200,000	5.80%	15/1/2033	207,041	0.00%
National Rural Utilities Cooperative Finance Corp.	$150,000	5.00%	15/8/2034	146,622	0.00%
National Rural Utilities Cooperative Finance Corp.	$170,000	5.25%	20/4/2046	167,757	0.00%
National Rural Utilities Cooperative Finance Corp.	$145,000	4.40%	1/11/2048	118,523	0.00%
National Rural Utilities Cooperative Finance Corp.	$205,000	4.30%	15/3/2049	166,038	0.00%
National Rural Utilities Cooperative Finance Corp.	$90,000	7.13%	15/9/2053	92,869	0.00%
National Securities Clearing Corp.	$250,000	5.00%	30/5/2028	250,781	0.01%
National Securities Clearing Corp.	$450,000	4.90%	26/6/2029	450,418	0.01%
Nationwide Children's Hospital, Inc.	$100,000	4.56%	1/11/2052	87,911	0.00%
Nationwide Financial Services, Inc.	$150,000	6.75%	15/5/2037	153,512	0.00%
Nationwide Financial Services, Inc.	$175,000	5.30%	18/11/2044	160,594	0.00%
Nationwide Financial Services, Inc.	$415,000	3.90%	30/11/2049	305,187	0.01%
Nationwide Mutual Insurance Co.	$125,000	8.25%	1/12/2031	139,143	0.00%
Nationwide Mutual Insurance Co.	$85,000	7.88%	1/4/2033	94,150	0.00%
Nationwide Mutual Insurance Co.	$235,000	9.38%	15/8/2039	299,745	0.01%
Nationwide Mutual Insurance Co.	$150,000	4.95%	22/4/2044	127,335	0.00%
Nationwide Mutual Insurance Co.	$575,000	4.35%	30/4/2050	431,290	0.01%
Nature Conservancy	$100,000	3.96%	1/3/2052	80,285	0.00%
NBCUniversal Media LLC	$475,000	4.45%	15/1/2043	404,476	0.01%
Nestle Capital Corp.	$275,000	4.65%	12/3/2029	274,588	0.01%
Nestle Capital Corp.	AUD500,000	4.60%	4/4/2029	310,588	0.01%
Nestle Capital Corp.	$275,000	4.75%	12/3/2031	271,672	0.01%
Nestle Capital Corp.	$200,000	4.88%	12/3/2034	195,821	0.00%
Nestle Capital Corp.	AUD500,000	5.25%	4/4/2034	312,121	0.01%
Nestle Capital Corp.	£200,000	4.75%	22/3/2036	240,889	0.01%
Nestle Capital Corp.	$425,000	5.10%	12/3/2054	399,892	0.01%
Nestle Finance International Ltd.	€1,000,000	0.00%	14/6/2026	999,500	0.02%
Nestle Finance International Ltd.	€2,000,000	3.50%	13/12/2027	2,126,663	0.04%
Nestle Finance International Ltd.	€500,000	3.75%	13/3/2033	544,731	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nestle Finance International Ltd.	€800,000	3.38%	15/11/2034	853,390	0.02%
Nestle Finance International Ltd.	€100,000	1.50%	29/3/2035	89,130	0.00%
Nestle Finance International Ltd.	€300,000	3.75%	14/11/2035	324,963	0.01%
Nestle Finance International Ltd.	£300,000	5.13%	7/12/2038	368,161	0.01%
Nestle Finance International Ltd.	€145,000	0.88%	14/6/2041	105,358	0.00%
Nestle Holdings, Inc.	$175,000	0.63%	15/1/2026	168,144	0.00%
Nestle Holdings, Inc.[1]	$975,000	5.25%	13/3/2026	983,600	0.02%
Nestle Holdings, Inc.	£200,000	5.25%	21/9/2026	253,027	0.01%
Nestle Holdings, Inc.[1]	$600,000	1.15%	14/1/2027	560,409	0.01%
Nestle Holdings, Inc.	£500,000	2.13%	4/4/2027	593,687	0.01%
Nestle Holdings, Inc.[1]	$475,000	4.13%	1/10/2027	469,325	0.01%
Nestle Holdings, Inc.	$275,000	5.00%	14/3/2028	277,169	0.01%
Nestle Holdings, Inc.	$375,000	3.63%	24/9/2028	360,870	0.01%
Nestle Holdings, Inc.	CAD855,000	2.19%	26/1/2029	567,098	0.01%
Nestle Holdings, Inc.	$200,000	4.25%	1/10/2029	195,525	0.00%
Nestle Holdings, Inc.	$150,000	1.25%	15/9/2030	123,319	0.00%
Nestle Holdings, Inc.[1]	$675,000	1.88%	14/9/2031	557,766	0.01%
Nestle Holdings, Inc.	£373,000	2.50%	4/4/2032	400,310	0.01%
Nestle Holdings, Inc.	$750,000	4.30%	1/10/2032	715,935	0.02%
Nestle Holdings, Inc.	£200,000	1.38%	23/6/2033	191,073	0.00%
Nestle Holdings, Inc.	$400,000	5.00%	12/9/2033	399,077	0.01%
Nestle Holdings, Inc.	$300,000	3.90%	24/9/2038	258,592	0.01%
Nestle Holdings, Inc.	$450,000	2.50%	14/9/2041	304,654	0.01%
Nestle Holdings, Inc.	$825,000	4.00%	24/9/2048	657,227	0.01%
Nestle Holdings, Inc.	$150,000	2.63%	14/9/2051	90,108	0.00%
Nestle Holdings, Inc.	$375,000	4.70%	15/1/2053	330,720	0.01%
Nestle SA	CHF150,000	1.75%	30/5/2040	180,240	0.00%
NetApp, Inc.	$200,000	2.70%	22/6/2030	176,423	0.00%
Netflix, Inc.	$375,000	4.38%	15/11/2026	373,941	0.01%
Netflix, Inc.	€600,000	3.63%	15/5/2027	634,365	0.01%
Netflix, Inc.	$1,375,000	4.88%	15/4/2028	1,380,597	0.03%
Netflix, Inc.	$1,675,000	5.38%	15/11/2029	1,706,709	0.04%
Netflix, Inc.	€1,300,000	3.88%	15/11/2029	1,400,111	0.03%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	$100,000	4.88%	15/4/2045	82,572	0.00%
Nevada Power Co.	$250,000	3.70%	1/5/2029	238,549	0.01%
Nevada Power Co.	$175,000	2.40%	1/5/2030	153,906	0.00%
Nevada Power Co.	$150,000	6.65%	1/4/2036	160,591	0.00%
Nevada Power Co.	$70,000	6.75%	1/7/2037	76,708	0.00%
Nevada Power Co.	$125,000	3.13%	1/8/2050	79,837	0.00%
Nevada Power Co.	$350,000	5.90%	1/5/2053	349,726	0.01%
New England Power Co.	$95,000	5.94%	25/11/2052	95,581	0.00%
New Mountain Finance Corp.	$300,000	6.88%	1/2/2029	302,315	0.01%
New York & Presbyterian Hospital	$100,000	2.26%	1/8/2040	66,687	0.00%
New York & Presbyterian Hospital	$200,000	4.02%	1/8/2045	163,632	0.00%
New York & Presbyterian Hospital	$100,000	4.06%	1/8/2056	78,677	0.00%
New York & Presbyterian Hospital	$200,000	2.61%	1/8/2060	110,544	0.00%
New York & Presbyterian Hospital	$225,000	3.95%	1/8/2119	153,209	0.00%
New York Life Global Funding	$300,000	0.85%	15/1/2026	288,661	0.01%
New York Life Global Funding	$975,000	4.70%	2/4/2026	976,649	0.02%
New York Life Global Funding	$100,000	1.15%	9/6/2026	95,289	0.00%
New York Life Global Funding	CAD250,000	5.25%	30/6/2026	178,531	0.00%
New York Life Global Funding	$150,000	2.35%	14/7/2026	145,233	0.00%
New York Life Global Funding	$200,000	5.45%	18/9/2026	202,981	0.00%
New York Life Global Funding	$275,000	4.90%	2/4/2027	276,695	0.01%
New York Life Global Funding	£300,000	1.50%	15/7/2027	346,602	0.01%
New York Life Global Funding	$310,000	4.85%	9/1/2028	310,757	0.01%
New York Life Global Funding	CAD200,000	2.00%	17/4/2028	132,823	0.00%
New York Life Global Funding	$300,000	4.90%	13/6/2028	301,126	0.01%
New York Life Global Funding	AUD400,000	5.35%	19/9/2028	252,739	0.01%
New York Life Global Funding	€200,000	0.25%	4/10/2028	189,217	0.00%
New York Life Global Funding	$1,100,000	4.70%	29/1/2029	1,096,248	0.02%
New York Life Global Funding	$200,000	5.00%	6/6/2029	201,112	0.00%
New York Life Global Funding	$200,000	4.60%	5/12/2029	197,987	0.00%
New York Life Global Funding	$300,000	1.20%	7/8/2030	246,251	0.01%
New York Life Global Funding	€600,000	3.45%	30/1/2031	636,648	0.01%
New York Life Global Funding	£385,000	4.88%	30/4/2031	480,059	0.01%
New York Life Global Funding	$325,000	4.55%	28/1/2033	311,143	0.01%
New York Life Global Funding	$300,000	5.00%	9/1/2034	296,552	0.01%
New York Life Global Funding	€200,000	3.63%	7/6/2034	213,907	0.00%
New York Life Insurance Co.	$300,000	5.88%	15/5/2033	310,509	0.01%
New York Life Insurance Co.	$690,000	6.75%	15/11/2039	765,509	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
New York Life Insurance Co.	$250,000	3.75%	15/5/2050	182,662	0.00%
New York Life Insurance Co.	$400,000	4.45%	15/5/2069	310,496	0.01%
New York State Electric & Gas Corp.	$165,000	5.65%	15/8/2028	168,773	0.00%
New York State Electric & Gas Corp.	$135,000	5.85%	15/8/2033	138,022	0.00%
New York State Electric & Gas Corp.	$375,000	5.30%	15/8/2034	369,238	0.01%
New York State Electric & Gas Corp.	$115,000	3.30%	15/9/2049	74,846	0.00%
NewMarket Corp.	$200,000	2.70%	18/3/2031	169,998	0.00%
Newmont Corp.	$325,000	2.80%	1/10/2029	296,571	0.01%
Newmont Corp.	$690,000	2.25%	1/10/2030	595,225	0.01%
Newmont Corp.	$150,000	5.88%	1/4/2035	154,149	0.00%
Newmont Corp.	$300,000	6.25%	1/10/2039	315,551	0.01%
Newmont Corp.	$340,000	4.88%	15/3/2042	310,075	0.01%
Newmont Corp.	$430,000	5.45%	9/6/2044	413,812	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	$350,000	5.30%	15/3/2026	352,162	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	$300,000	3.25%	13/5/2030	275,534	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	$2,510,000	5.35%	15/3/2034	2,498,861	0.05%
Newmont Corp./Newcrest Finance Pty Ltd.	$315,000	5.75%	15/11/2041	313,115	0.01%
NextEra Energy Capital Holdings, Inc.	$775,000	4.95%	29/1/2026	776,817	0.02%
NextEra Energy Capital Holdings, Inc.	$495,000	3.55%	1/5/2027	482,358	0.01%
NextEra Energy Capital Holdings, Inc.	$455,000	4.63%	15/7/2027	454,358	0.01%
NextEra Energy Capital Holdings, Inc.	$580,000	4.90%	28/2/2028	580,494	0.01%
NextEra Energy Capital Holdings, Inc.	$575,000	1.90%	15/6/2028	520,647	0.01%
NextEra Energy Capital Holdings, Inc.	$325,000	4.90%	15/3/2029	324,123	0.01%
NextEra Energy Capital Holdings, Inc.	$300,000	3.50%	1/4/2029	283,067	0.01%
NextEra Energy Capital Holdings, Inc.	$315,000	2.75%	1/11/2029	285,415	0.01%
NextEra Energy Capital Holdings, Inc.	$725,000	2.25%	1/6/2030	627,326	0.01%
NextEra Energy Capital Holdings, Inc.	CAD400,000	4.85%	30/4/2031	289,760	0.01%
NextEra Energy Capital Holdings, Inc.	$510,000	2.44%	15/1/2032	425,699	0.01%
NextEra Energy Capital Holdings, Inc.	$520,000	5.00%	15/7/2032	512,129	0.01%
NextEra Energy Capital Holdings, Inc.	$490,000	5.05%	28/2/2033	480,776	0.01%
NextEra Energy Capital Holdings, Inc.	$400,000	5.25%	15/3/2034	395,757	0.01%
NextEra Energy Capital Holdings, Inc.	$390,000	5.25%	28/2/2053	358,763	0.01%
NextEra Energy Capital Holdings, Inc.	$225,000	5.55%	15/3/2054	215,614	0.00%
NextEra Energy Capital Holdings, Inc.	$500,000	6.75%	15/6/2054	512,614	0.01%
NextEra Energy Capital Holdings, Inc.	$175,000	4.80%	1/12/2077	168,601	0.00%
NextEra Energy Capital Holdings, Inc.	$735,000	5.65%	1/5/2079	717,515	0.02%
NextEra Energy Capital Holdings, Inc.	$590,000	3.80%	15/3/2082	560,996	0.01%
NGPL PipeCo LLC	$225,000	4.88%	15/8/2027	223,343	0.01%
NGPL PipeCo LLC	$255,000	3.25%	15/7/2031	219,666	0.00%
NGPL PipeCo LLC	$195,000	7.77%	15/12/2037	218,363	0.00%
Niagara Mohawk Power Corp.	$150,000	4.28%	15/12/2028	145,129	0.00%
Niagara Mohawk Power Corp.	$100,000	2.76%	10/1/2032	83,905	0.00%
Niagara Mohawk Power Corp.	$175,000	4.28%	1/10/2034	157,553	0.00%
Niagara Mohawk Power Corp.	$250,000	3.03%	27/6/2050	156,152	0.00%
Niagara Mohawk Power Corp.	$315,000	5.78%	16/9/2052	308,928	0.01%
Niagara Mohawk Power Corp.	$325,000	5.66%	17/1/2054	315,298	0.01%
NIKE, Inc.	$175,000	2.75%	27/3/2027	168,628	0.00%
NIKE, Inc.	$450,000	2.85%	27/3/2030	409,934	0.01%
NIKE, Inc.	$575,000	3.25%	27/3/2040	443,923	0.01%
NIKE, Inc.	$500,000	3.88%	1/11/2045	394,751	0.01%
NIKE, Inc.	$375,000	3.38%	27/3/2050	264,521	0.01%
NiSource, Inc.	$810,000	3.49%	15/5/2027	787,882	0.02%
NiSource, Inc.	$320,000	5.25%	30/3/2028	322,644	0.01%
NiSource, Inc.	$100,000	5.20%	1/7/2029	100,722	0.00%
NiSource, Inc.	$225,000	2.95%	1/9/2029	205,872	0.00%
NiSource, Inc.	$370,000	3.60%	1/5/2030	345,003	0.01%
NiSource, Inc.	$135,000	5.40%	30/6/2033	134,764	0.00%
NiSource, Inc.	$225,000	5.35%	1/4/2034	223,260	0.01%
NiSource, Inc.	$283,000	5.95%	15/6/2041	286,276	0.01%
NiSource, Inc.	$195,000	5.25%	15/2/2043	181,952	0.00%
NiSource, Inc.	$260,000	4.80%	15/2/2044	229,387	0.01%
NiSource, Inc.	$200,000	5.65%	1/2/2045	195,344	0.00%
NiSource, Inc.	$465,000	4.38%	15/5/2047	379,834	0.01%
NiSource, Inc.	$100,000	3.95%	30/3/2048	76,165	0.00%
NiSource, Inc.	$350,000	5.00%	15/6/2052	310,001	0.01%
NiSource, Inc.	$175,000	6.95%	30/11/2054	178,152	0.00%
NiSource, Inc.	$150,000	6.38%	31/3/2055	149,441	0.00%
Nissan Motor Acceptance Co. LLC	$275,000	2.00%	9/3/2026	263,806	0.01%
Nissan Motor Acceptance Co. LLC	$400,000	1.85%	16/9/2026	375,368	0.01%
Nissan Motor Acceptance Co. LLC	$225,000	5.30%	13/9/2027	222,731	0.01%
Nissan Motor Acceptance Co. LLC	$325,000	2.75%	9/3/2028	295,376	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nissan Motor Acceptance Co. LLC	$175,000	7.05%	15/9/2028	181,308	0.00%
Nissan Motor Acceptance Co. LLC	$150,000	5.55%	13/9/2029	148,144	0.00%
NMI Holdings, Inc.	$155,000	6.00%	15/8/2029	156,594	0.00%
NNN, Inc.	$325,000	4.30%	15/10/2028	317,193	0.01%
NNN, Inc.	$75,000	2.50%	15/4/2030	65,674	0.00%
NNN, Inc.	$200,000	5.60%	15/10/2033	201,596	0.00%
NNN, Inc.	$225,000	5.50%	15/6/2034	224,369	0.01%
NNN, Inc.	$35,000	4.80%	15/10/2048	29,535	0.00%
NNN, Inc.	$50,000	3.10%	15/4/2050	31,602	0.00%
NNN, Inc.	$200,000	3.50%	15/4/2051	135,526	0.00%
NNN, Inc.	$300,000	3.00%	15/4/2052	182,760	0.00%
Nordson Corp.	$100,000	5.60%	15/9/2028	102,108	0.00%
Nordson Corp.	$250,000	4.50%	15/12/2029	243,921	0.01%
Nordson Corp.	$175,000	5.80%	15/9/2033	180,288	0.00%
Norfolk Southern Corp.	$75,000	2.90%	15/6/2026	73,266	0.00%
Norfolk Southern Corp.	$325,000	7.80%	15/5/2027	347,812	0.01%
Norfolk Southern Corp.	$250,000	3.15%	1/6/2027	241,811	0.01%
Norfolk Southern Corp.	$375,000	3.80%	1/8/2028	363,334	0.01%
Norfolk Southern Corp.	$435,000	2.30%	15/5/2031	372,199	0.01%
Norfolk Southern Corp.	$650,000	3.00%	15/3/2032	567,339	0.01%
Norfolk Southern Corp.	$620,000	4.45%	1/3/2033	590,927	0.01%
Norfolk Southern Corp.	$800,000	5.55%	15/3/2034	816,172	0.02%
Norfolk Southern Corp.	$175,000	4.84%	1/10/2041	159,539	0.00%
Norfolk Southern Corp.	$325,000	4.45%	15/6/2045	275,439	0.01%
Norfolk Southern Corp.	$545,000	3.94%	1/11/2047	419,093	0.01%
Norfolk Southern Corp.	$440,000	4.15%	28/2/2048	350,848	0.01%
Norfolk Southern Corp.	$250,000	4.10%	15/5/2049	196,183	0.00%
Norfolk Southern Corp.	$275,000	3.40%	1/11/2049	190,413	0.00%
Norfolk Southern Corp.	$975,000	3.05%	15/5/2050	630,874	0.01%
Norfolk Southern Corp.	$250,000	2.90%	25/8/2051	154,014	0.00%
Norfolk Southern Corp.	$375,000	4.05%	15/8/2052	288,281	0.01%
Norfolk Southern Corp.	$435,000	3.70%	15/3/2053	311,786	0.01%
Norfolk Southern Corp.	$675,000	4.55%	1/6/2053	566,208	0.01%
Norfolk Southern Corp.	$255,000	5.35%	1/8/2054	242,975	0.01%
Norfolk Southern Corp.	$308,000	3.16%	15/5/2055	194,610	0.00%
Norfolk Southern Corp.	$175,000	5.95%	15/3/2064	179,699	0.00%
Norfolk Southern Corp.	$300,000	4.10%	15/5/2121	207,415	0.00%
Northeastern University	$100,000	2.89%	1/10/2050	66,302	0.00%
Northern Natural Gas Co.	$390,000	3.40%	16/10/2051	257,972	0.01%
Northern Natural Gas Co.	$230,000	5.63%	1/2/2054	220,455	0.00%
Northern States Power Co.	$510,000	2.25%	1/4/2031	433,449	0.01%
Northern States Power Co.	$200,000	5.35%	1/11/2039	196,522	0.00%
Northern States Power Co.	$150,000	3.40%	15/8/2042	113,819	0.00%
Northern States Power Co.	$285,000	4.13%	15/5/2044	232,834	0.01%
Northern States Power Co.	$90,000	4.00%	15/8/2045	71,209	0.00%
Northern States Power Co.	$100,000	3.60%	15/5/2046	74,236	0.00%
Northern States Power Co.	$265,000	3.60%	15/9/2047	195,688	0.00%
Northern States Power Co.	$690,000	2.90%	1/3/2050	441,371	0.01%
Northern States Power Co.	$135,000	3.20%	1/4/2052	90,614	0.00%
Northern States Power Co.	$155,000	4.50%	1/6/2052	130,739	0.00%
Northern States Power Co.	$175,000	5.10%	15/5/2053	161,902	0.00%
Northern States Power Co.	$250,000	5.40%	15/3/2054	241,356	0.01%
Northern States Power Co.	$350,000	5.65%	15/6/2054	349,906	0.01%
Northern Trust Corp.	$150,000	4.00%	10/5/2027	147,991	0.00%
Northern Trust Corp.	$385,000	1.95%	1/5/2030	332,344	0.01%
Northern Trust Corp.	$450,000	6.13%	2/11/2032	474,501	0.01%
Northrop Grumman Corp.	$183,000	3.20%	1/2/2027	177,820	0.00%
Northrop Grumman Corp.	$800,000	3.25%	15/1/2028	764,465	0.02%
Northrop Grumman Corp.	$175,000	4.60%	1/2/2029	173,585	0.00%
Northrop Grumman Corp.	$750,000	4.40%	1/5/2030	729,902	0.02%
Northrop Grumman Corp.	$225,000	4.70%	15/3/2033	218,183	0.00%
Northrop Grumman Corp.	$325,000	4.90%	1/6/2034	316,907	0.01%
Northrop Grumman Corp.	$200,000	5.05%	15/11/2040	187,779	0.00%
Northrop Grumman Corp.	$150,000	4.75%	1/6/2043	134,604	0.00%
Northrop Grumman Corp.	$600,000	3.85%	15/4/2045	469,183	0.01%
Northrop Grumman Corp.	$955,000	4.03%	15/10/2047	751,997	0.02%
Northrop Grumman Corp.	$225,000	5.25%	1/5/2050	210,749	0.00%
Northrop Grumman Corp.	$525,000	4.95%	15/3/2053	469,334	0.01%
Northrop Grumman Corp.	$300,000	5.20%	1/6/2054	278,773	0.01%
Northwell Healthcare, Inc.	$125,000	3.98%	1/11/2046	95,017	0.00%
Northwell Healthcare, Inc.	$350,000	4.26%	1/11/2047	280,237	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Northwell Healthcare, Inc.	$100,000	3.81%	1/11/2049	74,142	0.00%
Northwest Pipeline LLC	$240,000	4.00%	1/4/2027	235,481	0.01%
NorthWestern Corp.	$140,000	4.18%	15/11/2044	111,846	0.00%
Northwestern Memorial Healthcare Obligated Group	$200,000	2.63%	15/7/2051	126,145	0.00%
Northwestern Mutual Global Funding	$225,000	0.80%	14/1/2026	216,498	0.00%
Northwestern Mutual Global Funding	$225,000	5.07%	25/3/2027	227,021	0.01%
Northwestern Mutual Global Funding	$200,000	4.11%	12/9/2027	197,269	0.00%
Northwestern Mutual Global Funding	$200,000	1.70%	1/6/2028	179,843	0.00%
Northwestern Mutual Global Funding	$700,000	4.90%	12/6/2028	699,744	0.01%
Northwestern Mutual Global Funding	$150,000	4.71%	10/1/2029	148,774	0.00%
Northwestern Mutual Global Funding	€100,000	4.11%	15/3/2030	108,870	0.00%
Northwestern Mutual Global Funding	$825,000	5.16%	28/5/2031	826,600	0.02%
Northwestern Mutual Life Insurance Co.	$375,000	6.06%	30/3/2040	384,660	0.01%
Northwestern Mutual Life Insurance Co.	$541,000	3.85%	30/9/2047	407,286	0.01%
Northwestern Mutual Life Insurance Co.	$225,000	3.45%	30/3/2051	153,944	0.00%
Northwestern Mutual Life Insurance Co.	$591,000	3.63%	30/9/2059	397,150	0.01%
Northwestern University	$215,000	4.64%	1/12/2044	196,862	0.00%
Northwestern University	$100,000	2.64%	1/12/2050	62,972	0.00%
Northwestern University	$100,000	3.66%	1/12/2057	73,656	0.00%
NOV, Inc.	$170,000	3.60%	1/12/2029	158,634	0.00%
NOV, Inc.	$405,000	3.95%	1/12/2042	301,097	0.01%
Novant Health, Inc.	$200,000	2.64%	1/11/2036	153,590	0.00%
Novant Health, Inc.	$75,000	3.17%	1/11/2051	49,542	0.00%
Novant Health, Inc.	$230,000	3.32%	1/11/2061	146,957	0.00%
NRG Energy, Inc.	$320,000	2.45%	2/12/2027	297,106	0.01%
NRG Energy, Inc.	$170,000	4.45%	15/6/2029	162,302	0.00%
NRG Energy, Inc.	$295,000	7.00%	15/3/2033	317,680	0.01%
NSTAR Electric Co.	$350,000	3.20%	15/5/2027	338,089	0.01%
NSTAR Electric Co.	$300,000	3.95%	1/4/2030	286,520	0.01%
NSTAR Electric Co.	$320,000	1.95%	15/8/2031	265,825	0.01%
NSTAR Electric Co.	$200,000	5.40%	1/6/2034	201,238	0.00%
NSTAR Electric Co.	$90,000	5.50%	15/3/2040	88,289	0.00%
NSTAR Electric Co.	$250,000	4.40%	1/3/2044	210,674	0.00%
NSTAR Electric Co.	$200,000	3.10%	1/6/2051	130,607	0.00%
NSTAR Electric Co.	$205,000	4.55%	1/6/2052	171,870	0.00%
Nucor Corp.	$300,000	4.30%	23/5/2027	297,606	0.01%
Nucor Corp.	$220,000	3.13%	1/4/2032	192,850	0.00%
Nucor Corp.	$200,000	6.40%	1/12/2037	214,727	0.00%
Nucor Corp.	$275,000	5.20%	1/8/2043	261,283	0.01%
Nucor Corp.	$120,000	4.40%	1/5/2048	99,794	0.00%
Nucor Corp.	$205,000	3.85%	1/4/2052	152,144	0.00%
Nuveen LLC	$400,000	4.00%	1/11/2028	387,655	0.01%
Nuveen LLC	$200,000	5.55%	15/1/2030	203,594	0.00%
Nuveen LLC	$300,000	5.85%	15/4/2034	302,992	0.01%
NVIDIA Corp.	$450,000	3.20%	16/9/2026	441,229	0.01%
NVIDIA Corp.	$550,000	1.55%	15/6/2028	499,286	0.01%
NVIDIA Corp.	$1,100,000	2.85%	1/4/2030	1,007,471	0.02%
NVIDIA Corp.	$400,000	2.00%	15/6/2031	339,942	0.01%
NVIDIA Corp.	$425,000	3.50%	1/4/2040	351,576	0.01%
NVIDIA Corp.	$725,000	3.50%	1/4/2050	538,045	0.01%
NVIDIA Corp.	$300,000	3.70%	1/4/2060	221,843	0.00%
NVR, Inc.	$300,000	3.00%	15/5/2030	270,516	0.01%
NYU Langone Hospitals	$75,000	4.78%	1/7/2044	67,533	0.00%
NYU Langone Hospitals	$250,000	4.37%	1/7/2047	213,850	0.00%
NYU Langone Hospitals	$350,000	3.38%	1/7/2055	234,783	0.01%
Oaktree Specialty Lending Corp.	$100,000	2.70%	15/1/2027	94,164	0.00%
Oaktree Specialty Lending Corp.	$100,000	7.10%	15/2/2029	103,008	0.00%
Oaktree Strategic Credit Fund	$400,000	8.40%	14/11/2028	428,195	0.01%
Occidental Petroleum Corp.	$260,000	5.55%	15/3/2026	261,268	0.01%
Occidental Petroleum Corp.	$150,000	8.50%	15/7/2027	160,053	0.00%
Occidental Petroleum Corp.	$965,000	5.00%	1/8/2027	966,334	0.02%
Occidental Petroleum Corp.	$115,000	5.20%	1/8/2029	114,131	0.00%
Occidental Petroleum Corp.	$415,000	8.88%	15/7/2030	472,455	0.01%
Occidental Petroleum Corp.	$470,000	6.63%	1/9/2030	492,142	0.01%
Occidental Petroleum Corp.	$345,000	6.13%	1/1/2031	353,037	0.01%
Occidental Petroleum Corp.	$335,000	7.50%	1/5/2031	365,886	0.01%
Occidental Petroleum Corp.	$250,000	7.88%	15/9/2031	276,413	0.01%
Occidental Petroleum Corp.	$375,000	5.38%	1/1/2032	367,456	0.01%
Occidental Petroleum Corp.	$85,000	5.55%	1/10/2034	82,521	0.00%
Occidental Petroleum Corp.	$750,000	6.45%	15/9/2036	768,039	0.02%
Occidental Petroleum Corp.	$40,000	7.95%	15/6/2039	45,650	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Occidental Petroleum Corp.	$190,000	6.20%	15/3/2040	187,259	0.00%
Occidental Petroleum Corp.	$705,000	6.60%	15/3/2046	713,204	0.02%
Occidental Petroleum Corp.	$225,000	4.40%	15/4/2046	167,014	0.00%
Occidental Petroleum Corp.	$510,000	6.05%	1/10/2054	480,235	0.01%
OGE Energy Corp.	$50,000	5.45%	15/5/2029	50,750	0.00%
Oglethorpe Power Corp.	$135,000	5.38%	1/11/2040	127,691	0.00%
Oglethorpe Power Corp.	$150,000	4.50%	1/4/2047	122,642	0.00%
Oglethorpe Power Corp.	$220,000	5.05%	1/10/2048	193,696	0.00%
Oglethorpe Power Corp.	$175,000	3.75%	1/8/2050	124,368	0.00%
Oglethorpe Power Corp.	$175,000	5.25%	1/9/2050	156,122	0.00%
Oglethorpe Power Corp.	$100,000	6.20%	1/12/2053	102,921	0.00%
Oglethorpe Power Corp.	$200,000	5.80%	1/6/2054	196,188	0.00%
Ohio Edison Co.	$100,000	6.88%	15/7/2036	110,170	0.00%
Ohio Power Co.	$300,000	2.60%	1/4/2030	265,697	0.01%
Ohio Power Co.	$150,000	1.63%	15/1/2031	122,145	0.00%
Ohio Power Co.	$150,000	5.65%	1/6/2034	151,006	0.00%
Ohio Power Co.	$260,000	4.15%	1/4/2048	199,186	0.00%
Ohio Power Co.	$195,000	4.00%	1/6/2049	146,460	0.00%
Ohio Power Co.	$200,000	2.90%	1/10/2051	120,253	0.00%
OhioHealth Corp.	$125,000	2.30%	15/11/2031	104,608	0.00%
OhioHealth Corp.	$100,000	2.83%	15/11/2041	70,381	0.00%
OhioHealth Corp.	$100,000	3.04%	15/11/2050	66,855	0.00%
Oklahoma Gas & Electric Co.	$290,000	3.80%	15/8/2028	279,855	0.01%
Oklahoma Gas & Electric Co.	$225,000	3.25%	1/4/2030	206,262	0.00%
Oklahoma Gas & Electric Co.	$150,000	5.40%	15/1/2033	151,213	0.00%
Oklahoma Gas & Electric Co.	$100,000	3.85%	15/8/2047	74,911	0.00%
Oklahoma Gas & Electric Co.	$390,000	5.60%	1/4/2053	379,857	0.01%
Old Republic International Corp.	$225,000	3.88%	26/8/2026	221,423	0.00%
Old Republic International Corp.	$150,000	5.75%	28/3/2034	150,348	0.00%
Old Republic International Corp.	$225,000	3.85%	11/6/2051	158,193	0.00%
Omega Healthcare Investors, Inc.	$975,000	4.50%	1/4/2027	962,866	0.02%
Omega Healthcare Investors, Inc.	$512,000	3.63%	1/10/2029	472,504	0.01%
Omega Healthcare Investors, Inc.	$510,000	3.38%	1/2/2031	452,516	0.01%
Omega Healthcare Investors, Inc.	$200,000	3.25%	15/4/2033	167,166	0.00%
Omnicom Capital Holdings plc	£100,000	2.25%	22/11/2033	98,038	0.00%
Omnicom Finance Holdings plc	€100,000	1.40%	8/7/2031	93,504	0.00%
Omnicom Finance Holdings plc	€470,000	3.70%	6/3/2032	497,128	0.01%
Omnicom Group, Inc.	$300,000	2.45%	30/4/2030	263,474	0.01%
Omnicom Group, Inc.	$400,000	2.60%	1/8/2031	341,618	0.01%
Omnicom Group, Inc.	$225,000	5.30%	1/11/2034	221,694	0.00%
Omnicom Group, Inc./Omnicom Capital, Inc.	$350,000	3.60%	15/4/2026	345,085	0.01%
Oncor Electric Delivery Co. LLC	$150,000	4.30%	15/5/2028	148,064	0.00%
Oncor Electric Delivery Co. LLC	$610,000	3.70%	15/11/2028	586,397	0.01%
Oncor Electric Delivery Co. LLC	$200,000	4.65%	1/11/2029	198,006	0.00%
Oncor Electric Delivery Co. LLC	$240,000	2.75%	15/5/2030	215,498	0.00%
Oncor Electric Delivery Co. LLC	€300,000	3.50%	15/5/2031	315,708	0.01%
Oncor Electric Delivery Co. LLC	$155,000	7.00%	1/5/2032	172,326	0.00%
Oncor Electric Delivery Co. LLC	$215,000	4.55%	15/9/2032	206,718	0.00%
Oncor Electric Delivery Co. LLC	$200,000	7.25%	15/1/2033	225,162	0.01%
Oncor Electric Delivery Co. LLC	$295,000	5.25%	30/9/2040	285,339	0.01%
Oncor Electric Delivery Co. LLC	$135,000	4.55%	1/12/2041	118,381	0.00%
Oncor Electric Delivery Co. LLC	$143,000	5.30%	1/6/2042	136,856	0.00%
Oncor Electric Delivery Co. LLC	$325,000	4.10%	15/11/2048	257,146	0.01%
Oncor Electric Delivery Co. LLC	$225,000	3.80%	1/6/2049	169,956	0.00%
Oncor Electric Delivery Co. LLC	$240,000	3.10%	15/9/2049	157,321	0.00%
Oncor Electric Delivery Co. LLC	$120,000	3.70%	15/5/2050	87,681	0.00%
Oncor Electric Delivery Co. LLC	$540,000	2.70%	15/11/2051	318,610	0.01%
Oncor Electric Delivery Co. LLC	$525,000	4.60%	1/6/2052	439,114	0.01%
Oncor Electric Delivery Co. LLC	$142,000	5.35%	1/10/2052	134,278	0.00%
Oncor Electric Delivery Co. LLC	$275,000	5.55%	15/6/2054	267,738	0.01%
ONE Gas, Inc.	$200,000	5.10%	1/4/2029	201,398	0.00%
ONE Gas, Inc.	$150,000	2.00%	15/5/2030	129,524	0.00%
ONE Gas, Inc.	$160,000	4.25%	1/9/2032	151,242	0.00%
ONE Gas, Inc.	$130,000	4.66%	1/2/2044	113,624	0.00%
ONE Gas, Inc.	$160,000	4.50%	1/11/2048	132,360	0.00%
ONEOK Partners LP	$205,000	6.65%	1/10/2036	217,860	0.00%
ONEOK Partners LP	$75,000	6.13%	1/2/2041	74,541	0.00%
ONEOK Partners LP	$150,000	6.20%	15/9/2043	149,462	0.00%
ONEOK, Inc.	$495,000	5.85%	15/1/2026	499,511	0.01%
ONEOK, Inc.	$250,000	5.00%	1/3/2026	250,306	0.01%
ONEOK, Inc.	$190,000	5.55%	1/11/2026	192,351	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
ONEOK, Inc.	$200,000	4.00%	13/7/2027	196,370	0.00%
ONEOK, Inc.	$550,000	4.25%	24/9/2027	542,094	0.01%
ONEOK, Inc.	$525,000	4.55%	15/7/2028	517,280	0.01%
ONEOK, Inc.	$115,000	5.65%	1/11/2028	117,380	0.00%
ONEOK, Inc.	$315,000	3.40%	1/9/2029	292,890	0.01%
ONEOK, Inc.	$285,000	3.10%	15/3/2030	258,426	0.01%
ONEOK, Inc.	$660,000	3.25%	1/6/2030	599,241	0.01%
ONEOK, Inc.	$60,000	5.80%	1/11/2030	61,759	0.00%
ONEOK, Inc.	$510,000	6.35%	15/1/2031	535,937	0.01%
ONEOK, Inc.	$1,380,000	4.75%	15/10/2031	1,334,627	0.03%
ONEOK, Inc.	$735,000	6.05%	1/9/2033	756,667	0.02%
ONEOK, Inc.	$1,000,000	5.05%	1/11/2034	957,126	0.02%
ONEOK, Inc.	$200,000	5.15%	15/10/2043	178,523	0.00%
ONEOK, Inc.	$175,000	4.25%	15/9/2046	134,441	0.00%
ONEOK, Inc.	$180,000	4.95%	13/7/2047	152,240	0.00%
ONEOK, Inc.	$185,000	4.20%	3/10/2047	139,731	0.00%
ONEOK, Inc.	$505,000	5.20%	15/7/2048	446,235	0.01%
ONEOK, Inc.	$170,000	4.85%	1/2/2049	140,923	0.00%
ONEOK, Inc.	$195,000	4.45%	1/9/2049	151,985	0.00%
ONEOK, Inc.	$250,000	3.95%	1/3/2050	180,508	0.00%
ONEOK, Inc.	$125,000	7.15%	15/1/2051	135,509	0.00%
ONEOK, Inc.	$605,000	6.63%	1/9/2053	637,236	0.01%
ONEOK, Inc.	$900,000	5.70%	1/11/2054	848,034	0.02%
ONEOK, Inc.	$325,000	5.85%	1/11/2064	304,424	0.01%
Oracle Corp.	$1,175,000	1.65%	25/3/2026	1,132,838	0.02%
Oracle Corp.	$883,000	2.65%	15/7/2026	856,660	0.02%
Oracle Corp.	$610,000	2.80%	1/4/2027	585,610	0.01%
Oracle Corp.	$975,000	3.25%	15/11/2027	937,273	0.02%
Oracle Corp.	$550,000	2.30%	25/3/2028	508,567	0.01%
Oracle Corp.	$175,000	4.50%	6/5/2028	173,296	0.00%
Oracle Corp.	$1,100,000	4.20%	27/9/2029	1,062,219	0.02%
Oracle Corp.	$850,000	6.15%	9/11/2029	891,165	0.02%
Oracle Corp.	$1,430,000	2.95%	1/4/2030	1,291,069	0.03%
Oracle Corp.	$435,000	3.25%	15/5/2030	398,319	0.01%
Oracle Corp.	$1,000,000	2.88%	25/3/2031	878,723	0.02%
Oracle Corp.	$825,000	6.25%	9/11/2032	873,933	0.02%
Oracle Corp.	$750,000	4.90%	6/2/2033	730,528	0.02%
Oracle Corp.	$575,000	4.30%	8/7/2034	528,866	0.01%
Oracle Corp.	$1,070,000	4.70%	27/9/2034	1,014,484	0.02%
Oracle Corp.	$575,000	3.90%	15/5/2035	502,922	0.01%
Oracle Corp.	$525,000	3.85%	15/7/2036	449,729	0.01%
Oracle Corp.	$825,000	3.80%	15/11/2037	689,086	0.01%
Oracle Corp.	$435,000	6.50%	15/4/2038	466,418	0.01%
Oracle Corp.	$605,000	6.13%	8/7/2039	627,074	0.01%
Oracle Corp.	$1,180,000	3.60%	1/4/2040	921,187	0.02%
Oracle Corp.	$875,000	5.38%	15/7/2040	839,766	0.02%
Oracle Corp.	$1,075,000	3.65%	25/3/2041	835,001	0.02%
Oracle Corp.	$400,000	4.50%	8/7/2044	336,853	0.01%
Oracle Corp.	$960,000	4.13%	15/5/2045	756,593	0.02%
Oracle Corp.	$975,000	4.00%	15/7/2046	749,399	0.02%
Oracle Corp.	$800,000	4.00%	15/11/2047	609,797	0.01%
Oracle Corp.	$1,420,000	3.60%	1/4/2050	993,001	0.02%
Oracle Corp.	$1,025,000	3.95%	25/3/2051	758,201	0.02%
Oracle Corp.	$725,000	6.90%	9/11/2052	810,613	0.02%
Oracle Corp.	$1,125,000	5.55%	6/2/2053	1,064,516	0.02%
Oracle Corp.	$850,000	5.38%	27/9/2054	784,332	0.02%
Oracle Corp.	$540,000	4.38%	15/5/2055	421,896	0.01%
Oracle Corp.	$1,600,000	3.85%	1/4/2060	1,096,791	0.02%
Oracle Corp.	$475,000	4.10%	25/3/2061	340,115	0.01%
Oracle Corp.	$350,000	5.50%	27/9/2064	320,654	0.01%
O'Reilly Automotive, Inc.	$275,000	5.75%	20/11/2026	279,757	0.01%
O'Reilly Automotive, Inc.	$200,000	3.60%	1/9/2027	194,102	0.00%
O'Reilly Automotive, Inc.	$450,000	3.90%	1/6/2029	431,220	0.01%
O'Reilly Automotive, Inc.	$130,000	4.20%	1/4/2030	125,152	0.00%
O'Reilly Automotive, Inc.	$425,000	1.75%	15/3/2031	348,385	0.01%
O'Reilly Automotive, Inc.	$400,000	4.70%	15/6/2032	386,623	0.01%
O'Reilly Automotive, Inc.	$400,000	5.00%	19/8/2034	387,953	0.01%
Orlando Health Obligated Group	$200,000	4.09%	1/10/2048	159,199	0.00%
Oshkosh Corp.	$100,000	4.60%	15/5/2028	98,709	0.00%
Oshkosh Corp.	$55,000	3.10%	1/3/2030	50,387	0.00%
Otis Worldwide Corp.	$675,000	2.57%	15/2/2030	599,895	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Otis Worldwide Corp.	$100,000	5.13%	19/11/2031	100,078	0.00%
Otis Worldwide Corp.	$625,000	3.11%	15/2/2040	467,054	0.01%
Ovintiv, Inc.	$390,000	5.65%	15/5/2028	395,233	0.01%
Ovintiv, Inc.	$115,000	8.13%	15/9/2030	128,905	0.00%
Ovintiv, Inc.	$475,000	6.25%	15/7/2033	486,225	0.01%
Ovintiv, Inc.	$300,000	6.50%	15/8/2034	311,214	0.01%
Ovintiv, Inc.	$35,000	6.63%	15/8/2037	35,881	0.00%
Ovintiv, Inc.	$240,000	6.50%	1/2/2038	244,216	0.01%
Ovintiv, Inc.	$190,000	7.10%	15/7/2053	202,606	0.00%
Owens Corning	$325,000	3.40%	15/8/2026	317,959	0.01%
Owens Corning	$350,000	5.50%	15/6/2027	356,112	0.01%
Owens Corning	$525,000	3.95%	15/8/2029	500,700	0.01%
Owens Corning	$300,000	5.70%	15/6/2034	304,826	0.01%
Owens Corning	$75,000	7.00%	1/12/2036	83,479	0.00%
Owens Corning	$165,000	4.30%	15/7/2047	131,303	0.00%
Owens Corning	$200,000	4.40%	30/1/2048	160,648	0.00%
Owens Corning	$425,000	5.95%	15/6/2054	421,084	0.01%
PACCAR Financial Corp.	$325,000	4.45%	30/3/2026	324,807	0.01%
PACCAR Financial Corp.	$400,000	1.10%	11/5/2026	382,000	0.01%
PACCAR Financial Corp.	$200,000	5.05%	10/8/2026	201,681	0.00%
PACCAR Financial Corp.	$300,000	4.50%	25/11/2026	300,241	0.01%
PACCAR Financial Corp.	$350,000	5.00%	13/5/2027	353,902	0.01%
PACCAR Financial Corp.	$250,000	4.45%	6/8/2027	249,780	0.01%
PACCAR Financial Corp.	$200,000	4.60%	10/1/2028	199,543	0.00%
PACCAR Financial Corp.	$200,000	4.95%	10/8/2028	201,550	0.00%
PACCAR Financial Corp.	$200,000	4.60%	31/1/2029	199,316	0.00%
PACCAR Financial Corp.	$200,000	4.00%	26/9/2029	193,659	0.00%
PACCAR Financial Corp.	$300,000	5.00%	22/3/2034	301,247	0.01%
Pacific Gas & Electric Co.	$1,740,000	3.15%	1/1/2026	1,709,463	0.04%
Pacific Gas & Electric Co.	$300,000	2.95%	1/3/2026	293,237	0.01%
Pacific Gas & Electric Co.	$115,000	3.30%	15/3/2027	111,013	0.00%
Pacific Gas & Electric Co.	$455,000	5.45%	15/6/2027	460,171	0.01%
Pacific Gas & Electric Co.	$570,000	2.10%	1/8/2027	531,592	0.01%
Pacific Gas & Electric Co.	$765,000	3.30%	1/12/2027	730,873	0.02%
Pacific Gas & Electric Co.	$200,000	4.65%	1/8/2028	196,730	0.00%
Pacific Gas & Electric Co.	$475,000	6.10%	15/1/2029	491,344	0.01%
Pacific Gas & Electric Co.	$200,000	5.55%	15/5/2029	203,240	0.00%
Pacific Gas & Electric Co.	$1,585,000	4.55%	1/7/2030	1,534,848	0.03%
Pacific Gas & Electric Co.	$840,000	2.50%	1/2/2031	719,021	0.02%
Pacific Gas & Electric Co.	$400,000	3.25%	1/6/2031	354,609	0.01%
Pacific Gas & Electric Co.	$120,000	4.40%	1/3/2032	112,911	0.00%
Pacific Gas & Electric Co.	$170,000	5.90%	15/6/2032	174,612	0.00%
Pacific Gas & Electric Co.	$265,000	6.15%	15/1/2033	275,181	0.01%
Pacific Gas & Electric Co.	$370,000	6.40%	15/6/2033	390,576	0.01%
Pacific Gas & Electric Co.	$290,000	6.95%	15/3/2034	318,276	0.01%
Pacific Gas & Electric Co.	$600,000	5.80%	15/5/2034	613,713	0.01%
Pacific Gas & Electric Co.	$650,000	4.50%	1/7/2040	560,401	0.01%
Pacific Gas & Electric Co.	$570,000	3.30%	1/8/2040	425,974	0.01%
Pacific Gas & Electric Co.	$570,000	4.20%	1/6/2041	464,350	0.01%
Pacific Gas & Electric Co.	$530,000	4.45%	15/4/2042	439,824	0.01%
Pacific Gas & Electric Co.	$200,000	4.60%	15/6/2043	168,518	0.00%
Pacific Gas & Electric Co.	$200,000	4.75%	15/2/2044	170,515	0.00%
Pacific Gas & Electric Co.	$240,000	4.30%	15/3/2045	191,268	0.00%
Pacific Gas & Electric Co.	$125,000	4.25%	15/3/2046	98,726	0.00%
Pacific Gas & Electric Co.	$245,000	4.00%	1/12/2046	184,786	0.00%
Pacific Gas & Electric Co.	$270,000	3.95%	1/12/2047	201,615	0.00%
Pacific Gas & Electric Co.	$1,420,000	4.95%	1/7/2050	1,232,115	0.03%
Pacific Gas & Electric Co.	$635,000	3.50%	1/8/2050	435,857	0.01%
Pacific Gas & Electric Co.	$240,000	5.25%	1/3/2052	215,377	0.00%
Pacific Gas & Electric Co.	$355,000	6.75%	15/1/2053	387,189	0.01%
Pacific Gas & Electric Co.	$505,000	6.70%	1/4/2053	547,764	0.01%
Pacific Gas & Electric Co.	$200,000	5.90%	1/10/2054	198,024	0.00%
Pacific Life Global Funding II	$625,000	1.38%	14/4/2026	599,901	0.01%
Pacific Life Global Funding II	$350,000	1.45%	20/1/2028	316,336	0.01%
Pacific Life Global Funding II	$100,000	4.90%	4/4/2028	99,578	0.00%
Pacific Life Global Funding II	$200,000	5.50%	18/7/2028	203,229	0.00%
Pacific Life Global Funding II	£100,000	5.38%	30/11/2028	126,887	0.00%
Pacific Life Global Funding II	$500,000	4.50%	28/8/2029	491,659	0.01%
Pacific Life Global Funding II	$150,000	2.45%	11/1/2032	123,391	0.00%
Pacific Life Insurance Co.	$100,000	9.25%	15/6/2039	132,558	0.00%
Pacific Life Insurance Co.	$205,000	4.30%	24/10/2067	167,240	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Pacific LifeCorp	$180,000	5.13%	30/1/2043	167,866	0.00%
Pacific LifeCorp	$325,000	3.35%	15/9/2050	216,098	0.00%
Pacific LifeCorp	$250,000	5.40%	15/9/2052	235,018	0.01%
PacifiCorp	$500,000	5.10%	15/2/2029	502,825	0.01%
PacifiCorp	$570,000	3.50%	15/6/2029	536,258	0.01%
PacifiCorp	$175,000	5.30%	15/2/2031	176,544	0.00%
PacifiCorp	$375,000	5.45%	15/2/2034	372,827	0.01%
PacifiCorp	$50,000	5.25%	15/6/2035	49,257	0.00%
PacifiCorp	$50,000	6.10%	1/8/2036	51,849	0.00%
PacifiCorp	$250,000	5.75%	1/4/2037	251,129	0.01%
PacifiCorp	$100,000	6.35%	15/7/2038	104,433	0.00%
PacifiCorp	$200,000	6.00%	15/1/2039	203,757	0.00%
PacifiCorp	$100,000	4.10%	1/2/2042	80,350	0.00%
PacifiCorp	$300,000	4.13%	15/1/2049	233,315	0.01%
PacifiCorp	$495,000	4.15%	15/2/2050	382,889	0.01%
PacifiCorp	$205,000	3.30%	15/3/2051	133,252	0.00%
PacifiCorp	$345,000	2.90%	15/6/2052	205,617	0.00%
PacifiCorp	$400,000	5.35%	1/12/2053	367,275	0.01%
PacifiCorp	$365,000	5.50%	15/5/2054	341,578	0.01%
PacifiCorp	$445,000	5.80%	15/1/2055	433,805	0.01%
Packaging Corp. of America	$625,000	3.40%	15/12/2027	602,281	0.01%
Packaging Corp. of America	$175,000	5.70%	1/12/2033	178,758	0.00%
Packaging Corp. of America	$390,000	4.05%	15/12/2049	298,221	0.01%
Packaging Corp. of America	$200,000	3.05%	1/10/2051	128,588	0.00%
Paramount Global	$425,000	2.90%	15/1/2027	406,355	0.01%
Paramount Global	$400,000	4.20%	1/6/2029	377,473	0.01%
Paramount Global	$450,000	7.88%	30/7/2030	487,463	0.01%
Paramount Global	$575,000	4.95%	15/1/2031	537,246	0.01%
Paramount Global	$350,000	4.20%	19/5/2032	308,382	0.01%
Paramount Global	$500,000	6.88%	30/4/2036	508,006	0.01%
Paramount Global	$175,000	5.90%	15/10/2040	153,957	0.00%
Paramount Global	$308,000	4.85%	1/7/2042	243,400	0.01%
Paramount Global	$644,000	4.38%	15/3/2043	469,226	0.01%
Paramount Global	$700,000	5.85%	1/9/2043	603,735	0.01%
Paramount Global	$235,000	5.25%	1/4/2044	183,646	0.00%
Paramount Global	$125,000	4.90%	15/8/2044	94,892	0.00%
Paramount Global	$669,000	4.60%	15/1/2045	492,734	0.01%
Parker-Hannifin Corp.	$75,000	3.25%	1/3/2027	72,859	0.00%
Parker-Hannifin Corp.	$2,175,000	4.25%	15/9/2027	2,152,832	0.04%
Parker-Hannifin Corp.	$850,000	3.25%	14/6/2029	795,380	0.02%
Parker-Hannifin Corp.	$2,600,000	4.50%	15/9/2029	2,564,337	0.05%
Parker-Hannifin Corp.	$390,000	6.25%	15/5/2038	416,241	0.01%
Parker-Hannifin Corp.	$955,000	4.45%	21/11/2044	817,909	0.02%
Parker-Hannifin Corp.	$775,000	4.00%	14/6/2049	605,465	0.01%
PartnerRe Finance B LLC	$265,000	3.70%	2/7/2029	250,390	0.01%
Patterson-UTI Energy, Inc.	$150,000	3.95%	1/2/2028	143,503	0.00%
Patterson-UTI Energy, Inc.	$120,000	5.15%	15/11/2029	117,063	0.00%
Patterson-UTI Energy, Inc.	$150,000	7.15%	1/10/2033	157,229	0.00%
PayPal Holdings, Inc.	$280,000	2.65%	1/10/2026	271,127	0.01%
PayPal Holdings, Inc.	$500,000	2.85%	1/10/2029	456,895	0.01%
PayPal Holdings, Inc.	$617,000	2.30%	1/6/2030	540,786	0.01%
PayPal Holdings, Inc.	$650,000	4.40%	1/6/2032	623,805	0.01%
PayPal Holdings, Inc.	$275,000	5.15%	1/6/2034	273,372	0.01%
PayPal Holdings, Inc.	$250,000	3.25%	1/6/2050	169,294	0.00%
PayPal Holdings, Inc.	$450,000	5.05%	1/6/2052	415,131	0.01%
PayPal Holdings, Inc.	$350,000	5.50%	1/6/2054	341,547	0.01%
PayPal Holdings, Inc.	$125,000	5.25%	1/6/2062	113,986	0.00%
PeaceHealth Obligated Group	$200,000	4.79%	15/11/2048	171,360	0.00%
PeaceHealth Obligated Group	$100,000	3.22%	15/11/2050	63,619	0.00%
PECO Energy Co.	$175,000	4.90%	15/6/2033	171,954	0.00%
PECO Energy Co.	$115,000	3.70%	15/9/2047	86,033	0.00%
PECO Energy Co.	$300,000	3.90%	1/3/2048	232,399	0.01%
PECO Energy Co.	$230,000	3.00%	15/9/2049	150,322	0.00%
PECO Energy Co.	$300,000	3.05%	15/3/2051	193,482	0.00%
PECO Energy Co.	$130,000	2.85%	15/9/2051	80,434	0.00%
PECO Energy Co.	$325,000	4.38%	15/8/2052	268,780	0.01%
PECO Energy Co.	$250,000	5.25%	15/9/2054	236,700	0.01%
Penn Mutual Life Insurance Co.	$150,000	3.80%	29/4/2061	95,435	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$800,000	4.45%	29/1/2026	795,345	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$400,000	5.75%	24/5/2026	404,066	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$475,000	1.70%	15/6/2026	453,736	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Penske Truck Leasing Co. LP/PTL Finance Corp.	$25,000	4.20%	1/4/2027	24,581	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$575,000	4.40%	1/7/2027	567,327	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$675,000	5.88%	15/11/2027	691,080	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$750,000	5.70%	1/2/2028	762,872	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$250,000	6.05%	1/8/2028	257,285	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$175,000	5.35%	30/3/2029	176,198	0.00%
Pentair Finance Sarl	$250,000	5.90%	15/7/2032	256,826	0.01%
PepsiCo, Inc.[1]	$1,700,000	4.55%	13/2/2026	1,703,581	0.04%
PepsiCo, Inc.	$500,000	2.85%	24/2/2026	491,374	0.01%
PepsiCo, Inc.	€200,000	2.63%	28/4/2026	207,268	0.00%
PepsiCo, Inc.	€200,000	0.75%	18/3/2027	199,405	0.00%
PepsiCo, Inc.	$300,000	2.63%	19/3/2027	289,032	0.01%
PepsiCo, Inc.	$300,000	3.60%	18/2/2028	291,714	0.01%
PepsiCo, Inc.	€800,000	0.50%	6/5/2028	772,362	0.02%
PepsiCo, Inc.	$700,000	4.45%	15/5/2028	699,290	0.01%
PepsiCo, Inc.	£371,000	3.20%	22/7/2029	442,724	0.01%
PepsiCo, Inc.	$500,000	2.75%	19/3/2030	454,172	0.01%
PepsiCo, Inc.	$825,000	1.63%	1/5/2030	703,083	0.01%
PepsiCo, Inc.	$250,000	1.40%	25/2/2031	204,112	0.00%
PepsiCo, Inc.	€200,000	1.13%	18/3/2031	187,050	0.00%
PepsiCo, Inc.	$400,000	1.95%	21/10/2031	332,506	0.01%
PepsiCo, Inc.	$985,000	3.90%	18/7/2032	920,372	0.02%
PepsiCo, Inc.	€200,000	0.40%	9/10/2032	171,442	0.00%
PepsiCo, Inc.	€595,000	0.75%	14/10/2033	510,322	0.01%
PepsiCo, Inc.	$275,000	4.80%	17/7/2034	269,538	0.01%
PepsiCo, Inc.	£186,000	3.55%	22/7/2034	210,196	0.00%
PepsiCo, Inc.	€100,000	0.88%	16/10/2039	75,265	0.00%
PepsiCo, Inc.	$200,000	5.50%	15/1/2040	202,470	0.00%
PepsiCo, Inc.	$200,000	3.50%	19/3/2040	160,943	0.00%
PepsiCo, Inc.	$425,000	2.63%	21/10/2041	294,160	0.01%
PepsiCo, Inc.	$275,000	4.00%	5/3/2042	228,455	0.01%
PepsiCo, Inc.	$125,000	3.60%	13/8/2042	97,786	0.00%
PepsiCo, Inc.	$280,000	4.45%	14/4/2046	242,085	0.01%
PepsiCo, Inc.	$332,000	3.45%	6/10/2046	244,275	0.01%
PepsiCo, Inc.	$400,000	4.00%	2/5/2047	320,137	0.01%
PepsiCo, Inc.	$325,000	2.88%	15/10/2049	211,412	0.00%
PepsiCo, Inc.	€300,000	1.05%	9/10/2050	195,985	0.00%
PepsiCo, Inc.	$400,000	2.75%	21/10/2051	248,852	0.01%
PepsiCo, Inc.	$175,000	4.20%	18/7/2052	142,522	0.00%
PepsiCo, Inc.	$200,000	4.65%	15/2/2053	174,755	0.00%
PepsiCo, Inc.	$250,000	5.25%	17/7/2054	241,248	0.01%
PepsiCo, Inc.	$175,000	3.88%	19/3/2060	131,245	0.00%
Pernod Ricard International Finance LLC	$675,000	1.25%	1/4/2028	600,177	0.01%
Pernod Ricard International Finance LLC	$325,000	1.63%	1/4/2031	261,869	0.01%
Pernod Ricard International Finance LLC	$175,000	2.75%	1/10/2050	103,840	0.00%
Pfizer Investment Enterprises Pte Ltd.	$1,250,000	4.45%	19/5/2026	1,248,292	0.03%
Pfizer Investment Enterprises Pte Ltd.	$225,000	4.45%	19/5/2028	223,031	0.01%
Pfizer Investment Enterprises Pte Ltd.	$1,315,000	4.65%	19/5/2030	1,301,205	0.03%
Pfizer Investment Enterprises Pte Ltd.	$1,800,000	4.75%	19/5/2033	1,743,681	0.04%
Pfizer Investment Enterprises Pte Ltd.	$1,200,000	5.11%	19/5/2043	1,126,072	0.02%
Pfizer Investment Enterprises Pte Ltd.	$2,275,000	5.30%	19/5/2053	2,134,644	0.04%
Pfizer Investment Enterprises Pte Ltd.	$1,500,000	5.34%	19/5/2063	1,376,680	0.03%
Pfizer, Inc.[1]	$1,750,000	2.75%	3/6/2026	1,709,304	0.04%
Pfizer, Inc.[1]	$1,075,000	3.00%	15/12/2026	1,046,077	0.02%
Pfizer, Inc.	$425,000	3.60%	15/9/2028	411,257	0.01%
Pfizer, Inc.	$850,000	3.45%	15/3/2029	810,453	0.02%
Pfizer, Inc.	$225,000	2.63%	1/4/2030	201,849	0.00%
Pfizer, Inc.	$735,000	1.70%	28/5/2030	625,487	0.01%
Pfizer, Inc.	$375,000	4.00%	15/12/2036	333,962	0.01%
Pfizer, Inc.	£500,000	6.50%	3/6/2038	691,085	0.01%
Pfizer, Inc.	$175,000	4.10%	15/9/2038	152,747	0.00%
Pfizer, Inc.	$900,000	7.20%	15/3/2039	1,051,715	0.02%
Pfizer, Inc.	$450,000	3.90%	15/3/2039	380,440	0.01%
Pfizer, Inc.	$400,000	2.55%	28/5/2040	276,991	0.01%
Pfizer, Inc.	$340,000	5.60%	15/9/2040	342,177	0.01%
Pfizer, Inc.	£365,000	2.74%	15/6/2043	305,867	0.01%
Pfizer, Inc.	$250,000	4.30%	15/6/2043	212,933	0.00%
Pfizer, Inc.	$400,000	4.40%	15/5/2044	345,600	0.01%
Pfizer, Inc.	$875,000	4.13%	15/12/2046	703,781	0.01%
Pfizer, Inc.	$500,000	4.20%	15/9/2048	406,070	0.01%
Pfizer, Inc.	$575,000	4.00%	15/3/2049	450,728	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Pfizer, Inc.	$925,000	2.70%	28/5/2050	569,848	0.01%
Philip Morris International, Inc.	$750,000	4.88%	13/2/2026	752,247	0.02%
Philip Morris International, Inc.	$100,000	2.75%	25/2/2026	97,882	0.00%
Philip Morris International, Inc.	€1,100,000	2.88%	3/3/2026	1,140,505	0.02%
Philip Morris International, Inc.	$875,000	4.75%	12/2/2027	877,081	0.02%
Philip Morris International, Inc.	$200,000	4.38%	1/11/2027	198,335	0.00%
Philip Morris International, Inc.	$300,000	5.13%	17/11/2027	303,586	0.01%
Philip Morris International, Inc.	$750,000	4.88%	15/2/2028	751,649	0.02%
Philip Morris International, Inc.	$75,000	3.13%	2/3/2028	71,324	0.00%
Philip Morris International, Inc.	$175,000	5.25%	7/9/2028	177,540	0.00%
Philip Morris International, Inc.	$900,000	4.88%	13/2/2029	899,389	0.02%
Philip Morris International, Inc.	€400,000	2.88%	14/5/2029	412,839	0.01%
Philip Morris International, Inc.	$300,000	3.38%	15/8/2029	281,554	0.01%
Philip Morris International, Inc.	$300,000	4.63%	1/11/2029	295,936	0.01%
Philip Morris International, Inc.	$825,000	5.63%	17/11/2029	849,788	0.02%
Philip Morris International, Inc.[1]	$1,275,000	5.13%	15/2/2030	1,282,256	0.03%
Philip Morris International, Inc.	$250,000	2.10%	1/5/2030	216,068	0.00%
Philip Morris International, Inc.	$250,000	5.50%	7/9/2030	255,895	0.01%
Philip Morris International, Inc.	$125,000	1.75%	1/11/2030	104,352	0.00%
Philip Morris International, Inc.	$450,000	5.13%	13/2/2031	450,322	0.01%
Philip Morris International, Inc.	€200,000	0.80%	1/8/2031	176,405	0.00%
Philip Morris International, Inc.	$300,000	4.75%	1/11/2031	293,412	0.01%
Philip Morris International, Inc.[1]	$875,000	5.75%	17/11/2032	899,206	0.02%
Philip Morris International, Inc.[1]	$1,000,000	5.38%	15/2/2033	1,001,904	0.02%
Philip Morris International, Inc.	$525,000	5.63%	7/9/2033	533,274	0.01%
Philip Morris International, Inc.	$825,000	5.25%	13/2/2034	816,163	0.02%
Philip Morris International, Inc.	$75,000	4.90%	1/11/2034	72,121	0.00%
Philip Morris International, Inc.	€300,000	2.00%	9/5/2036	257,071	0.01%
Philip Morris International, Inc.	€100,000	1.88%	6/11/2037	81,488	0.00%
Philip Morris International, Inc.	$400,000	6.38%	16/5/2038	429,967	0.01%
Philip Morris International, Inc.	€400,000	1.45%	1/8/2039	292,485	0.01%
Philip Morris International, Inc.	$250,000	4.50%	20/3/2042	215,800	0.00%
Philip Morris International, Inc.	$250,000	3.88%	21/8/2042	197,874	0.00%
Philip Morris International, Inc.	$400,000	4.13%	4/3/2043	324,319	0.01%
Philip Morris International, Inc.	$400,000	4.88%	15/11/2043	357,777	0.01%
Philip Morris International, Inc.	$650,000	4.25%	10/11/2044	530,593	0.01%
Phillips 66	$100,000	1.30%	15/2/2026	96,353	0.00%
Phillips 66	$370,000	3.90%	15/3/2028	358,802	0.01%
Phillips 66	$400,000	2.15%	15/12/2030	339,295	0.01%
Phillips 66	$150,000	4.65%	15/11/2034	139,901	0.00%
Phillips 66	$655,000	5.88%	1/5/2042	650,946	0.01%
Phillips 66	$410,000	4.88%	15/11/2044	354,901	0.01%
Phillips 66	$175,000	3.30%	15/3/2052	112,599	0.00%
Phillips 66 Co.	$500,000	3.55%	1/10/2026	490,920	0.01%
Phillips 66 Co.	$275,000	4.95%	1/12/2027	277,253	0.01%
Phillips 66 Co.	$455,000	3.75%	1/3/2028	440,472	0.01%
Phillips 66 Co.	$370,000	3.15%	15/12/2029	339,423	0.01%
Phillips 66 Co.	$725,000	5.25%	15/6/2031	726,848	0.02%
Phillips 66 Co.	$450,000	5.30%	30/6/2033	446,394	0.01%
Phillips 66 Co.	$250,000	4.95%	15/3/2035	236,380	0.01%
Phillips 66 Co.	$160,000	4.68%	15/2/2045	134,033	0.00%
Phillips 66 Co.	$205,000	4.90%	1/10/2046	175,955	0.00%
Phillips 66 Co.	$175,000	5.65%	15/6/2054	165,362	0.00%
Phillips 66 Co.	$350,000	5.50%	15/3/2055	322,614	0.01%
Phillips Edison Grocery Center Operating Partnership I LP	$160,000	2.63%	15/11/2031	133,862	0.00%
Phillips Edison Grocery Center Operating Partnership I LP	$200,000	4.95%	15/1/2035	188,158	0.00%
Piedmont Healthcare, Inc.	$350,000	2.72%	1/1/2042	242,170	0.01%
Piedmont Natural Gas Co., Inc.	$400,000	3.50%	1/6/2029	376,949	0.01%
Piedmont Natural Gas Co., Inc.	$200,000	2.50%	15/3/2031	170,764	0.00%
Piedmont Natural Gas Co., Inc.	$400,000	5.10%	15/2/2035	387,938	0.01%
Piedmont Natural Gas Co., Inc.	$175,000	3.64%	1/11/2046	125,232	0.00%
Piedmont Natural Gas Co., Inc.	$170,000	3.35%	1/6/2050	112,351	0.00%
Piedmont Operating Partnership LP	$450,000	9.25%	20/7/2028	494,699	0.01%
Piedmont Operating Partnership LP	$200,000	6.88%	15/7/2029	205,619	0.00%
Piedmont Operating Partnership LP	$250,000	2.75%	1/4/2032	199,039	0.00%
Pilgrim's Pride Corp.	$375,000	4.25%	15/4/2031	344,849	0.01%
Pilgrim's Pride Corp.	$305,000	3.50%	1/3/2032	262,937	0.01%
Pilgrim's Pride Corp.	$390,000	6.25%	1/7/2033	397,863	0.01%
Pilgrim's Pride Corp.	$200,000	6.88%	15/5/2034	213,004	0.00%
Pine Street Trust II	$200,000	5.57%	15/2/2049	184,862	0.00%
Pine Street Trust III	$175,000	6.22%	15/5/2054	176,778	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Pioneer Natural Resources Co.	$310,000	1.13%	15/1/2026	299,198	0.01%
Pioneer Natural Resources Co.	$750,000	5.10%	29/3/2026	754,956	0.02%
Pioneer Natural Resources Co.	$260,000	1.90%	15/8/2030	221,410	0.00%
Pioneer Natural Resources Co.	$625,000	2.15%	15/1/2031	530,760	0.01%
Plains All American Pipeline LP/PAA Finance Corp	$225,000	5.70%	15/9/2034	224,980	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	$425,000	4.50%	15/12/2026	422,871	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	$420,000	3.55%	15/12/2029	390,707	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	$620,000	3.80%	15/9/2030	575,840	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	$175,000	6.65%	15/1/2037	183,403	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	$300,000	5.15%	1/6/2042	266,073	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	$150,000	4.30%	31/1/2043	118,695	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	$305,000	4.90%	15/2/2045	258,790	0.01%
PNC Bank NA	$375,000	4.78%	15/1/2027	375,128	0.01%
PNC Bank NA	$600,000	3.10%	25/10/2027	575,171	0.01%
PNC Bank NA	$250,000	3.25%	22/1/2028	239,358	0.01%
PNC Bank NA	$500,000	4.05%	26/7/2028	483,109	0.01%
PNC Bank NA	$250,000	2.70%	22/10/2029	224,563	0.01%
PNC Financial Services Group, Inc.	$625,000	2.60%	23/7/2026	605,647	0.01%
PNC Financial Services Group, Inc.	$850,000	1.15%	13/8/2026	803,515	0.02%
PNC Financial Services Group, Inc.	$525,000	4.76%	26/1/2027	524,202	0.01%
PNC Financial Services Group, Inc.	$300,000	3.15%	19/5/2027	289,450	0.01%
PNC Financial Services Group, Inc.	$775,000	5.10%	23/7/2027	778,539	0.02%
PNC Financial Services Group, Inc.	$750,000	6.62%	20/10/2027	772,404	0.02%
PNC Financial Services Group, Inc.	$200,000	5.30%	21/1/2028	201,640	0.00%
PNC Financial Services Group, Inc.	$1,050,000	3.45%	23/4/2029	993,483	0.02%
PNC Financial Services Group, Inc.	$1,200,000	5.58%	12/6/2029	1,220,046	0.03%
PNC Financial Services Group, Inc.	$800,000	2.55%	22/1/2030	710,473	0.02%
PNC Financial Services Group, Inc.	$450,000	5.49%	14/5/2030	456,069	0.01%
PNC Financial Services Group, Inc.	$375,000	2.31%	23/4/2032	315,030	0.01%
PNC Financial Services Group, Inc.	$375,000	4.81%	21/10/2032	365,194	0.01%
PNC Financial Services Group, Inc.	$300,000	4.63%	6/6/2033	283,357	0.01%
PNC Financial Services Group, Inc.	$1,425,000	6.04%	28/10/2033	1,474,866	0.03%
PNC Financial Services Group, Inc.	$525,000	5.07%	24/1/2034	510,743	0.01%
PNC Financial Services Group, Inc.	$425,000	5.94%	18/8/2034	437,217	0.01%
PNC Financial Services Group, Inc.	$860,000	6.88%	20/10/2034	937,958	0.02%
PNC Financial Services Group, Inc.	$550,000	5.68%	22/1/2035	555,888	0.01%
PNC Financial Services Group, Inc.	$375,000	5.40%	23/7/2035	372,223	0.01%
Polaris, Inc.[1]	$700,000	6.95%	15/3/2029	736,402	0.02%
Potomac Electric Power Co.	$125,000	5.20%	15/3/2034	124,050	0.00%
Potomac Electric Power Co.	$510,000	4.15%	15/3/2043	421,085	0.01%
Potomac Electric Power Co.	$100,000	5.50%	15/3/2054	96,898	0.00%
PPG Industries, Inc.	$850,000	1.20%	15/3/2026	814,024	0.02%
PPG Industries, Inc.	€500,000	1.40%	13/3/2027	504,014	0.01%
PPG Industries, Inc.	$150,000	2.55%	15/6/2030	132,526	0.00%
PPL Capital Funding, Inc.	$200,000	3.10%	15/5/2026	195,345	0.00%
PPL Capital Funding, Inc.	$190,000	4.13%	15/4/2030	180,878	0.00%
PPL Capital Funding, Inc.	$275,000	5.25%	1/9/2034	270,803	0.01%
PPL Electric Utilities Corp.	$275,000	5.00%	15/5/2033	271,675	0.01%
PPL Electric Utilities Corp.	$200,000	4.85%	15/2/2034	194,882	0.00%
PPL Electric Utilities Corp.	$100,000	4.75%	15/7/2043	89,759	0.00%
PPL Electric Utilities Corp.	$540,000	4.13%	15/6/2044	448,280	0.01%
PPL Electric Utilities Corp.	$175,000	3.95%	1/6/2047	137,370	0.00%
PPL Electric Utilities Corp.	$320,000	4.15%	15/6/2048	258,045	0.01%
PPL Electric Utilities Corp.	$350,000	3.00%	1/10/2049	229,781	0.01%
PPL Electric Utilities Corp.	$275,000	5.25%	15/5/2053	262,684	0.01%
Precision Castparts Corp.	$275,000	3.90%	15/1/2043	221,266	0.00%
Presbyterian Healthcare Services	$100,000	4.88%	1/8/2052	90,471	0.00%
President & Fellows of Harvard College	$285,000	4.61%	15/2/2035	276,859	0.01%
President & Fellows of Harvard College	$200,000	6.50%	15/1/2039	224,647	0.01%
President & Fellows of Harvard College	$200,000	4.88%	15/10/2040	191,751	0.00%
President & Fellows of Harvard College	$200,000	3.15%	15/7/2046	144,210	0.00%
President & Fellows of Harvard College	$200,000	2.52%	15/10/2050	121,289	0.00%
President & Fellows of Harvard College	$150,000	3.75%	15/11/2052	115,562	0.00%
President & Fellows of Harvard College	$150,000	3.30%	15/7/2056	103,195	0.00%
Pricoa Global Funding I	$170,000	5.55%	28/8/2026	172,662	0.00%
Pricoa Global Funding I	$300,000	4.40%	27/8/2027	298,433	0.01%
Pricoa Global Funding I	$300,000	5.10%	30/5/2028	302,275	0.01%
Primerica, Inc.	$300,000	2.80%	19/11/2031	256,518	0.01%
Principal Financial Group, Inc.	$100,000	3.10%	15/11/2026	97,115	0.00%
Principal Financial Group, Inc.	$275,000	3.70%	15/5/2029	261,832	0.01%
Principal Financial Group, Inc.	$200,000	2.13%	15/6/2030	172,298	0.00%

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Principal Financial Group, Inc.	$400,000	5.38%	15/3/2033	400,159	0.01%
Principal Financial Group, Inc.	$290,000	6.05%	15/10/2036	303,090	0.01%
Principal Financial Group, Inc.	$50,000	4.35%	15/5/2043	42,128	0.00%
Principal Financial Group, Inc.	$200,000	5.50%	15/3/2053	191,041	0.00%
Principal Life Global Funding II	$250,000	0.88%	12/1/2026	240,279	0.01%
Principal Life Global Funding II	$130,000	3.00%	18/4/2026	127,247	0.00%
Principal Life Global Funding II	$425,000	1.50%	17/11/2026	401,095	0.01%
Principal Life Global Funding II	$200,000	4.60%	19/8/2027	199,384	0.00%
Principal Life Global Funding II	$100,000	5.50%	28/6/2028	101,173	0.00%
Principal Life Global Funding II	$400,000	5.10%	25/1/2029	400,630	0.01%
Principal Life Global Funding II	$200,000	2.50%	16/9/2029	178,898	0.00%
Principal Life Global Funding II	$200,000	4.95%	27/11/2029	199,278	0.00%
Principal Life Global Funding II	$250,000	1.50%	27/8/2030	205,000	0.00%
Principal Life Global Funding II	$100,000	1.63%	19/11/2030	81,745	0.00%
Procter & Gamble Co.	$300,000	2.70%	2/2/2026	294,518	0.01%
Procter & Gamble Co.	€530,000	3.25%	2/8/2026	554,951	0.01%
Procter & Gamble Co.	$150,000	2.45%	3/11/2026	145,056	0.00%
Procter & Gamble Co.[1]	$925,000	1.90%	1/2/2027	879,334	0.02%
Procter & Gamble Co.	$225,000	2.80%	25/3/2027	217,616	0.00%
Procter & Gamble Co.	$325,000	2.85%	11/8/2027	312,903	0.01%
Procter & Gamble Co.	$175,000	3.95%	26/1/2028	172,771	0.00%
Procter & Gamble Co.	€500,000	1.20%	30/10/2028	491,734	0.01%
Procter & Gamble Co.	$375,000	4.35%	29/1/2029	373,189	0.01%
Procter & Gamble Co.	£300,000	1.80%	3/5/2029	339,563	0.01%
Procter & Gamble Co.	€200,000	1.25%	25/10/2029	194,730	0.00%
Procter & Gamble Co.	$500,000	3.00%	25/3/2030	461,301	0.01%
Procter & Gamble Co.	€1,200,000	0.35%	5/5/2030	1,099,057	0.02%
Procter & Gamble Co.[1]	$1,000,000	1.20%	29/10/2030	825,624	0.02%
Procter & Gamble Co.	$175,000	1.95%	23/4/2031	149,161	0.00%
Procter & Gamble Co.	€100,000	3.25%	2/8/2031	106,168	0.00%
Procter & Gamble Co.	$350,000	2.30%	1/2/2032	300,659	0.01%
Procter & Gamble Co.	$350,000	4.05%	26/1/2033	333,714	0.01%
Procter & Gamble Co.	$175,000	4.55%	29/1/2034	170,237	0.00%
Procter & Gamble Co.	$600,000	5.80%	15/8/2034	637,696	0.01%
Procter & Gamble Co.	$150,000	5.55%	5/3/2037	157,150	0.00%
Procter & Gamble Co.	€100,000	1.88%	30/10/2038	89,851	0.00%
Procter & Gamble Co.	$200,000	3.55%	25/3/2040	165,668	0.00%
Procter & Gamble Co.	€100,000	0.90%	4/11/2041	72,149	0.00%
Procter & Gamble Co.	$288,000	3.50%	25/10/2047	218,349	0.00%
Procter & Gamble Co.	$163,000	3.60%	25/3/2050	125,135	0.00%
Progress Energy, Inc.	$270,000	7.75%	1/3/2031	305,158	0.01%
Progress Energy, Inc.	$500,000	6.00%	1/12/2039	506,515	0.01%
Progressive Corp.	$375,000	2.45%	15/1/2027	359,527	0.01%
Progressive Corp.	$275,000	6.63%	1/3/2029	293,946	0.01%
Progressive Corp.	$200,000	4.00%	1/3/2029	194,058	0.00%
Progressive Corp.	$200,000	3.20%	26/3/2030	184,740	0.00%
Progressive Corp.	$200,000	6.25%	1/12/2032	214,995	0.00%
Progressive Corp.	$350,000	4.95%	15/6/2033	346,392	0.01%
Progressive Corp.	$375,000	4.13%	15/4/2047	302,127	0.01%
Progressive Corp.	$300,000	4.20%	15/3/2048	245,075	0.01%
Progressive Corp.	$330,000	3.95%	26/3/2050	255,566	0.01%
Progressive Corp.	$200,000	3.70%	15/3/2052	148,044	0.00%
Prologis Euro Finance LLC	€100,000	0.63%	10/9/2031	87,721	0.00%
Prologis Euro Finance LLC	€300,000	0.50%	16/2/2032	256,096	0.01%
Prologis Euro Finance LLC	€400,000	4.63%	23/5/2033	446,741	0.01%
Prologis Euro Finance LLC	€200,000	1.50%	8/2/2034	175,705	0.00%
Prologis Euro Finance LLC	€300,000	4.00%	5/5/2034	319,899	0.01%
Prologis Euro Finance LLC	€700,000	1.00%	6/2/2035	571,537	0.01%
Prologis Euro Finance LLC	€200,000	1.00%	16/2/2041	136,271	0.00%
Prologis Euro Finance LLC	€200,000	4.25%	31/1/2043	214,353	0.00%
Prologis Euro Finance LLC	€100,000	1.50%	10/9/2049	66,347	0.00%
Prologis LP	€200,000	3.00%	2/6/2026	207,517	0.00%
Prologis LP	$550,000	2.13%	15/4/2027	520,975	0.01%
Prologis LP	$150,000	4.88%	15/6/2028	150,401	0.00%
Prologis LP	$250,000	3.88%	15/9/2028	241,898	0.01%
Prologis LP	$125,000	4.00%	15/9/2028	121,648	0.00%
Prologis LP	$350,000	4.38%	1/2/2029	344,100	0.01%
Prologis LP	CAD135,000	4.70%	1/3/2029	96,786	0.00%
Prologis LP	£400,000	2.25%	30/6/2029	451,428	0.01%
Prologis LP	$50,000	2.88%	15/11/2029	45,754	0.00%
Prologis LP	$300,000	2.25%	15/4/2030	262,375	0.01%

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Prologis LP	CAD265,000	5.25%	15/1/2031	195,000	0.00%
Prologis LP	$200,000	1.75%	1/2/2031	165,885	0.00%
Prologis LP	$200,000	1.63%	15/3/2031	163,159	0.00%
Prologis LP	$350,000	2.25%	15/1/2032	291,289	0.01%
Prologis LP	$200,000	4.63%	15/1/2033	192,828	0.00%
Prologis LP	$200,000	4.75%	15/6/2033	193,372	0.00%
Prologis LP	$200,000	5.13%	15/1/2034	197,094	0.00%
Prologis LP	$300,000	5.00%	15/3/2034	292,905	0.01%
Prologis LP	$525,000	5.00%	31/1/2035	511,687	0.01%
Prologis LP	£250,000	5.63%	4/5/2040	305,598	0.01%
Prologis LP	$100,000	4.38%	15/9/2048	82,723	0.00%
Prologis LP	$200,000	3.05%	1/3/2050	129,538	0.00%
Prologis LP	$510,000	3.00%	15/4/2050	326,914	0.01%
Prologis LP	$200,000	2.13%	15/10/2050	105,004	0.00%
Prologis LP	$350,000	5.25%	15/6/2053	326,844	0.01%
Prologis LP	$175,000	5.25%	15/3/2054	163,590	0.00%
Prologis Targeted US Logistics Fund LP	$200,000	5.50%	1/4/2034	200,184	0.00%
Prologis Targeted US Logistics Fund LP	$200,000	5.25%	15/1/2035	196,262	0.00%
Prospect Capital Corp.	$150,000	3.36%	15/11/2026	139,853	0.00%
Protective Life Corp.	$200,000	4.30%	30/9/2028	194,319	0.00%
Protective Life Corp.	$280,000	3.40%	15/1/2030	257,318	0.01%
Protective Life Global Funding	$1,450,000	1.30%	20/9/2026	1,368,870	0.03%
Protective Life Global Funding	$350,000	5.22%	12/6/2029	352,177	0.01%
Protective Life Global Funding	$150,000	4.77%	9/12/2029	148,677	0.00%
Protective Life Global Funding	$450,000	1.74%	21/9/2030	378,978	0.01%
Providence St Joseph Health Obligated Group	$700,000	2.53%	1/10/2029	626,389	0.01%
Providence St Joseph Health Obligated Group	$250,000	5.40%	1/10/2033	249,713	0.01%
Providence St Joseph Health Obligated Group	$150,000	3.74%	1/10/2047	110,418	0.00%
Providence St Joseph Health Obligated Group	$50,000	3.93%	1/10/2048	37,698	0.00%
Providence St Joseph Health Obligated Group	$225,000	2.70%	1/10/2051	131,551	0.00%
Prudential Financial, Inc.	$275,000	5.70%	14/12/2036	282,032	0.01%
Prudential Financial, Inc.	$245,000	6.63%	1/12/2037	268,665	0.01%
Prudential Financial, Inc.	$225,000	3.00%	10/3/2040	166,054	0.00%
Prudential Financial, Inc.	$250,000	6.63%	21/6/2040	273,995	0.01%
Prudential Financial, Inc.	$325,000	4.60%	15/5/2044	283,351	0.01%
Prudential Financial, Inc.	$200,000	4.50%	15/9/2047	193,065	0.00%
Prudential Financial, Inc.	$240,000	3.91%	7/12/2047	183,484	0.00%
Prudential Financial, Inc.	$210,000	4.42%	27/3/2048	173,095	0.00%
Prudential Financial, Inc.	$375,000	5.70%	15/9/2048	371,840	0.01%
Prudential Financial, Inc.	$318,000	3.94%	7/12/2049	240,566	0.01%
Prudential Financial, Inc.	$350,000	4.35%	25/2/2050	284,688	0.01%
Prudential Financial, Inc.	$250,000	3.70%	1/10/2050	222,134	0.01%
Prudential Financial, Inc.	$975,000	3.70%	13/3/2051	704,858	0.01%
Prudential Financial, Inc.	$400,000	5.13%	1/3/2052	379,893	0.01%
Prudential Financial, Inc.	$462,000	6.00%	1/9/2052	462,484	0.01%
Prudential Financial, Inc.	$150,000	6.75%	1/3/2053	156,008	0.00%
Prudential Financial, Inc.	$550,000	6.50%	15/3/2054	565,161	0.01%
Prudential Funding Asia plc	$300,000	3.13%	14/4/2030	271,977	0.01%
Prudential Funding Asia plc	$450,000	2.95%	3/11/2033	409,060	0.01%
Public Service Co. of Colorado	$230,000	1.90%	15/1/2031	191,983	0.00%
Public Service Co. of Colorado	$170,000	4.10%	1/6/2032	159,438	0.00%
Public Service Co. of Colorado	$150,000	5.35%	15/5/2034	150,189	0.00%
Public Service Co. of Colorado	$275,000	6.25%	1/9/2037	290,381	0.01%
Public Service Co. of Colorado	$390,000	3.60%	15/9/2042	296,653	0.01%
Public Service Co. of Colorado	$175,000	4.10%	15/6/2048	136,265	0.00%
Public Service Co. of Colorado	$325,000	4.05%	15/9/2049	249,495	0.01%
Public Service Co. of Colorado	$180,000	3.20%	1/3/2050	119,455	0.00%
Public Service Co. of Colorado	$115,000	2.70%	15/1/2051	68,290	0.00%
Public Service Co. of Colorado	$155,000	4.50%	1/6/2052	128,457	0.00%
Public Service Co. of Colorado	$285,000	5.25%	1/4/2053	265,051	0.01%
Public Service Co. of Colorado	$275,000	5.75%	15/5/2054	274,873	0.01%
Public Service Co. of New Hampshire	$200,000	2.20%	15/6/2031	168,269	0.00%
Public Service Co. of New Hampshire	$150,000	5.35%	1/10/2033	151,499	0.00%
Public Service Co. of New Hampshire	$100,000	5.15%	15/1/2053	92,599	0.00%
Public Service Co. of Oklahoma	$185,000	5.25%	15/1/2033	182,472	0.00%
Public Service Co. of Oklahoma	$150,000	5.20%	15/1/2035	145,384	0.00%
Public Service Co. of Oklahoma	$180,000	3.15%	15/8/2051	114,366	0.00%
Public Service Electric & Gas Co.	$300,000	0.95%	15/3/2026	287,278	0.01%
Public Service Electric & Gas Co.	$425,000	1.90%	15/8/2031	349,856	0.01%
Public Service Electric & Gas Co.	$375,000	4.65%	15/3/2033	362,864	0.01%
Public Service Electric & Gas Co.	$135,000	5.20%	1/8/2033	135,056	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Public Service Electric & Gas Co.	$150,000	5.20%	1/3/2034	149,564	0.00%
Public Service Electric & Gas Co.	$250,000	4.85%	1/8/2034	243,169	0.01%
Public Service Electric & Gas Co.	$275,000	5.50%	1/3/2040	273,107	0.01%
Public Service Electric & Gas Co.	$175,000	3.95%	1/5/2042	142,439	0.00%
Public Service Electric & Gas Co.	$100,000	3.65%	1/9/2042	77,876	0.00%
Public Service Electric & Gas Co.	$345,000	3.80%	1/1/2043	272,657	0.01%
Public Service Electric & Gas Co.	$175,000	3.80%	1/3/2046	135,422	0.00%
Public Service Electric & Gas Co.	$150,000	4.05%	1/5/2048	119,131	0.00%
Public Service Electric & Gas Co.	$125,000	3.85%	1/5/2049	95,868	0.00%
Public Service Electric & Gas Co.	$100,000	3.15%	1/1/2050	67,212	0.00%
Public Service Electric & Gas Co.	$700,000	2.05%	1/8/2050	369,064	0.01%
Public Service Electric & Gas Co.	$310,000	5.45%	1/8/2053	302,217	0.01%
Public Service Electric & Gas Co.	$300,000	5.45%	1/3/2054	290,771	0.01%
Public Service Electric & Gas Co.	$200,000	5.30%	1/8/2054	190,163	0.00%
Public Service Enterprise Group, Inc.	$475,000	5.85%	15/11/2027	488,332	0.01%
Public Service Enterprise Group, Inc.	$375,000	5.88%	15/10/2028	386,807	0.01%
Public Service Enterprise Group, Inc.	$225,000	5.20%	1/4/2029	227,400	0.01%
Public Service Enterprise Group, Inc.	$190,000	1.60%	15/8/2030	158,151	0.00%
Public Service Enterprise Group, Inc.	$390,000	2.45%	15/11/2031	329,093	0.01%
Public Service Enterprise Group, Inc.	$140,000	6.13%	15/10/2033	146,026	0.00%
Public Service Enterprise Group, Inc.	$125,000	5.45%	1/4/2034	124,762	0.00%
Public Storage Operating Co.	$425,000	0.88%	15/2/2026	407,743	0.01%
Public Storage Operating Co.	$225,000	1.50%	9/11/2026	212,906	0.00%
Public Storage Operating Co.	$325,000	1.85%	1/5/2028	296,423	0.01%
Public Storage Operating Co.	$300,000	1.95%	9/11/2028	269,976	0.01%
Public Storage Operating Co.	$575,000	5.13%	15/1/2029	581,836	0.01%
Public Storage Operating Co.	€300,000	0.50%	9/9/2030	268,768	0.01%
Public Storage Operating Co.	$250,000	2.30%	1/5/2031	213,680	0.00%
Public Storage Operating Co.	$200,000	2.25%	9/11/2031	167,203	0.00%
Public Storage Operating Co.	€300,000	0.88%	24/1/2032	264,562	0.01%
Public Storage Operating Co.	$375,000	5.10%	1/8/2033	372,485	0.01%
Public Storage Operating Co.	$305,000	5.35%	1/8/2053	290,469	0.01%
Puget Energy, Inc.	$500,000	2.38%	15/6/2028	456,285	0.01%
Puget Energy, Inc.	$190,000	4.10%	15/6/2030	178,144	0.00%
Puget Energy, Inc.	$110,000	4.22%	15/3/2032	100,547	0.00%
Puget Sound Energy, Inc.	$325,000	5.33%	15/6/2034	322,732	0.01%
Puget Sound Energy, Inc.	$50,000	6.27%	15/3/2037	52,836	0.00%
Puget Sound Energy, Inc.	$50,000	5.76%	1/10/2039	50,337	0.00%
Puget Sound Energy, Inc.	$100,000	5.80%	15/3/2040	100,072	0.00%
Puget Sound Energy, Inc.	$40,000	5.64%	15/4/2041	39,197	0.00%
Puget Sound Energy, Inc.	$330,000	4.30%	20/5/2045	268,844	0.01%
Puget Sound Energy, Inc.	$225,000	4.22%	15/6/2048	180,357	0.00%
Puget Sound Energy, Inc.	$180,000	3.25%	15/9/2049	120,059	0.00%
Puget Sound Energy, Inc.	$200,000	2.89%	15/9/2051	122,135	0.00%
Puget Sound Energy, Inc.	$195,000	5.45%	1/6/2053	185,538	0.00%
Puget Sound Energy, Inc.	$150,000	5.69%	15/6/2054	147,285	0.00%
PulteGroup, Inc.	$202,000	5.00%	15/1/2027	202,151	0.00%
PulteGroup, Inc.	$275,000	7.88%	15/6/2032	313,639	0.01%
PulteGroup, Inc.	$200,000	6.38%	15/5/2033	210,968	0.00%
PVH Corp.	€500,000	4.13%	16/7/2029	532,758	0.01%
Qorvo, Inc.	$290,000	4.38%	15/10/2029	272,093	0.01%
Qorvo, Inc.	$200,000	3.38%	1/4/2031	171,185	0.00%
QUALCOMM, Inc.	$850,000	3.25%	20/5/2027	826,795	0.02%
QUALCOMM, Inc.	$788,000	1.30%	20/5/2028	706,765	0.01%
QUALCOMM, Inc.	$716,000	1.65%	20/5/2032	570,827	0.01%
QUALCOMM, Inc.	$650,000	4.80%	20/5/2045	586,130	0.01%
QUALCOMM, Inc.	$725,000	4.30%	20/5/2047	599,225	0.01%
QUALCOMM, Inc.	$500,000	3.25%	20/5/2050	340,964	0.01%
QUALCOMM, Inc.	$300,000	4.50%	20/5/2052	251,113	0.01%
QUALCOMM, Inc.	$450,000	6.00%	20/5/2053	469,812	0.01%
Quanta Services, Inc.	$225,000	4.75%	9/8/2027	224,621	0.01%
Quanta Services, Inc.	$500,000	2.90%	1/10/2030	446,383	0.01%
Quanta Services, Inc.	$250,000	5.25%	9/8/2034	244,562	0.01%
Quanta Services, Inc.	$375,000	3.05%	1/10/2041	263,642	0.01%
Quest Diagnostics, Inc.	$100,000	3.45%	1/6/2026	98,334	0.00%
Quest Diagnostics, Inc.	$175,000	4.60%	15/12/2027	174,792	0.00%
Quest Diagnostics, Inc.	$475,000	4.20%	30/6/2029	460,627	0.01%
Quest Diagnostics, Inc.	$250,000	4.63%	15/12/2029	245,939	0.01%
Quest Diagnostics, Inc.	$300,000	2.95%	30/6/2030	269,445	0.01%
Quest Diagnostics, Inc.	$300,000	6.40%	30/11/2033	321,381	0.01%
Quest Diagnostics, Inc.	$475,000	5.00%	15/12/2034	461,688	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Quest Diagnostics, Inc.	$50,000	4.70%	30/3/2045	43,776	0.00%
Radian Group, Inc.	$200,000	4.88%	15/3/2027	198,460	0.00%
Radian Group, Inc.	$225,000	6.20%	15/5/2029	230,996	0.01%
Rady Children's Hospital-San Diego	$200,000	3.15%	15/8/2051	134,706	0.00%
Ralph Lauren Corp.	$325,000	2.95%	15/6/2030	294,502	0.01%
Raymond James Financial, Inc.	$300,000	4.95%	15/7/2046	269,175	0.01%
Raymond James Financial, Inc.	$350,000	3.75%	1/4/2051	253,203	0.01%
Rayonier LP	$200,000	2.75%	17/5/2031	169,258	0.00%
Realty Income Corp.	$500,000	0.75%	15/3/2026	476,927	0.01%
Realty Income Corp.	£220,000	1.88%	14/1/2027	257,945	0.01%
Realty Income Corp.	$100,000	3.00%	15/1/2027	96,712	0.00%
Realty Income Corp.	£300,000	1.13%	13/7/2027	340,844	0.01%
Realty Income Corp.	$575,000	3.40%	15/1/2028	551,522	0.01%
Realty Income Corp.	$200,000	2.10%	15/3/2028	183,830	0.00%
Realty Income Corp.	$100,000	4.70%	15/12/2028	99,420	0.00%
Realty Income Corp.	$100,000	4.75%	15/2/2029	99,263	0.00%
Realty Income Corp.	$200,000	3.25%	15/6/2029	186,562	0.00%
Realty Income Corp.	$200,000	4.00%	15/7/2029	192,474	0.00%
Realty Income Corp.	£213,000	5.00%	15/10/2029	262,487	0.01%
Realty Income Corp.	$300,000	3.10%	15/12/2029	275,409	0.01%
Realty Income Corp.	$400,000	3.40%	15/1/2030	371,827	0.01%
Realty Income Corp.	$450,000	4.85%	15/3/2030	447,375	0.01%
Realty Income Corp.	€200,000	4.88%	6/7/2030	221,914	0.00%
Realty Income Corp.	£400,000	1.63%	15/12/2030	408,714	0.01%
Realty Income Corp.	$650,000	3.25%	15/1/2031	586,561	0.01%
Realty Income Corp.	$100,000	3.20%	15/2/2031	89,790	0.00%
Realty Income Corp.	£200,000	5.75%	5/12/2031	254,328	0.01%
Realty Income Corp.	$250,000	2.70%	15/2/2032	212,124	0.00%
Realty Income Corp.	$350,000	5.63%	13/10/2032	357,674	0.01%
Realty Income Corp.	$200,000	2.85%	15/12/2032	168,840	0.00%
Realty Income Corp.	£100,000	1.75%	13/7/2033	93,972	0.00%
Realty Income Corp.	$300,000	4.90%	15/7/2033	290,795	0.01%
Realty Income Corp.	$240,000	5.13%	15/2/2034	235,304	0.01%
Realty Income Corp.	€150,000	5.13%	6/7/2034	171,022	0.00%
Realty Income Corp.	£359,000	6.00%	5/12/2039	454,465	0.01%
Realty Income Corp.	£100,000	2.50%	14/1/2042	80,729	0.00%
Realty Income Corp.	$110,000	4.65%	15/3/2047	94,773	0.00%
Realty Income Corp.	$200,000	5.38%	1/9/2054	189,913	0.00%
Regal Rexnord Corp.	$650,000	6.05%	15/2/2026	655,953	0.01%
Regal Rexnord Corp.	$325,000	6.05%	15/4/2028	330,754	0.01%
Regal Rexnord Corp.	$325,000	6.30%	15/2/2030	334,248	0.01%
Regal Rexnord Corp.	$555,000	6.40%	15/4/2033	573,101	0.01%
Regency Centers LP	$350,000	3.60%	1/2/2027	341,604	0.01%
Regency Centers LP	$245,000	2.95%	15/9/2029	224,510	0.01%
Regency Centers LP	$300,000	5.25%	15/1/2034	295,960	0.01%
Regency Centers LP	$130,000	5.10%	15/1/2035	126,777	0.00%
Regency Centers LP	$200,000	4.40%	1/2/2047	164,737	0.00%
Regency Centers LP	$50,000	4.65%	15/3/2049	42,283	0.00%
Regeneron Pharmaceuticals, Inc.	$400,000	1.75%	15/9/2030	333,020	0.01%
Regeneron Pharmaceuticals, Inc.	$450,000	2.80%	15/9/2050	264,741	0.01%
Regions Bank/Birmingham AL	$250,000	6.45%	26/6/2037	254,249	0.01%
Regions Financial Corp.	$250,000	1.80%	12/8/2028	222,717	0.01%
Regions Financial Corp.	$375,000	5.72%	6/6/2030	379,830	0.01%
Regions Financial Corp.	$200,000	5.50%	6/9/2035	195,214	0.00%
Regions Financial Corp.	$200,000	7.38%	10/12/2037	223,024	0.01%
Reinsurance Group of America, Inc.	$415,000	3.90%	15/5/2029	396,370	0.01%
Reinsurance Group of America, Inc.	$280,000	6.00%	15/9/2033	287,442	0.01%
Reinsurance Group of America, Inc.	$200,000	5.75%	15/9/2034	201,369	0.00%
Reliance Standard Life Global Funding II	$170,000	5.24%	2/2/2026	170,089	0.00%
Reliance Standard Life Global Funding II	$400,000	1.51%	28/9/2026	375,269	0.01%
Reliance, Inc.	$375,000	2.15%	15/8/2030	320,003	0.01%
RenaissanceRe Holdings Ltd.	$200,000	3.60%	15/4/2029	188,215	0.00%
RenaissanceRe Holdings Ltd.	$300,000	5.75%	5/6/2033	300,997	0.01%
Republic Services, Inc.	$180,000	2.90%	1/7/2026	175,955	0.00%
Republic Services, Inc.	$225,000	3.38%	15/11/2027	217,586	0.00%
Republic Services, Inc.	$280,000	3.95%	15/5/2028	272,771	0.01%
Republic Services, Inc.	$265,000	4.88%	1/4/2029	264,479	0.01%
Republic Services, Inc.	$150,000	5.00%	15/11/2029	150,729	0.00%
Republic Services, Inc.	$200,000	1.75%	15/2/2032	160,732	0.00%
Republic Services, Inc.	$500,000	2.38%	15/3/2033	404,974	0.01%
Republic Services, Inc.	$230,000	5.00%	15/12/2033	226,364	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Republic Services, Inc.	$500,000	5.00%	1/4/2034	487,968	0.01%
Republic Services, Inc.	$175,000	3.05%	1/3/2050	117,937	0.00%
Retail Opportunity Investments Partnership LP	$200,000	6.75%	15/10/2028	212,111	0.00%
Revvity, Inc.	$550,000	1.90%	15/9/2028	492,506	0.01%
Revvity, Inc.	$475,000	3.30%	15/9/2029	438,482	0.01%
Revvity, Inc.	$250,000	2.25%	15/9/2031	206,083	0.00%
Rexford Industrial Realty LP	$100,000	5.00%	15/6/2028	99,600	0.00%
Rexford Industrial Realty LP	$400,000	2.15%	1/9/2031	325,415	0.01%
RGA Global Funding	$250,000	2.00%	30/11/2026	237,487	0.01%
RGA Global Funding	$200,000	2.70%	18/1/2029	182,635	0.00%
RGA Global Funding	$250,000	5.45%	24/5/2029	253,089	0.01%
RGA Global Funding	$400,000	5.50%	11/1/2031	404,513	0.01%
RGA Global Funding	$200,000	5.05%	6/12/2031	196,829	0.00%
Roche Finance Europe BV	€1,100,000	3.31%	4/12/2027	1,162,777	0.02%
Roche Finance Europe BV	€500,000	3.20%	27/8/2029	530,089	0.01%
Roche Finance Europe BV	€300,000	3.59%	4/12/2036	318,700	0.01%
Roche Finance Europe BV	€400,000	3.56%	3/5/2044	416,847	0.01%
Roche Holdings, Inc.	$700,000	0.99%	5/3/2026	672,434	0.01%
Roche Holdings, Inc.	$550,000	5.27%	13/11/2026	557,609	0.01%
Roche Holdings, Inc.	$400,000	2.31%	10/3/2027	381,608	0.01%
Roche Holdings, Inc.	$1,150,000	5.34%	13/11/2028	1,174,822	0.02%
Roche Holdings, Inc.	$825,000	1.93%	13/12/2028	742,391	0.02%
Roche Holdings, Inc.	$775,000	4.79%	8/3/2029	776,098	0.02%
Roche Holdings, Inc.	$200,000	4.20%	9/9/2029	195,358	0.00%
Roche Holdings, Inc.	$575,000	5.59%	13/11/2033	594,578	0.01%
Roche Holdings, Inc.	$675,000	4.99%	8/3/2034	668,599	0.01%
Roche Holdings, Inc.	$375,000	7.00%	1/3/2039	433,640	0.01%
Roche Holdings, Inc.	$1,600,000	2.61%	13/12/2051	952,737	0.02%
Roche Holdings, Inc.	$475,000	5.22%	8/3/2054	454,386	0.01%
Rochester Gas & Electric Corp.	$200,000	3.10%	1/6/2027	191,353	0.00%
Rockefeller Foundation	$225,000	2.49%	1/10/2050	136,613	0.00%
Rockwell Automation, Inc.	$50,000	3.50%	1/3/2029	47,475	0.00%
Rockwell Automation, Inc.	$425,000	1.75%	15/8/2031	348,003	0.01%
Rockwell Automation, Inc.	$235,000	4.20%	1/3/2049	193,619	0.00%
Rockwell Automation, Inc.	$225,000	2.80%	15/8/2061	126,359	0.00%
Rohm & Haas Co.	$400,000	7.85%	15/7/2029	440,395	0.01%
Roper Technologies, Inc.	$400,000	3.80%	15/12/2026	393,729	0.01%
Roper Technologies, Inc.	$175,000	4.20%	15/9/2028	170,893	0.00%
Roper Technologies, Inc.	$675,000	2.95%	15/9/2029	616,413	0.01%
Roper Technologies, Inc.	$150,000	4.50%	15/10/2029	147,211	0.00%
Roper Technologies, Inc.	$450,000	1.75%	15/2/2031	369,796	0.01%
Roper Technologies, Inc.	$200,000	4.75%	15/2/2032	194,742	0.00%
Roper Technologies, Inc.	$375,000	4.90%	15/10/2034	360,692	0.01%
Ross Stores, Inc.	$450,000	0.88%	15/4/2026	428,601	0.01%
Royalty Pharma plc	$500,000	1.75%	2/9/2027	460,646	0.01%
Royalty Pharma plc	$900,000	2.20%	2/9/2030	764,015	0.02%
Royalty Pharma plc	$200,000	2.15%	2/9/2031	164,051	0.00%
Royalty Pharma plc	$675,000	5.40%	2/9/2034	657,195	0.01%
Royalty Pharma plc	$300,000	3.30%	2/9/2040	216,985	0.00%
Royalty Pharma plc	$225,000	3.55%	2/9/2050	149,692	0.00%
Royalty Pharma plc	$250,000	5.90%	2/9/2054	237,543	0.01%
RPM International, Inc.	$275,000	3.75%	15/3/2027	268,861	0.01%
RPM International, Inc.	$140,000	4.25%	15/1/2048	116,072	0.00%
RTX Corp.	$850,000	5.00%	27/2/2026	853,834	0.02%
RTX Corp.	$435,000	5.75%	8/11/2026	442,803	0.01%
RTX Corp.	$795,000	3.50%	15/3/2027	775,030	0.02%
RTX Corp.	$300,000	3.13%	4/5/2027	289,479	0.01%
RTX Corp.	$50,000	7.20%	15/8/2027	53,120	0.00%
RTX Corp.	$460,000	4.13%	16/11/2028	447,987	0.01%
RTX Corp.	$415,000	5.75%	15/1/2029	428,445	0.01%
RTX Corp.	€200,000	2.15%	18/5/2030	197,044	0.00%
RTX Corp.	$750,000	2.38%	15/3/2032	622,808	0.01%
RTX Corp.	$700,000	5.15%	27/2/2033	693,533	0.01%
RTX Corp.	$725,000	6.10%	15/3/2034	763,274	0.02%
RTX Corp.	$575,000	6.13%	15/7/2038	602,672	0.01%
RTX Corp.	$210,000	4.45%	16/11/2038	186,996	0.00%
RTX Corp.	$50,000	4.88%	15/10/2040	46,008	0.00%
RTX Corp.	$1,640,000	4.50%	1/6/2042	1,420,883	0.03%
RTX Corp.	$200,000	4.80%	15/12/2043	177,294	0.00%
RTX Corp.	$450,000	4.15%	15/5/2045	363,542	0.01%
RTX Corp.	$570,000	3.75%	1/11/2046	430,140	0.01%

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RTX Corp.	$500,000	4.35%	15/4/2047	410,202	0.01%
RTX Corp.	$200,000	4.05%	4/5/2047	157,187	0.00%
RTX Corp.	$400,000	4.63%	16/11/2048	340,240	0.01%
RTX Corp.	$475,000	3.13%	1/7/2050	311,006	0.01%
RTX Corp.	$710,000	2.82%	1/9/2051	430,559	0.01%
RTX Corp.	$425,000	3.03%	15/3/2052	268,432	0.01%
RTX Corp.	$275,000	5.38%	27/2/2053	260,614	0.01%
RTX Corp.[1]	$900,000	6.40%	15/3/2054	977,935	0.02%
Ryder System, Inc.	$425,000	1.75%	1/9/2026	404,094	0.01%
Ryder System, Inc.	$375,000	2.90%	1/12/2026	361,799	0.01%
Ryder System, Inc.	$50,000	2.85%	1/3/2027	47,931	0.00%
Ryder System, Inc.	$200,000	4.30%	15/6/2027	197,446	0.00%
Ryder System, Inc.	$250,000	5.65%	1/3/2028	255,598	0.01%
Ryder System, Inc.	$450,000	5.25%	1/6/2028	454,341	0.01%
Ryder System, Inc.	$150,000	6.30%	1/12/2028	157,131	0.00%
Ryder System, Inc.[1]	$2,025,000	5.38%	15/3/2029	2,049,115	0.04%
Ryder System, Inc.	$100,000	5.50%	1/6/2029	101,714	0.00%
Ryder System, Inc.	$275,000	4.95%	1/9/2029	273,970	0.01%
Ryder System, Inc.[1]	$1,405,000	4.90%	1/12/2029	1,392,671	0.03%
Ryder System, Inc.	$690,000	6.60%	1/12/2033	745,939	0.02%
S&P Global, Inc.	$125,000	2.95%	22/1/2027	120,946	0.00%
S&P Global, Inc.	$515,000	2.45%	1/3/2027	492,337	0.01%
S&P Global, Inc.	$425,000	4.75%	1/8/2028	424,699	0.01%
S&P Global, Inc.	$410,000	2.70%	1/3/2029	377,459	0.01%
S&P Global, Inc.	$450,000	4.25%	1/5/2029	440,136	0.01%
S&P Global, Inc.	$265,000	2.50%	1/12/2029	238,125	0.01%
S&P Global, Inc.	$525,000	2.90%	1/3/2032	457,770	0.01%
S&P Global, Inc.	$425,000	5.25%	15/9/2033	429,376	0.01%
S&P Global, Inc.	$365,000	3.25%	1/12/2049	252,337	0.01%
S&P Global, Inc.	$500,000	3.70%	1/3/2052	373,386	0.01%
S&P Global, Inc.	$200,000	2.30%	15/8/2060	100,148	0.00%
S&P Global, Inc.	$200,000	3.90%	1/3/2062	148,371	0.00%
Sabal Trail Transmission LLC	$150,000	4.25%	1/5/2028	144,937	0.00%
Sabal Trail Transmission LLC	$230,000	4.68%	1/5/2038	202,135	0.00%
Sabal Trail Transmission LLC	$110,000	4.83%	1/5/2048	88,778	0.00%
Sabine Pass Liquefaction LLC	$1,650,000	5.88%	30/6/2026	1,665,977	0.03%
Sabine Pass Liquefaction LLC	$820,000	5.00%	15/3/2027	821,990	0.02%
Sabine Pass Liquefaction LLC	$2,160,000	4.20%	15/3/2028	2,108,598	0.04%
Sabine Pass Liquefaction LLC	$1,220,000	4.50%	15/5/2030	1,181,749	0.02%
Sabine Pass Liquefaction LLC	$580,000	5.90%	15/9/2037	590,243	0.01%
Sabra Health Care LP	$525,000	5.13%	15/8/2026	525,050	0.01%
Sabra Health Care LP	$250,000	3.90%	15/10/2029	233,724	0.01%
Sabra Health Care LP	$425,000	3.20%	1/12/2031	364,794	0.01%
Safehold GL Holdings LLC	$140,000	2.80%	15/6/2031	119,590	0.00%
Safehold GL Holdings LLC	$175,000	2.85%	15/1/2032	147,138	0.00%
Safehold GL Holdings LLC	$230,000	5.65%	15/1/2035	224,295	0.01%
Salesforce, Inc.	$875,000	3.70%	11/4/2028	852,145	0.02%
Salesforce, Inc.	$340,000	1.50%	15/7/2028	305,397	0.01%
Salesforce, Inc.	$625,000	1.95%	15/7/2031	524,768	0.01%
Salesforce, Inc.	$425,000	2.70%	15/7/2041	299,714	0.01%
Salesforce, Inc.	$825,000	2.90%	15/7/2051	526,666	0.01%
Salesforce, Inc.	$470,000	3.05%	15/7/2061	288,688	0.01%
Sammons Financial Group Global Funding	$200,000	5.10%	10/12/2029	198,512	0.00%
Sammons Financial Group, Inc.	$350,000	3.35%	16/4/2031	301,127	0.01%
Sammons Financial Group, Inc.	$200,000	4.75%	8/4/2032	183,168	0.00%
Sammons Financial Group, Inc.	$250,000	6.88%	15/4/2034	260,928	0.01%
San Diego Gas & Electric Co.	$375,000	2.50%	15/5/2026	364,614	0.01%
San Diego Gas & Electric Co.	$500,000	4.95%	15/8/2028	501,955	0.01%
San Diego Gas & Electric Co.	$525,000	1.70%	1/10/2030	440,170	0.01%
San Diego Gas & Electric Co.	$175,000	3.00%	15/3/2032	152,546	0.00%
San Diego Gas & Electric Co.	$340,000	6.00%	1/6/2039	353,113	0.01%
San Diego Gas & Electric Co.	$425,000	4.50%	15/8/2040	380,137	0.01%
San Diego Gas & Electric Co.	$320,000	4.15%	15/5/2048	254,379	0.01%
San Diego Gas & Electric Co.	$200,000	3.32%	15/4/2050	134,917	0.00%
San Diego Gas & Electric Co.	$160,000	2.95%	15/8/2051	103,206	0.00%
San Diego Gas & Electric Co.	$100,000	3.70%	15/3/2052	72,104	0.00%
San Diego Gas & Electric Co.	$175,000	5.35%	1/4/2053	165,013	0.00%
San Diego Gas & Electric Co.	$225,000	5.55%	15/4/2054	218,418	0.00%
Sanofi SA	€300,000	1.75%	10/9/2026	305,931	0.01%
Sanofi SA	€600,000	0.88%	21/3/2029	576,660	0.01%
Sanofi SA	€300,000	1.25%	6/4/2029	292,211	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Sanofi SA	€400,000	1.38%	21/3/2030	386,670	0.01%
Sanofi SA	€300,000	1.50%	1/4/2030	291,758	0.01%
Sanofi SA	€500,000	1.25%	21/3/2034	447,094	0.01%
Sanofi SA	€400,000	1.88%	21/3/2038	357,934	0.01%
SBL Holdings, Inc.	$260,000	5.13%	13/11/2026	255,626	0.01%
SBL Holdings, Inc.	$200,000	5.00%	18/2/2031	179,443	0.00%
SBL Holdings, Inc.	$225,000	7.20%	30/10/2034	218,954	0.00%
SC Johnson & Son, Inc.	$250,000	4.80%	1/9/2040	221,498	0.00%
SC Johnson & Son, Inc.	$200,000	4.00%	15/5/2043	156,459	0.00%
SC Johnson & Son, Inc.	$350,000	4.75%	15/10/2046	297,208	0.01%
Schlumberger Finance BV	€1,000,000	1.38%	28/10/2026	1,011,182	0.02%
Schlumberger Finance BV	€400,000	0.50%	15/10/2031	346,439	0.01%
Schlumberger Finance BV	€200,000	2.00%	6/5/2032	190,097	0.00%
Schlumberger Finance France SAS	€100,000	1.00%	18/2/2026	101,604	0.00%
Schlumberger Holdings Corp.	$175,000	5.00%	29/5/2027	175,892	0.00%
Schlumberger Holdings Corp.	$770,000	3.90%	17/5/2028	747,356	0.02%
Schlumberger Holdings Corp.	$350,000	4.30%	1/5/2029	341,069	0.01%
Schlumberger Holdings Corp.	$175,000	5.00%	15/11/2029	175,379	0.00%
Schlumberger Investment SA	$155,000	4.50%	15/5/2028	153,782	0.00%
Schlumberger Investment SA	$470,000	2.65%	26/6/2030	418,996	0.01%
Schlumberger Investment SA	$140,000	4.85%	15/5/2033	136,740	0.00%
Schlumberger Investment SA	$175,000	5.00%	1/6/2034	171,968	0.00%
Schneider Electric SE	€700,000	1.50%	15/1/2028	701,064	0.01%
Schneider Electric SE	€200,000	3.50%	9/11/2032	214,762	0.00%
Schneider Electric SE	€300,000	3.50%	12/6/2033	321,118	0.01%
Schneider Electric SE	€500,000	3.38%	3/9/2036	519,892	0.01%
Sealed Air Corp.	$225,000	1.57%	15/10/2026	211,719	0.00%
Seattle Children's Hospital	$100,000	2.72%	1/10/2050	61,979	0.00%
Securian Financial Group, Inc.	$150,000	4.80%	15/4/2048	125,831	0.00%
Selective Insurance Group, Inc.	$175,000	5.38%	1/3/2049	159,634	0.00%
Sempra	$275,000	5.40%	1/8/2026	277,276	0.01%
Sempra	$320,000	3.25%	15/6/2027	307,992	0.01%
Sempra	$460,000	3.40%	1/2/2028	439,602	0.01%
Sempra	$155,000	3.70%	1/4/2029	147,174	0.00%
Sempra	$450,000	5.50%	1/8/2033	451,294	0.01%
Sempra	$360,000	3.80%	1/2/2038	297,699	0.01%
Sempra	$325,000	6.00%	15/10/2039	331,246	0.01%
Sempra	$700,000	4.13%	1/4/2052	670,379	0.01%
Sempra	$500,000	6.40%	1/10/2054	495,504	0.01%
Sempra	$400,000	6.88%	1/10/2054	404,214	0.01%
Sempra	$225,000	6.55%	1/4/2055	223,368	0.01%
Sempra	$200,000	6.63%	1/4/2055	199,666	0.00%
Sempra Infrastructure Partners LP	$125,000	3.25%	15/1/2032	104,127	0.00%
ServiceNow, Inc.	$475,000	1.40%	1/9/2030	394,459	0.01%
Sharp HealthCare	$125,000	2.68%	1/8/2050	76,637	0.00%
Shell Finance US, Inc.	$1,320,000	2.38%	7/11/2029	1,183,736	0.02%
Shell Finance US, Inc.	$730,000	2.75%	6/4/2030	658,060	0.01%
Shell Finance US, Inc.	$350,000	4.13%	11/5/2035	320,863	0.01%
Shell Finance US, Inc.	$430,000	4.55%	12/8/2043	374,988	0.01%
Shell Finance US, Inc.	$1,090,000	4.38%	11/5/2045	911,633	0.02%
Shell Finance US, Inc.	$740,000	4.00%	10/5/2046	580,351	0.01%
Shell Finance US, Inc.	$745,000	3.75%	12/9/2046	559,457	0.01%
Shell Finance US, Inc.	$540,000	3.25%	6/4/2050	363,730	0.01%
Shell International Finance BV	$545,000	2.88%	10/5/2026	533,162	0.01%
Shell International Finance BV	€600,000	1.63%	20/1/2027	608,453	0.01%
Shell International Finance BV	€400,000	1.88%	7/4/2032	380,890	0.01%
Shell International Finance BV	$815,000	6.38%	15/12/2038	886,879	0.02%
Shell International Finance BV	€100,000	0.88%	8/11/2039	70,707	0.00%
Shell International Finance BV	$1,115,000	5.50%	25/3/2040	1,115,041	0.02%
Shell International Finance BV	$400,000	2.88%	26/11/2041	282,359	0.01%
Shell International Finance BV	$400,000	3.13%	7/11/2049	263,512	0.01%
Shell International Finance BV	$255,000	3.00%	26/11/2051	161,463	0.00%
Sherwin-Williams Co.	$200,000	3.45%	1/6/2027	194,492	0.00%
Sherwin-Williams Co.	$200,000	4.55%	1/3/2028	198,568	0.00%
Sherwin-Williams Co.	$275,000	2.95%	15/8/2029	252,388	0.01%
Sherwin-Williams Co.	$175,000	4.80%	1/9/2031	172,589	0.00%
Sherwin-Williams Co.	$180,000	4.00%	15/12/2042	142,308	0.00%
Sherwin-Williams Co.	$210,000	4.55%	1/8/2045	177,831	0.00%
Sherwin-Williams Co.	$200,000	4.50%	1/6/2047	168,025	0.00%
Sherwin-Williams Co.	$375,000	3.80%	15/8/2049	274,998	0.01%
Sherwin-Williams Co.	$200,000	3.30%	15/5/2050	132,709	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Shire Acquisitions Investments Ireland DAC	$12,000	3.20%	23/9/2026	11,732	0.00%
Sierra Pacific Power Co.	$125,000	2.60%	1/5/2026	121,666	0.00%
Sierra Pacific Power Co.	$150,000	5.90%	15/3/2054	150,418	0.00%
Silgan Holdings, Inc.	$250,000	1.40%	1/4/2026	238,410	0.01%
Simon International Finance SCA	€300,000	1.13%	19/3/2033	258,669	0.01%
Simon Property Group LP	$325,000	3.30%	15/1/2026	320,501	0.01%
Simon Property Group LP	$200,000	3.25%	30/11/2026	195,096	0.00%
Simon Property Group LP	$600,000	1.38%	15/1/2027	562,324	0.01%
Simon Property Group LP	$1,000,000	3.38%	15/6/2027	972,086	0.02%
Simon Property Group LP	$275,000	1.75%	1/2/2028	251,646	0.01%
Simon Property Group LP	$565,000	2.45%	13/9/2029	507,843	0.01%
Simon Property Group LP	$515,000	2.65%	1/2/2032	438,396	0.01%
Simon Property Group LP	$350,000	5.50%	8/3/2033	355,392	0.01%
Simon Property Group LP	$200,000	6.25%	15/1/2034	212,285	0.00%
Simon Property Group LP	$375,000	4.75%	26/9/2034	355,561	0.01%
Simon Property Group LP	$120,000	6.75%	1/2/2040	132,405	0.00%
Simon Property Group LP	$250,000	4.75%	15/3/2042	223,819	0.01%
Simon Property Group LP	$185,000	4.25%	1/10/2044	152,490	0.00%
Simon Property Group LP	$250,000	4.25%	30/11/2046	204,267	0.00%
Simon Property Group LP	$625,000	3.25%	13/9/2049	419,153	0.01%
Simon Property Group LP	$400,000	3.80%	15/7/2050	294,920	0.01%
Simon Property Group LP	$200,000	5.85%	8/3/2053	201,632	0.00%
Simon Property Group LP	$175,000	6.65%	15/1/2054	194,553	0.00%
Sixth Street Lending Partners	$300,000	6.50%	11/3/2029	303,735	0.01%
Sixth Street Lending Partners	$550,000	5.75%	15/1/2030	538,778	0.01%
Sixth Street Specialty Lending, Inc.	$200,000	2.50%	1/8/2026	192,145	0.00%
Sixth Street Specialty Lending, Inc.	$125,000	6.13%	1/3/2029	126,565	0.00%
Skyworks Solutions, Inc.	$575,000	1.80%	1/6/2026	550,715	0.01%
Skyworks Solutions, Inc.	$175,000	3.00%	1/6/2031	149,823	0.00%
Smithfield Foods, Inc.	$575,000	4.25%	1/2/2027	562,370	0.01%
Smithfield Foods, Inc.	$325,000	3.00%	15/10/2030	280,943	0.01%
Smithfield Foods, Inc.	$200,000	2.63%	13/9/2031	164,298	0.00%
Snap-on, Inc.	$85,000	4.10%	1/3/2048	68,069	0.00%
Snap-on, Inc.	$300,000	3.10%	1/5/2050	198,705	0.00%
Solvay Finance America LLC	$310,000	5.85%	4/6/2034	314,052	0.01%
Solventum Corp.	$375,000	5.45%	25/2/2027	378,342	0.01%
Solventum Corp.	$1,275,000	5.40%	1/3/2029	1,278,844	0.03%
Solventum Corp.	$355,000	5.45%	13/3/2031	354,866	0.01%
Solventum Corp.	$690,000	5.60%	23/3/2034	686,457	0.01%
Solventum Corp.	$100,000	5.90%	30/4/2054	97,622	0.00%
Sonoco Products Co.	$175,000	4.45%	1/9/2026	173,756	0.00%
Sonoco Products Co.	$200,000	2.25%	1/2/2027	189,198	0.00%
Sonoco Products Co.	$745,000	4.60%	1/9/2029	725,944	0.02%
Sonoco Products Co.	$450,000	2.85%	1/2/2032	382,134	0.01%
Sonoco Products Co.	$225,000	5.00%	1/9/2034	213,397	0.00%
Southern California Edison Co.	$200,000	1.20%	1/2/2026	192,664	0.00%
Southern California Edison Co.	$750,000	5.35%	1/3/2026	755,184	0.02%
Southern California Edison Co.	$550,000	4.90%	1/6/2026	551,286	0.01%
Southern California Edison Co.	$200,000	4.40%	6/9/2026	199,224	0.00%
Southern California Edison Co.	$200,000	4.88%	1/2/2027	200,671	0.00%
Southern California Edison Co.	$365,000	4.70%	1/6/2027	365,112	0.01%
Southern California Edison Co.	$240,000	5.85%	1/11/2027	246,716	0.01%
Southern California Edison Co.	$400,000	3.65%	1/3/2028	385,208	0.01%
Southern California Edison Co.	$275,000	5.30%	1/3/2028	278,449	0.01%
Southern California Edison Co.	$350,000	5.65%	1/10/2028	358,304	0.01%
Southern California Edison Co.	$455,000	4.20%	1/3/2029	440,940	0.01%
Southern California Edison Co.	$265,000	6.65%	1/4/2029	279,594	0.01%
Southern California Edison Co.	$350,000	5.15%	1/6/2029	352,132	0.01%
Southern California Edison Co.	$150,000	2.85%	1/8/2029	136,977	0.00%
Southern California Edison Co.	$225,000	2.25%	1/6/2030	195,343	0.00%
Southern California Edison Co.	$250,000	2.50%	1/6/2031	213,848	0.00%
Southern California Edison Co.	$200,000	5.45%	1/6/2031	203,181	0.00%
Southern California Edison Co.	$150,000	2.75%	1/2/2032	128,051	0.00%
Southern California Edison Co.	$440,000	5.95%	1/11/2032	458,848	0.01%
Southern California Edison Co.	$200,000	6.00%	15/1/2034	209,375	0.00%
Southern California Edison Co.	$650,000	5.20%	1/6/2034	643,279	0.01%
Southern California Edison Co.	$300,000	5.35%	15/7/2035	297,518	0.01%
Southern California Edison Co.	$150,000	5.55%	15/1/2037	148,915	0.00%
Southern California Edison Co.	$195,000	6.05%	15/3/2039	201,631	0.00%
Southern California Edison Co.	$100,000	5.50%	15/3/2040	97,433	0.00%
Southern California Edison Co.	$150,000	4.50%	1/9/2040	131,242	0.00%

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Southern California Edison Co.	$345,000	4.05%	15/3/2042	279,209	0.01%
Southern California Edison Co.	$175,000	3.90%	15/3/2043	137,691	0.00%
Southern California Edison Co.	$275,000	4.65%	1/10/2043	237,460	0.01%
Southern California Edison Co.	$400,000	3.60%	1/2/2045	295,002	0.01%
Southern California Edison Co.	$775,000	4.00%	1/4/2047	596,866	0.01%
Southern California Edison Co.	$410,000	4.13%	1/3/2048	319,872	0.01%
Southern California Edison Co.	$175,000	4.88%	1/3/2049	152,540	0.00%
Southern California Edison Co.	$545,000	3.65%	1/2/2050	389,999	0.01%
Southern California Edison Co.	$245,000	2.95%	1/2/2051	153,908	0.00%
Southern California Edison Co.	$315,000	5.70%	1/3/2053	306,224	0.01%
Southern California Edison Co.	$415,000	5.88%	1/12/2053	413,477	0.01%
Southern California Edison Co.	$175,000	5.75%	15/4/2054	172,060	0.00%
Southern California Gas Co.	$200,000	2.60%	15/6/2026	194,447	0.00%
Southern California Gas Co.	$680,000	2.55%	1/2/2030	609,078	0.01%
Southern California Gas Co.	$365,000	5.20%	1/6/2033	363,329	0.01%
Southern California Gas Co.	$100,000	5.05%	1/9/2034	98,442	0.00%
Southern California Gas Co.	$175,000	5.13%	15/11/2040	166,498	0.00%
Southern California Gas Co.	$155,000	3.75%	15/9/2042	120,999	0.00%
Southern California Gas Co.	$300,000	4.13%	1/6/2048	235,792	0.01%
Southern California Gas Co.	$225,000	4.30%	15/1/2049	182,295	0.00%
Southern California Gas Co.	$360,000	3.95%	15/2/2050	273,268	0.01%
Southern California Gas Co.	$110,000	6.35%	15/11/2052	118,330	0.00%
Southern California Gas Co.	$175,000	5.60%	1/4/2054	171,288	0.00%
Southern Co.	$575,000	3.25%	1/7/2026	563,361	0.01%
Southern Co.	$300,000	5.11%	1/8/2027	302,437	0.01%
Southern Co.	$200,000	1.75%	15/3/2028	181,444	0.00%
Southern Co.	$150,000	5.50%	15/3/2029	153,042	0.00%
Southern Co.	$225,000	3.70%	30/4/2030	211,143	0.00%
Southern Co.	$235,000	5.70%	15/10/2032	241,566	0.01%
Southern Co.	$250,000	5.20%	15/6/2033	247,274	0.01%
Southern Co.	$550,000	4.85%	15/3/2035	525,193	0.01%
Southern Co.	$250,000	4.25%	1/7/2036	224,718	0.01%
Southern Co.	$860,000	4.40%	1/7/2046	711,920	0.02%
Southern Co.	$560,000	3.75%	15/9/2051	536,149	0.01%
Southern Co.	€1,300,000	1.88%	15/9/2081	1,261,692	0.03%
Southern Co. Gas Capital Corp.	$640,000	1.75%	15/1/2031	526,887	0.01%
Southern Co. Gas Capital Corp.	$575,000	5.15%	15/9/2032	573,038	0.01%
Southern Co. Gas Capital Corp.	$200,000	4.95%	15/9/2034	193,553	0.00%
Southern Co. Gas Capital Corp.	$655,000	5.88%	15/3/2041	662,197	0.01%
Southern Co. Gas Capital Corp.	$155,000	4.40%	30/5/2047	127,263	0.00%
Southern Co. Gas Capital Corp.	$145,000	3.15%	30/9/2051	93,406	0.00%
Southern Natural Gas Co. LLC	$160,000	4.80%	15/3/2047	133,057	0.00%
Southern Power Co.	€1,111,000	1.85%	20/6/2026	1,137,603	0.02%
Southern Power Co.	$220,000	5.15%	15/9/2041	205,131	0.00%
Southern Power Co.	$150,000	4.95%	15/12/2046	130,994	0.00%
Southwest Airlines Co.	$850,000	5.13%	15/6/2027	854,436	0.02%
Southwest Airlines Co.	$175,000	3.45%	16/11/2027	168,231	0.00%
Southwest Airlines Co.	$500,000	2.63%	10/2/2030	442,479	0.01%
Southwest Gas Corp.	$100,000	5.80%	1/12/2027	102,428	0.00%
Southwest Gas Corp.	$55,000	3.70%	1/4/2028	52,852	0.00%
Southwest Gas Corp.	$145,000	2.20%	15/6/2030	124,975	0.00%
Southwest Gas Corp.	$200,000	4.05%	15/3/2032	185,703	0.00%
Southwest Gas Corp.	$110,000	3.80%	29/9/2046	80,707	0.00%
Southwest Gas Corp.	$100,000	4.15%	1/6/2049	75,795	0.00%
Southwest Gas Corp.	$155,000	3.18%	15/8/2051	97,709	0.00%
Southwestern Electric Power Co.	$125,000	2.75%	1/10/2026	120,538	0.00%
Southwestern Electric Power Co.	$200,000	4.10%	15/9/2028	194,061	0.00%
Southwestern Electric Power Co.	$400,000	5.30%	1/4/2033	395,737	0.01%
Southwestern Electric Power Co.	$105,000	6.20%	15/3/2040	108,003	0.00%
Southwestern Electric Power Co.	$140,000	3.90%	1/4/2045	104,270	0.00%
Southwestern Electric Power Co.	$240,000	3.85%	1/2/2048	172,792	0.00%
Southwestern Electric Power Co.	$390,000	3.25%	1/11/2051	248,236	0.01%
Southwestern Public Service Co.	$125,000	4.50%	15/8/2041	107,194	0.00%
Southwestern Public Service Co.	$100,000	3.40%	15/8/2046	69,771	0.00%
Southwestern Public Service Co.	$145,000	3.70%	15/8/2047	105,076	0.00%
Southwestern Public Service Co.	$85,000	4.40%	15/11/2048	68,955	0.00%
Southwestern Public Service Co.	$90,000	3.75%	15/6/2049	65,267	0.00%
Southwestern Public Service Co.	$475,000	3.15%	1/5/2050	307,861	0.01%
Southwestern Public Service Co.	$100,000	6.00%	1/6/2054	101,197	0.00%
Spectra Energy Partners LP	$330,000	3.38%	15/10/2026	322,186	0.01%
Spectra Energy Partners LP	$125,000	5.95%	25/9/2043	122,936	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Spectra Energy Partners LP	$138,000	4.50%	15/3/2045	113,139	0.00%
Spire Missouri, Inc.	$150,000	4.80%	15/2/2033	146,415	0.00%
Spire Missouri, Inc.	$75,000	5.15%	15/8/2034	74,359	0.00%
Spire Missouri, Inc.	$100,000	3.30%	1/6/2051	66,948	0.00%
Sprint Capital Corp.	$1,600,000	6.88%	15/11/2028	1,697,395	0.04%
Sprint Capital Corp.	$1,900,000	8.75%	15/3/2032	2,271,605	0.05%
Sprint LLC	$950,000	7.63%	1/3/2026	971,512	0.02%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	$531,050	5.15%	20/3/2028	533,533	0.01%
SSM Health Care Corp.	$200,000	4.89%	1/6/2028	199,413	0.00%
Stanford Health Care	$350,000	3.03%	15/8/2051	229,806	0.01%
Stanley Black & Decker, Inc.	$300,000	2.30%	15/3/2030	260,136	0.01%
Stanley Black & Decker, Inc.	$275,000	3.00%	15/5/2032	235,489	0.01%
Stanley Black & Decker, Inc.	$25,000	5.20%	1/9/2040	23,553	0.00%
Stanley Black & Decker, Inc.	$375,000	2.75%	15/11/2050	215,570	0.00%
Starbucks Corp.	$500,000	4.75%	15/2/2026	501,206	0.01%
Starbucks Corp.	$400,000	4.85%	8/2/2027	401,643	0.01%
Starbucks Corp.	$625,000	2.00%	12/3/2027	590,468	0.01%
Starbucks Corp.	$210,000	3.50%	1/3/2028	202,601	0.00%
Starbucks Corp.	$125,000	4.00%	15/11/2028	121,146	0.00%
Starbucks Corp.	$350,000	3.55%	15/8/2029	331,428	0.01%
Starbucks Corp.	$225,000	4.90%	15/2/2031	224,669	0.01%
Starbucks Corp.	$275,000	3.00%	14/2/2032	240,379	0.01%
Starbucks Corp.	$375,000	4.80%	15/2/2033	365,777	0.01%
Starbucks Corp.	$300,000	5.00%	15/2/2034	293,656	0.01%
Starbucks Corp.	$175,000	3.75%	1/12/2047	127,884	0.00%
Starbucks Corp.	$550,000	4.50%	15/11/2048	455,266	0.01%
Starbucks Corp.	$285,000	4.45%	15/8/2049	233,405	0.01%
Starbucks Corp.	$450,000	3.35%	12/3/2050	300,038	0.01%
Starbucks Corp.	$345,000	3.50%	15/11/2050	238,818	0.01%
State Street Bank & Trust Co.	$375,000	4.78%	23/11/2029	373,555	0.01%
State Street Corp.	$600,000	2.65%	19/5/2026	585,310	0.01%
State Street Corp.	$1,825,000	5.27%	3/8/2026	1,843,071	0.04%
State Street Corp.	$350,000	4.99%	18/3/2027	352,892	0.01%
State Street Corp.	$200,000	1.68%	18/11/2027	189,231	0.00%
State Street Corp.	$675,000	2.20%	7/2/2028	641,409	0.01%
State Street Corp.	$525,000	5.82%	4/11/2028	539,718	0.01%
State Street Corp.	$200,000	4.53%	20/2/2029	197,725	0.00%
State Street Corp.	$350,000	5.68%	21/11/2029	359,823	0.01%
State Street Corp.	$200,000	4.14%	3/12/2029	194,315	0.00%
State Street Corp.	$250,000	2.20%	3/3/2031	212,332	0.00%
State Street Corp.	$225,000	4.42%	13/5/2033	213,942	0.00%
State Street Corp.	$1,250,000	4.16%	4/8/2033	1,166,253	0.02%
State Street Corp.	$200,000	4.82%	26/1/2034	193,846	0.00%
State Street Corp.	$395,000	5.16%	18/5/2034	391,944	0.01%
State Street Corp.	$300,000	3.03%	1/11/2034	270,539	0.01%
State Street Corp.	$175,000	6.12%	21/11/2034	182,177	0.00%
Steel Dynamics, Inc.	$425,000	1.65%	15/10/2027	391,049	0.01%
Steel Dynamics, Inc.	$290,000	3.45%	15/4/2030	268,571	0.01%
Steel Dynamics, Inc.	$185,000	3.25%	15/1/2031	166,821	0.00%
Steel Dynamics, Inc.	$245,000	5.38%	15/8/2034	243,180	0.01%
Steel Dynamics, Inc.	$175,000	3.25%	15/10/2050	114,934	0.00%
Stellantis Finance US, Inc.	$525,000	1.71%	29/1/2027	489,664	0.01%
Stellantis Finance US, Inc.	$400,000	5.63%	12/1/2028	405,461	0.01%
Stellantis Finance US, Inc.	$525,000	2.69%	15/9/2031	430,461	0.01%
Stellantis Finance US, Inc.	$200,000	6.38%	12/9/2032	203,642	0.00%
Stellantis NV	€700,000	3.88%	5/1/2026	729,916	0.02%
Stellantis NV	€1,000,000	2.75%	15/5/2026	1,032,304	0.02%
Stellantis NV	€400,000	0.63%	30/3/2027	392,896	0.01%
Stellantis NV[1]	€500,000	4.50%	7/7/2028	541,131	0.01%
Stellantis NV	€200,000	3.38%	19/11/2028	207,021	0.00%
Stellantis NV	€200,000	0.75%	18/1/2029	188,068	0.00%
Stellantis NV	€200,000	3.50%	19/9/2030	206,157	0.00%
Stellantis NV	€800,000	4.25%	16/6/2031	850,491	0.02%
Stellantis NV	€366,000	2.75%	1/4/2032	353,207	0.01%
Stellantis NV	€700,000	1.25%	20/6/2033	591,102	0.01%
Stellantis NV	€300,000	4.00%	19/3/2034	308,543	0.01%
Stellantis NV	€200,000	3.75%	19/3/2036	201,701	0.00%
STERIS Irish FinCo UnLtd Co.	$200,000	2.70%	15/3/2031	172,659	0.00%
STERIS Irish FinCo UnLtd Co.	$215,000	3.75%	15/3/2051	151,574	0.00%
Stewart Information Services Corp.	$150,000	3.60%	15/11/2031	129,887	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Stifel Financial Corp.	$200,000	4.00%	15/5/2030	188,748	0.00%
Store Capital LLC	$200,000	4.63%	15/3/2029	192,492	0.00%
Store Capital LLC	$210,000	2.70%	1/12/2031	172,656	0.00%
Stryker Corp.	$775,000	3.50%	15/3/2026	764,638	0.02%
Stryker Corp.	€100,000	2.13%	30/11/2027	101,480	0.00%
Stryker Corp.	$200,000	3.65%	7/3/2028	193,169	0.00%
Stryker Corp.	$675,000	4.85%	8/12/2028	676,888	0.01%
Stryker Corp.	€289,000	3.38%	11/12/2028	305,285	0.01%
Stryker Corp.	€700,000	0.75%	1/3/2029	665,721	0.01%
Stryker Corp.	$250,000	4.25%	11/9/2029	243,212	0.01%
Stryker Corp.	$400,000	1.95%	15/6/2030	343,834	0.01%
Stryker Corp.	€300,000	2.63%	30/11/2030	304,919	0.01%
Stryker Corp.	€100,000	1.00%	3/12/2031	90,304	0.00%
Stryker Corp.	€300,000	3.38%	11/9/2032	313,906	0.01%
Stryker Corp.	$245,000	4.63%	11/9/2034	233,598	0.01%
Stryker Corp.	€100,000	3.63%	11/9/2036	104,304	0.00%
Stryker Corp.	$175,000	4.10%	1/4/2043	143,516	0.00%
Stryker Corp.	$750,000	4.63%	15/3/2046	651,424	0.01%
Sun Communities Operating LP	$200,000	2.30%	1/11/2028	180,313	0.00%
Sun Communities Operating LP	$250,000	2.70%	15/7/2031	210,284	0.00%
Sun Communities Operating LP	$200,000	4.20%	15/4/2032	182,434	0.00%
Sun Communities Operating LP	$200,000	5.70%	15/1/2033	198,989	0.00%
Sutter Health	$225,000	3.70%	15/8/2028	215,824	0.00%
Sutter Health	$275,000	2.29%	15/8/2030	239,299	0.01%
Sutter Health	$375,000	5.16%	15/8/2033	372,788	0.01%
Sutter Health	$100,000	3.16%	15/8/2040	74,911	0.00%
Sutter Health	$125,000	4.09%	15/8/2048	100,844	0.00%
Sutter Health	$225,000	3.36%	15/8/2050	157,822	0.00%
Sutter Health	$75,000	5.55%	15/8/2053	74,806	0.00%
Swiss Re Finance UK plc	€300,000	2.71%	4/6/2052	288,234	0.01%
Synchrony Bank	$250,000	5.63%	23/8/2027	251,823	0.01%
Synchrony Financial	$350,000	3.95%	1/12/2027	338,586	0.01%
Synchrony Financial	$600,000	5.15%	19/3/2029	591,436	0.01%
Synchrony Financial	$200,000	2.88%	28/10/2031	165,864	0.00%
Synovus Bank	$250,000	5.63%	15/2/2028	250,430	0.01%
Synovus Financial Corp.	$200,000	6.17%	1/11/2030	201,695	0.00%
Sysco Corp.	$325,000	3.30%	15/7/2026	318,350	0.01%
Sysco Corp.	$225,000	3.25%	15/7/2027	217,052	0.00%
Sysco Corp.	$175,000	5.75%	17/1/2029	180,186	0.00%
Sysco Corp.	$325,000	2.40%	15/2/2030	286,775	0.01%
Sysco Corp.	$150,000	2.45%	14/12/2031	125,939	0.00%
Sysco Corp.	$200,000	6.00%	17/1/2034	209,652	0.00%
Sysco Corp.	$200,000	6.60%	1/4/2040	215,785	0.00%
Sysco Corp.	$260,000	4.85%	1/10/2045	227,677	0.01%
Sysco Corp.	$210,000	4.50%	1/4/2046	174,026	0.00%
Sysco Corp.	$175,000	4.45%	15/3/2048	142,906	0.00%
Sysco Corp.	$275,000	3.30%	15/2/2050	185,723	0.00%
Sysco Corp.	$400,000	6.60%	1/4/2050	439,173	0.01%
Sysco Corp.	$425,000	3.15%	14/12/2051	274,420	0.01%
System Energy Resources, Inc.	$150,000	5.30%	15/12/2034	147,103	0.00%
Take-Two Interactive Software, Inc.	$225,000	5.00%	28/3/2026	225,705	0.01%
Take-Two Interactive Software, Inc.	$50,000	3.70%	14/4/2027	48,798	0.00%
Take-Two Interactive Software, Inc.	$175,000	4.95%	28/3/2028	174,891	0.00%
Take-Two Interactive Software, Inc.	$175,000	4.00%	14/4/2032	161,622	0.00%
Take-Two Interactive Software, Inc.	$525,000	5.60%	12/6/2034	529,247	0.01%
Tampa Electric Co.	$175,000	4.90%	1/3/2029	174,881	0.00%
Tampa Electric Co.	$100,000	4.10%	15/6/2042	80,892	0.00%
Tampa Electric Co.	$355,000	4.35%	15/5/2044	293,049	0.01%
Tampa Electric Co.	$175,000	4.30%	15/6/2048	140,383	0.00%
Tampa Electric Co.	$85,000	4.45%	15/6/2049	69,925	0.00%
Tampa Electric Co.	$175,000	3.63%	15/6/2050	124,641	0.00%
Tampa Electric Co.	$90,000	5.00%	15/7/2052	80,137	0.00%
Tanger Properties LP	$250,000	2.75%	1/9/2031	210,987	0.00%
Tapestry, Inc.	$200,000	4.13%	15/7/2027	196,059	0.00%
Tapestry, Inc.	$125,000	5.10%	11/3/2030	123,673	0.00%
Tapestry, Inc.	$125,000	5.50%	11/3/2035	121,580	0.00%
Targa Resources Corp.	$215,000	5.20%	1/7/2027	216,310	0.00%
Targa Resources Corp.	$750,000	6.15%	1/3/2029	778,134	0.02%
Targa Resources Corp.	$725,000	4.20%	1/2/2033	658,542	0.01%
Targa Resources Corp.	$655,000	6.13%	15/3/2033	675,457	0.01%
Targa Resources Corp.	$1,175,000	6.50%	30/3/2034	1,242,701	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Targa Resources Corp.	$600,000	5.50%	15/2/2035	590,667	0.01%
Targa Resources Corp.	$120,000	4.95%	15/4/2052	100,996	0.00%
Targa Resources Corp.	$430,000	6.25%	1/7/2052	429,461	0.01%
Targa Resources Corp.	$200,000	6.50%	15/2/2053	208,651	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	$450,000	6.50%	15/7/2027	453,291	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	$310,000	5.00%	15/1/2028	306,680	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	$465,000	5.50%	1/3/2030	466,273	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	$370,000	4.88%	1/2/2031	357,449	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	$345,000	4.00%	15/1/2032	313,829	0.01%
Target Corp.	$750,000	2.50%	15/4/2026	731,794	0.02%
Target Corp.	$625,000	1.95%	15/1/2027	594,747	0.01%
Target Corp.	$675,000	2.35%	15/2/2030	599,645	0.01%
Target Corp.	$300,000	4.50%	15/9/2032	289,971	0.01%
Target Corp.	$225,000	4.40%	15/1/2033	215,349	0.00%
Target Corp.	$600,000	4.50%	15/9/2034	570,181	0.01%
Target Corp.	$200,000	6.50%	15/10/2037	219,420	0.00%
Target Corp.	$375,000	4.00%	1/7/2042	313,213	0.01%
Target Corp.	$350,000	2.95%	15/1/2052	223,442	0.01%
Target Corp.	$625,000	4.80%	15/1/2053	558,225	0.01%
TC PipeLines LP	$150,000	3.90%	25/5/2027	146,665	0.00%
TD SYNNEX Corp.	$325,000	2.38%	9/8/2028	294,725	0.01%
TD SYNNEX Corp.	$175,000	2.65%	9/8/2031	147,246	0.00%
TD SYNNEX Corp.	$180,000	6.10%	12/4/2034	184,805	0.00%
Teachers Insurance & Annuity Association of America	$549,000	6.85%	16/12/2039	608,688	0.01%
Teachers Insurance & Annuity Association of America	$695,000	4.90%	15/9/2044	620,606	0.01%
Teachers Insurance & Annuity Association of America	$715,000	4.27%	15/5/2047	571,753	0.01%
Teachers Insurance & Annuity Association of America	$535,000	3.30%	15/5/2050	357,726	0.01%
Teledyne Technologies, Inc.	$600,000	1.60%	1/4/2026	576,447	0.01%
Teledyne Technologies, Inc.	$200,000	2.25%	1/4/2028	183,974	0.00%
Teledyne Technologies, Inc.	$250,000	2.75%	1/4/2031	217,393	0.00%
Tennessee Gas Pipeline Co. LLC	$655,000	2.90%	1/3/2030	586,574	0.01%
Texas Eastern Transmission LP	$165,000	3.50%	15/1/2028	157,350	0.00%
Texas Eastern Transmission LP	$100,000	7.00%	15/7/2032	109,322	0.00%
Texas Eastern Transmission LP	$175,000	4.15%	15/1/2048	134,656	0.00%
Texas Health Resources	$300,000	2.33%	15/11/2050	170,504	0.00%
Texas Health Resources	$25,000	4.33%	15/11/2055	20,561	0.00%
Texas Instruments, Inc.	$325,000	1.13%	15/9/2026	307,467	0.01%
Texas Instruments, Inc.	$200,000	4.60%	8/2/2027	200,727	0.00%
Texas Instruments, Inc.	$750,000	2.90%	3/11/2027	718,945	0.02%
Texas Instruments, Inc.	$800,000	4.60%	15/2/2028	801,211	0.02%
Texas Instruments, Inc.	$500,000	4.60%	8/2/2029	498,684	0.01%
Texas Instruments, Inc.	$450,000	2.25%	4/9/2029	404,049	0.01%
Texas Instruments, Inc.	$850,000	1.75%	4/5/2030	727,382	0.02%
Texas Instruments, Inc.	$225,000	1.90%	15/9/2031	188,313	0.00%
Texas Instruments, Inc.	$475,000	3.65%	16/8/2032	435,828	0.01%
Texas Instruments, Inc.	$475,000	4.85%	8/2/2034	467,436	0.01%
Texas Instruments, Inc.	$670,000	3.88%	15/3/2039	575,252	0.01%
Texas Instruments, Inc.	$505,000	4.15%	15/5/2048	411,019	0.01%
Texas Instruments, Inc.	$200,000	5.00%	14/3/2053	182,763	0.00%
Texas Instruments, Inc.	$725,000	5.05%	18/5/2063	653,081	0.01%
Textron, Inc.	$375,000	4.00%	15/3/2026	371,493	0.01%
Textron, Inc.	$50,000	3.65%	15/3/2027	48,672	0.00%
Textron, Inc.	$125,000	3.38%	1/3/2028	118,960	0.00%
Textron, Inc.	$450,000	3.00%	1/6/2030	404,290	0.01%
Textron, Inc.	$200,000	6.10%	15/11/2033	208,430	0.00%
Thermo Fisher Scientific Finance I BV	€908,000	0.80%	18/10/2030	830,579	0.02%
Thermo Fisher Scientific Finance I BV	€455,000	1.13%	18/10/2033	395,559	0.01%
Thermo Fisher Scientific Finance I BV	€600,000	1.63%	18/10/2041	457,518	0.01%
Thermo Fisher Scientific Finance I BV	€100,000	2.00%	18/10/2051	72,060	0.00%
Thermo Fisher Scientific, Inc.	€1,100,000	3.20%	21/1/2026	1,144,226	0.02%
Thermo Fisher Scientific, Inc.	$200,000	4.95%	10/8/2026	201,418	0.00%
Thermo Fisher Scientific, Inc.	$365,000	5.00%	5/12/2026	368,331	0.01%
Thermo Fisher Scientific, Inc.	€100,000	1.75%	15/4/2027	101,596	0.00%
Thermo Fisher Scientific, Inc.	€700,000	0.50%	1/3/2028	675,340	0.01%
Thermo Fisher Scientific, Inc.	€500,000	1.38%	12/9/2028	492,690	0.01%
Thermo Fisher Scientific, Inc.	$275,000	1.75%	15/10/2028	247,308	0.01%
Thermo Fisher Scientific, Inc.	$350,000	5.00%	31/1/2029	352,990	0.01%
Thermo Fisher Scientific, Inc.	$350,000	2.60%	1/10/2029	318,176	0.01%
Thermo Fisher Scientific, Inc.	$250,000	4.98%	10/8/2030	251,781	0.01%
Thermo Fisher Scientific, Inc.	€200,000	0.88%	1/10/2031	179,685	0.00%
Thermo Fisher Scientific, Inc.	$475,000	2.00%	15/10/2031	395,177	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Thermo Fisher Scientific, Inc.	CHF400,000	1.84%	8/3/2032	467,412	0.01%
Thermo Fisher Scientific, Inc.	€100,000	2.38%	15/4/2032	98,497	0.00%
Thermo Fisher Scientific, Inc.	$325,000	4.95%	21/11/2032	322,542	0.01%
Thermo Fisher Scientific, Inc.	$450,000	5.09%	10/8/2033	447,342	0.01%
Thermo Fisher Scientific, Inc.	$225,000	5.20%	31/1/2034	225,776	0.01%
Thermo Fisher Scientific, Inc.	€600,000	3.65%	21/11/2034	633,782	0.01%
Thermo Fisher Scientific, Inc.	CHF700,000	2.04%	7/3/2036	845,554	0.02%
Thermo Fisher Scientific, Inc.	€200,000	1.50%	1/10/2039	156,339	0.00%
Thermo Fisher Scientific, Inc.	$675,000	2.80%	15/10/2041	474,796	0.01%
Thermo Fisher Scientific, Inc.	$175,000	5.40%	10/8/2043	171,992	0.00%
Thermo Fisher Scientific, Inc.	$150,000	5.30%	1/2/2044	143,413	0.00%
Thermo Fisher Scientific, Inc.	$300,000	4.10%	15/8/2047	243,348	0.01%
Thermo Fisher Scientific, Inc.	€500,000	1.88%	1/10/2049	359,473	0.01%
Thomas Jefferson University	$163,000	3.85%	1/11/2057	120,939	0.00%
Time Warner Cable Enterprises LLC	$650,000	8.38%	15/7/2033	729,577	0.02%
Time Warner Cable LLC	£131,000	5.75%	2/6/2031	158,556	0.00%
Time Warner Cable LLC	$475,000	6.55%	1/5/2037	457,777	0.01%
Time Warner Cable LLC	$495,000	7.30%	1/7/2038	504,193	0.01%
Time Warner Cable LLC	$600,000	6.75%	15/6/2039	588,330	0.01%
Time Warner Cable LLC	$510,000	5.50%	1/9/2041	433,448	0.01%
Time Warner Cable LLC	£200,000	5.25%	15/7/2042	204,889	0.00%
Time Warner Cable LLC	$1,035,000	4.50%	15/9/2042	771,887	0.02%
Timken Co.	$240,000	4.50%	15/12/2028	235,437	0.01%
TJX Cos, Inc.	$750,000	2.25%	15/9/2026	723,056	0.02%
TJX Cos, Inc.	$675,000	1.15%	15/5/2028	602,292	0.01%
TJX Cos, Inc.	$200,000	1.60%	15/5/2031	163,659	0.00%
TJX Cos, Inc.	$225,000	4.50%	15/4/2050	194,683	0.00%
T-Mobile USA, Inc.	$350,000	1.50%	15/2/2026	337,591	0.01%
T-Mobile USA, Inc.	$340,000	2.25%	15/2/2026	330,512	0.01%
T-Mobile USA, Inc.	$1,000,000	2.63%	15/4/2026	974,849	0.02%
T-Mobile USA, Inc.	$1,550,000	3.75%	15/4/2027	1,514,296	0.03%
T-Mobile USA, Inc.	$1,150,000	2.05%	15/2/2028	1,056,181	0.02%
T-Mobile USA, Inc.	$225,000	4.80%	15/7/2028	223,763	0.01%
T-Mobile USA, Inc.	$300,000	4.85%	15/1/2029	298,414	0.01%
T-Mobile USA, Inc.	$400,000	2.63%	15/2/2029	363,893	0.01%
T-Mobile USA, Inc.	$425,000	2.40%	15/3/2029	382,777	0.01%
T-Mobile USA, Inc.	$700,000	3.38%	15/4/2029	653,811	0.01%
T-Mobile USA, Inc.	€300,000	3.55%	8/5/2029	317,845	0.01%
T-Mobile USA, Inc.	$375,000	4.20%	1/10/2029	362,844	0.01%
T-Mobile USA, Inc.	$2,300,000	3.88%	15/4/2030	2,164,460	0.04%
T-Mobile USA, Inc.	$1,100,000	2.55%	15/2/2031	945,807	0.02%
T-Mobile USA, Inc.	$850,000	3.50%	15/4/2031	770,662	0.02%
T-Mobile USA, Inc.	$670,000	2.25%	15/11/2031	556,483	0.01%
T-Mobile USA, Inc.	$300,000	2.70%	15/3/2032	253,745	0.01%
T-Mobile USA, Inc.	$425,000	5.20%	15/1/2033	420,754	0.01%
T-Mobile USA, Inc.	$875,000	5.05%	15/7/2033	856,153	0.02%
T-Mobile USA, Inc.	$350,000	5.75%	15/1/2034	358,826	0.01%
T-Mobile USA, Inc.	$625,000	5.15%	15/4/2034	613,970	0.01%
T-Mobile USA, Inc.	$325,000	4.70%	15/1/2035	306,981	0.01%
T-Mobile USA, Inc.	€300,000	3.85%	8/5/2036	319,003	0.01%
T-Mobile USA, Inc.	$1,080,000	4.38%	15/4/2040	934,974	0.02%
T-Mobile USA, Inc.	$1,450,000	3.00%	15/2/2041	1,033,335	0.02%
T-Mobile USA, Inc.	$1,225,000	4.50%	15/4/2050	1,005,563	0.02%
T-Mobile USA, Inc.	$1,075,000	3.30%	15/2/2051	709,302	0.02%
T-Mobile USA, Inc.	$1,175,000	3.40%	15/10/2052	784,000	0.02%
T-Mobile USA, Inc.	$450,000	5.65%	15/1/2053	435,204	0.01%
T-Mobile USA, Inc.	$450,000	5.75%	15/1/2054	439,594	0.01%
T-Mobile USA, Inc.	$400,000	6.00%	15/6/2054	405,227	0.01%
T-Mobile USA, Inc.	$400,000	5.50%	15/1/2055	376,890	0.01%
T-Mobile USA, Inc.	$300,000	5.25%	15/6/2055	272,854	0.01%
T-Mobile USA, Inc.	$530,000	3.60%	15/11/2060	350,116	0.01%
Toledo Edison Co.	$95,000	6.15%	15/5/2037	100,036	0.00%
Toll Brothers Finance Corp.	$250,000	3.80%	1/11/2029	235,376	0.01%
Toyota Motor Credit Corp.	$200,000	4.80%	5/1/2026	200,641	0.00%
Toyota Motor Credit Corp.	$275,000	5.20%	15/5/2026	277,451	0.01%
Toyota Motor Credit Corp.	$1,000,000	4.45%	18/5/2026	999,173	0.02%
Toyota Motor Credit Corp.	$700,000	1.13%	18/6/2026	666,924	0.01%
Toyota Motor Credit Corp.	€300,000	0.25%	16/7/2026	298,984	0.01%
Toyota Motor Credit Corp.	$200,000	4.55%	7/8/2026	200,106	0.00%
Toyota Motor Credit Corp.	$800,000	5.00%	14/8/2026	806,073	0.02%
Toyota Motor Credit Corp.	£300,000	0.75%	19/11/2026	348,897	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Toyota Motor Credit Corp.	$300,000	5.40%	20/11/2026	304,647	0.01%
Toyota Motor Credit Corp.	$425,000	3.20%	11/1/2027	413,834	0.01%
Toyota Motor Credit Corp.	$500,000	1.90%	13/1/2027	474,135	0.01%
Toyota Motor Credit Corp.	$325,000	5.00%	19/3/2027	327,800	0.01%
Toyota Motor Credit Corp.	$175,000	1.15%	13/8/2027	160,338	0.00%
Toyota Motor Credit Corp.	$500,000	4.55%	20/9/2027	499,746	0.01%
Toyota Motor Credit Corp.	$450,000	4.35%	8/10/2027	446,907	0.01%
Toyota Motor Credit Corp.	€700,000	0.13%	5/11/2027	672,130	0.01%
Toyota Motor Credit Corp.	$300,000	5.45%	10/11/2027	307,004	0.01%
Toyota Motor Credit Corp.	$250,000	4.63%	12/1/2028	249,484	0.01%
Toyota Motor Credit Corp.	$850,000	1.90%	6/4/2028	777,577	0.02%
Toyota Motor Credit Corp.	$250,000	5.25%	11/9/2028	253,808	0.01%
Toyota Motor Credit Corp.	$200,000	4.65%	5/1/2029	198,875	0.00%
Toyota Motor Credit Corp.	$175,000	3.65%	8/1/2029	167,490	0.00%
Toyota Motor Credit Corp.	$400,000	5.05%	16/5/2029	402,952	0.01%
Toyota Motor Credit Corp.	$600,000	4.45%	29/6/2029	590,711	0.01%
Toyota Motor Credit Corp.	$250,000	4.55%	9/8/2029	246,758	0.01%
Toyota Motor Credit Corp.	€300,000	4.05%	13/9/2029	324,429	0.01%
Toyota Motor Credit Corp.	$400,000	2.15%	13/2/2030	350,625	0.01%
Toyota Motor Credit Corp.	$175,000	3.38%	1/4/2030	162,128	0.00%
Toyota Motor Credit Corp.	$250,000	4.55%	17/5/2030	246,058	0.01%
Toyota Motor Credit Corp.	€500,000	3.85%	24/7/2030	536,596	0.01%
Toyota Motor Credit Corp.	$525,000	5.55%	20/11/2030	540,910	0.01%
Toyota Motor Credit Corp.	$400,000	1.65%	10/1/2031	329,977	0.01%
Toyota Motor Credit Corp.	$325,000	5.10%	21/3/2031	326,655	0.01%
Toyota Motor Credit Corp.	€500,000	3.63%	15/7/2031	528,818	0.01%
Toyota Motor Credit Corp.	$200,000	1.90%	12/9/2031	164,189	0.00%
Toyota Motor Credit Corp.	$575,000	4.60%	10/10/2031	559,135	0.01%
Toyota Motor Credit Corp.	$175,000	4.80%	5/1/2034	170,040	0.00%
TPG Operating Group II LP	$300,000	5.88%	5/3/2034	306,794	0.01%
Tractor Supply Co.	$300,000	1.75%	1/11/2030	250,767	0.01%
Tractor Supply Co.	$250,000	5.25%	15/5/2033	249,750	0.01%
Trane Technologies Financing Ltd.	$325,000	3.50%	21/3/2026	320,381	0.01%
Trane Technologies Financing Ltd.	$350,000	3.80%	21/3/2029	335,532	0.01%
Trane Technologies Global Holding Co., Ltd.	$50,000	3.75%	21/8/2028	48,242	0.00%
Transatlantic Holdings, Inc.	$125,000	8.00%	30/11/2039	154,353	0.00%
Transcontinental Gas Pipe Line Co. LLC	$310,000	7.85%	1/2/2026	317,828	0.01%
Transcontinental Gas Pipe Line Co. LLC	$95,000	4.00%	15/3/2028	92,282	0.00%
Transcontinental Gas Pipe Line Co. LLC	$200,000	3.25%	15/5/2030	182,153	0.00%
Transcontinental Gas Pipe Line Co. LLC	$150,000	5.40%	15/8/2041	141,025	0.00%
Transcontinental Gas Pipe Line Co. LLC	$220,000	4.60%	15/3/2048	182,631	0.00%
Travelers Cos, Inc.	$140,000	6.75%	20/6/2036	155,783	0.00%
Travelers Cos, Inc.	$300,000	6.25%	15/6/2037	322,776	0.01%
Travelers Cos, Inc.	$280,000	5.35%	1/11/2040	274,522	0.01%
Travelers Cos, Inc.	$135,000	4.60%	1/8/2043	119,035	0.00%
Travelers Cos, Inc.	$75,000	4.30%	25/8/2045	62,611	0.00%
Travelers Cos, Inc.	$350,000	3.75%	15/5/2046	267,170	0.01%
Travelers Cos, Inc.	$275,000	4.00%	30/5/2047	217,657	0.00%
Travelers Cos, Inc.	$175,000	4.05%	7/3/2048	139,831	0.00%
Travelers Cos, Inc.	$75,000	4.10%	4/3/2049	59,902	0.00%
Travelers Cos, Inc.	$100,000	2.55%	27/4/2050	59,046	0.00%
Travelers Cos, Inc.	$500,000	3.05%	8/6/2051	326,395	0.01%
Travelers Cos, Inc.	$425,000	5.45%	25/5/2053	414,404	0.01%
Travelers Property Casualty Corp.	$200,000	6.38%	15/3/2033	219,624	0.00%
Trimble, Inc.	$100,000	4.90%	15/6/2028	99,911	0.00%
Trimble, Inc.	$250,000	6.10%	15/3/2033	259,828	0.01%
Trinity Acquisition plc	$300,000	4.40%	15/3/2026	297,788	0.01%
Trinity Health Corp.	$350,000	2.63%	1/12/2040	242,861	0.01%
Trinity Health Corp.	$50,000	4.13%	1/12/2045	40,856	0.00%
Truist Bank	$450,000	3.30%	15/5/2026	440,583	0.01%
Truist Bank	$450,000	3.80%	30/10/2026	441,602	0.01%
Truist Bank	$325,000	2.25%	11/3/2030	279,103	0.01%
Truist Financial Corp.	$225,000	1.27%	2/3/2027	215,763	0.00%
Truist Financial Corp.	$825,000	6.05%	8/6/2027	838,043	0.02%
Truist Financial Corp.	$850,000	1.13%	3/8/2027	774,416	0.02%
Truist Financial Corp.	$450,000	4.12%	6/6/2028	441,638	0.01%
Truist Financial Corp.	$600,000	4.87%	26/1/2029	596,258	0.01%
Truist Financial Corp.	$100,000	3.88%	19/3/2029	95,361	0.00%
Truist Financial Corp.	$400,000	1.89%	7/6/2029	360,865	0.01%
Truist Financial Corp.	$550,000	7.16%	30/10/2029	587,751	0.01%
Truist Financial Corp.	$250,000	5.44%	24/1/2030	252,278	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Truist Financial Corp.	$600,000	1.95%	5/6/2030	511,227	0.01%
Truist Financial Corp.	$725,000	4.92%	28/7/2033	684,872	0.01%
Truist Financial Corp.	$300,000	6.12%	28/10/2033	312,166	0.01%
Truist Financial Corp.	$600,000	5.12%	26/1/2034	582,434	0.01%
Truist Financial Corp.	$750,000	5.87%	8/6/2034	762,416	0.02%
Truist Financial Corp.	$700,000	5.71%	24/1/2035	706,171	0.01%
Trustage Financial Group, Inc.	$200,000	4.63%	15/4/2032	182,865	0.00%
Trustees of Boston College	$100,000	3.13%	1/7/2052	68,484	0.00%
Trustees of Boston University	$115,000	4.06%	1/10/2048	95,230	0.00%
Trustees of Princeton University	$150,000	5.70%	1/3/2039	156,358	0.00%
Trustees of Princeton University	$200,000	2.52%	1/7/2050	124,270	0.00%
Trustees of Princeton University	$200,000	4.20%	1/3/2052	168,787	0.00%
Trustees of the University of Pennsylvania	$450,000	2.40%	1/10/2050	266,536	0.01%
Trustees of the University of Pennsylvania	$50,000	4.67%	1/9/2112	41,756	0.00%
Trustees of the University of Pennsylvania	$125,000	3.61%	15/2/2119	80,810	0.00%
TTX Co.	$250,000	5.05%	15/11/2034	245,881	0.01%
TTX Co.	$300,000	3.90%	1/2/2045	238,643	0.01%
TTX Co.	$250,000	5.65%	1/12/2052	251,947	0.01%
Tucson Electric Power Co.	$250,000	1.50%	1/8/2030	206,536	0.00%
Tucson Electric Power Co.	$100,000	3.25%	15/5/2032	87,716	0.00%
Tucson Electric Power Co.	$150,000	5.20%	15/9/2034	147,079	0.00%
Tucson Electric Power Co.	$175,000	4.85%	1/12/2048	151,850	0.00%
Tucson Electric Power Co.	$220,000	4.00%	15/6/2050	166,165	0.00%
Tucson Electric Power Co.	$165,000	5.50%	15/4/2053	156,965	0.00%
TWDC Enterprises 18 Corp.	$1,800,000	3.00%	13/2/2026	1,771,729	0.04%
TWDC Enterprises 18 Corp.	$1,115,000	1.85%	30/7/2026	1,070,356	0.02%
TWDC Enterprises 18 Corp.	$300,000	2.95%	15/6/2027	289,204	0.01%
TWDC Enterprises 18 Corp.	$250,000	4.38%	16/8/2041	216,179	0.00%
TWDC Enterprises 18 Corp.	$180,000	4.13%	1/12/2041	150,696	0.00%
TWDC Enterprises 18 Corp.	$375,000	4.13%	1/6/2044	308,357	0.01%
TWDC Enterprises 18 Corp.	$375,000	3.00%	30/7/2046	251,392	0.01%
Tyco Electronics Group SA	$175,000	4.63%	1/2/2030	173,253	0.00%
Tyson Foods, Inc.	$725,000	4.00%	1/3/2026	719,535	0.02%
Tyson Foods, Inc.	$325,000	3.55%	2/6/2027	315,382	0.01%
Tyson Foods, Inc.	$575,000	4.35%	1/3/2029	558,767	0.01%
Tyson Foods, Inc.	$225,000	5.40%	15/3/2029	227,542	0.01%
Tyson Foods, Inc.	$790,000	5.70%	15/3/2034	799,403	0.02%
Tyson Foods, Inc.	$100,000	5.15%	15/8/2044	91,168	0.00%
Tyson Foods, Inc.	$270,000	4.55%	2/6/2047	221,881	0.00%
Tyson Foods, Inc.	$530,000	5.10%	28/9/2048	471,695	0.01%
Uber Technologies, Inc.	$500,000	4.30%	15/1/2030	483,937	0.01%
Uber Technologies, Inc.	$600,000	4.80%	15/9/2034	572,633	0.01%
Uber Technologies, Inc.	$600,000	5.35%	15/9/2054	554,496	0.01%
UDR, Inc.	$110,000	3.50%	15/1/2028	105,200	0.00%
UDR, Inc.	$225,000	3.20%	15/1/2030	205,975	0.00%
UDR, Inc.	$200,000	3.00%	15/8/2031	175,593	0.00%
UDR, Inc.	$200,000	1.90%	15/3/2033	153,683	0.00%
UDR, Inc.	$275,000	2.10%	15/6/2033	211,774	0.00%
UDR, Inc.	$150,000	5.13%	1/9/2034	145,256	0.00%
UDR, Inc.	$110,000	3.10%	1/11/2034	89,500	0.00%
UMass Memorial Health Care Obligated Group	$200,000	5.36%	1/7/2052	182,769	0.00%
Union Electric Co.	$250,000	3.50%	15/3/2029	237,133	0.01%
Union Electric Co.	$250,000	2.15%	15/3/2032	205,074	0.00%
Union Electric Co.	$150,000	5.20%	1/4/2034	148,988	0.00%
Union Electric Co.	$230,000	8.45%	15/3/2039	291,358	0.01%
Union Electric Co.	$300,000	3.90%	15/9/2042	239,826	0.01%
Union Electric Co.	$150,000	3.65%	15/4/2045	113,159	0.00%
Union Electric Co.	$130,000	4.00%	1/4/2048	100,657	0.00%
Union Electric Co.	$175,000	3.25%	1/10/2049	120,642	0.00%
Union Electric Co.	$200,000	2.63%	15/3/2051	118,135	0.00%
Union Electric Co.	$195,000	3.90%	1/4/2052	149,278	0.00%
Union Electric Co.	$170,000	5.45%	15/3/2053	162,722	0.00%
Union Electric Co.	$200,000	5.25%	15/1/2054	186,649	0.00%
Union Electric Co.	$150,000	5.13%	15/3/2055	137,473	0.00%
Union Pacific Corp.	$450,000	2.15%	5/2/2027	429,074	0.01%
Union Pacific Corp.	$275,000	2.40%	5/2/2030	244,208	0.01%
Union Pacific Corp.	$150,000	2.38%	20/5/2031	129,607	0.00%
Union Pacific Corp.	$625,000	2.80%	14/2/2032	542,215	0.01%
Union Pacific Corp.	$225,000	4.50%	20/1/2033	216,538	0.00%
Union Pacific Corp.	$500,000	2.89%	6/4/2036	403,653	0.01%
Union Pacific Corp.	$375,000	3.55%	15/8/2039	304,248	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Union Pacific Corp.	$425,000	3.20%	20/5/2041	318,557	0.01%
Union Pacific Corp.	$200,000	4.00%	15/4/2047	157,306	0.00%
Union Pacific Corp.	$250,000	4.30%	1/3/2049	206,190	0.00%
Union Pacific Corp.	$625,000	3.25%	5/2/2050	426,657	0.01%
Union Pacific Corp.	$365,000	3.80%	1/10/2051	272,354	0.01%
Union Pacific Corp.	$250,000	2.95%	10/3/2052	158,055	0.00%
Union Pacific Corp.	$230,000	4.95%	9/9/2052	210,533	0.00%
Union Pacific Corp.	$435,000	3.50%	14/2/2053	306,670	0.01%
Union Pacific Corp.	$190,000	4.95%	15/5/2053	173,265	0.00%
Union Pacific Corp.	$190,000	3.95%	15/8/2059	138,433	0.00%
Union Pacific Corp.	$571,000	3.84%	20/3/2060	408,683	0.01%
Union Pacific Corp.	$395,000	2.97%	16/9/2062	227,563	0.01%
Union Pacific Corp.	$200,000	4.10%	15/9/2067	145,716	0.00%
Union Pacific Corp.	$300,000	3.75%	5/2/2070	200,778	0.00%
Union Pacific Corp.	$395,000	3.80%	6/4/2071	267,840	0.01%
United Airlines 2014-1 Class A Pass Through Trust	$113,222	4.00%	11/4/2026	111,374	0.00%
United Airlines 2016-1 Class AA Pass Through Trust	$63,064	3.10%	7/7/2028	59,622	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	$64,503	2.88%	7/10/2028	59,883	0.00%
United Airlines 2018-1 Class AA Pass Through Trust	$170,396	3.50%	1/3/2030	158,956	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	$234,725	2.70%	1/5/2032	206,866	0.00%
United Airlines 2020-1 Class A Pass Through Trust	$534,547	5.88%	15/10/2027	543,265	0.01%
United Airlines 2023-1 Class A Pass Through Trust	$757,684	5.80%	15/1/2036	768,167	0.02%
United Airlines 2024-1 Class A Pass Through Trust	$150,000	5.88%	15/2/2037	154,574	0.00%
United Airlines 2024-1 Class AA Pass Through Trust	$350,000	5.45%	15/2/2037	347,535	0.01%
United Parcel Service, Inc.	$450,000	3.40%	15/3/2029	427,578	0.01%
United Parcel Service, Inc.	$300,000	2.50%	1/9/2029	272,283	0.01%
United Parcel Service, Inc.	$225,000	4.45%	1/4/2030	222,327	0.01%
United Parcel Service, Inc.	€200,000	1.50%	15/11/2032	187,933	0.00%
United Parcel Service, Inc.	$225,000	4.88%	3/3/2033	222,486	0.01%
United Parcel Service, Inc.	$325,000	5.15%	22/5/2034	324,336	0.01%
United Parcel Service, Inc.	$350,000	6.20%	15/1/2038	374,910	0.01%
United Parcel Service, Inc.	$315,000	5.20%	1/4/2040	307,036	0.01%
United Parcel Service, Inc.	$195,000	4.88%	15/11/2040	181,610	0.00%
United Parcel Service, Inc.	$75,000	3.63%	1/10/2042	58,254	0.00%
United Parcel Service, Inc.	$400,000	3.75%	15/11/2047	302,982	0.01%
United Parcel Service, Inc.	$225,000	4.25%	15/3/2049	183,190	0.00%
United Parcel Service, Inc.	£100,000	5.13%	12/2/2050	118,927	0.00%
United Parcel Service, Inc.	$270,000	5.30%	1/4/2050	258,600	0.01%
United Parcel Service, Inc.	$175,000	5.05%	3/3/2053	160,303	0.00%
United Parcel Service, Inc.	$400,000	5.50%	22/5/2054	390,469	0.01%
United Parcel Service, Inc.	$225,000	5.60%	22/5/2064	218,305	0.00%
United Rentals North America, Inc.	$500,000	6.00%	15/12/2029	505,106	0.01%
UnitedHealth Group, Inc.	$975,000	3.10%	15/3/2026	960,811	0.02%
UnitedHealth Group, Inc.[1]	$1,200,000	1.15%	15/5/2026	1,146,862	0.02%
UnitedHealth Group, Inc.	$240,000	4.75%	15/7/2026	240,824	0.01%
UnitedHealth Group, Inc.	$175,000	3.45%	15/1/2027	171,354	0.00%
UnitedHealth Group, Inc.	$650,000	3.70%	15/5/2027	636,775	0.01%
UnitedHealth Group, Inc.	$500,000	3.85%	15/6/2028	486,039	0.01%
UnitedHealth Group, Inc.	$225,000	3.88%	15/12/2028	217,609	0.00%
UnitedHealth Group, Inc.	$400,000	4.25%	15/1/2029	392,071	0.01%
UnitedHealth Group, Inc.	$200,000	4.70%	15/4/2029	199,118	0.00%
UnitedHealth Group, Inc.	$550,000	4.00%	15/5/2029	531,362	0.01%
UnitedHealth Group, Inc.	$350,000	2.88%	15/8/2029	321,764	0.01%
UnitedHealth Group, Inc.	$365,000	4.80%	15/1/2030	363,285	0.01%
UnitedHealth Group, Inc.	$625,000	5.30%	15/2/2030	635,052	0.01%
UnitedHealth Group, Inc.	$450,000	2.00%	15/5/2030	387,558	0.01%
UnitedHealth Group, Inc.	$350,000	4.90%	15/4/2031	348,156	0.01%
UnitedHealth Group, Inc.	$800,000	2.30%	15/5/2031	680,295	0.01%
UnitedHealth Group, Inc.	$615,000	4.95%	15/1/2032	607,632	0.01%
UnitedHealth Group, Inc.	$600,000	4.20%	15/5/2032	565,322	0.01%
UnitedHealth Group, Inc.	$750,000	5.35%	15/2/2033	754,684	0.02%
UnitedHealth Group, Inc.	$550,000	4.50%	15/4/2033	521,874	0.01%
UnitedHealth Group, Inc.	$550,000	5.00%	15/4/2034	536,519	0.01%
UnitedHealth Group, Inc.	$830,000	5.15%	15/7/2034	818,459	0.02%
UnitedHealth Group, Inc.	$395,000	4.63%	15/7/2035	373,005	0.01%
UnitedHealth Group, Inc.	$200,000	5.80%	15/3/2036	206,027	0.00%
UnitedHealth Group, Inc.	$200,000	6.50%	15/6/2037	216,685	0.00%
UnitedHealth Group, Inc.	$425,000	6.63%	15/11/2037	467,308	0.01%
UnitedHealth Group, Inc.	$325,000	6.88%	15/2/2038	367,169	0.01%
UnitedHealth Group, Inc.	$340,000	3.50%	15/8/2039	269,620	0.01%
UnitedHealth Group, Inc.	$625,000	2.75%	15/5/2040	440,111	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
UnitedHealth Group, Inc.	$60,000	5.70%	15/10/2040	60,072	0.00%
UnitedHealth Group, Inc.	$600,000	3.05%	15/5/2041	433,876	0.01%
UnitedHealth Group, Inc.	$450,000	4.63%	15/11/2041	396,268	0.01%
UnitedHealth Group, Inc.	$280,000	4.38%	15/3/2042	238,675	0.01%
UnitedHealth Group, Inc.	$225,000	3.95%	15/10/2042	180,544	0.00%
UnitedHealth Group, Inc.	$200,000	4.25%	15/3/2043	168,567	0.00%
UnitedHealth Group, Inc.	$480,000	5.50%	15/7/2044	465,729	0.01%
UnitedHealth Group, Inc.	$1,075,000	4.75%	15/7/2045	947,811	0.02%
UnitedHealth Group, Inc.	$275,000	4.20%	15/1/2047	221,787	0.00%
UnitedHealth Group, Inc.	$400,000	4.25%	15/4/2047	323,927	0.01%
UnitedHealth Group, Inc.	$225,000	3.75%	15/10/2047	167,444	0.00%
UnitedHealth Group, Inc.	$400,000	4.25%	15/6/2048	321,069	0.01%
UnitedHealth Group, Inc.	$600,000	4.45%	15/12/2048	494,242	0.01%
UnitedHealth Group, Inc.	$365,000	3.70%	15/8/2049	265,740	0.01%
UnitedHealth Group, Inc.	$625,000	2.90%	15/5/2050	388,051	0.01%
UnitedHealth Group, Inc.	$775,000	3.25%	15/5/2051	511,079	0.01%
UnitedHealth Group, Inc.	$725,000	4.75%	15/5/2052	622,075	0.01%
UnitedHealth Group, Inc.	$775,000	5.88%	15/2/2053	776,456	0.02%
UnitedHealth Group, Inc.	$775,000	5.05%	15/4/2053	693,939	0.01%
UnitedHealth Group, Inc.	$700,000	5.38%	15/4/2054	655,941	0.01%
UnitedHealth Group, Inc.	$1,110,000	5.63%	15/7/2054	1,079,594	0.02%
UnitedHealth Group, Inc.	$425,000	3.88%	15/8/2059	301,689	0.01%
UnitedHealth Group, Inc.	$375,000	3.13%	15/5/2060	223,234	0.01%
UnitedHealth Group, Inc.	$400,000	4.95%	15/5/2062	344,960	0.01%
UnitedHealth Group, Inc.	$700,000	6.05%	15/2/2063	714,512	0.02%
UnitedHealth Group, Inc.	$690,000	5.20%	15/4/2063	619,429	0.01%
UnitedHealth Group, Inc.	$450,000	5.50%	15/4/2064	421,210	0.01%
UnitedHealth Group, Inc.	$660,000	5.75%	15/7/2064	641,771	0.01%
Universal Health Services, Inc.	$1,025,000	1.65%	1/9/2026	970,320	0.02%
Universal Health Services, Inc.	$550,000	4.63%	15/10/2029	530,919	0.01%
Universal Health Services, Inc.	$275,000	2.65%	15/10/2030	236,394	0.01%
Universal Health Services, Inc.	$175,000	5.05%	15/10/2034	163,390	0.00%
University of Chicago	$275,000	2.76%	1/4/2045	209,069	0.00%
University of Chicago	$100,000	2.55%	1/4/2050	63,645	0.00%
University of Chicago	$110,000	4.00%	1/10/2053	89,412	0.00%
University of Miami	$200,000	4.06%	1/4/2052	160,632	0.00%
University of Notre Dame du Lac	$175,000	3.44%	15/2/2045	132,722	0.00%
University of Notre Dame du Lac	$100,000	3.39%	15/2/2048	73,995	0.00%
University of Southern California	$200,000	3.03%	1/10/2039	158,453	0.00%
University of Southern California	$125,000	3.84%	1/10/2047	99,794	0.00%
University of Southern California	$100,000	2.81%	1/10/2050	64,024	0.00%
University of Southern California	$125,000	2.95%	1/10/2051	81,716	0.00%
University of Southern California	$325,000	4.98%	1/10/2053	303,642	0.01%
University of Southern California	$120,000	5.25%	1/10/2111	111,681	0.00%
University of Southern California	$100,000	3.23%	1/10/2120	57,553	0.00%
Unum Group	$100,000	4.05%	15/8/2041	78,865	0.00%
Unum Group	$255,000	5.75%	15/8/2042	249,138	0.01%
Unum Group	$200,000	4.50%	15/12/2049	159,148	0.00%
Unum Group	$200,000	4.13%	15/6/2051	147,454	0.00%
Unum Group	$150,000	6.00%	15/6/2054	148,708	0.00%
Upjohn Finance BV	€700,000	1.36%	23/6/2027	698,940	0.01%
Upjohn Finance BV	€200,000	1.91%	23/6/2032	183,747	0.00%
UPMC	$200,000	5.04%	15/5/2033	196,865	0.00%
UPMC	$125,000	5.38%	15/5/2043	121,273	0.00%
US Bancorp	$700,000	3.10%	27/4/2026	685,156	0.01%
US Bancorp	$500,000	2.38%	22/7/2026	483,402	0.01%
US Bancorp	$400,000	3.15%	27/4/2027	386,987	0.01%
US Bancorp	$750,000	6.79%	26/10/2027	774,819	0.02%
US Bancorp	$1,900,000	2.22%	27/1/2028	1,800,225	0.04%
US Bancorp	$400,000	3.90%	26/4/2028	388,086	0.01%
US Bancorp	$500,000	4.55%	22/7/2028	495,543	0.01%
US Bancorp	$700,000	4.65%	1/2/2029	692,893	0.01%
US Bancorp	$700,000	5.78%	12/6/2029	716,499	0.02%
US Bancorp	$855,000	3.00%	30/7/2029	783,861	0.02%
US Bancorp	$500,000	5.38%	23/1/2030	504,430	0.01%
US Bancorp	$925,000	1.38%	22/7/2030	763,156	0.02%
US Bancorp	$375,000	5.10%	23/7/2030	374,218	0.01%
US Bancorp	$400,000	2.68%	27/1/2033	337,311	0.01%
US Bancorp	$450,000	4.97%	22/7/2033	431,572	0.01%
US Bancorp	$525,000	5.85%	21/10/2033	537,083	0.01%
US Bancorp	$750,000	4.84%	1/2/2034	716,914	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
US Bancorp	$750,000	5.84%	12/6/2034	764,602	0.02%
US Bancorp	$850,000	5.68%	23/1/2035	857,921	0.02%
US Bancorp	$550,000	2.49%	3/11/2036	446,526	0.01%
US Bank NA	$475,000	4.51%	22/10/2027	472,230	0.01%
US Treasury Bond[1]	$2,630,000	4.63%	15/11/2044	2,551,511	0.05%
US Treasury Note	$3,445,000	4.25%	30/11/2026	3,444,865	0.07%
US Treasury Note	$6,355,000	4.13%	15/11/2027	6,328,686	0.13%
US Treasury Note	$265,000	4.13%	31/10/2029	262,019	0.01%
US Treasury Note	$532,000	4.13%	30/11/2029	526,140	0.01%
US Treasury Note	$135,000	4.13%	30/11/2031	132,173	0.00%
US Treasury Note	$666,000	4.25%	15/11/2034	649,038	0.01%
USAA Capital Corp.	$250,000	2.13%	1/5/2030	216,337	0.00%
Utah Acquisition Sub, Inc.	$317,000	3.95%	15/6/2026	312,265	0.01%
Utah Acquisition Sub, Inc.	€300,000	3.13%	22/11/2028	312,075	0.01%
Utah Acquisition Sub, Inc.	$175,000	5.25%	15/6/2046	146,898	0.00%
Valero Energy Corp.	$250,000	2.15%	15/9/2027	233,768	0.01%
Valero Energy Corp.	$200,000	7.50%	15/4/2032	224,669	0.01%
Valero Energy Corp.	$490,000	6.63%	15/6/2037	514,593	0.01%
Valero Energy Corp.	$140,000	4.90%	15/3/2045	122,609	0.00%
Valero Energy Corp.	$285,000	3.65%	1/12/2051	192,107	0.00%
Valero Energy Partners LP	$140,000	4.50%	15/3/2028	138,010	0.00%
Valmont Industries, Inc.	$250,000	5.00%	1/10/2044	225,454	0.01%
Valmont Industries, Inc.	$50,000	5.25%	1/10/2054	45,880	0.00%
Ventas Canada Finance Ltd.	CAD150,000	2.45%	4/1/2027	102,012	0.00%
Ventas Canada Finance Ltd.	CAD90,000	5.40%	21/4/2028	65,560	0.00%
Ventas Canada Finance Ltd.	CAD280,000	5.10%	5/3/2029	202,860	0.00%
Ventas Canada Finance Ltd.	CAD200,000	3.30%	1/12/2031	130,506	0.00%
Ventas Realty LP	$350,000	4.00%	1/3/2028	340,656	0.01%
Ventas Realty LP	$300,000	4.40%	15/1/2029	292,227	0.01%
Ventas Realty LP	$445,000	3.00%	15/1/2030	401,251	0.01%
Ventas Realty LP	$175,000	5.63%	1/7/2034	176,006	0.00%
Ventas Realty LP	$250,000	5.00%	15/1/2035	238,927	0.01%
Ventas Realty LP	$300,000	4.38%	1/2/2045	244,730	0.01%
Ventas Realty LP	$50,000	4.88%	15/4/2049	43,009	0.00%
Veralto Corp.	$400,000	5.50%	18/9/2026	404,729	0.01%
Veralto Corp.	$275,000	5.35%	18/9/2028	278,519	0.01%
Veralto Corp.	€500,000	4.15%	19/9/2031	536,363	0.01%
Veralto Corp.	$250,000	5.45%	18/9/2033	250,897	0.01%
VeriSign, Inc.	$275,000	2.70%	15/6/2031	236,098	0.01%
Verisk Analytics, Inc.	$360,000	4.13%	15/3/2029	348,964	0.01%
Verisk Analytics, Inc.	$750,000	5.25%	5/6/2034	741,760	0.02%
Verizon Communications, Inc.	AUD250,000	2.10%	6/5/2026	149,689	0.00%
Verizon Communications, Inc.[1]	$1,200,000	4.13%	16/3/2027	1,186,348	0.02%
Verizon Communications, Inc.[1]	$1,100,000	2.10%	22/3/2028	1,011,469	0.02%
Verizon Communications, Inc.	CAD530,000	2.38%	22/3/2028	355,422	0.01%
Verizon Communications, Inc.	$1,603,000	4.33%	21/9/2028	1,573,430	0.03%
Verizon Communications, Inc.	£200,000	1.13%	3/11/2028	219,478	0.00%
Verizon Communications, Inc.	€500,000	0.38%	22/3/2029	466,637	0.01%
Verizon Communications, Inc.[1]	$1,500,000	4.02%	3/12/2029	1,439,762	0.03%
Verizon Communications, Inc.	$815,000	3.15%	22/3/2030	745,778	0.02%
Verizon Communications, Inc.[1]	€1,500,000	1.25%	8/4/2030	1,420,459	0.03%
Verizon Communications, Inc.	AUD400,000	2.65%	6/5/2030	218,327	0.00%
Verizon Communications, Inc.	CAD213,000	2.50%	16/5/2030	138,198	0.00%
Verizon Communications, Inc.	$350,000	1.50%	18/9/2030	290,375	0.01%
Verizon Communications, Inc.	£200,000	1.88%	19/9/2030	211,595	0.00%
Verizon Communications, Inc.	$100,000	1.68%	30/10/2030	83,183	0.00%
Verizon Communications, Inc.	$525,000	7.75%	1/12/2030	594,629	0.01%
Verizon Communications, Inc.	$750,000	1.75%	20/1/2031	618,059	0.01%
Verizon Communications, Inc.[1]	$1,743,000	2.55%	21/3/2031	1,501,795	0.03%
Verizon Communications, Inc.	CHF100,000	0.56%	24/3/2031	107,630	0.00%
Verizon Communications, Inc.[1]	€1,300,000	2.63%	1/12/2031	1,301,132	0.03%
Verizon Communications, Inc.	$1,544,000	2.36%	15/3/2032	1,279,693	0.03%
Verizon Communications, Inc.	€770,000	0.75%	22/3/2032	672,259	0.01%
Verizon Communications, Inc.	$800,000	5.05%	9/5/2033	790,935	0.02%
Verizon Communications, Inc.	€700,000	1.30%	18/5/2033	616,905	0.01%
Verizon Communications, Inc.	$1,015,000	4.50%	10/8/2033	957,319	0.02%
Verizon Communications, Inc.	£100,000	4.75%	17/2/2034	118,874	0.00%
Verizon Communications, Inc.	€657,000	4.75%	31/10/2034	748,463	0.02%
Verizon Communications, Inc.[1]	$1,370,000	4.40%	1/11/2034	1,268,452	0.03%
Verizon Communications, Inc.	$1,000,000	4.78%	15/2/2035	953,229	0.02%
Verizon Communications, Inc.	$350,000	5.85%	15/9/2035	359,645	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Verizon Communications, Inc.	€1,000,000	1.13%	19/9/2035	814,928	0.02%
Verizon Communications, Inc.	£900,000	3.13%	2/11/2035	908,290	0.02%
Verizon Communications, Inc.	$866,000	4.27%	15/1/2036	778,897	0.02%
Verizon Communications, Inc.	€500,000	3.75%	28/2/2036	524,239	0.01%
Verizon Communications, Inc.	$450,000	5.25%	16/3/2037	439,816	0.01%
Verizon Communications, Inc.	€500,000	2.88%	15/1/2038	476,024	0.01%
Verizon Communications, Inc.	£300,000	1.88%	3/11/2038	241,947	0.01%
Verizon Communications, Inc.	$400,000	4.81%	15/3/2039	368,706	0.01%
Verizon Communications, Inc.[1]	$1,500,000	2.65%	20/11/2040	1,025,434	0.02%
Verizon Communications, Inc.[1]	$2,400,000	3.40%	22/3/2041	1,816,633	0.04%
Verizon Communications, Inc.	$500,000	2.85%	3/9/2041	346,356	0.01%
Verizon Communications, Inc.	$375,000	3.85%	1/11/2042	294,882	0.01%
Verizon Communications, Inc.	$175,000	6.55%	15/9/2043	192,043	0.00%
Verizon Communications, Inc.	$285,000	4.13%	15/8/2046	226,165	0.01%
Verizon Communications, Inc.	$997,000	4.86%	21/8/2046	889,675	0.02%
Verizon Communications, Inc.	$175,000	5.50%	16/3/2047	168,566	0.00%
Verizon Communications, Inc.	$200,000	4.52%	15/9/2048	166,746	0.00%
Verizon Communications, Inc.	$300,000	5.01%	15/4/2049	277,430	0.01%
Verizon Communications, Inc.	$650,000	4.00%	22/3/2050	494,049	0.01%
Verizon Communications, Inc.	CAD155,000	3.63%	16/5/2050	85,447	0.00%
Verizon Communications, Inc.	$1,150,000	2.88%	20/11/2050	704,665	0.01%
Verizon Communications, Inc.[1]	$1,694,000	3.55%	22/3/2051	1,195,563	0.03%
Verizon Communications, Inc.	CAD225,000	4.05%	22/3/2051	133,069	0.00%
Verizon Communications, Inc.	$200,000	3.88%	1/3/2052	147,855	0.00%
Verizon Communications, Inc.	$350,000	5.50%	23/2/2054	334,692	0.01%
Verizon Communications, Inc.	$1,800,000	2.99%	30/10/2056	1,069,578	0.02%
Verizon Communications, Inc.	$775,000	3.00%	20/11/2060	448,355	0.01%
Verizon Communications, Inc.	$1,400,000	3.70%	22/3/2061	949,679	0.02%
Viatris, Inc.	$600,000	2.30%	22/6/2027	562,641	0.01%
Viatris, Inc.	$275,000	2.70%	22/6/2030	238,523	0.01%
Viatris, Inc.	$475,000	3.85%	22/6/2040	355,679	0.01%
Viatris, Inc.	$715,000	4.00%	22/6/2050	487,566	0.01%
VICI Properties LP	$375,000	4.75%	15/2/2028	372,086	0.01%
VICI Properties LP	$925,000	4.95%	15/2/2030	905,628	0.02%
VICI Properties LP	$400,000	5.13%	15/11/2031	390,943	0.01%
VICI Properties LP	$480,000	5.13%	15/5/2032	466,324	0.01%
VICI Properties LP	$375,000	5.75%	1/4/2034	377,709	0.01%
VICI Properties LP	$295,000	5.63%	15/5/2052	273,489	0.01%
VICI Properties LP	$150,000	6.13%	1/4/2054	148,582	0.00%
VICI Properties LP/VICI Note Co., Inc.	$700,000	4.25%	1/12/2026	688,656	0.01%
VICI Properties LP/VICI Note Co., Inc.	$500,000	5.75%	1/2/2027	504,425	0.01%
VICI Properties LP/VICI Note Co., Inc.	$400,000	3.88%	15/2/2029	377,036	0.01%
VICI Properties LP/VICI Note Co., Inc.	$200,000	4.63%	1/12/2029	191,692	0.00%
Virginia Electric & Power Co.	$245,000	3.15%	15/1/2026	241,506	0.01%
Virginia Electric & Power Co.	$120,000	2.95%	15/11/2026	116,445	0.00%
Virginia Electric & Power Co.	$630,000	3.50%	15/3/2027	614,101	0.01%
Virginia Electric & Power Co.	$190,000	3.75%	15/5/2027	186,018	0.00%
Virginia Electric & Power Co.	$480,000	3.80%	1/4/2028	465,618	0.01%
Virginia Electric & Power Co.	$360,000	2.88%	15/7/2029	331,503	0.01%
Virginia Electric & Power Co.	$150,000	2.30%	15/11/2031	125,464	0.00%
Virginia Electric & Power Co.	$280,000	2.40%	30/3/2032	234,041	0.01%
Virginia Electric & Power Co.	$640,000	5.00%	1/4/2033	626,421	0.01%
Virginia Electric & Power Co.	$350,000	5.30%	15/8/2033	348,680	0.01%
Virginia Electric & Power Co.	$300,000	5.00%	15/1/2034	291,943	0.01%
Virginia Electric & Power Co.	$100,000	5.05%	15/8/2034	97,596	0.00%
Virginia Electric & Power Co.	$450,000	6.00%	15/1/2036	466,328	0.01%
Virginia Electric & Power Co.	$240,000	6.00%	15/5/2037	248,433	0.01%
Virginia Electric & Power Co.	$145,000	6.35%	30/11/2037	154,246	0.00%
Virginia Electric & Power Co.	$220,000	8.88%	15/11/2038	285,526	0.01%
Virginia Electric & Power Co.	$335,000	4.00%	15/1/2043	267,108	0.01%
Virginia Electric & Power Co.	$205,000	4.65%	15/8/2043	179,791	0.00%
Virginia Electric & Power Co.	$385,000	4.45%	15/2/2044	326,485	0.01%
Virginia Electric & Power Co.	$110,000	4.20%	15/5/2045	88,651	0.00%
Virginia Electric & Power Co.	$160,000	4.00%	15/11/2046	124,084	0.00%
Virginia Electric & Power Co.	$210,000	3.80%	15/9/2047	156,922	0.00%
Virginia Electric & Power Co.	$190,000	3.30%	1/12/2049	128,778	0.00%
Virginia Electric & Power Co.	$315,000	2.45%	15/12/2050	177,481	0.00%
Virginia Electric & Power Co.	$375,000	2.95%	15/11/2051	233,307	0.01%
Virginia Electric & Power Co.	$265,000	5.45%	1/4/2053	252,443	0.01%
Virginia Electric & Power Co.	$435,000	5.70%	15/8/2053	429,985	0.01%
Virginia Electric & Power Co.	$100,000	5.35%	15/1/2054	94,140	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Virginia Electric & Power Co.	$500,000	5.55%	15/8/2054	484,441	0.01%
Visa, Inc.	$770,000	1.90%	15/4/2027	727,997	0.02%
Visa, Inc.	$300,000	0.75%	15/8/2027	273,562	0.01%
Visa, Inc.	$350,000	2.75%	15/9/2027	334,948	0.01%
Visa, Inc.	€600,000	2.00%	15/6/2029	601,702	0.01%
Visa, Inc.	$825,000	2.05%	15/4/2030	721,384	0.02%
Visa, Inc.	$525,000	1.10%	15/2/2031	424,898	0.01%
Visa, Inc.	€300,000	2.38%	15/6/2034	294,126	0.01%
Visa, Inc.	$400,000	4.15%	14/12/2035	369,891	0.01%
Visa, Inc.	$585,000	2.70%	15/4/2040	426,756	0.01%
Visa, Inc.	$1,550,000	4.30%	14/12/2045	1,326,389	0.03%
Visa, Inc.	$100,000	3.65%	15/9/2047	76,484	0.00%
Visa, Inc.	$675,000	2.00%	15/8/2050	365,129	0.01%
Vistra Operations Co. LLC	$200,000	5.05%	30/12/2026	200,188	0.00%
Vistra Operations Co. LLC	$250,000	4.30%	15/7/2029	238,584	0.01%
Vistra Operations Co. LLC	$430,000	6.95%	15/10/2033	461,879	0.01%
Vistra Operations Co. LLC	$300,000	6.00%	15/4/2034	303,449	0.01%
Vistra Operations Co. LLC	$225,000	5.70%	30/12/2034	222,196	0.01%
VMware LLC	$250,000	1.40%	15/8/2026	236,834	0.01%
VMware LLC	$75,000	4.65%	15/5/2027	74,691	0.00%
VMware LLC	$675,000	3.90%	21/8/2027	659,798	0.01%
VMware LLC	$700,000	1.80%	15/8/2028	627,999	0.01%
VMware LLC	$385,000	4.70%	15/5/2030	377,049	0.01%
VMware LLC	$600,000	2.20%	15/8/2031	497,787	0.01%
Volkswagen Group of America Finance LLC	$250,000	6.20%	16/11/2028	255,432	0.01%
Volkswagen Group of America Finance LLC	$400,000	6.45%	16/11/2030	414,105	0.01%
Vontier Corp.	$375,000	2.95%	1/4/2031	321,814	0.01%
Voya Financial, Inc.	$150,000	5.00%	20/9/2034	142,066	0.00%
Voya Financial, Inc.	$250,000	5.70%	15/7/2043	238,755	0.01%
Voya Financial, Inc.	$200,000	4.70%	23/1/2048	187,896	0.00%
Vulcan Materials Co.	$140,000	3.90%	1/4/2027	137,643	0.00%
Vulcan Materials Co.	$125,000	4.95%	1/12/2029	124,591	0.00%
Vulcan Materials Co.	$550,000	3.50%	1/6/2030	510,038	0.01%
Vulcan Materials Co.	$250,000	5.35%	1/12/2034	249,490	0.01%
Vulcan Materials Co.	$220,000	4.50%	15/6/2047	183,212	0.00%
Vulcan Materials Co.	$300,000	4.70%	1/3/2048	258,530	0.01%
Vulcan Materials Co.	$250,000	5.70%	1/12/2054	243,451	0.01%
Wabtec Transportation Netherlands BV	€150,000	1.25%	3/12/2027	147,812	0.00%
Wachovia Corp.	$400,000	5.50%	1/8/2035	399,853	0.01%
WakeMed	$150,000	3.29%	1/10/2052	103,240	0.00%
Walmart, Inc.	€700,000	2.55%	8/4/2026	725,925	0.02%
Walmart, Inc.	$325,000	4.00%	15/4/2026	323,510	0.01%
Walmart, Inc.	$400,000	3.05%	8/7/2026	392,182	0.01%
Walmart, Inc.[1]	$525,000	1.05%	17/9/2026	496,694	0.01%
Walmart, Inc.	$500,000	3.95%	9/9/2027	494,742	0.01%
Walmart, Inc.	$225,000	3.90%	15/4/2028	221,026	0.00%
Walmart, Inc.[1]	$650,000	3.70%	26/6/2028	635,729	0.01%
Walmart, Inc.[1]	$675,000	1.50%	22/9/2028	606,248	0.01%
Walmart, Inc.[1]	$450,000	3.25%	8/7/2029	426,870	0.01%
Walmart, Inc.	€300,000	4.88%	21/9/2029	341,973	0.01%
Walmart, Inc.	$500,000	2.38%	24/9/2029	455,502	0.01%
Walmart, Inc.	$375,000	7.55%	15/2/2030	427,566	0.01%
Walmart, Inc.	$200,000	4.00%	15/4/2030	195,540	0.00%
Walmart, Inc.	$750,000	1.80%	22/9/2031	626,436	0.01%
Walmart, Inc.	$500,000	4.15%	9/9/2032	481,523	0.01%
Walmart, Inc.	$775,000	4.10%	15/4/2033	737,744	0.02%
Walmart, Inc.	£500,000	5.63%	27/3/2034	659,343	0.01%
Walmart, Inc.	$587,000	5.25%	1/9/2035	604,484	0.01%
Walmart, Inc.	£100,000	5.25%	28/9/2035	128,266	0.00%
Walmart, Inc.	$200,000	6.50%	15/8/2037	225,689	0.01%
Walmart, Inc.	$140,000	6.20%	15/4/2038	154,630	0.00%
Walmart, Inc.	£400,000	4.88%	19/1/2039	489,687	0.01%
Walmart, Inc.	$175,000	5.00%	25/10/2040	170,677	0.00%
Walmart, Inc.	$125,000	5.63%	15/4/2041	129,794	0.00%
Walmart, Inc.	$800,000	2.50%	22/9/2041	550,699	0.01%
Walmart, Inc.	$200,000	4.00%	11/4/2043	169,532	0.00%
Walmart, Inc.	$175,000	4.30%	22/4/2044	153,301	0.00%
Walmart, Inc.	$360,000	3.63%	15/12/2047	274,879	0.01%
Walmart, Inc.[1]	$750,000	4.05%	29/6/2048	614,881	0.01%
Walmart, Inc.	$475,000	2.95%	24/9/2049	317,803	0.01%
Walmart, Inc.	$850,000	2.65%	22/9/2051	524,630	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Walmart, Inc.	$175,000	4.50%	9/9/2052	152,538	0.00%
Walmart, Inc.[1]	$675,000	4.50%	15/4/2053	588,140	0.01%
Walt Disney Co.	$50,000	3.38%	15/11/2026	48,978	0.00%
Walt Disney Co.	$875,000	3.70%	23/3/2027	860,894	0.02%
Walt Disney Co.	CAD660,000	3.06%	30/3/2027	455,070	0.01%
Walt Disney Co.	$950,000	2.20%	13/1/2028	887,096	0.02%
Walt Disney Co.	$875,000	2.00%	1/9/2029	777,811	0.02%
Walt Disney Co.	$350,000	3.80%	22/3/2030	335,012	0.01%
Walt Disney Co.	$875,000	2.65%	13/1/2031	773,447	0.02%
Walt Disney Co.	$350,000	6.20%	15/12/2034	381,140	0.01%
Walt Disney Co.	$300,000	6.40%	15/12/2035	329,634	0.01%
Walt Disney Co.	$275,000	6.15%	1/3/2037	292,033	0.01%
Walt Disney Co.	$225,000	6.65%	15/11/2037	250,692	0.01%
Walt Disney Co.	$225,000	4.63%	23/3/2040	207,629	0.00%
Walt Disney Co.	$850,000	3.50%	13/5/2040	680,866	0.01%
Walt Disney Co.	$100,000	6.15%	15/2/2041	105,809	0.00%
Walt Disney Co.	$200,000	5.40%	1/10/2043	195,841	0.00%
Walt Disney Co.	$175,000	4.75%	15/9/2044	156,931	0.00%
Walt Disney Co.	$125,000	4.95%	15/10/2045	114,324	0.00%
Walt Disney Co.	$275,000	4.75%	15/11/2046	244,322	0.01%
Walt Disney Co.	$700,000	2.75%	1/9/2049	436,472	0.01%
Walt Disney Co.	$800,000	4.70%	23/3/2050	710,850	0.02%
Walt Disney Co.	$1,125,000	3.60%	13/1/2051	825,708	0.02%
Walt Disney Co.	$785,000	3.80%	13/5/2060	569,584	0.01%
Warnermedia Holdings, Inc.	$395,000	3.76%	15/3/2027	380,586	0.01%
Warnermedia Holdings, Inc.	$500,000	4.05%	15/3/2029	465,156	0.01%
Warnermedia Holdings, Inc.	€800,000	4.30%	17/1/2030	832,372	0.02%
Warnermedia Holdings, Inc.	$1,865,000	4.28%	15/3/2032	1,643,115	0.03%
Warnermedia Holdings, Inc.	$2,000,000	5.05%	15/3/2042	1,605,165	0.03%
Warnermedia Holdings, Inc.	$3,300,000	5.14%	15/3/2052	2,456,846	0.05%
Warnermedia Holdings, Inc.	$1,285,000	5.39%	15/3/2062	945,763	0.02%
Washington Gas Light Co.	$255,000	3.80%	15/9/2046	191,613	0.00%
Washington University	$175,000	3.52%	15/4/2054	126,958	0.00%
Washington University	$185,000	4.35%	15/4/2122	142,302	0.00%
Waste Connections, Inc.	$175,000	4.25%	1/12/2028	171,296	0.00%
Waste Connections, Inc.	CAD135,000	4.50%	14/6/2029	97,146	0.00%
Waste Connections, Inc.	$875,000	2.20%	15/1/2032	721,461	0.02%
Waste Connections, Inc.	$200,000	4.20%	15/1/2033	185,810	0.00%
Waste Connections, Inc.	$660,000	5.00%	1/3/2034	644,053	0.01%
Waste Connections, Inc.	$250,000	3.05%	1/4/2050	161,323	0.00%
Waste Connections, Inc.	$305,000	2.95%	15/1/2052	190,193	0.00%
Waste Management of Canada Corp.	CAD380,000	2.60%	23/9/2026	260,960	0.01%
Waste Management, Inc.	$200,000	4.95%	3/7/2027	202,014	0.00%
Waste Management, Inc.	$375,000	4.50%	15/3/2028	372,912	0.01%
Waste Management, Inc.	$300,000	4.63%	15/2/2030	296,822	0.01%
Waste Management, Inc.	$300,000	4.65%	15/3/2030	296,269	0.01%
Waste Management, Inc.	$175,000	4.95%	3/7/2031	175,196	0.00%
Waste Management, Inc.	$750,000	4.80%	15/3/2032	737,119	0.02%
Waste Management, Inc.	$400,000	4.88%	15/2/2034	392,267	0.01%
Waste Management, Inc.	$500,000	4.95%	15/3/2035	486,563	0.01%
Waste Management, Inc.	$175,000	4.15%	15/7/2049	141,999	0.00%
Waste Management, Inc.	$175,000	2.50%	15/11/2050	101,754	0.00%
Waste Management, Inc.	$550,000	5.35%	15/10/2054	528,305	0.01%
Webster Financial Corp.	$200,000	4.10%	25/3/2029	190,231	0.00%
WEC Energy Group, Inc.	$530,000	4.75%	9/1/2026	530,159	0.01%
WEC Energy Group, Inc.	$145,000	5.60%	12/9/2026	146,859	0.00%
WEC Energy Group, Inc.	$125,000	5.15%	1/10/2027	126,306	0.00%
WEC Energy Group, Inc.	$185,000	1.38%	15/10/2027	168,770	0.00%
WEC Energy Group, Inc.	$375,000	2.20%	15/12/2028	338,200	0.01%
WEC Energy Group, Inc.	$52,000	1.80%	15/10/2030	43,482	0.00%
Wells Fargo & Co.	$1,150,000	3.00%	22/4/2026	1,124,913	0.02%
Wells Fargo & Co.	€1,150,000	2.00%	27/4/2026	1,178,284	0.02%
Wells Fargo & Co.	CAD545,000	2.98%	19/5/2026	376,347	0.01%
Wells Fargo & Co.	$475,000	4.10%	3/6/2026	470,233	0.01%
Wells Fargo & Co.	$950,000	3.00%	23/10/2026	921,153	0.02%
Wells Fargo & Co.	€900,000	1.38%	26/10/2026	908,247	0.02%
Wells Fargo & Co.	CAD490,000	2.49%	18/2/2027	333,268	0.01%
Wells Fargo & Co.	$1,225,000	3.20%	17/6/2027	1,196,464	0.03%
Wells Fargo & Co.	$1,575,000	4.30%	22/7/2027	1,554,625	0.03%
Wells Fargo & Co.	$1,500,000	3.53%	24/3/2028	1,455,408	0.03%
Wells Fargo & Co.	$1,275,000	5.71%	22/4/2028	1,295,728	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Wells Fargo & Co.	CAD750,000	5.08%	26/4/2028	537,962	0.01%
Wells Fargo & Co.	£200,000	3.47%	26/4/2028	241,522	0.01%
Wells Fargo & Co.	$1,250,000	3.58%	22/5/2028	1,211,588	0.03%
Wells Fargo & Co.	$1,400,000	2.39%	2/6/2028	1,318,409	0.03%
Wells Fargo & Co.	$1,000,000	4.81%	25/7/2028	996,176	0.02%
Wells Fargo & Co.	$1,200,000	4.15%	24/1/2029	1,163,781	0.02%
Wells Fargo & Co.	£300,000	2.50%	2/5/2029	338,554	0.01%
Wells Fargo & Co.	$1,610,000	5.57%	25/7/2029	1,633,799	0.03%
Wells Fargo & Co.	£100,000	3.50%	12/9/2029	117,233	0.00%
Wells Fargo & Co.	$1,100,000	6.30%	23/10/2029	1,143,564	0.02%
Wells Fargo & Co.	$1,000,000	5.20%	23/1/2030	1,003,304	0.02%
Wells Fargo & Co.	€1,800,000	1.74%	4/5/2030	1,754,974	0.04%
Wells Fargo & Co.	$1,235,000	2.88%	30/10/2030	1,114,454	0.02%
Wells Fargo & Co.	$1,300,000	2.57%	11/2/2031	1,146,650	0.02%
Wells Fargo & Co.	$1,000,000	4.48%	4/4/2031	967,772	0.02%
Wells Fargo & Co.	£200,000	2.13%	24/9/2031	208,888	0.00%
Wells Fargo & Co.	€600,000	3.90%	22/7/2032	638,118	0.01%
Wells Fargo & Co.	$1,425,000	3.35%	2/3/2033	1,248,064	0.03%
Wells Fargo & Co.	$1,725,000	4.90%	25/7/2033	1,666,869	0.03%
Wells Fargo & Co.	$1,745,000	5.39%	24/4/2034	1,723,379	0.04%
Wells Fargo & Co.	$1,485,000	5.56%	25/7/2034	1,481,543	0.03%
Wells Fargo & Co.	$1,425,000	6.49%	23/10/2034	1,513,470	0.03%
Wells Fargo & Co.	$1,000,000	5.50%	23/1/2035	994,052	0.02%
Wells Fargo & Co.	$300,000	5.38%	7/2/2035	298,149	0.01%
Wells Fargo & Co.	£300,000	4.63%	2/11/2035	352,293	0.01%
Wells Fargo & Co.	£300,000	4.88%	29/11/2035	343,959	0.01%
Wells Fargo & Co.	$950,000	5.21%	3/12/2035	925,765	0.02%
Wells Fargo & Co.	$250,000	5.95%	15/12/2036	251,144	0.01%
Wells Fargo & Co.	$1,550,000	3.07%	30/4/2041	1,126,003	0.02%
Wells Fargo & Co.	$815,000	5.38%	2/11/2043	762,962	0.02%
Wells Fargo & Co.	$1,066,000	5.61%	15/1/2044	1,021,024	0.02%
Wells Fargo & Co.	$700,000	4.65%	4/11/2044	588,130	0.01%
Wells Fargo & Co.	$800,000	3.90%	1/5/2045	620,444	0.01%
Wells Fargo & Co.	$835,000	4.90%	17/11/2045	724,109	0.02%
Wells Fargo & Co.	$800,000	4.40%	14/6/2046	642,952	0.01%
Wells Fargo & Co.	$825,000	4.75%	7/12/2046	693,754	0.01%
Wells Fargo & Co.	$2,140,000	5.01%	4/4/2051	1,907,940	0.04%
Wells Fargo & Co.	$1,250,000	4.61%	25/4/2053	1,045,729	0.02%
Wells Fargo Bank NA	$650,000	4.81%	15/1/2026	652,055	0.01%
Wells Fargo Bank NA	$850,000	5.45%	7/8/2026	860,268	0.02%
Wells Fargo Bank NA	$925,000	5.25%	11/12/2026	935,888	0.02%
Wells Fargo Bank NA	$250,000	5.95%	26/8/2036	257,411	0.01%
Wells Fargo Bank NA	$500,000	5.85%	1/2/2037	509,890	0.01%
Wells Fargo Bank NA	$450,000	6.60%	15/1/2038	490,841	0.01%
Welltower OP LLC	$250,000	4.25%	1/4/2026	248,841	0.01%
Welltower OP LLC	$350,000	2.70%	15/2/2027	336,437	0.01%
Welltower OP LLC	£200,000	4.80%	20/11/2028	248,064	0.01%
Welltower OP LLC	$100,000	2.05%	15/1/2029	89,412	0.00%
Welltower OP LLC	$200,000	4.13%	15/3/2029	193,628	0.00%
Welltower OP LLC	$540,000	3.10%	15/1/2030	491,786	0.01%
Welltower OP LLC	$125,000	2.80%	1/6/2031	108,758	0.00%
Welltower OP LLC	$970,000	2.75%	15/1/2032	825,729	0.02%
Welltower OP LLC	£100,000	4.50%	1/12/2034	114,560	0.00%
Welltower OP LLC	$275,000	6.50%	15/3/2041	294,464	0.01%
West Virginia United Health System Obligated Group	$100,000	3.13%	1/6/2050	63,408	0.00%
Western & Southern Financial Group, Inc.	$250,000	5.75%	15/7/2033	253,571	0.01%
Western & Southern Life Insurance Co.	$275,000	5.15%	15/1/2049	245,225	0.01%
Western & Southern Life Insurance Co.	$150,000	3.75%	28/4/2061	100,737	0.00%
Western Digital Corp.	$250,000	2.85%	1/2/2029	222,466	0.01%
Western Digital Corp.	$200,000	3.10%	1/2/2032	166,606	0.00%
Western Midstream Operating LP	$610,000	4.05%	1/2/2030	572,227	0.01%
Western Midstream Operating LP	$120,000	5.45%	1/4/2044	106,517	0.00%
Western Midstream Operating LP	$515,000	5.30%	1/3/2048	437,128	0.01%
Western Midstream Operating LP	$55,000	5.50%	15/8/2048	47,666	0.00%
Western Midstream Operating LP	$665,000	5.25%	1/2/2050	569,471	0.01%
Western Union Co.	$350,000	2.75%	15/3/2031	296,420	0.01%
Western Union Co.	$25,000	6.20%	17/11/2036	25,280	0.00%
Westinghouse Air Brake Technologies Corp.	$75,000	3.45%	15/11/2026	73,138	0.00%
Westinghouse Air Brake Technologies Corp.	$575,000	4.70%	15/9/2028	569,780	0.01%
Westinghouse Air Brake Technologies Corp.	$150,000	5.61%	11/3/2034	151,915	0.00%
Westlake Corp.	$625,000	3.60%	15/8/2026	612,525	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Westlake Corp.	€200,000	1.63%	17/7/2029	193,237	0.00%
Westlake Corp.	$200,000	2.88%	15/8/2041	133,870	0.00%
Westlake Corp.	$580,000	3.13%	15/8/2051	360,240	0.01%
Westlake Corp.	$275,000	3.38%	15/8/2061	164,816	0.00%
WestRock MWV LLC	$150,000	8.20%	15/1/2030	170,148	0.00%
Weyerhaeuser Co.	$165,000	4.00%	15/11/2029	157,429	0.00%
Weyerhaeuser Co.	$500,000	4.00%	15/4/2030	473,708	0.01%
Weyerhaeuser Co.	$200,000	7.38%	15/3/2032	222,794	0.01%
Weyerhaeuser Co.	$225,000	3.38%	9/3/2033	195,508	0.00%
Weyerhaeuser Co.	$325,000	4.00%	9/3/2052	244,490	0.01%
Whirlpool Corp.	$500,000	4.75%	26/2/2029	492,977	0.01%
Whirlpool Corp.	$200,000	2.40%	15/5/2031	164,517	0.00%
Whirlpool Corp.	$100,000	5.50%	1/3/2033	97,655	0.00%
Whirlpool Corp.	$200,000	5.75%	1/3/2034	196,107	0.00%
Whirlpool Corp.	$50,000	4.50%	1/6/2046	38,570	0.00%
Whirlpool Corp.	$200,000	4.60%	15/5/2050	151,033	0.00%
Whirlpool Finance Luxembourg Sarl	€500,000	1.10%	9/11/2027	486,790	0.01%
Whistler Pipeline LLC	$175,000	5.70%	30/9/2031	174,687	0.00%
Whistler Pipeline LLC	$500,000	5.95%	30/9/2034	501,645	0.01%
William Marsh Rice University	$85,000	3.57%	15/5/2045	67,361	0.00%
William Marsh Rice University	$200,000	3.77%	15/5/2055	153,808	0.00%
Williams Cos, Inc.	$275,000	5.40%	2/3/2026	276,914	0.01%
Williams Cos, Inc.	$635,000	3.75%	15/6/2027	618,727	0.01%
Williams Cos, Inc.	$305,000	5.30%	15/8/2028	307,901	0.01%
Williams Cos, Inc.	$375,000	4.90%	15/3/2029	372,186	0.01%
Williams Cos, Inc.	$250,000	4.80%	15/11/2029	246,762	0.01%
Williams Cos, Inc.	$1,050,000	3.50%	15/11/2030	964,812	0.02%
Williams Cos, Inc.	$75,000	7.50%	15/1/2031	82,862	0.00%
Williams Cos, Inc.	$540,000	2.60%	15/3/2031	465,123	0.01%
Williams Cos, Inc.	$475,000	4.65%	15/8/2032	452,291	0.01%
Williams Cos, Inc.	$275,000	5.65%	15/3/2033	277,509	0.01%
Williams Cos, Inc.	$425,000	5.15%	15/3/2034	413,017	0.01%
Williams Cos, Inc.	$495,000	6.30%	15/4/2040	514,182	0.01%
Williams Cos, Inc.	$160,000	5.80%	15/11/2043	156,875	0.00%
Williams Cos, Inc.	$210,000	5.40%	4/3/2044	196,757	0.00%
Williams Cos, Inc.	$335,000	5.75%	24/6/2044	324,325	0.01%
Williams Cos, Inc.	$480,000	5.10%	15/9/2045	430,528	0.01%
Williams Cos, Inc.	$635,000	4.85%	1/3/2048	542,209	0.01%
Williams Cos, Inc.	$230,000	3.50%	15/10/2051	156,501	0.00%
Williams Cos, Inc.	$100,000	5.30%	15/8/2052	91,344	0.00%
Williams Cos, Inc.	$400,000	5.80%	15/11/2054	390,888	0.01%
Willis North America, Inc.	$500,000	4.65%	15/6/2027	498,901	0.01%
Willis North America, Inc.	$500,000	4.50%	15/9/2028	491,258	0.01%
Willis North America, Inc.	$225,000	2.95%	15/9/2029	204,829	0.00%
Willis North America, Inc.	$250,000	5.35%	15/5/2033	248,487	0.01%
Willis North America, Inc.	$50,000	5.05%	15/9/2048	44,017	0.00%
Willis North America, Inc.	$300,000	3.88%	15/9/2049	219,983	0.00%
Willis North America, Inc.	$300,000	5.90%	5/3/2054	294,600	0.01%
Willis-Knighton Medical Center	$225,000	3.07%	1/3/2051	140,368	0.00%
Wisconsin Electric Power Co.	$345,000	1.70%	15/6/2028	312,458	0.01%
Wisconsin Electric Power Co.	$200,000	5.00%	15/5/2029	201,492	0.00%
Wisconsin Electric Power Co.	$100,000	5.63%	15/5/2033	103,798	0.00%
Wisconsin Electric Power Co.	$150,000	4.60%	1/10/2034	143,009	0.00%
Wisconsin Electric Power Co.	$100,000	5.70%	1/12/2036	103,669	0.00%
Wisconsin Electric Power Co.	$105,000	4.30%	15/10/2048	86,463	0.00%
Wisconsin Electric Power Co.	$200,000	5.05%	1/10/2054	181,856	0.00%
Wisconsin Power & Light Co.	$250,000	3.05%	15/10/2027	239,148	0.01%
Wisconsin Power & Light Co.	$400,000	3.00%	1/7/2029	368,790	0.01%
Wisconsin Power & Light Co.	$300,000	1.95%	16/9/2031	244,479	0.01%
Wisconsin Power & Light Co.	$200,000	3.95%	1/9/2032	184,962	0.00%
Wisconsin Power & Light Co.	$100,000	5.38%	30/3/2034	99,531	0.00%
Wisconsin Power & Light Co.	$95,000	6.38%	15/8/2037	100,956	0.00%
Wisconsin Power & Light Co.	$110,000	3.65%	1/4/2050	78,649	0.00%
Wisconsin Public Service Corp.	$100,000	4.55%	1/12/2029	98,654	0.00%
Wisconsin Public Service Corp.	$95,000	4.75%	1/11/2044	84,179	0.00%
Wisconsin Public Service Corp.	$100,000	3.30%	1/9/2049	68,663	0.00%
Wisconsin Public Service Corp.	$325,000	2.85%	1/12/2051	200,568	0.00%
Workday, Inc.	$200,000	3.50%	1/4/2027	194,868	0.00%
Workday, Inc.	$475,000	3.70%	1/4/2029	451,866	0.01%
Workday, Inc.	$640,000	3.80%	1/4/2032	582,412	0.01%
WP Carey, Inc.	$350,000	4.25%	1/10/2026	346,293	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
WP Carey, Inc.	$100,000	3.85%	15/7/2029	95,148	0.00%
WP Carey, Inc.	$200,000	2.40%	1/2/2031	170,009	0.00%
WP Carey, Inc.	$275,000	2.25%	1/4/2033	216,824	0.00%
WP Carey, Inc.	€461,000	3.70%	19/11/2034	471,023	0.01%
WPC Eurobond BV	€108,000	2.13%	15/4/2027	110,064	0.00%
WPC Eurobond BV	€200,000	1.35%	15/4/2028	196,432	0.00%
WPC Eurobond BV	€500,000	0.95%	1/6/2030	458,898	0.01%
WR Berkley Corp.	$230,000	4.75%	1/8/2044	201,181	0.00%
WR Berkley Corp.	$150,000	4.00%	12/5/2050	113,673	0.00%
WR Berkley Corp.	$200,000	3.55%	30/3/2052	137,746	0.00%
WRKCo, Inc.	$100,000	3.38%	15/9/2027	96,267	0.00%
WRKCo, Inc.	$100,000	4.00%	15/3/2028	96,926	0.00%
WRKCo, Inc.	$200,000	3.90%	1/6/2028	192,906	0.00%
WRKCo, Inc.	$625,000	4.90%	15/3/2029	621,078	0.01%
WRKCo, Inc.	$300,000	3.00%	15/6/2033	251,814	0.01%
WW Grainger, Inc.	$350,000	4.60%	15/6/2045	312,339	0.01%
WW Grainger, Inc.	$275,000	3.75%	15/5/2046	213,832	0.00%
WW Grainger, Inc.	$50,000	4.20%	15/5/2047	41,266	0.00%
Wyeth LLC	$850,000	5.95%	1/4/2037	887,635	0.02%
Xcel Energy, Inc.	$250,000	3.35%	1/12/2026	243,664	0.01%
Xcel Energy, Inc.	$425,000	1.75%	15/3/2027	397,855	0.01%
Xcel Energy, Inc.	$490,000	4.00%	15/6/2028	474,093	0.01%
Xcel Energy, Inc.	$250,000	2.60%	1/12/2029	223,336	0.01%
Xcel Energy, Inc.	$250,000	3.40%	1/6/2030	229,376	0.01%
Xcel Energy, Inc.	$200,000	4.60%	1/6/2032	190,447	0.00%
Xcel Energy, Inc.	$270,000	5.45%	15/8/2033	268,172	0.01%
Xcel Energy, Inc.	$275,000	5.50%	15/3/2034	273,743	0.01%
Xcel Energy, Inc.	$175,000	6.50%	1/7/2036	186,910	0.00%
Xcel Energy, Inc.	$200,000	3.50%	1/12/2049	137,476	0.00%
Xilinx, Inc.	$240,000	2.38%	1/6/2030	211,566	0.00%
XL Group Ltd.	$100,000	5.25%	15/12/2043	92,555	0.00%
XPO, Inc.	$900,000	6.25%	1/6/2028	906,194	0.02%
Xylem, Inc.	$300,000	1.95%	30/1/2028	275,060	0.01%
Xylem, Inc.	$100,000	2.25%	30/1/2031	85,234	0.00%
Xylem, Inc.	$175,000	4.38%	1/11/2046	142,933	0.00%
Yale University	$175,000	1.48%	15/4/2030	148,878	0.00%
Yale University	$150,000	2.40%	15/4/2050	89,423	0.00%
Yale-New Haven Health Services Corp.	$150,000	2.50%	1/7/2050	86,761	0.00%
Zimmer Biomet Holdings, Inc.	€200,000	1.16%	15/11/2027	197,883	0.00%
Zimmer Biomet Holdings, Inc.	$400,000	5.35%	1/12/2028	405,897	0.01%
Zimmer Biomet Holdings, Inc.	$325,000	2.60%	24/11/2031	277,301	0.01%
Zimmer Biomet Holdings, Inc.	$300,000	5.20%	15/9/2034	294,218	0.01%
Zimmer Biomet Holdings, Inc.	$250,000	4.45%	15/8/2045	209,537	0.00%
Zions Bancorp NA	$100,000	3.25%	29/10/2029	89,174	0.00%
Zions Bancorp NA	$100,000	6.82%	19/11/2035	100,961	0.00%
Zoetis, Inc.	$425,000	3.00%	12/9/2027	407,361	0.01%
Zoetis, Inc.	$175,000	3.90%	20/8/2028	169,616	0.00%
Zoetis, Inc.	$440,000	2.00%	15/5/2030	378,588	0.01%
Zoetis, Inc.	$400,000	5.60%	16/11/2032	412,112	0.01%
Zoetis, Inc.	$375,000	4.70%	1/2/2043	333,474	0.01%
Zoetis, Inc.	$225,000	3.95%	12/9/2047	173,817	0.00%
Zoetis, Inc.	$50,000	4.45%	20/8/2048	41,253	0.00%
Zoetis, Inc.	$300,000	3.00%	15/5/2050	192,382	0.00%
				2,770,554,420	**56.96%**
Total Fixed Income				**4,791,979,916**	**98.52%**
Total Transferable Securities				**4,791,979,916**	**98.52%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2023: (0.00%))				
Futures (0.00%) (31 December 2023: (0.00%))				
US Treasury Ultra 10 Year March 2025	(51)	$(5,802,279)	125,342	0.00%
Euro-Bund March 2025	(21)	€(2,844,830)	44,102	0.00%
US Treasury Note 5 Year March 2025	7	$742,219	1,914	0.00%
US Treasury Ultra Bond March 2025	4	$473,750	1,875	0.00%
US Treasury Note 2 Year March 2025	28	$5,756,153	909	0.00%
US Treasury Note 10 Year March 2025	(15)	$(1,632,094)	844	0.00%
Long Gilt March 2025	10	£930,460	(7,965)	(0.00%)
Euro-Buxl 30 Year Bond March 2025	4	€565,160	(35,663)	(0.00%)
Euro-Schatz March 2025	144	€15,468,974	(65,375)	(0.00%)

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
US Treasury Long Bond March 2025	34	$3,948,656	(77,969)	(0.00%)
			(11,986)	**(0.00%)**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(11,986)**	**(0.00%)**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (0.87%) (31 December 2023: 0.34%)							
Forward Currency Exchange Contracts 0.72% (31 December 2023: (0.42%))							
USD	562,788,951	EUR	(532,113,663)	UBS AG	3/1/2025	11,785,228	0.24%
USD	281,394,476	EUR	(266,056,832)	HSBC Bank	3/1/2025	5,892,614	0.12%
USD	281,394,475	EUR	(266,056,831)	Royal Bank of Canada	3/1/2025	5,892,614	0.12%
USD	186,995,493	GBP	(147,121,574)	UBS AG	3/1/2025	2,740,447	0.06%
USD	75,884,163	CAD	(106,120,283)	Royal Bank of Canada	2/1/2025	2,097,288	0.04%
USD	75,884,162	CAD	(106,120,282)	Toronto-Dominion Bank	2/1/2025	2,097,288	0.04%
USD	34,428,298	JPY	(5,146,018,337)	JPMorgan Chase Bank	7/1/2025	1,668,883	0.04%
USD	15,978,287	AUD	(24,520,339)	UBS AG	3/1/2025	796,523	0.02%
USD	15,978,189	AUD	(24,520,340)	JPMorgan Chase Bank	3/1/2025	796,425	0.02%
USD	11,576,209	CHF	(10,157,177)	UBS AG	6/1/2025	364,504	0.01%
USD	10,371,091	EUR	(9,797,700)	Toronto-Dominion Bank	3/1/2025	225,572	0.01%
USD	7,403,494	EUR	(7,000,000)	Toronto-Dominion Bank	3/1/2025	154,994	0.00%
USD	10,094,477	EUR	(9,600,000)	Toronto-Dominion Bank	3/1/2025	153,676	0.00%
USD	5,257,345	EUR	(5,000,000)	Toronto-Dominion Bank	3/1/2025	79,845	0.00%
USD	1,385,709	NZD	(2,341,459)	JPMorgan Chase Bank	6/1/2025	73,887	0.00%
USD	5,777,417	EUR	(5,511,000)	BNP Paribas	3/1/2025	70,776	0.00%
USD	4,097,417	CAD	(5,800,000)	HSBC Bank	2/1/2025	64,598	0.00%
USD	3,451,819	GBP	(2,705,932)	Toronto-Dominion Bank	3/1/2025	62,910	0.00%
USD	2,487,813	CHF	(2,200,000)	BNP Paribas	6/1/2025	59,407	0.00%
USD	2,003,482	KRW	(2,877,280,001)	Barclays Bank plc	6/1/2025	48,836	0.00%
USD	1,867,362	SGD	(2,500,000)	State Street Bank & Trust Co.	3/1/2025	34,786	0.00%
USD	2,160,773	GBP	(1,700,000)	Royal Bank of Canada	3/1/2025	31,693	0.00%
USD	1,087,026	NZD	(1,900,000)	Toronto-Dominion Bank	6/1/2025	22,536	0.00%
JPY	5,146,018,337	USD	(32,743,817)	JPMorgan Chase Bank	7/1/2025	15,598	0.00%
USD	991,331	KRW	(1,438,640,000)	State Street Bank & Trust Co.	5/2/2025	13,084	0.00%
USD	356,644	CAD	(500,000)	State Street Bank & Trust Co.	2/1/2025	8,987	0.00%
USD	378,342	AUD	(600,000)	Toronto-Dominion Bank	3/1/2025	6,852	0.00%
KRW	1,438,640,001	USD	(975,349)	BNP Paribas	6/1/2025	1,974	0.00%
USD	76,821	CHF	(69,215)	JPMorgan Chase Bank	3/1/2025	446	0.00%
USD	75,888,708	GBP	(60,611,003)	UBS AG	4/2/2025	402	0.00%
EUR	4,200,000	USD	(4,354,523)	JPMorgan Chase Bank	4/2/2025	291	0.00%
USD	37,944,354	GBP	(30,305,501)	Toronto-Dominion Bank	4/2/2025	202	0.00%
USD	37,944,353	GBP	(30,305,501)	State Street Bank & Trust Co.	4/2/2025	201	0.00%
USD	37,944,306	GBP	(30,305,501)	HSBC Bank	4/2/2025	153	0.00%
USD	417,317	CAD	(600,000)	State Street Bank & Trust Co.	2/1/2025	129	0.00%
USD	15,368,208	AUD	(24,820,339)	JPMorgan Chase Bank	4/2/2025	(4)	(0.00%)
USD	15,368,198	AUD	(24,820,340)	UBS AG	4/2/2025	(15)	(0.00%)
GBP	3,500,000	USD	(4,382,232)	BNP Paribas	4/2/2025	(40)	(0.00%)
USD	2,376,685	NZD	(4,241,459)	JPMorgan Chase Bank	4/2/2025	(95)	(0.00%)
USD	1,834,957	SGD	(2,500,000)	State Street Bank & Trust Co.	4/2/2025	(147)	(0.00%)
USD	976,163	KRW	(1,438,640,001)	BNP Paribas	5/2/2025	(2,084)	(0.00%)
USD	76,273,689	CAD	(109,570,282)	Toronto-Dominion Bank	3/2/2025	(2,655)	(0.00%)
USD	76,273,690	CAD	(109,570,283)	Royal Bank of Canada	3/2/2025	(2,655)	(0.00%)
USD	147,228,298	EUR	(142,000,000)	JPMorgan Chase Bank	4/2/2025	(5,877)	(0.00%)
USD	13,680,228	CHF	(12,357,177)	UBS AG	4/2/2025	(5,899)	(0.00%)
USD	248,836,594	EUR	(240,000,000)	UBS AG	4/2/2025	(9,899)	(0.00%)
USD	304,965,820	EUR	(294,136,026)	BNP Paribas	4/2/2025	(12,173)	(0.00%)
KRW	1,438,640,000	USD	(990,253)	State Street Bank & Trust Co.	6/1/2025	(12,931)	(0.00%)
USD	440,648,135	EUR	(425,000,000)	State Street Bank & Trust Co.	4/2/2025	(17,530)	(0.00%)
USD	32,852,727	JPY	(5,146,018,337)	JPMorgan Chase Bank	4/2/2025	(18,837)	(0.00%)
						35,172,808	**0.72%**
Hedge Share Class Level Forward Currency Exchange Contracts (1.59%) (31 December 2023: 0.76%)							
USD	169,546,500	GBP	(135,000,000)	Toronto-Dominion Bank	3/1/2025	472,512	0.01%
USD	169,533,000	GBP	(135,000,000)	Royal Bank of Canada	3/1/2025	459,012	0.01%
USD	169,506,000	GBP	(135,000,000)	HSBC Bank	3/1/2025	432,012	0.01%
USD	169,452,000	GBP	(135,000,000)	BNP Paribas	3/1/2025	378,012	0.01%
USD	169,438,500	GBP	(135,000,000)	Royal Bank of Canada	3/1/2025	364,512	0.01%
USD	169,398,000	GBP	(135,000,000)	BNP Paribas	3/1/2025	324,012	0.01%
USD	169,290,000	GBP	(135,000,000)	Royal Bank of Canada	3/1/2025	216,012	0.00%
USD	169,236,000	GBP	(135,000,000)	Toronto-Dominion Bank	3/1/2025	162,012	0.00%
USD	169,209,000	GBP	(135,000,000)	Royal Bank of Canada	3/1/2025	135,012	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	68,466,452	GBP	(54,567,986)	HSBC Bank	3/1/2025	125,511	0.00%
USD	169,168,500	GBP	(135,000,000)	Royal Bank of Canada	3/1/2025	94,512	0.00%
CHF	42,455,436	USD	(47,001,031)	UBS AG	4/2/2025	20,267	0.00%
USD	722,141	EUR	(681,081)	State Street Bank & Trust Co.	3/1/2025	16,881	0.00%
CHF	31,841,577	USD	(35,250,773)	State Street Bank & Trust Co.	4/2/2025	15,200	0.00%
CHF	31,841,577	USD	(35,250,773)	Toronto-Dominion Bank	4/2/2025	15,200	0.00%
USD	857,995	EUR	(817,201)	BNP Paribas	3/1/2025	11,784	0.00%
USD	901,653	EUR	(860,075)	BNP Paribas	3/1/2025	11,046	0.00%
EUR	233,702,991	USD	(242,307,701)	HSBC Bank	4/2/2025	9,672	0.00%
EUR	228,000,000	USD	(236,394,732)	JPMorgan Chase Bank	4/2/2025	9,436	0.00%
EUR	228,000,000	USD	(236,394,732)	Royal Bank of Canada	4/2/2025	9,436	0.00%
USD	284,513	EUR	(268,715)	Toronto-Dominion Bank	3/1/2025	6,258	0.00%
USD	255,883	EUR	(241,972)	JPMorgan Chase Bank	3/1/2025	5,321	0.00%
USD	325,541	EUR	(310,119)	HSBC Bank	3/1/2025	4,412	0.00%
USD	105,858	CHF	(92,882)	Toronto-Dominion Bank	6/1/2025	3,333	0.00%
GBP	1,748,221	USD	(2,187,116)	JPMorgan Chase Bank	3/1/2025	2,356	0.00%
USD	113,087	EUR	(107,636)	BNP Paribas	3/1/2025	1,630	0.00%
USD	44,226	CHF	(38,933)	BNP Paribas	6/1/2025	1,251	0.00%
USD	81,032	CHF	(72,329)	BNP Paribas	6/1/2025	1,194	0.00%
GBP	1,288,256	USD	(1,612,549)	State Street Bank & Trust Co.	3/1/2025	863	0.00%
USD	27,429	EUR	(25,912)	State Street Bank & Trust Co.	3/1/2025	597	0.00%
USD	29,099	CHF	(25,937)	Toronto-Dominion Bank	6/1/2025	469	0.00%
USD	47,732,819	GBP	(38,123,236)	BNP Paribas	4/2/2025	433	0.00%
USD	12,049	CHF	(10,535)	JPMorgan Chase Bank	6/1/2025	420	0.00%
USD	142,749	EUR	(137,461)	BNP Paribas	3/1/2025	408	0.00%
USD	14,142	CHF	(12,468)	BNP Paribas	6/1/2025	380	0.00%
CHF	252,123	USD	(279,117)	State Street Bank & Trust Co.	4/2/2025	120	0.00%
CHF	252,123	USD	(278,179)	State Street Bank & Trust Co.	6/1/2025	120	0.00%
USD	649,538,331	GBP	(518,634,886)	Toronto-Dominion Bank	3/1/2025	46	0.00%
USD	577,814,187	GBP	(461,365,528)	HSBC Bank	3/1/2025	41	0.00%
USD	583,169,530	GBP	(465,641,592)	State Street Bank & Trust Co.	3/1/2025	41	0.00%
USD	415,793,539	GBP	(331,997,396)	Royal Bank of Canada	3/1/2025	29	0.00%
EUR	72,823	USD	(75,504)	State Street Bank & Trust Co.	4/2/2025	3	0.00%
USD	75,408	EUR	(72,823)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
USD	2,189,472	GBP	(1,748,221)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
USD	241,999,447	EUR	(233,702,991)	HSBC Bank	3/1/2025	(11)	(0.00%)
USD	236,094,000	EUR	(228,000,000)	JPMorgan Chase Bank	3/1/2025	(11)	(0.00%)
USD	236,094,000	EUR	(228,000,000)	Royal Bank of Canada	3/1/2025	(11)	(0.00%)
GBP	1,748,221	USD	(2,188,880)	State Street Bank & Trust Co.	4/2/2025	(12)	(0.00%)
USD	278,205	CHF	(252,123)	State Street Bank & Trust Co.	6/1/2025	(94)	(0.00%)
EUR	72,823	USD	(75,598)	JPMorgan Chase Bank	3/1/2025	(190)	(0.00%)
USD	9,714,141	EUR	(9,369,147)	BNP Paribas	4/2/2025	(357)	(0.00%)
CHF	11,633	USD	(13,266)	Toronto-Dominion Bank	6/1/2025	(425)	(0.00%)
CHF	69,215	USD	(76,849)	JPMorgan Chase Bank	6/1/2025	(448)	(0.00%)
CHF	19,600	USD	(22,224)	JPMorgan Chase Bank	6/1/2025	(589)	(0.00%)
CHF	36,985	USD	(41,541)	Toronto-Dominion Bank	6/1/2025	(716)	(0.00%)
CHF	30,719	USD	(34,653)	BNP Paribas	6/1/2025	(745)	(0.00%)
USD	1,852,122	CHF	(1,673,018)	JPMorgan Chase Bank	4/2/2025	(820)	(0.00%)
EUR	141,056	USD	(147,054)	JPMorgan Chase Bank	3/1/2025	(991)	(0.00%)
CHF	31,762	USD	(36,107)	Toronto-Dominion Bank	6/1/2025	(1,048)	(0.00%)
GBP	737,514	USD	(924,812)	BNP Paribas	3/1/2025	(1,150)	(0.00%)
CHF	49,399	USD	(55,862)	BNP Paribas	6/1/2025	(1,334)	(0.00%)
EUR	103,259	USD	(108,574)	Toronto-Dominion Bank	3/1/2025	(1,649)	(0.00%)
EUR	97,459	USD	(102,635)	JPMorgan Chase Bank	3/1/2025	(1,716)	(0.00%)
CHF	49,837	USD	(56,835)	Toronto-Dominion Bank	6/1/2025	(1,824)	(0.00%)
EUR	154,337	USD	(161,731)	Toronto-Dominion Bank	3/1/2025	(1,915)	(0.00%)
GBP	331,997,396	USD	(415,681,158)	Royal Bank of Canada	4/2/2025	(2,179)	(0.00%)
GBP	461,365,528	USD	(577,657,323)	HSBC Bank	4/2/2025	(2,337)	(0.00%)
EUR	484,376	USD	(503,927)	BNP Paribas	3/1/2025	(2,356)	(0.00%)
CHF	248,326	USD	(277,071)	BNP Paribas	6/1/2025	(2,964)	(0.00%)
CHF	346,813	USD	(385,819)	State Street Bank & Trust Co.	6/1/2025	(3,000)	(0.00%)
GBP	465,641,592	USD	(583,011,943)	State Street Bank & Trust Co.	4/2/2025	(3,089)	(0.00%)
GBP	518,634,886	USD	(649,362,825)	Toronto-Dominion Bank	4/2/2025	(3,457)	(0.00%)
GBP	1,804,834	USD	(2,264,510)	BNP Paribas	3/1/2025	(4,136)	(0.00%)
CHF	125,386	USD	(143,572)	Toronto-Dominion Bank	6/1/2025	(5,168)	(0.00%)
EUR	544,342	USD	(570,596)	BNP Paribas	3/1/2025	(6,930)	(0.00%)
EUR	1,809,902	USD	(1,881,456)	State Street Bank & Trust Co.	3/1/2025	(7,303)	(0.00%)
EUR	439,259	USD	(463,075)	BNP Paribas	3/1/2025	(8,222)	(0.00%)
GBP	543,330	USD	(688,843)	Toronto-Dominion Bank	3/1/2025	(8,377)	(0.00%)
USD	35,135,533	CHF	(31,841,577)	State Street Bank & Trust Co.	6/1/2025	(11,868)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	35,135,533	CHF	(31,841,577)	Toronto-Dominion Bank	6/1/2025	(11,868)	(0.00%)
CHF	432,029	USD	(489,813)	Toronto-Dominion Bank	6/1/2025	(12,931)	(0.00%)
GBP	660,940	USD	(842,182)	BNP Paribas	3/1/2025	(14,421)	(0.00%)
USD	46,847,378	CHF	(42,455,436)	UBS AG	6/1/2025	(15,824)	(0.00%)
CHF	913,316	USD	(1,025,002)	Toronto-Dominion Bank	6/1/2025	(16,865)	(0.00%)
EUR	769,764	USD	(814,127)	HSBC Bank	3/1/2025	(17,036)	(0.00%)
CHF	1,071,751	USD	(1,200,131)	BNP Paribas	6/1/2025	(17,110)	(0.00%)
GBP	1,501,799	USD	(1,901,324)	JPMorgan Chase Bank	3/1/2025	(20,471)	(0.00%)
CHF	608,817	USD	(693,845)	State Street Bank & Trust Co.	6/1/2025	(21,820)	(0.00%)
GBP	6,364,157	USD	(8,005,874)	JPMorgan Chase Bank	3/1/2025	(35,404)	(0.00%)
GBP	2,442,790	USD	(3,099,780)	BNP Paribas	3/1/2025	(40,430)	(0.00%)
GBP	2,736,931	USD	(3,473,127)	Toronto-Dominion Bank	3/1/2025	(45,395)	(0.00%)
GBP	1,905,721	USD	(2,438,724)	State Street Bank & Trust Co.	3/1/2025	(52,000)	(0.00%)
GBP	3,233,713	USD	(4,103,511)	Toronto-Dominion Bank	3/1/2025	(53,609)	(0.00%)
GBP	2,942,103	USD	(3,739,421)	Royal Bank of Canada	3/1/2025	(54,731)	(0.00%)
GBP	2,940,159	USD	(3,737,068)	Royal Bank of Canada	3/1/2025	(54,813)	(0.00%)
EUR	2,956,716	USD	(3,116,570)	BNP Paribas	3/1/2025	(54,890)	(0.00%)
GBP	8,141,881	USD	(10,268,605)	Toronto-Dominion Bank	3/1/2025	(71,714)	(0.00%)
GBP	135,000,000	USD	(169,122,600)	Royal Bank of Canada	4/2/2025	(95,184)	(0.00%)
EUR	5,561,660	USD	(5,882,245)	Toronto-Dominion Bank	3/1/2025	(123,146)	(0.00%)
GBP	54,567,986	USD	(68,447,462)	HSBC Bank	4/2/2025	(125,346)	(0.00%)
GBP	135,000,000	USD	(169,162,425)	Royal Bank of Canada	4/2/2025	(135,009)	(0.00%)
GBP	13,713,089	USD	(17,317,440)	BNP Paribas	3/1/2025	(143,169)	(0.00%)
EUR	9,612,229	USD	(10,107,336)	Toronto-Dominion Bank	3/1/2025	(153,872)	(0.00%)
GBP	135,000,000	USD	(169,189,290)	Toronto-Dominion Bank	4/2/2025	(161,874)	(0.00%)
GBP	11,425,936	USD	(14,520,049)	BNP Paribas	3/1/2025	(210,207)	(0.00%)
GBP	135,000,000	USD	(169,243,425)	Royal Bank of Canada	4/2/2025	(216,009)	(0.00%)
GBP	12,910,000	USD	(16,417,637)	State Street Bank & Trust Co.	3/1/2025	(249,154)	(0.01%)
GBP	12,106,683	USD	(15,422,643)	Toronto-Dominion Bank	3/1/2025	(260,234)	(0.01%)
GBP	14,196,233	USD	(18,089,777)	Toronto-Dominion Bank	3/1/2025	(310,416)	(0.01%)
GBP	135,000,000	USD	(169,351,695)	BNP Paribas	4/2/2025	(324,279)	(0.01%)
GBP	135,000,000	USD	(169,391,250)	Royal Bank of Canada	4/2/2025	(363,834)	(0.01%)
GBP	135,000,000	USD	(169,404,750)	BNP Paribas	4/2/2025	(377,334)	(0.01%)
GBP	135,000,000	USD	(169,459,020)	HSBC Bank	4/2/2025	(431,604)	(0.01%)
GBP	135,000,000	USD	(169,485,750)	Royal Bank of Canada	4/2/2025	(458,334)	(0.01%)
GBP	135,000,000	USD	(169,499,115)	Toronto-Dominion Bank	4/2/2025	(471,699)	(0.01%)
GBP	29,125,525	USD	(37,019,786)	Royal Bank of Canada	3/1/2025	(542,981)	(0.01%)
GBP	24,149,722	USD	(30,806,569)	Toronto-Dominion Bank	3/1/2025	(561,459)	(0.01%)
GBP	36,863,145	USD	(46,854,053)	Toronto-Dominion Bank	3/1/2025	(686,653)	(0.01%)
GBP	56,107,866	USD	(71,325,105)	HSBC Bank	3/1/2025	(1,055,618)	(0.02%)
GBP	130,000,000	USD	(164,758,620)	HSBC Bank	3/1/2025	(1,946,631)	(0.04%)
GBP	107,465,501	USD	(136,591,553)	Royal Bank of Canada	3/1/2025	(2,001,769)	(0.04%)
GBP	130,000,000	USD	(164,966,750)	Royal Bank of Canada	3/1/2025	(2,154,761)	(0.04%)
GBP	130,000,000	USD	(164,992,880)	Royal Bank of Canada	3/1/2025	(2,180,891)	(0.05%)
GBP	130,000,000	USD	(165,007,180)	Royal Bank of Canada	3/1/2025	(2,195,191)	(0.05%)
GBP	130,000,000	USD	(165,094,280)	BNP Paribas	3/1/2025	(2,282,291)	(0.05%)
GBP	124,726,246	USD	(158,530,426)	UBS AG	3/1/2025	(2,323,287)	(0.05%)
GBP	130,000,000	USD	(165,162,270)	Deutsche Bank AG	3/1/2025	(2,350,281)	(0.05%)
GBP	130,000,000	USD	(165,185,800)	BNP Paribas	3/1/2025	(2,373,811)	(0.05%)
GBP	130,000,000	USD	(165,289,540)	State Street Bank & Trust Co.	3/1/2025	(2,477,551)	(0.05%)
GBP	130,000,000	USD	(165,303,190)	Toronto-Dominion Bank	3/1/2025	(2,491,201)	(0.05%)
GBP	130,000,000	USD	(166,266,620)	Royal Bank of Canada	3/1/2025	(3,454,631)	(0.07%)
CHF	102,346,086	USD	(116,644,582)	UBS AG	6/1/2025	(3,672,824)	(0.08%)
EUR	201,143,641	USD	(212,739,170)	HSBC Bank	3/1/2025	(4,454,920)	(0.09%)
EUR	201,143,641	USD	(212,739,170)	Toronto-Dominion Bank	3/1/2025	(4,454,920)	(0.09%)
EUR	268,191,522	USD	(283,652,227)	Royal Bank of Canada	3/1/2025	(5,939,893)	(0.12%)
GBP	432,369,732	USD	(549,554,900)	State Street Bank & Trust Co.	3/1/2025	(8,055,086)	(0.17%)
GBP	442,428,301	USD	(562,338,759)	HSBC Bank	3/1/2025	(8,241,594)	(0.17%)
GBP	527,375,281	USD	(670,308,221)	Toronto-Dominion Bank	3/1/2025	(9,823,466)	(0.20%)
						(77,719,410)	**(1.59%)**
Total OTC Financial Derivative Instruments						**(42,546,602)**	**(0.87%)**
Total Investments						**4,749,421,328**	**97.65%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**114,395,563**	**2.35%**
Net Assets	**4,863,816,891**	**100.00%**

Analysis of Total Assets		US Dollars ($)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	2,988,359,830	60.36%
(b)	Transferable securities dealt in on another regulated market	1,616,779,355	32.66%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	186,840,731	3.77%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	174,986	0.00%
(e)	Total OTC Financial Derivative Instruments	38,575,427	0.78%
(f)	Other assets	120,086,223	2.43%
Total Assets		4,950,816,552	100.00%

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

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	4,791,979,916	4,495,839,449
Financial Derivative Instruments	3,17	38,750,413	38,298,076
Cash	3	37,678,642	33,909,106
Unrealised Appreciation on Spot Currency Contracts		38,769	661
Receivables:			
Interest and Dividends		60,414,930	51,009,252
Capital Shares Issued		12,831,748	7,154,841
Investments Sold		9,095,786	4,803,379
Margin Cash Due from Broker	3	26,348	29,968
Other Receivables		—	60,250
Total Current Assets		**4,950,816,552**	**4,631,104,982**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	81,309,001	22,733,100
Bank Overdraft		—	24
Payables and Other Liabilities:			
Investments Purchased		488,034	33,363,035
Income Distribution Payable		2,867,998	6,872,594
Capital Shares Redeemed		1,763,703	1,601,343
Management Fees Payable	12	570,925	527,796
Total Current Liabilities		**86,999,661**	**65,097,892**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**4,863,816,891**	**4,566,007,090**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
CHF Hedged Acc			
US ($) Equivalent	$115,424,514	$85,513,219	$39,275,852
Net Assets	CHF104,609,237	CHF71,972,201	CHF36,338,018
Number of Shares Outstanding	1,233,090	841,963	443,250
Net Asset Value Per Share[1]	**CHF84.84**	**CHF85.48**	**CHF81.98**
EUR Hedged Acc			
US ($) Equivalent	$218,739,505	$285,890,489	$85,981,787
Net Assets	€211,236,740	€258,806,405	€80,563,868
Number of Shares Outstanding	2,356,405	2,942,637	975,392
Net Asset Value Per Share[1]	**€89.64**	**€87.95**	**€82.60**
Institutional Plus EUR Hedged Acc			
US ($) Equivalent	$483,289,705	$466,106,609	$296,363,175
Net Assets	€466,712,868	€421,949,594	€277,688,620
Number of Shares Outstanding	4,602,513	4,243,648	2,975,901
Net Asset Value Per Share[1]	**€101.40**	**€99.43**	**€93.31**
GBP Hedged Acc			
US ($) Equivalent	$604,081,885	$490,107,096	$390,367,599
Net Assets	£482,359,385	£384,458,037	£324,522,079
Number of Shares Outstanding	4,499,192	3,704,298	3,375,851
Net Asset Value Per Share[1]	**£107.21**	**£103.79**	**£96.13**
GBP Hedged Dist			
US ($) Equivalent	$37,338,535	$511,752,643	$513,572,516
Net Assets	£29,814,820	£401,437,601	£426,945,323
Number of Shares Outstanding	358,640	4,789,797	5,306,379
Net Asset Value Per Share[1]	**£83.13**	**£83.81**	**£80.46**
Institutional Plus GBP Hedged Acc			
US ($) Equivalent	$3,056,203,707	$2,361,347,502	$1,745,386,616
Net Assets	£2,440,378,660	£1,852,327,855	£1,450,982,342
Number of Shares Outstanding	22,623,797	17,750,461	15,021,696
Net Asset Value Per Share[1]	**£107.87**	**£104.35**	**£96.59**
Institutional Plus GBP Hedged Dist[2]			
US ($) Equivalent	$220,289,710	$232,690,823	$319,100,232
Net Assets	£175,901,333	£182,531,242	£265,275,783
Number of Shares Outstanding	1,716,921	1,766,820	2,673,032
Net Asset Value Per Share[1]	**£102.45**	**£103.31**	**£99.24**
USD Hedged Acc			
Net Assets	$128,449,330	$132,598,709	$18,392,752
Number of Shares Outstanding	1,105,834	1,183,524	178,979
Net Asset Value Per Share[1]	**$116.16**	**$112.04**	**$102.76**

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

[2] The share class launched on 29 November 2022.

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		194,212,182	142,073,746
Other Income		463,392	521,467
Net (Loss)/Gain on Financial Instruments		(164,433,859)	366,405,818
Total Investment Income		**30,241,715**	**509,001,031**
Expenses			
Management Fees	12	6,201,846	5,134,250
Transaction Fees and Commissions		14,580	8,905
Total Expenses		**6,216,426**	**5,143,155**
Finance Costs			
Interest Expense		54,887	30,994
Distribution	6	13,708,070	25,441,346
Total Finance Costs		**13,762,957**	**25,472,340**
Net Investment Income		**10,262,332**	**478,385,536**
Taxation	5	(30,459)	(159,264)
Net Increase in Net Assets		**10,231,873**	**478,226,272**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	10,231,873	478,226,272
Capital Transactions		
Subscriptions	2,848,609,367	2,078,471,290
Redemptions	(2,561,031,439)	(1,399,131,001)
Total Capital Transactions	287,577,928	679,340,289
Total Increase for the Year	297,809,801	1,157,566,561
Net Assets		
Beginning of Year	4,566,007,090	3,408,440,529
End of Year	**4,863,816,891**	**4,566,007,090**

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

Vanguard Global Credit Bond Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide a moderate and sustainable level of current income by investing in a diversified portfolio of global credit fixed income bonds.

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks returned 16.69%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US turned in a stronger performance than the rest of the world as a whole.
- Global bonds returned –1.69%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis. US bonds, however, finished in positive territory.
- The fund (which is hedged in US dollars) outpaced its benchmark, which returned 3.52% for the 12 months.
- An underweight to duration helped relative performance, as yields broadly ended the year higher. An allocation to European corporates – in particular, European REITs – also contributed. On the other hand, the fund's bias towards US regional banks (versus non-regional banks) due to fundamentals and valuations detracted, as US banks such as Goldman Sachs and Bank of America outperformed. A structural underweight to supranationals, sovereigns and agencies also detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Credit Index Hedged

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
Institutional AUD Hedged Acc	2.99%	0.90%	1.01%
Benchmark	2.30	-0.56	-0.36
Institutional AUD Hedged Dist	3.00%	—	-1.95%
Benchmark	2.30	—	-2.63
Institutional CHF Hedged Acc	-0.20%	—	-3.15%
Benchmark	-0.92	—	-3.85
Institutional EUR Hedged Acc	2.48%	0.27%	1.18%
Benchmark	1.77	-1.19	-0.08
Institutional EUR Hedged Dist	2.48%	—	4.97%
Benchmark	1.77	—	3.99
Investor GBP Hedged Acc	3.78%	1.24%	2.21%
Benchmark	3.13	-0.15	1.00
Investor GBP Hedged Dist	3.81%	1.23%	1.12%
Benchmark	3.13	-0.15	-0.17
Institutional GBP Hedged Acc	3.84%	—	-0.06%
Benchmark	3.13	—	-0.76
Institutional GBP Hedged Dist	3.84%	—	6.31%
Benchmark	3.13	—	5.37

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
Institutional Plus GBP Hedged Acc	—	—	-0.88%
Benchmark	—	—	-0.59
Institutional Plus GBP Hedged Dist	—	—	-0.88%
Benchmark	—	—	-0.59
Investor USD Hedged Acc	4.15%	2.01%	3.26%
Benchmark	3.52	0.60	2.04
Institutional USD Hedged Acc	4.20%	2.06%	3.31%
Benchmark	3.52	0.60	2.04
Institutional USD Hedged Dist	—	—	-0.72%
Benchmark	—	—	-0.67

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

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

[1] Since-inception returns: Institutional AUD Hedged Acc, 18 September 2019; Institutional AUD Hedged Dist, 4 November 2021; Institutional CHF Hedged Acc and Institutional GBP Hedged Acc, 8 February 2022; Institutional EUR Hedged Acc, Investor GBP Hedged Acc, Investor USD Hedged Acc and Institutional USD Hedged Acc, 14 September 2017; Institutional EUR Hedged Dist and Institutional GBP Hedged Dist, 21 June 2023; Investor GBP Hedged Dist, 11 December 2019; Institutional Plus GBP Hedged Acc and Institutional Plus GBP Hedged Dist, 25 November 2024; Institutional USD Hedged Dist, 7 October 2024.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal	Cost US Dollars ($)
US Treasury Bill 0.00% 28/11/2025	$36,000,000	34,582,705
US Treasury Note 2.63% 31/5/2027	$34,205,000	32,760,772
US Treasury Note 4.50% 15/5/2027	$30,907,000	31,406,218
European Union 2.75% 5/10/2026	€25,645,624	27,775,336
US Treasury Bond 4.50% 15/2/2044	$27,000,000	26,368,242
RCI Banque SA 4.63% 2/10/2026	€23,100,000	25,696,646
US Treasury Inflation Indexed Bonds 2.13% 15/4/2029	$22,067,980	21,939,424
UBS AG 0.00% 12/4/2026	€20,000,000	21,706,000
US Treasury Note 0.63% 30/11/2027	$24,000,000	21,699,375
NatWest Markets plc 5.42% 17/5/2027	$20,260,000	20,260,000
International Finance Facility for Immunisation Co. 4.13% 29/10/2027	$19,959,000	19,905,111
Societe Generale SA 3.00% 12/2/2027	€15,000,000	16,191,240
Bundesrepublik Deutschland Bundesanleihe 2.20% 15/2/2034	€14,575,736	15,561,354
British American Tobacco plc 3.00% 27/12/2173	€14,800,000	15,139,857
Export Development Canada 2.63% 18/1/2029	€13,700,000	14,973,487
US Treasury Bond 2.88% 15/5/2043	$18,500,000	14,556,348
European Investment Bank 3.75% 15/11/2029	$13,899,000	13,865,086
Asian Development Bank 3.63% 28/8/2029	$13,921,000	13,846,105
US Treasury Bond 3.00% 15/8/2048	$17,408,000	13,691,347
US Treasury Note 3.75% 15/4/2026	$13,538,000	13,321,709

Sales	Principal	Proceeds US Dollars ($)
US Treasury Note 2.63% 31/5/2027	$32,000,000	30,577,578
US Treasury Bond 4.50% 15/2/2044	$27,000,000	27,371,498
US Treasury Note 4.50% 15/5/2027	$27,000,000	27,356,806
RCI Banque SA 4.63% 2/10/2026	€23,100,000	25,601,320
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	€20,395,000	22,051,123
US Treasury Inflation Indexed Bonds 2.13% 15/4/2029	$22,067,980	21,987,319
UBS AG 0.00% 12/4/2026	€20,000,000	21,500,547
NatWest Markets plc 5.42% 17/5/2027	$16,060,000	16,053,066
Societe Generale SA 3.00% 12/2/2027	€15,000,000	15,888,056
Bundesrepublik Deutschland Bundesanleihe 2.20% 15/2/2034	€14,575,736	15,609,082
US Treasury Bond 3.00% 15/8/2048	$18,851,000	14,914,888
Export Development Canada 2.63% 18/1/2029	€13,700,000	14,757,034
Bundesobligation 0.00% 9/10/2026	€13,700,000	14,000,434
US Treasury Bond 2.88% 15/5/2043	$16,000,000	13,235,469
US Treasury Note 3.75% 15/4/2026	$13,538,000	13,231,280
LVMH Moet Hennessy Louis Vuitton SE 2.75% 7/11/2027	€11,000,000	11,991,298
Cooperatieve Rabobank UA 5.25% 14/9/2027	£9,100,000	11,974,983
Deutsche Bank AG 0.00% 24/6/2026	£9,400,000	11,967,310
US Treasury Note 4.38% 15/7/2027	$11,000,000	11,075,625
Japan Bank for International Cooperation 4.25% 27/4/2026	$11,202,000	11,073,289

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

Financial Statements
Statement of Investments
31 December 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 97.99% (31 December 2023: 97.49%)					
Fixed Income 97.99% (31 December 2023: 97.49%)					
Australia 4.87% (31 December 2023: 1.64%)					
AGI Finance Pty Ltd.	AUD5,270,000	6.11%	28/6/2030	3,394,065	0.21%
Aurizon Finance Pty Ltd.	AUD6,000,000	3.00%	9/3/2028	3,483,894	0.21%
Aurizon Network Pty Ltd.	AUD4,960,000	6.10%	12/9/2031	3,133,731	0.19%
Ausgrid Finance Pty Ltd.	AUD4,420,000	1.81%	5/2/2027	2,579,564	0.16%
AusNet Services Holdings Pty Ltd.	AUD5,040,000	2.60%	31/7/2029	2,794,204	0.17%
Australia & New Zealand Banking Group Ltd.	$500,000	2.95%	22/7/2030	493,205	0.03%
Australia & New Zealand Banking Group Ltd.	$780,000	6.74%	8/12/2032	831,800	0.05%
Australia & New Zealand Banking Group Ltd.	AUD2,775,000	6.34%	16/1/2034	1,754,436	0.11%
Australia & New Zealand Banking Group Ltd.	AUD1,462,000	6.12%	25/7/2039	932,148	0.06%
Australian Gas Networks Ltd.	AUD800,000	2.15%	28/4/2028	452,334	0.03%
Brisbane Airport Corp. Pty Ltd.	AUD4,440,000	5.90%	8/3/2034	2,804,176	0.17%
Coles Group Treasury Pty Ltd.	AUD950,000	2.10%	27/8/2030	498,617	0.03%
Coles Group Treasury Pty Ltd.	AUD1,410,000	6.21%	28/11/2033	911,150	0.06%
Commonwealth Bank of Australia	AUD8,300,000	6.15%	27/11/2039	5,293,354	0.32%
ETSA Utilities Finance Pty Ltd.	AUD1,940,000	5.11%	3/6/2027	1,212,390	0.07%
Glencore Funding LLC	$310,000	6.13%	6/10/2028	319,965	0.02%
GTA Finance Co. Pty Ltd.	AUD3,430,000	5.40%	4/12/2029	2,134,611	0.13%
Lonsdale Finance Pty Ltd.	AUD7,480,000	2.45%	20/11/2026	4,435,404	0.27%
Macquarie Bank Ltd.	$200,000	3.62%	3/6/2030	182,095	0.01%
Macquarie Bank Ltd.	AUD6,810,000	6.39%	1/3/2034	4,277,112	0.26%
Macquarie Group Ltd.	$850,000	4.10%	21/6/2028	830,664	0.05%
National Australia Bank Ltd.	$440,000	2.99%	21/5/2031	380,524	0.02%
Network Finance Co. Pty Ltd.	AUD1,690,000	2.58%	3/10/2028	958,242	0.06%
Pacific National Finance Pty Ltd.	AUD2,120,000	5.40%	12/5/2027	1,308,056	0.08%
Pacific National Finance Pty Ltd.	AUD3,530,000	3.70%	24/9/2029	1,984,374	0.12%
Perth Airport Pty Ltd.	AUD1,690,000	5.60%	5/3/2031	1,060,886	0.07%
Qantas Airways Ltd.	AUD2,300,000	2.95%	27/11/2029	1,272,212	0.08%
Qantas Airways Ltd.	AUD2,780,000	5.90%	19/9/2034	1,710,522	0.10%
Rio Tinto Finance USA Ltd.	$530,000	5.20%	2/11/2040	511,255	0.03%
Stockland Trust	AUD1,650,000	2.30%	24/3/2028	936,704	0.06%
Sydney Airport Finance Co. Pty Ltd.	AUD4,000,000	5.90%	19/4/2034	2,520,691	0.15%
Victoria Power Networks Finance Pty Ltd.	AUD3,200,000	5.06%	14/3/2029	1,989,638	0.12%
WestConnex Finance Co. Pty Ltd.	AUD7,410,000	6.15%	9/10/2030	4,771,526	0.29%
Westpac Banking Corp.	AUD6,600,000	5.40%	15/1/2029	4,116,956	0.25%
Westpac Banking Corp.	AUD6,000,000	5.31%	19/9/2029	3,720,806	0.23%
Westpac Banking Corp.	$950,000	2.89%	4/2/2030	947,869	0.06%
Westpac Banking Corp.	$230,000	2.96%	16/11/2040	163,590	0.01%
Woolworths Group Ltd.	AUD4,810,000	1.85%	15/11/2027	2,757,905	0.17%
Woolworths Group Ltd.	AUD9,300,000	5.91%	29/11/2034	5,819,846	0.36%
				79,680,521	**4.87%**
Austria 0.13% (31 December 2023: 0.08%)					
Raiffeisen Bank International AG	€500,000	4.63%	21/8/2029	535,639	0.03%
Raiffeisen Bank International AG	€1,500,000	5.25%	2/1/2035	1,593,682	0.10%
				2,129,321	**0.13%**
Azerbaijan 0.13% (31 December 2023: 0.14%)					
Republic of Azerbaijan International Bond	$1,000,000	3.50%	1/9/2032	846,484	0.05%
Southern Gas Corridor CJSC	$1,260,000	6.88%	24/3/2026	1,276,321	0.08%
				2,122,805	**0.13%**
Belgium 0.83% (31 December 2023: 1.53%)					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	$270,000	4.70%	1/2/2036	256,031	0.02%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	$260,000	4.90%	1/2/2046	236,765	0.01%
Anheuser-Busch InBev SA	€1,500,000	3.95%	22/3/2044	1,580,242	0.10%
Anheuser-Busch InBev Worldwide, Inc.	$700,000	5.88%	15/6/2035	734,605	0.04%
Anheuser-Busch InBev Worldwide, Inc.	$660,000	5.45%	23/1/2039	661,416	0.04%
Anheuser-Busch InBev Worldwide, Inc.	$200,000	5.55%	23/1/2049	197,524	0.01%
Argenta Spaarbank NV	€2,600,000	1.00%	29/1/2027	2,582,999	0.16%
Crelan SA	€4,400,000	5.25%	23/1/2032	4,946,178	0.30%
Kingdom of Belgium Government International Bond	$2,626,000	4.88%	10/6/2055	2,443,031	0.15%
				13,638,791	**0.83%**
Bermuda 0.35% (31 December 2023: 0.11%)					
Athora Holding Ltd.	€4,173,000	6.63%	16/6/2028	4,689,824	0.29%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bermuda Government International Bond	$1,010,000	5.00%	15/7/2032	973,599	0.06%
				5,663,423	**0.35%**
Brazil 0.08% (31 December 2023: 0.45%)					
Braskem Netherlands Finance BV	$299,000	4.50%	10/1/2028	273,081	0.02%
Braskem Netherlands Finance BV	$260,000	4.50%	31/1/2030	219,151	0.01%
Braskem Netherlands Finance BV	$679,000	5.88%	31/1/2050	464,140	0.03%
Embraer Netherlands Finance BV	$350,000	7.00%	28/7/2030	361,659	0.02%
				1,318,031	**0.08%**
Canada 1.53% (31 December 2023: 2.59%)					
1011778 BC ULC/New Red Finance, Inc.	$24,000	3.88%	15/1/2028	22,694	0.00%
1011778 BC ULC/New Red Finance, Inc.	$65,000	6.13%	15/6/2029	65,230	0.00%
1011778 BC ULC/New Red Finance, Inc.	$15,000	5.63%	15/9/2029	14,765	0.00%
Air Canada	$35,000	3.88%	15/8/2026	34,019	0.00%
Bausch + Lomb Corp.	$59,000	8.38%	1/10/2028	61,366	0.00%
Bell Telephone Co. of Canada or Bell Canada	$10,000	5.10%	11/5/2033	9,717	0.00%
Bell Telephone Co. of Canada or Bell Canada	$10,000	4.30%	29/7/2049	7,836	0.00%
Bell Telephone Co. of Canada or Bell Canada	$10,000	3.65%	15/8/2052	6,884	0.00%
Bombardier, Inc.	$15,000	7.25%	1/7/2031	15,470	0.00%
Bombardier, Inc.	$10,000	7.00%	1/6/2032	10,171	0.00%
Canadian Government Bond	CAD2,024,000	4.00%	1/6/2041	1,536,475	0.09%
Canadian Government Bond	CAD1,202,000	2.75%	1/12/2048	759,279	0.05%
Canadian Government Bond	CAD1,269,000	1.75%	1/12/2053	628,272	0.04%
Canadian National Railway Co.	$600,000	4.40%	5/8/2052	501,270	0.03%
Canadian Natural Resources Ltd.	$325,000	2.95%	15/7/2030	288,752	0.02%
Canadian Natural Resources Ltd.	$560,000	6.25%	15/3/2038	571,932	0.04%
Canadian Pacific Railway Co.	$160,000	4.80%	1/8/2045	141,650	0.01%
Cenovus Energy, Inc.	$330,000	2.65%	15/1/2032	274,500	0.02%
Cenovus Energy, Inc.	$161,000	5.40%	15/6/2047	143,195	0.01%
Enbridge, Inc.	$230,000	5.30%	5/4/2029	232,390	0.01%
Enbridge, Inc.	$248,000	3.13%	15/11/2029	227,106	0.01%
Enbridge, Inc.	$620,000	6.20%	15/11/2030	652,391	0.04%
Enbridge, Inc.	$350,000	6.70%	15/11/2053	380,036	0.02%
Hudbay Minerals, Inc.	$85,000	4.50%	1/4/2026	83,805	0.01%
NOVA Chemicals Corp.	$60,000	9.00%	15/2/2030	63,292	0.00%
Nutrien Ltd.	$300,000	4.20%	1/4/2029	291,020	0.02%
Nutrien Ltd.	$3,612,000	5.40%	21/6/2034	3,590,961	0.22%
Nutrien Ltd.	$170,000	4.13%	15/3/2035	150,683	0.01%
Nutrien Ltd.	$260,000	5.80%	27/3/2053	255,720	0.02%
Ontario Teachers' Cadillac Fairview Properties Trust	$400,000	3.88%	20/3/2027	390,150	0.02%
Ontario Teachers' Cadillac Fairview Properties Trust	$200,000	4.13%	1/2/2029	192,106	0.01%
Rogers Communications, Inc.	$820,000	3.20%	15/3/2027	792,030	0.05%
Rogers Communications, Inc.	$1,350,000	5.00%	15/2/2029	1,341,747	0.08%
Rogers Communications, Inc.	$200,000	3.80%	15/3/2032	179,812	0.01%
Rogers Communications, Inc.	$310,000	4.55%	15/3/2052	247,665	0.02%
Royal Bank of Canada	$630,000	4.52%	18/10/2028	624,419	0.04%
Royal Bank of Canada	$1,260,000	4.97%	2/8/2030	1,251,643	0.08%
Royal Bank of Canada	$1,470,000	4.65%	18/10/2030	1,439,358	0.09%
South Bow Canadian Infrastructure Holdings Ltd.	$25,000	7.50%	1/3/2055	25,818	0.00%
South Bow Canadian Infrastructure Holdings Ltd.	$10,000	7.63%	1/3/2055	10,259	0.00%
Suncor Energy, Inc.	$105,000	3.75%	4/3/2051	73,732	0.00%
TELUS Corp.	$930,000	3.70%	15/9/2027	902,387	0.06%
TELUS Corp.	$230,000	4.30%	15/6/2049	177,487	0.01%
Toronto-Dominion Bank	$2,040,000	4.78%	17/12/2029	2,012,596	0.12%
TransCanada PipeLines Ltd.[1]	$3,210,000	4.25%	15/5/2028	3,133,552	0.19%
TransCanada PipeLines Ltd.	$950,000	4.10%	15/4/2030	901,867	0.06%
TransCanada PipeLines Ltd.	$240,000	6.20%	15/10/2037	247,192	0.02%
				24,964,701	**1.53%**
Chile 0.11% (31 December 2023: 0.33%)					
Antofagasta plc	$550,000	6.25%	2/5/2034	558,284	0.03%
Empresa Nacional del Petroleo	$1,330,000	5.25%	6/11/2029	1,311,020	0.08%
				1,869,304	**0.11%**
China 0.32% (31 December 2023: 0.00%)					
China Development Bank	€5,000,000	3.38%	16/4/2027	5,245,863	0.32%
				5,245,863	**0.32%**
Colombia 0.81% (31 December 2023: 0.61%)					
Colombia Government International Bond	$8,328,000	3.00%	30/1/2030	6,934,662	0.43%
Colombia Government International Bond	$6,413,000	7.75%	7/11/2036	6,264,072	0.38%
				13,198,734	**0.81%**
Denmark 0.02% (31 December 2023: 0.52%)					
Danske Bank A/S	$320,000	5.43%	1/3/2028	322,753	0.02%
				322,753	**0.02%**

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Dominican Republic 0.06% (31 December 2023: 0.00%)					
Dominican Republic International Bond	$935,000	6.88%	29/1/2026	942,472	0.06%
				942,472	**0.06%**
Finland 0.00% (31 December 2023: 0.18%)					
Amer Sports Co.	$5,000	6.75%	16/2/2031	5,067	0.00%
				5,067	**0.00%**
France 5.06% (31 December 2023: 6.92%)					
Agence Francaise de Developpement EPIC	$13,200,000	4.00%	15/6/2027	12,978,603	0.79%
Ayvens SA	€2,900,000	4.88%	6/10/2028	3,165,079	0.19%
Ayvens SA	€4,700,000	4.00%	24/1/2031	5,018,589	0.31%
BNP Paribas SA	€5,900,000	0.50%	1/9/2028	5,699,457	0.35%
BNP Paribas SA	$600,000	5.50%	20/5/2030	600,661	0.04%
BNP Paribas SA	$970,000	5.28%	19/11/2030	959,960	0.06%
BNP Paribas SA	€5,000,000	1.13%	15/1/2032	4,923,175	0.30%
BNP Paribas SA	€3,800,000	2.50%	31/3/2032	3,829,869	0.23%
BNP Paribas SA	$300,000	5.74%	20/2/2035	299,694	0.02%
BPCE SA	€1,000,000	2.25%	2/3/2032	1,004,154	0.06%
BPCE SA	£10,000,000	2.50%	30/11/2032	11,398,917	0.70%
BPCE SA	$120,000	5.94%	30/5/2035	119,091	0.01%
Credit Agricole Assurances SA	€1,200,000	4.50%	17/12/2034	1,267,586	0.08%
Credit Agricole Assurances SA	€1,600,000	2.63%	29/1/2048	1,604,853	0.10%
Credit Agricole SA	$500,000	5.30%	12/7/2028	503,091	0.03%
Credit Agricole SA	$390,000	4.63%	11/9/2028	384,997	0.02%
Credit Mutuel Arkea SA	€600,000	3.38%	11/3/2031	605,101	0.04%
Electricite de France SA	$885,000	5.70%	23/5/2028	898,477	0.06%
Electricite de France SA	$680,000	6.25%	23/5/2033	712,628	0.04%
Engie SA	€3,500,000	4.00%	11/1/2035	3,747,860	0.23%
Engie SA	€800,000	4.25%	11/1/2043	847,515	0.05%
Groupe des Assurances du Credit Mutuel SADIR	€5,800,000	3.75%	30/4/2029	6,128,305	0.37%
Groupe des Assurances du Credit Mutuel SADIR	€1,200,000	5.00%	30/10/2044	1,284,316	0.08%
ICADE	€800,000	1.75%	10/6/2026	814,543	0.05%
Mercialys SA	€2,700,000	4.00%	10/9/2031	2,811,251	0.17%
SNF Group SACA	$135,000	3.13%	15/3/2027	127,349	0.01%
SNF Group SACA	$50,000	3.38%	15/3/2030	43,757	0.00%
Societe Des Grands Projets EPIC	€2,000,000	3.70%	25/5/2053	2,015,330	0.12%
Societe Des Grands Projets EPIC	€1,200,000	0.70%	15/10/2060	479,656	0.03%
Societe Generale SA	$870,000	2.80%	19/1/2028	825,631	0.05%
Societe Generale SA	$400,000	3.00%	22/1/2030	355,221	0.02%
Societe Generale SA	$200,000	4.03%	21/1/2043	139,211	0.01%
TotalEnergies Capital SA	$525,000	5.28%	10/9/2054	486,682	0.03%
TotalEnergies SE	€3,000,000	2.00%	Perpetual	2,995,421	0.18%
Unibail-Rodamco-Westfield SE	€1,600,000	3.88%	11/9/2034	1,651,302	0.10%
Unibail-Rodamco-Westfield SE	€400,000	2.00%	28/4/2036	342,209	0.02%
Ville de Paris	€1,700,000	3.75%	22/6/2048	1,737,638	0.11%
				82,807,179	**5.06%**
Germany 5.20% (31 December 2023: 7.54%)					
Allianz SE	€1,400,000	4.60%	7/9/2038	1,508,842	0.09%
Aroundtown Finance Sarl	€1,100,000	7.13%	Perpetual	1,113,974	0.07%
Aroundtown SA	€1,100,000	0.00%	16/7/2026	1,086,317	0.07%
Aroundtown SA	€300,000	1.45%	9/7/2028	288,125	0.02%
Aroundtown SA	€3,000,000	4.80%	16/7/2029	3,216,333	0.20%
Aroundtown SA	£300,000	3.63%	10/4/2031	322,925	0.02%
Bayer AG	€1,000,000	1.13%	6/1/2030	924,269	0.06%
Bayer AG	€1,200,000	0.63%	12/7/2031	1,025,274	0.06%
Bayer AG	€1,400,000	1.38%	6/7/2032	1,221,529	0.07%
Bayer AG	€1,300,000	1.00%	12/1/2036	977,582	0.06%
Bundesrepublik Deutschland Bundesanleihe	€8,650,000	5.63%	4/1/2028	9,887,747	0.60%
Bundesrepublik Deutschland Bundesanleihe	€7,527,000	1.00%	15/5/2038	6,445,365	0.39%
Bundesrepublik Deutschland Bundesanleihe	€2,200,000	2.60%	15/5/2041	2,277,352	0.14%
Bundesrepublik Deutschland Bundesanleihe	€1,000,000	3.25%	4/7/2042	1,129,599	0.07%
Bundesrepublik Deutschland Bundesanleihe	€5,250,000	1.25%	15/8/2048	4,178,239	0.26%
City of Munich Germany	€4,000,000	2.75%	26/9/2031	4,144,063	0.25%
Commerzbank AG	€3,000,000	2.63%	8/12/2028	3,085,809	0.19%
Daimler Truck Finance North America LLC	$170,000	5.40%	20/9/2028	172,027	0.01%
Deutsche Bank AG	$100,000	7.15%	13/7/2027	103,052	0.01%
Deutsche Bank AG	$550,000	5.71%	8/2/2028	555,761	0.03%
Deutsche Bank AG	$500,000	6.72%	18/1/2029	518,807	0.03%
Deutsche Bank AG	$560,000	6.82%	20/11/2029	585,873	0.04%
Deutsche Bank AG	€9,700,000	5.63%	19/5/2031	10,250,863	0.63%
Deutsche Bank AG	€4,800,000	4.00%	24/6/2032	4,974,274	0.30%
Deutsche Bank AG	$430,000	7.08%	10/2/2034	442,890	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Deutsche Lufthansa AG[1]	€3,300,000	2.88%	16/5/2027	3,391,216	0.21%
Deutsche Telekom International Finance BV	$265,000	4.88%	6/3/2042	238,710	0.01%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	€5,400,000	2.50%	25/1/2027	5,321,764	0.32%
E.ON SE	€1,600,000	4.13%	25/3/2044	1,679,012	0.10%
Free & Hanseatic City of Hamburg	€5,030,000	2.38%	2/10/2029	5,184,216	0.32%
Siemens Financieringsmaatschappij NV	$930,000	2.88%	11/3/2041	672,495	0.04%
Volkswagen Financial Services NV	£400,000	5.88%	23/5/2029	504,157	0.03%
Volkswagen Group of America Finance LLC	$150,000	1.63%	24/11/2027	135,427	0.01%
Volkswagen International Finance NV	€2,900,000	3.88%	Perpetual	2,930,349	0.18%
Volkswagen International Finance NV	€1,800,000	3.50%	Perpetual	1,675,278	0.10%
Volkswagen International Finance NV	€2,500,000	3.88%	29/3/2026	2,611,067	0.16%
Vonovia SE	€500,000	1.50%	14/6/2041	353,169	0.02%
				85,133,751	**5.20%**
Greece 0.75% (31 December 2023: 0.20%)					
Eurobank SA	€3,000,000	3.25%	12/3/2030	3,082,445	0.19%
Hellenic Republic Government Bond	€6,895,000	3.38%	15/6/2034	7,226,520	0.44%
Hellenic Republic Government Bond	€423,000	4.20%	30/1/2042	465,649	0.03%
Hellenic Republic Government Bond	€1,447,000	4.13%	15/6/2054	1,555,566	0.09%
				12,330,180	**0.75%**
Hungary 0.02% (31 December 2023: 0.11%)					
Hungary Government International Bond	$250,000	6.13%	22/5/2028	253,988	0.02%
				253,988	**0.02%**
Iceland 0.24% (31 December 2023: 0.00%)					
Iceland Government International Bond	€3,603,000	3.50%	21/3/2034	3,890,763	0.24%
				3,890,763	**0.24%**
Indonesia 0.43% (31 December 2023: 0.36%)					
Indonesia Government International Bond	€1,455,000	1.45%	18/9/2026	1,457,842	0.09%
Perusahaan Penerbit SBSN Indonesia III	$5,490,000	5.65%	25/11/2054	5,388,944	0.33%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	€140,000	1.88%	5/11/2031	123,352	0.01%
				6,970,138	**0.43%**
Ireland 0.44% (31 December 2023: 0.80%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$2,140,000	6.10%	15/1/2027	2,187,918	0.13%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$165,000	4.63%	15/10/2027	163,919	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$1,000,000	3.00%	29/10/2028	925,770	0.06%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$150,000	3.30%	30/1/2032	130,780	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$250,000	3.40%	29/10/2033	212,958	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$450,000	3.85%	29/10/2041	353,169	0.02%
Avolon Holdings Funding Ltd.	$169,000	2.13%	21/2/2026	163,473	0.01%
GGAM Finance Ltd.	$15,000	8.00%	15/2/2027	15,481	0.00%
GGAM Finance Ltd.	$70,000	8.00%	15/6/2028	73,519	0.01%
Smurfit Kappa Treasury ULC	$495,000	5.20%	15/1/2030	496,635	0.03%
Smurfit Kappa Treasury ULC	$710,000	5.44%	3/4/2034	709,854	0.04%
Smurfit Kappa Treasury ULC	$650,000	5.78%	3/4/2054	647,176	0.04%
Smurfit Westrock Financing DAC	$1,110,000	5.42%	15/1/2035	1,104,531	0.07%
				7,185,183	**0.44%**
Israel 0.09% (31 December 2023: 0.26%)					
Israel Government International Bond	$1,620,000	5.75%	12/3/2054	1,481,646	0.09%
				1,481,646	**0.09%**
Italy 1.15% (31 December 2023: 0.32%)					
CA Auto Bank SpA	€1,300,000	4.38%	8/6/2026	1,368,738	0.08%
Cassa Depositi e Prestiti SpA	$4,271,000	5.88%	30/4/2029	4,347,513	0.27%
Enel Finance International NV	$700,000	1.63%	12/7/2026	666,720	0.04%
Enel Finance International NV	$580,000	2.50%	12/7/2031	485,051	0.03%
Enel Finance International NV	$470,000	4.75%	25/5/2047	399,698	0.02%
Generali	€400,000	2.12%	1/10/2030	390,367	0.02%
Intesa Sanpaolo SpA	£4,200,000	6.63%	31/5/2033	5,534,028	0.34%
Italy Buoni Poliennali Del Tesoro	€3,312,000	4.05%	30/10/2037	3,572,426	0.22%
UniCredit SpA	€2,000,000	2.20%	22/7/2027	2,048,264	0.13%
				18,812,805	**1.15%**
Ivory Coast 0.24% (31 December 2023: 0.00%)					
Ivory Coast Government International Bond	$4,000,000	8.25%	30/1/2037	3,885,788	0.24%
				3,885,788	**0.24%**
Japan 1.82% (31 December 2023: 2.51%)					
Development Bank of Japan, Inc.	€2,600,000	3.50%	13/9/2027	2,763,230	0.17%
Development Bank of Japan, Inc.	€5,500,000	2.63%	11/9/2028	5,706,574	0.35%
Japan Government Bond	¥262,150,000	1.20%	20/6/2053	1,311,999	0.08%
Japan Government Bond	¥262,150,000	2.20%	20/6/2054	1,651,175	0.10%
Mitsubishi UFJ Financial Group, Inc.	$3,000,000	3.20%	18/7/2029	2,784,411	0.17%
Mitsubishi UFJ Financial Group, Inc.	$400,000	5.26%	17/4/2030	403,155	0.02%
Nomura Holdings, Inc.	$1,075,000	5.59%	2/7/2027	1,087,970	0.07%
Nomura Holdings, Inc.	$3,088,000	5.78%	3/7/2034	3,118,699	0.19%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
ORIX Corp.	€4,200,000	3.45%	22/10/2031	4,313,296	0.26%
Sumitomo Mitsui Financial Group, Inc.	$2,426,000	5.32%	9/7/2029	2,451,785	0.15%
Sumitomo Mitsui Financial Group, Inc.	$3,000,000	3.04%	16/7/2029	2,755,032	0.17%
Sumitomo Mitsui Financial Group, Inc.	$820,000	5.84%	9/7/2044	824,172	0.05%
Takeda Pharmaceutical Co., Ltd.	$325,000	3.03%	9/7/2040	235,676	0.01%
Takeda Pharmaceutical Co., Ltd.	$150,000	3.18%	9/7/2050	97,152	0.01%
Takeda Pharmaceutical Co., Ltd.	$440,000	3.38%	9/7/2060	278,102	0.02%
				29,782,428	**1.82%**
Kazakhstan 0.03% (31 December 2023: 0.00%)					
Development Bank of Kazakhstan JSC	$514,000	5.50%	15/4/2027	516,439	0.03%
				516,439	**0.03%**
Latvia 0.08% (31 December 2023: 0.00%)					
Latvia Government International Bond	$1,310,000	5.13%	30/7/2034	1,272,619	0.08%
				1,272,619	**0.08%**
Lithuania 0.08% (31 December 2023: 0.00%)					
Lithuania Government International Bond	€1,188,000	3.50%	3/7/2031	1,268,311	0.08%
				1,268,311	**0.08%**
Luxembourg 1.60% (31 December 2023: 1.03%)					
ArcelorMittal SA	€3,000,000	3.13%	13/12/2028	3,080,967	0.19%
ArcelorMittal SA	€1,500,000	3.50%	13/12/2031	1,527,314	0.09%
Blackstone Property Partners Europe Holdings Sarl	€10,704,000	1.00%	20/10/2026	10,645,823	0.65%
Blackstone Property Partners Europe Holdings Sarl	€1,300,000	1.25%	26/4/2027	1,284,419	0.08%
Blackstone Property Partners Europe Holdings Sarl	€3,900,000	1.00%	4/5/2028	3,716,730	0.23%
Blackstone Property Partners Europe Holdings Sarl	£2,220,000	2.63%	20/10/2028	2,509,059	0.15%
Blackstone Property Partners Europe Holdings Sarl	€2,300,000	3.63%	29/10/2029	2,380,080	0.14%
Prologis International Funding II SA	€1,000,000	4.38%	1/7/2036	1,088,549	0.07%
				26,232,941	**1.60%**
Macau 0.01% (31 December 2023: 0.00%)					
MGM China Holdings Ltd.	$25,000	7.13%	26/6/2031	25,267	0.00%
Studio City Co., Ltd.	$25,000	7.00%	15/2/2027	25,097	0.00%
Studio City Finance Ltd.	$15,000	5.00%	15/1/2029	13,618	0.00%
Wynn Macau Ltd.	$55,000	5.63%	26/8/2028	52,918	0.01%
Wynn Macau Ltd.	$10,000	5.13%	15/12/2029	9,272	0.00%
				126,172	**0.01%**
Malaysia 0.01% (31 December 2023: 0.04%)					
Petronas Capital Ltd.	$235,000	3.50%	21/4/2030	217,582	0.01%
				217,582	**0.01%**
Mexico 1.21% (31 December 2023: 1.85%)					
Comision Federal de Electricidad	$199,200	5.00%	29/9/2036	173,623	0.01%
FIEMEX Energia - Banco Actinver SA Institucion de Banca Multiple	$498,000	7.25%	31/1/2041	489,609	0.03%
Mexican Bonos	MXN42,900,000	7.50%	26/5/2033	1,747,725	0.11%
Mexican Bonos	MXN78,830,000	7.75%	23/11/2034	3,169,345	0.19%
Mexico Government International Bond	$307,000	5.00%	7/5/2029	296,002	0.02%
Mexico Government International Bond	$2,240,000	4.75%	27/4/2032	2,030,378	0.12%
Mexico Government International Bond	$1,080,000	4.88%	19/5/2033	966,451	0.06%
Mexico Government International Bond	$1,487,000	6.35%	9/2/2035	1,452,185	0.09%
Petroleos Mexicanos	$370,000	4.50%	23/1/2026	356,250	0.02%
Petroleos Mexicanos	$1,293,000	6.88%	4/8/2026	1,271,123	0.08%
Petroleos Mexicanos	$5,050,000	6.50%	13/3/2027	4,879,059	0.30%
Petroleos Mexicanos	$2,000,000	6.70%	16/2/2032	1,742,831	0.10%
Petroleos Mexicanos	$1,914,000	6.38%	23/1/2045	1,272,659	0.08%
				19,847,240	**1.21%**
Morocco 0.07% (31 December 2023: 0.12%)					
Morocco Government International Bond	$1,300,000	2.38%	15/12/2027	1,186,478	0.07%
				1,186,478	**0.07%**
Netherlands 1.49% (31 December 2023: 1.75%)					
ABN AMRO Bank NV	€3,100,000	5.13%	22/2/2033	3,342,529	0.21%
ABN AMRO Bank NV	€3,000,000	5.50%	21/9/2033	3,290,321	0.20%
BAT Netherlands Finance BV	€700,000	5.38%	16/2/2031	794,905	0.05%
Cooperatieve Rabobank UA	$370,000	4.49%	17/10/2029	362,823	0.02%
ING Groep NV	€3,200,000	1.00%	13/11/2030	3,242,470	0.20%
MSD Netherlands Capital BV	€2,400,000	3.75%	30/5/2054	2,453,739	0.15%
NIBC Bank NV	€9,100,000	6.00%	16/11/2028	10,346,049	0.63%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$400,000	5.00%	15/1/2033	389,003	0.02%
Sunrise FinCo I BV	$30,000	4.88%	15/7/2031	27,136	0.00%
Teva Pharmaceutical Finance Netherlands III BV	$150,000	3.15%	1/10/2026	143,998	0.01%
Teva Pharmaceutical Finance Netherlands III BV	$5,000	5.13%	9/5/2029	4,875	0.00%
Teva Pharmaceutical Finance Netherlands III BV	$16,000	4.10%	1/10/2046	11,500	0.00%
VZ Secured Financing BV	$40,000	5.00%	15/1/2032	35,328	0.00%
				24,444,676	**1.49%**

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Norway 0.54% (31 December 2023: 0.00%)					
DNB Bank A.S.A	€5,000,000	3.00%	29/11/2030	5,150,691	0.31%
Public Property Invest A.S.	€2,000,000	4.63%	12/3/2030	2,071,377	0.13%
Statnett SF	€1,600,000	3.38%	26/2/2036	1,653,576	0.10%
				8,875,644	**0.54%**
Oman 0.28% (31 December 2023: 0.00%)					
Oman Government International Bond	$1,021,000	4.75%	15/6/2026	1,010,713	0.06%
Oman Government International Bond	$3,465,000	6.75%	28/10/2027	3,568,640	0.22%
				4,579,353	**0.28%**
Panama 0.03% (31 December 2023: 0.12%)					
Panama Government International Bond	$810,000	4.30%	29/4/2053	474,720	0.03%
				474,720	**0.03%**
Paraguay 0.04% (31 December 2023: 0.16%)					
Paraguay Government International Bond	$750,000	4.70%	27/3/2027	734,911	0.04%
				734,911	**0.04%**
Peru 0.60% (31 December 2023: 0.42%)					
Banco de Credito del Peru SA	$420,000	5.80%	10/3/2035	410,641	0.02%
Peruvian Government International Bond	$7,318,000	2.78%	23/1/2031	6,241,061	0.38%
Peruvian Government International Bond	$2,685,000	5.88%	8/8/2054	2,553,845	0.16%
Petroleos del Peru SA	$330,000	4.75%	19/6/2032	248,381	0.02%
Petroleos del Peru SA	$555,000	5.63%	19/6/2047	355,563	0.02%
				9,809,491	**0.60%**
Poland 0.14% (31 December 2023: 0.08%)					
Bank Gospodarstwa Krajowego	$2,301,000	5.75%	9/7/2034	2,278,727	0.14%
				2,278,727	**0.14%**
Romania 0.07% (31 December 2023: 0.46%)					
Romanian Government International Bond	€1,414,000	1.75%	13/7/2030	1,222,710	0.07%
				1,222,710	**0.07%**
Saudi Arabia 0.28% (31 December 2023: 0.03%)					
Saudi Government International Bond	$4,974,000	5.75%	16/1/2054	4,647,708	0.28%
				4,647,708	**0.28%**
Serbia 0.17% (31 December 2023: 0.26%)					
Serbia International Bond	€3,000,000	1.50%	26/6/2029	2,797,248	0.17%
				2,797,248	**0.17%**
South Africa 0.07% (31 December 2023: 0.00%)					
Republic of South Africa Government International Bond	$1,230,000	7.95%	19/11/2054	1,179,311	0.07%
				1,179,311	**0.07%**
South Korea 0.11% (31 December 2023: 0.95%)					
Korea Electric Power Corp.	$1,860,000	5.38%	6/4/2026	1,871,612	0.11%
				1,871,612	**0.11%**
Spain 1.02% (31 December 2023: 0.27%)					
Banco Santander SA	$1,600,000	5.37%	15/7/2028	1,611,093	0.10%
Banco Santander SA	$400,000	6.61%	7/11/2028	420,373	0.03%
CaixaBank SA	€1,600,000	1.25%	18/6/2031	1,614,255	0.10%
Cepsa Finance SA	€6,500,000	4.13%	11/4/2031	6,770,842	0.41%
Instituto de Credito Oficial	€5,600,000	2.70%	31/10/2030	5,780,927	0.35%
Telefonica Emisiones SA	$500,000	5.52%	1/3/2049	460,789	0.03%
				16,658,279	**1.02%**
Supranational 6.98% (31 December 2023: 1.33%)					
Arab Bank for Economic Development in Africa	€6,000,000	3.75%	25/1/2027	6,349,071	0.39%
Asian Development Bank	$5,199,000	3.63%	28/8/2029	5,020,585	0.31%
Asian Infrastructure Investment Bank	$1,500,000	4.00%	15/1/2027	1,488,688	0.09%
Central American Bank for Economic Integration	$3,447,000	5.00%	25/1/2027	3,460,435	0.21%
Corp. Andina de Fomento	$3,004,000	4.13%	7/1/2028	2,957,906	0.18%
Corp. Andina de Fomento	€4,738,000	3.63%	13/2/2030	5,019,443	0.31%
European Investment Bank	$13,899,000	3.75%	15/11/2029	13,471,655	0.82%
European Investment Bank	€2,837,000	3.00%	15/7/2033	3,004,103	0.18%
European Investment Bank	€5,207,000	2.63%	4/9/2034	5,328,299	0.33%
European Stability Mechanism	€4,749,000	2.63%	18/9/2029	4,951,397	0.30%
European Union	€25,645,624	2.75%	5/10/2026	26,799,806	1.64%
European Union	€4,060,000	3.00%	4/12/2034	4,242,481	0.26%
European Union	€2,379,000	2.63%	4/2/2048	2,212,354	0.13%
European Union	€4,278,000	0.30%	4/11/2050	2,219,501	0.14%
European Union	€806,877	0.70%	6/7/2051	468,652	0.03%
International Development Association	$3,347,000	4.38%	27/11/2029	3,325,065	0.20%
International Finance Facility for Immunisation Co.	$19,959,000	4.13%	29/10/2027	19,789,876	1.21%
Isdb Trust Services No 2 Sarl	€3,860,000	3.46%	14/11/2028	4,119,289	0.25%
US Foods, Inc.	$15,000	5.75%	15/4/2033	14,574	0.00%
				114,243,180	**6.98%**
Sweden 0.51% (31 December 2023: 0.73%)					
Castellum AB	€400,000	4.13%	10/12/2030	417,392	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Heimstaden Bostad Treasury BV	€700,000	1.00%	13/4/2028	661,380	0.04%
Heimstaden Bostad Treasury BV	€500,000	1.63%	13/10/2031	440,275	0.03%
Swedbank AB	$750,000	5.00%	20/11/2029	747,661	0.05%
Swedbank AB	€5,800,000	3.63%	23/8/2032	6,054,293	0.37%
				8,321,001	**0.51%**
Switzerland 1.26% (31 December 2023: 2.93%)					
Credit Suisse USA LLC	$940,000	7.13%	15/7/2032	1,040,240	0.06%
Glencore Finance Canada Ltd.	$90,000	5.55%	25/10/2042	84,297	0.01%
Helvetia Europe SA	€400,000	2.75%	30/9/2041	382,846	0.02%
Raiffeisen Schweiz Genossenschaft	€4,800,000	5.23%	1/11/2027	5,258,042	0.32%
Richemont International Holding SA	€4,000,000	1.13%	26/5/2032	3,610,839	0.22%
UBS AG	$1,000,000	7.50%	15/2/2028	1,070,754	0.07%
UBS AG	AUD1,931,000	5.87%	24/11/2028	1,219,490	0.07%
UBS Group AG	€1,000,000	1.25%	1/9/2026	1,007,006	0.06%
UBS Group AG	$1,480,000	6.33%	22/12/2027	1,517,608	0.09%
UBS Group AG	$2,795,000	4.28%	9/1/2028	2,730,105	0.17%
UBS Group AG	$370,000	4.25%	23/3/2028	359,491	0.02%
UBS Group AG	$1,723,000	5.62%	13/9/2030	1,750,454	0.11%
UBS Group AG	$680,000	3.09%	14/5/2032	592,301	0.04%
				20,623,473	**1.26%**
United Arab Emirates 0.22% (31 December 2023: 0.29%)					
Abu Dhabi Developmental Holding Co. PJSC	$3,490,000	5.38%	8/5/2029	3,519,588	0.22%
				3,519,588	**0.22%**
United Kingdom 9.61% (31 December 2023: 8.33%)					
AstraZeneca plc	$330,000	4.00%	18/9/2042	273,293	0.02%
AstraZeneca plc	$525,000	4.38%	17/8/2048	444,273	0.03%
Aviva plc	£1,100,000	6.88%	20/5/2058	1,390,359	0.09%
BAE Systems plc	$1,680,000	5.13%	26/3/2029	1,682,716	0.10%
BAE Systems plc	$750,000	5.50%	26/3/2054	731,659	0.05%
Barclays plc	$200,000	5.30%	9/8/2026	200,336	0.01%
Barclays plc	$875,000	4.84%	9/5/2028	859,293	0.05%
Barclays plc	$360,000	4.84%	10/9/2028	357,665	0.02%
Barclays plc	$4,200,000	7.39%	2/11/2028	4,449,682	0.27%
Barclays plc	£4,564,000	3.75%	22/11/2030	5,616,892	0.34%
Barclays plc	€500,000	1.13%	22/3/2031	504,377	0.03%
Barclays plc	€2,600,000	4.51%	31/1/2033	2,849,046	0.17%
Barclays plc	€800,000	4.35%	8/5/2035	862,332	0.05%
Barclays plc	$540,000	3.33%	24/11/2042	390,753	0.02%
BAT Capital Corp.	$2,200,000	3.22%	6/9/2026	2,143,916	0.13%
BAT Capital Corp.	$884,000	3.56%	15/8/2027	855,359	0.05%
BAT Capital Corp.	$800,000	2.26%	25/3/2028	735,164	0.05%
BAT Capital Corp.	$400,000	2.73%	25/3/2031	345,351	0.02%
BAT Capital Corp.	$5,055,000	4.74%	16/3/2032	4,864,439	0.30%
BAT Capital Corp.	$537,000	4.39%	15/8/2037	463,525	0.03%
BAT Capital Corp.	$475,000	7.08%	2/8/2043	512,196	0.03%
BAT Capital Corp.	$350,000	4.54%	15/8/2047	276,189	0.02%
BAT Capital Corp.	$330,000	5.65%	16/3/2052	301,433	0.02%
Belron UK Finance plc	$15,000	5.75%	15/10/2029	15,051	0.00%
British American Tobacco plc	€14,800,000	3.00%	Perpetual	15,018,892	0.92%
CK Hutchison Group Telecom Finance SA	£3,681,000	2.63%	17/10/2034	3,323,515	0.20%
Close Brothers Finance plc	£4,300,000	1.63%	3/12/2030	4,121,419	0.25%
easyJet plc	€2,925,000	3.75%	20/3/2031	3,076,557	0.19%
Flutter Treasury Designated Activity Co.	$15,000	6.38%	29/4/2029	15,214	0.00%
Heathrow Funding Ltd.	€1,200,000	1.13%	8/10/2030	1,100,912	0.07%
Howden UK Refinance plc/Howden UK Refinance 2 plc/Howden US Refinance LLC	$10,000	7.25%	15/2/2031	10,150	0.00%
Howden UK Refinance plc/Howden UK Refinance 2 plc/Howden US Refinance LLC	$62,000	8.13%	15/2/2032	63,251	0.00%
HSBC Holdings plc	$4,530,000	5.89%	14/8/2027	4,593,954	0.28%
HSBC Holdings plc	$1,059,000	5.13%	19/11/2028	1,058,566	0.06%
HSBC Holdings plc	$1,220,000	3.97%	22/5/2030	1,152,222	0.07%
HSBC Holdings plc	$1,140,000	5.29%	19/11/2030	1,131,892	0.07%
HSBC Holdings plc	$2,800,000	2.80%	24/5/2032	2,379,368	0.15%
HSBC Holdings plc	€8,600,000	6.36%	16/11/2032	9,579,706	0.59%
HSBC Holdings plc	$2,250,000	5.87%	18/11/2035	2,197,276	0.13%
HSBC Holdings plc	$200,000	6.50%	15/9/2037	204,023	0.01%
HSBC Holdings plc	£2,500,000	7.00%	7/4/2038	3,302,951	0.20%
HSBC Holdings plc	$250,000	6.33%	9/3/2044	263,453	0.02%
HSBC Holdings plc	$500,000	5.25%	14/3/2044	459,442	0.03%
Imperial Brands Finance plc	$200,000	6.13%	27/7/2027	205,317	0.01%
Lloyds Banking Group plc	$1,240,000	4.58%	10/12/2025	1,233,942	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Lloyds Banking Group plc	$540,000	4.72%	11/8/2026	538,910	0.03%
Lloyds Banking Group plc	$300,000	7.95%	15/11/2033	335,445	0.02%
Lloyds Banking Group plc	$100,000	4.34%	9/1/2048	78,449	0.01%
Lseg US Finance Corp.	$370,000	4.88%	28/3/2027	370,256	0.02%
Motability Operations Group plc	€4,000,000	3.88%	24/1/2034	4,244,482	0.26%
Motability Operations Group plc	€1,700,000	4.25%	17/6/2035	1,848,235	0.11%
Motability Operations Group plc	£700,000	4.88%	17/1/2043	776,159	0.05%
Nationwide Building Society	€9,500,000	3.83%	24/7/2032	10,071,070	0.62%
NatWest Markets plc	$4,200,000	5.42%	17/5/2027	4,253,515	0.26%
RELX Capital, Inc.	$100,000	3.00%	22/5/2030	90,783	0.01%
Rothesay Life plc	£1,103,000	8.00%	30/10/2025	1,407,458	0.09%
Rothesay Life plc	£2,480,000	3.38%	12/7/2026	3,021,007	0.18%
Rothesay Life plc	£400,000	7.73%	16/5/2033	532,744	0.03%
Santander UK Group Holdings plc	$300,000	6.83%	21/11/2026	304,328	0.02%
Severn Trent Utilities Finance plc	€3,400,000	4.00%	5/3/2034	3,597,915	0.22%
Severn Trent Utilities Finance plc	£2,000,000	5.88%	31/7/2038	2,528,406	0.15%
Sky Group Finance Ltd.	$75,000	6.50%	15/10/2035	79,730	0.01%
United Kingdom Gilt	£2,356,000	1.63%	22/10/2028	2,691,068	0.16%
United Kingdom Gilt	£3,863,000	4.13%	22/7/2029	4,792,215	0.29%
United Kingdom Gilt	£1,760,000	0.38%	22/10/2030	1,772,937	0.11%
United Kingdom Gilt	£316,000	3.75%	29/1/2038	356,769	0.02%
United Kingdom Gilt	£690,000	4.25%	7/9/2039	807,814	0.05%
United Kingdom Gilt	£1,440,000	4.50%	7/12/2042	1,697,079	0.10%
United Kingdom Gilt	£750,000	1.50%	22/7/2047	494,070	0.03%
United Kingdom Gilt	£500,000	1.75%	22/1/2049	340,270	0.02%
United Kingdom Gilt	£700,669	3.75%	22/10/2053	696,543	0.04%
United Kingdom Gilt	£50,000	3.50%	22/7/2068	46,155	0.00%
United Utilities Water Finance plc	€5,000,000	3.75%	23/5/2034	5,197,363	0.32%
United Utilities Water Finance plc	£2,000,000	5.75%	28/5/2051	2,375,914	0.15%
Vodafone Group plc	$133,000	6.15%	27/2/2037	139,595	0.01%
Vodafone Group plc	$750,000	5.63%	10/2/2053	713,079	0.04%
Vodafone Group plc	$1,390,000	5.75%	28/6/2054	1,343,189	0.08%
Yorkshire Water Finance plc	£7,014,000	1.75%	26/11/2026	8,170,923	0.50%
Yorkshire Water Finance plc	£3,100,000	1.75%	27/10/2032	2,873,980	0.18%
Yorkshire Water Finance plc	£3,800,000	2.75%	18/4/2041	3,037,517	0.19%
				157,242,693	**9.61%**
United States 46.66% (31 December 2023: 47.42%)					
AbbVie, Inc.[1]	$3,030,000	4.95%	15/3/2031	3,028,271	0.19%
AbbVie, Inc.	$1,124,000	4.05%	21/11/2039	961,090	0.06%
AbbVie, Inc.	$665,000	4.25%	21/11/2049	541,591	0.03%
Advanced Drainage Systems, Inc.	$10,000	6.38%	15/6/2030	10,002	0.00%
Advanced Micro Devices, Inc.	$400,000	4.39%	1/6/2052	334,337	0.02%
AdventHealth Obligated Group	$900,000	2.80%	15/11/2051	557,218	0.03%
AEP Texas, Inc.	$535,000	5.45%	15/5/2029	542,265	0.03%
AEP Transmission Co. LLC	$220,000	4.25%	15/9/2048	175,405	0.01%
AEP Transmission Co. LLC	$210,000	3.65%	1/4/2050	152,042	0.01%
AEP Transmission Co. LLC	$280,000	2.75%	15/8/2051	168,184	0.01%
AEP Transmission Co. LLC	$270,000	5.40%	15/3/2053	257,406	0.02%
AES Corp.	$420,000	5.45%	1/6/2028	422,232	0.03%
Aflac, Inc.	$100,000	4.75%	15/1/2049	87,728	0.01%
Agilent Technologies, Inc.	$470,000	4.75%	9/9/2034	447,643	0.03%
Agree LP	$80,000	2.00%	15/6/2028	72,457	0.00%
Air Lease Corp.	$225,000	2.88%	15/1/2026	220,108	0.01%
Air Lease Corp.	$125,000	3.75%	1/6/2026	123,061	0.01%
Air Lease Corp.	$30,000	4.63%	1/10/2028	29,523	0.00%
Air Products & Chemicals, Inc.	$150,000	2.70%	15/5/2040	106,977	0.01%
Alabama Power Co.	$150,000	4.15%	15/8/2044	123,175	0.01%
Alcon Finance Corp.	$540,000	3.80%	23/9/2049	396,352	0.02%
Alexandria Real Estate Equities, Inc.	$400,000	4.75%	15/4/2035	375,671	0.02%
Alexandria Real Estate Equities, Inc.	$290,000	3.00%	18/5/2051	177,614	0.01%
Alexandria Real Estate Equities, Inc.	$400,000	5.15%	15/4/2053	356,173	0.02%
Alexandria Real Estate Equities, Inc.	$600,000	5.63%	15/5/2054	573,302	0.04%
Alleghany Corp.	$500,000	3.63%	15/5/2030	470,046	0.03%
Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer	$20,000	6.50%	1/10/2031	19,806	0.00%
Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer	$25,000	7.38%	1/10/2032	25,218	0.00%
Allina Health System	$195,000	3.89%	15/4/2049	148,044	0.01%
Allison Transmission, Inc.	$78,000	4.75%	1/10/2027	75,683	0.00%
Allstate Corp.	$2,110,000	5.25%	30/3/2033	2,104,130	0.13%
Allstate Corp.	$317,000	5.35%	1/6/2033	318,961	0.02%
Alpha Generation LLC	$5,000	6.75%	15/10/2032	4,943	0.00%
Altria Group, Inc.	$830,000	2.45%	4/2/2032	682,657	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Altria Group, Inc.	$170,000	3.40%	4/2/2041	122,744	0.01%
Altria Group, Inc.	$240,000	5.38%	31/1/2044	223,789	0.01%
Altria Group, Inc.	$205,000	5.95%	14/2/2049	200,858	0.01%
Altria Group, Inc.	$90,000	4.45%	6/5/2050	69,635	0.00%
Amazon.com, Inc.	$120,000	3.88%	22/8/2037	106,086	0.01%
Amazon.com, Inc.	$185,000	2.50%	3/6/2050	110,266	0.01%
Amazon.com, Inc.	$300,000	3.95%	13/4/2052	236,283	0.01%
AMC Networks, Inc.	$5,000	10.25%	15/1/2029	5,310	0.00%
AMC Networks, Inc.	$13,000	4.25%	15/2/2029	10,173	0.00%
Ameren Corp.	$310,000	3.50%	15/1/2031	282,808	0.02%
Ameren Illinois Co.	$150,000	4.15%	15/3/2046	123,901	0.01%
American Airlines, Inc.	$14,000	7.25%	15/2/2028	14,328	0.00%
American Airlines, Inc.	$35,000	8.50%	15/5/2029	36,711	0.00%
American Airlines, Inc./AAdvantage Loyalty IP Ltd.	$21,000	5.50%	20/4/2026	20,951	0.00%
American Airlines, Inc./AAdvantage Loyalty IP Ltd.	$106,000	5.75%	20/4/2029	105,189	0.01%
American Axle & Manufacturing, Inc.	$31,000	5.00%	1/10/2029	28,344	0.00%
American Builders & Contractors Supply Co., Inc.	$10,000	4.00%	15/1/2028	9,577	0.00%
American Builders & Contractors Supply Co., Inc.	$7,000	3.88%	15/11/2029	6,375	0.00%
American Express Co.	$1,932,000	5.04%	26/7/2028	1,939,036	0.12%
American Express Co.	$5,908,000	5.28%	26/7/2035	5,841,437	0.36%
American Honda Finance Corp.	$175,000	1.80%	13/1/2031	144,422	0.01%
American Tower Corp.	$175,000	3.60%	15/1/2028	168,158	0.01%
Amgen, Inc.	$145,000	5.15%	15/11/2041	134,470	0.01%
Amgen, Inc.	$670,000	5.60%	2/3/2043	652,089	0.04%
Amgen, Inc.	$800,000	3.38%	21/2/2050	548,028	0.03%
Amgen, Inc.	$315,000	5.65%	2/3/2053	303,665	0.02%
Amgen, Inc.	$340,000	2.77%	1/9/2053	197,867	0.01%
Amgen, Inc.	$375,000	5.75%	2/3/2063	359,726	0.02%
AmWINS Group, Inc.	$17,000	6.38%	15/2/2029	17,075	0.00%
AmWINS Group, Inc.	$3,000	4.88%	30/6/2029	2,815	0.00%
Antero Midstream Partners LP/Antero Midstream Finance Corp.	$15,000	6.63%	1/2/2032	15,116	0.00%
Aon Global Ltd.	$75,000	4.60%	14/6/2044	63,521	0.00%
Aon Global Ltd.	$215,000	4.75%	15/5/2045	184,970	0.01%
Aon North America, Inc.	$1,310,000	5.15%	1/3/2029	1,314,643	0.08%
Aon North America, Inc.	$1,050,000	5.75%	1/3/2054	1,025,277	0.06%
Apollo Global Management, Inc.	$941,000	5.80%	21/5/2054	945,000	0.06%
Apollo Global Management, Inc.	$809,000	6.00%	15/12/2054	799,061	0.05%
Appalachian Power Co.	$50,000	4.50%	1/3/2049	40,057	0.00%
Appalachian Power Co.	$80,000	3.70%	1/5/2050	55,674	0.00%
AppLovin Corp.	$1,364,000	5.13%	1/12/2029	1,359,809	0.08%
AppLovin Corp.	$454,000	5.38%	1/12/2031	454,355	0.03%
Arcosa, Inc.	$5,000	6.88%	15/8/2032	5,082	0.00%
Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance plc	$2,000	6.00%	15/6/2027	1,984	0.00%
Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance plc	$84,000	4.00%	1/9/2029	72,172	0.00%
Ares Capital Corp.	$440,000	5.88%	1/3/2029	444,018	0.03%
Ares Capital Corp.	$1,200,000	5.95%	15/7/2029	1,214,330	0.07%
Ares Strategic Income Fund	$741,000	5.70%	15/3/2028	740,957	0.05%
Ares Strategic Income Fund	$106,000	6.35%	15/8/2029	107,898	0.01%
Ares Strategic Income Fund	$302,000	5.60%	15/2/2030	298,211	0.02%
Arthur J Gallagher & Co.	$296,000	4.60%	15/12/2027	294,838	0.02%
Arthur J Gallagher & Co.	$1,098,000	5.00%	15/2/2032	1,083,626	0.07%
Arthur J Gallagher & Co.	$2,940,000	5.55%	15/2/2055	2,822,883	0.17%
Asbury Automotive Group, Inc.	$145,000	4.50%	1/3/2028	138,907	0.01%
Ascent Resources Utica Holdings LLC/ARU Finance Corp.	$50,000	6.63%	15/10/2032	49,718	0.00%
AT&T, Inc.	$250,000	4.30%	15/2/2030	241,959	0.02%
AT&T, Inc.	$731,000	5.40%	15/2/2034	734,320	0.05%
AT&T, Inc.	$405,000	4.50%	15/5/2035	374,721	0.02%
AT&T, Inc.	$655,000	4.90%	15/8/2037	617,358	0.04%
AT&T, Inc.	$255,000	3.50%	1/6/2041	195,340	0.01%
AT&T, Inc.	$190,000	4.75%	15/5/2046	164,988	0.01%
AT&T, Inc.	$1,130,000	3.50%	15/9/2053	761,686	0.05%
AT&T, Inc.	$648,000	3.55%	15/9/2055	437,108	0.03%
AT&T, Inc.	$262,000	3.80%	1/12/2057	181,429	0.01%
AT&T, Inc.	$990,000	3.65%	15/9/2059	656,575	0.04%
Athene Holding Ltd.	$1,510,000	6.25%	1/4/2054	1,516,505	0.09%
Athene Holding Ltd.	$1,967,000	6.63%	15/10/2054	1,962,357	0.12%
Atkore, Inc.	$13,000	4.25%	1/6/2031	11,499	0.00%
Atlassian Corp.	$1,260,000	5.25%	15/5/2029	1,268,609	0.08%
Atlassian Corp.	$1,080,000	5.50%	15/5/2034	1,085,573	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Atmos Energy Corp.	$280,000	6.20%	15/11/2053	298,791	0.02%
Atmos Energy Corp.	$1,400,000	5.00%	15/12/2054	1,259,784	0.08%
AutoZone, Inc.	$5,000,000	5.10%	15/7/2029	5,025,647	0.31%
AutoZone, Inc.	$2,000,000	5.40%	15/7/2034	1,988,895	0.12%
Axalta Coating Systems Dutch Holding B BV	$5,000	7.25%	15/2/2031	5,174	0.00%
Ball Corp.	$31,000	2.88%	15/8/2030	26,550	0.00%
Ball Corp.	$37,500	3.13%	15/9/2031	31,815	0.00%
Bank of America Corp.	$3,500,000	5.93%	15/9/2027	3,561,378	0.22%
Bank of America Corp.	$1,140,000	6.20%	10/11/2028	1,180,376	0.07%
Bank of America Corp.	$400,000	3.97%	5/3/2029	387,808	0.02%
Bank of America Corp.	$200,000	2.09%	14/6/2029	181,307	0.01%
Bank of America Corp.	$475,000	3.19%	23/7/2030	437,217	0.03%
Bank of America Corp.	$400,000	2.59%	29/4/2031	351,584	0.02%
Bank of America Corp.	$1,860,000	2.69%	22/4/2032	1,599,354	0.10%
Bank of America Corp.	$2,290,000	5.52%	25/10/2035	2,248,554	0.14%
Bank of America Corp.	$540,000	4.08%	23/4/2040	459,033	0.03%
Bank of America Corp.	$1,155,000	2.68%	19/6/2041	799,938	0.05%
Bank of America Corp.	$150,000	3.31%	22/4/2042	112,281	0.01%
Bank of New York Mellon Corp.	$400,000	4.60%	26/7/2030	394,930	0.02%
Bank of New York Mellon Corp.	$750,000	5.06%	22/7/2032	748,301	0.05%
Bank of New York Mellon Corp.	$740,000	6.47%	25/10/2034	800,097	0.05%
Bank of New York Mellon Corp.	$1,420,000	5.19%	14/3/2035	1,404,142	0.09%
Baxter International, Inc.	$3,000,000	1.73%	1/4/2031	2,436,503	0.15%
Beacon Roofing Supply, Inc.	$3,000	6.50%	1/8/2030	3,043	0.00%
Becton Dickinson & Co.	$695,000	4.87%	8/2/2029	692,658	0.04%
Becton Dickinson & Co.	€4,300,000	3.52%	8/2/2031	4,527,368	0.28%
Becton Dickinson & Co.	$31,000	4.69%	15/12/2044	26,825	0.00%
Becton Dickinson & Co.	$25,000	4.67%	6/6/2047	21,360	0.00%
Becton Dickinson Euro Finance Sarl	€4,800,000	4.03%	7/6/2036	5,125,673	0.31%
Becton Dickinson Euro Finance Sarl	€1,300,000	1.34%	13/8/2041	937,510	0.06%
Berkshire Hathaway Energy Co.	$200,000	2.85%	15/5/2051	122,358	0.01%
Berkshire Hathaway Finance Corp.	$710,000	3.85%	15/3/2052	537,143	0.03%
Beth Israel Lahey Health, Inc.	$365,000	3.08%	1/7/2051	225,355	0.01%
Big River Steel LLC/BRS Finance Corp.	$36,000	6.63%	31/1/2029	35,968	0.00%
Black Hills Corp.	$1,600,000	6.00%	15/1/2035	1,650,564	0.10%
BlackRock Funding, Inc.	$1,624,000	5.35%	8/1/2055	1,553,962	0.10%
BlackRock, Inc.	$800,000	4.75%	25/5/2033	782,240	0.05%
Blackstone Holdings Finance Co. LLC	$392,000	2.00%	30/1/2032	315,541	0.02%
Block, Inc.	$42,000	6.50%	15/5/2032	42,431	0.00%
Blue Owl Capital Corp.	$1,482,000	5.95%	15/3/2029	1,488,076	0.09%
Blue Racer Midstream LLC/Blue Racer Finance Corp.	$24,000	7.00%	15/7/2029	24,510	0.00%
Blue Racer Midstream LLC/Blue Racer Finance Corp.	$10,000	7.25%	15/7/2032	10,275	0.00%
Boeing Co.	$1,040,000	6.30%	1/5/2029	1,078,355	0.07%
Boeing Co.	$658,000	5.15%	1/5/2030	649,380	0.04%
Boeing Co.	$816,000	3.63%	1/2/2031	740,798	0.05%
Boeing Co.	$1,332,000	6.39%	1/5/2031	1,392,624	0.09%
Boeing Co.	$936,000	6.53%	1/5/2034	980,508	0.06%
Boeing Co.	$1,085,000	5.81%	1/5/2050	1,007,205	0.06%
Boeing Co.	$370,000	6.86%	1/5/2054	393,399	0.02%
Boeing Co.	$280,000	7.01%	1/5/2064	297,730	0.02%
Booking Holdings, Inc.	€300,000	4.00%	1/3/2044	313,218	0.02%
Boost Newco Borrower LLC	$10,000	7.50%	15/1/2031	10,476	0.00%
BorgWarner, Inc.	$275,000	4.95%	15/8/2029	273,424	0.02%
BorgWarner, Inc.	$560,000	5.40%	15/8/2034	551,102	0.03%
BP Capital Markets BV	€600,000	0.93%	4/12/2040	404,340	0.03%
Bristol-Myers Squibb Co.	$1,160,000	5.65%	22/2/2064	1,117,612	0.07%
Broadcom, Inc.	$1,650,000	4.15%	15/2/2028	1,622,319	0.10%
Broadcom, Inc.	$100,000	1.95%	15/2/2028	91,545	0.01%
Broadcom, Inc.	$1,680,000	4.35%	15/2/2030	1,633,939	0.10%
Broadcom, Inc.	$375,000	5.00%	15/4/2030	375,195	0.02%
Broadcom, Inc.	$310,000	4.15%	15/11/2030	296,903	0.02%
Broadcom, Inc.	$500,000	4.15%	15/4/2032	468,460	0.03%
Broadcom, Inc.	$580,000	3.14%	15/11/2035	473,790	0.03%
Broadcom, Inc.	$335,000	3.19%	15/11/2036	269,812	0.02%
Builders FirstSource, Inc.	$30,000	6.38%	1/3/2034	29,632	0.00%
Burlington Northern Santa Fe LLC[1]	$911,000	5.75%	1/5/2040	933,323	0.06%
Burlington Northern Santa Fe LLC	$2,969,000	4.55%	1/9/2044	2,585,748	0.16%
Burlington Northern Santa Fe LLC	$335,000	5.50%	15/3/2055	328,908	0.02%
Cable One, Inc.	$9,000	4.00%	15/11/2030	7,516	0.00%
Cadence Design Systems, Inc.	$560,000	4.70%	10/9/2034	537,008	0.03%
Caesars Entertainment, Inc.	$5,000	6.50%	15/2/2032	5,024	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Calpine Corp.	$32,000	4.50%	15/2/2028	30,694	0.00%
Calpine Corp.	$20,000	5.13%	15/3/2028	19,395	0.00%
Camden Property Trust	$150,000	3.35%	1/11/2049	103,227	0.01%
Campbell Soup Co.	$980,000	2.38%	24/4/2030	858,242	0.05%
Canpack SA/Canpack US LLC	$101,000	3.88%	15/11/2029	91,208	0.01%
Capital One Financial Corp.	$210,000	5.47%	1/2/2029	211,510	0.01%
Capital One Financial Corp.	$980,000	6.31%	8/6/2029	1,012,259	0.06%
Capital One Financial Corp.	$1,000,000	5.70%	1/2/2030	1,013,872	0.06%
Capital One Financial Corp.	$500,000	3.27%	1/3/2030	461,756	0.03%
Capital One Financial Corp.	$940,000	7.62%	30/10/2031	1,037,064	0.06%
Capital One Financial Corp.	$400,000	2.62%	2/11/2032	331,925	0.02%
Carnival Corp.	$60,000	5.75%	1/3/2027	59,802	0.00%
Carnival Corp.	$50,000	4.00%	1/8/2028	47,371	0.00%
Carnival Corp.	$1,000	6.00%	1/5/2029	998	0.00%
Carnival Corp.	$5,000	10.50%	1/6/2030	5,342	0.00%
Carnival Holdings Bermuda Ltd.	$20,000	10.38%	1/5/2028	21,306	0.00%
Cboe Global Markets, Inc.	$131,000	1.63%	15/12/2030	108,725	0.01%
Cboe Global Markets, Inc.	$67,000	3.00%	16/3/2032	58,211	0.00%
CCO Holdings LLC/CCO Holdings Capital Corp.	$20,000	5.00%	1/2/2028	19,281	0.00%
CCO Holdings LLC/CCO Holdings Capital Corp.	$130,000	4.75%	1/3/2030	118,706	0.01%
CCO Holdings LLC/CCO Holdings Capital Corp.	$5,000	4.25%	1/2/2031	4,355	0.00%
CCO Holdings LLC/CCO Holdings Capital Corp.	$80,000	4.50%	1/5/2032	68,890	0.00%
CDW LLC/CDW Finance Corp.	$510,000	5.10%	1/3/2030	502,978	0.03%
Celanese US Holdings LLC	€7,000,000	4.78%	19/7/2026	7,360,084	0.45%
Cencora, Inc.	$505,000	4.63%	15/12/2027	504,986	0.03%
Cencora, Inc.	$2,230,000	2.70%	15/3/2031	1,934,893	0.12%
Cencora, Inc.	$240,000	4.30%	15/12/2047	193,926	0.01%
Centene Corp.	$265,000	2.45%	15/7/2028	238,801	0.01%
Centene Corp.	$30,000	3.00%	15/10/2030	25,885	0.00%
CenterPoint Energy Houston Electric LLC	$180,000	3.55%	1/8/2042	138,479	0.01%
CenterPoint Energy Houston Electric LLC	$100,000	5.30%	1/4/2053	94,360	0.01%
CenterPoint Energy Resources Corp.	$450,000	1.75%	1/10/2030	377,097	0.02%
CenterPoint Energy Resources Corp.	$250,000	5.40%	1/3/2033	251,095	0.02%
CenterPoint Energy Resources Corp.	$150,000	4.10%	1/9/2047	117,041	0.01%
CenterPoint Energy, Inc.	$3,930,000	5.40%	1/6/2029	3,974,453	0.24%
CenterPoint Energy, Inc.	$110,000	2.95%	1/3/2030	98,877	0.01%
CenterPoint Energy, Inc.	$470,000	2.65%	1/6/2031	403,939	0.03%
Central Parent LLC/CDK Global II LLC/CDK Financing Co., Inc.	$5,000	8.00%	15/6/2029	5,071	0.00%
Central Parent, Inc./CDK Global, Inc.	$10,000	7.25%	15/6/2029	9,895	0.00%
Champ Acquisition Corp.	$5,000	8.38%	1/12/2031	5,121	0.00%
Charles Schwab Corp.	$115,000	5.64%	19/5/2029	117,323	0.01%
Charles Schwab Corp.	$520,000	6.20%	17/11/2029	541,663	0.03%
Charles Schwab Corp.	$1,685,000	6.14%	24/8/2034	1,766,472	0.11%
Chart Industries, Inc.	$5,000	7.50%	1/1/2030	5,200	0.00%
Chart Industries, Inc.	$5,000	9.50%	1/1/2031	5,355	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$770,000	4.20%	15/3/2028	744,278	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	$3,074,000	6.10%	1/6/2029	3,132,918	0.19%
Charter Communications Operating LLC/Charter Communications Operating Capital	$375,000	2.30%	1/2/2032	296,859	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	$1,530,000	6.65%	1/2/2034	1,575,035	0.10%
Charter Communications Operating LLC/Charter Communications Operating Capital	$570,000	3.50%	1/3/2042	387,644	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	$190,000	6.48%	23/10/2045	179,512	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$715,000	5.38%	1/5/2047	584,227	0.04%
Chemours Co.	$91,000	4.63%	15/11/2029	79,142	0.01%
Chemours Co.	$15,000	8.00%	15/1/2033	14,655	0.00%
Cheniere Corpus Christi Holdings LLC	$140,000	3.70%	15/11/2029	131,421	0.01%
Cheniere Energy Partners LP	$35,000	4.00%	1/3/2031	32,395	0.00%
Cheniere Energy Partners LP	$1,635,000	3.25%	31/1/2032	1,418,517	0.09%
Cheniere Energy Partners LP	$100,000	5.95%	30/6/2033	102,186	0.01%
Cheniere Energy, Inc.	$20,000	4.63%	15/10/2028	19,612	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	$150,000	3.70%	1/6/2028	144,108	0.01%
Children's Hospital of Philadelphia	$150,000	2.70%	1/7/2050	93,020	0.01%
CHS/Community Health Systems, Inc.	$50,000	5.63%	15/3/2027	47,947	0.00%
CHS/Community Health Systems, Inc.	$30,000	10.88%	15/1/2032	30,952	0.00%
Chubb INA Holdings LLC	$180,000	4.35%	3/11/2045	153,419	0.01%
Churchill Downs, Inc.	$59,000	5.50%	1/4/2027	58,307	0.00%

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Churchill Downs, Inc.	$28,000	4.75%	15/1/2028	26,998	0.00%
Churchill Downs, Inc.	$10,000	5.75%	1/4/2030	9,814	0.00%
Cigna Group	$215,000	2.38%	15/3/2031	182,043	0.01%
Cigna Group	$920,000	3.40%	15/3/2050	604,546	0.04%
Citibank NA	$3,080,000	5.57%	30/4/2034	3,117,835	0.19%
Citigroup, Inc.	$450,000	4.45%	29/9/2027	443,761	0.03%
Citigroup, Inc.	$200,000	4.08%	23/4/2029	194,037	0.01%
Citigroup, Inc.	$3,190,000	4.54%	19/9/2030	3,098,897	0.19%
Citigroup, Inc.	$350,000	2.98%	5/11/2030	315,944	0.02%
Citigroup, Inc.	$1,700,000	2.57%	3/6/2031	1,481,588	0.09%
Citigroup, Inc.	$200,000	2.52%	3/11/2032	166,622	0.01%
Citigroup, Inc.	$470,000	6.17%	25/5/2034	478,653	0.03%
Citigroup, Inc.	$760,000	5.83%	13/2/2035	756,542	0.05%
Citigroup, Inc.	$190,000	4.65%	30/7/2045	165,460	0.01%
Citigroup, Inc.	$140,000	4.65%	23/7/2048	120,129	0.01%
City of Hope	$463,000	4.38%	15/8/2048	372,908	0.02%
Civitas Resources, Inc.	$14,000	8.38%	1/7/2028	14,548	0.00%
Civitas Resources, Inc.	$58,000	8.63%	1/11/2030	60,767	0.00%
Civitas Resources, Inc.	$8,000	8.75%	1/7/2031	8,341	0.00%
Clarios Global LP/Clarios US Finance Co.	$32,000	8.50%	15/5/2027	32,145	0.00%
Clearway Energy Operating LLC	$80,000	4.75%	15/3/2028	76,493	0.01%
Clearway Energy Operating LLC	$130,000	3.75%	15/2/2031	113,132	0.01%
Clearway Energy Operating LLC	$4,000	3.75%	15/1/2032	3,413	0.00%
Cleveland-Cliffs, Inc.	$50,000	7.00%	15/3/2032	49,093	0.00%
Cleveland-Cliffs, Inc.	$50,000	7.38%	1/5/2033	49,177	0.00%
Cloud Software Group, Inc.	$10,000	6.50%	31/3/2029	9,814	0.00%
Cloud Software Group, Inc.	$55,000	8.25%	30/6/2032	56,708	0.00%
CMS Energy Corp.	$300,000	4.88%	1/3/2044	266,042	0.02%
CNX Resources Corp.	$15,000	7.38%	15/1/2031	15,401	0.00%
CNX Resources Corp.	$10,000	7.25%	1/3/2032	10,169	0.00%
Coca-Cola Co.	€1,100,000	3.75%	15/8/2053	1,151,858	0.07%
Coca-Cola Co.	$910,000	5.20%	14/1/2055	865,537	0.05%
Columbia Pipelines Holding Co. LLC	$525,000	5.68%	15/1/2034	518,288	0.03%
Comcast Corp.	$3,000,000	1.95%	15/1/2031	2,509,382	0.15%
Comcast Corp.	$240,000	4.40%	15/8/2035	220,935	0.01%
Comcast Corp.	$180,000	6.55%	1/7/2039	194,623	0.01%
Comcast Corp.	$330,000	3.25%	1/11/2039	250,363	0.02%
Comcast Corp.	$285,000	4.50%	15/1/2043	238,400	0.01%
Comcast Corp.	$250,000	4.00%	15/8/2047	190,844	0.01%
Comcast Corp.	$135,000	4.95%	15/10/2058	116,905	0.01%
Comcast Corp.	$765,000	2.65%	15/8/2062	399,969	0.02%
Comcast Corp.	$1,120,000	2.99%	1/11/2063	631,511	0.04%
CommonSpirit Health	$460,000	4.35%	1/11/2042	384,306	0.02%
Commonwealth Edison Co.	$245,000	3.80%	1/10/2042	193,364	0.01%
Commonwealth Edison Co.	$100,000	3.13%	15/3/2051	64,786	0.00%
Commonwealth Edison Co.	$610,000	5.30%	1/2/2053	575,495	0.04%
Conagra Brands, Inc.	$465,000	5.30%	1/10/2026	469,614	0.03%
ConocoPhillips Co.	$135,000	4.30%	15/11/2044	112,768	0.01%
ConocoPhillips Co.	$400,000	3.80%	15/3/2052	292,584	0.02%
ConocoPhillips Co.	$70,000	5.30%	15/5/2053	64,771	0.00%
ConocoPhillips Co.	$80,000	5.70%	15/9/2063	76,651	0.01%
Consolidated Edison Co. of New York, Inc.	$170,000	5.50%	1/12/2039	168,053	0.01%
Consolidated Edison Co. of New York, Inc.	$460,000	5.70%	15/6/2040	458,520	0.03%
Consolidated Edison Co. of New York, Inc.	$280,000	3.95%	1/4/2050	218,569	0.01%
Consolidated Edison Co. of New York, Inc.[1]	$1,050,000	5.90%	15/11/2053	1,068,096	0.07%
Continental Resources, Inc.	$250,000	2.27%	15/11/2026	236,887	0.01%
Continental Resources, Inc.	$1,932,000	5.75%	15/1/2031	1,910,478	0.12%
Continental Resources, Inc.	$80,000	2.88%	1/4/2032	65,652	0.00%
COPT Defense Properties LP	$350,000	2.25%	15/3/2026	338,684	0.02%
COPT Defense Properties LP	$315,000	2.75%	15/4/2031	268,835	0.02%
Corebridge Financial, Inc.	$220,000	3.65%	5/4/2027	213,791	0.01%
Corebridge Financial, Inc.	$330,000	3.85%	5/4/2029	315,230	0.02%
Corebridge Financial, Inc.	$700,000	3.90%	5/4/2032	637,330	0.04%
Corebridge Financial, Inc.	$190,000	4.35%	5/4/2042	158,051	0.01%
Corebridge Financial, Inc.	$300,000	4.40%	5/4/2052	241,301	0.02%
Coterra Energy, Inc.	$225,000	4.38%	15/3/2029	217,782	0.01%
Coterra Energy, Inc.	$1,590,000	5.40%	15/2/2035	1,542,220	0.09%
Cox Communications, Inc.	$220,000	4.80%	1/2/2035	200,713	0.01%
Cox Communications, Inc.	$490,000	5.80%	15/12/2053	447,109	0.03%
Crown Castle, Inc.	$340,000	4.75%	15/5/2047	287,995	0.02%
CSC Holdings LLC	$15,000	11.75%	31/1/2029	14,787	0.00%

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CSC Holdings LLC	$25,000	3.38%	15/2/2031	17,626	0.00%
CSX Corp.	$345,000	4.75%	15/11/2048	303,803	0.02%
CSX Corp.	$100,000	4.25%	1/11/2066	75,711	0.00%
CubeSmart LP	$525,000	2.25%	15/12/2028	472,202	0.03%
CVS Health Corp.	$2,200,000	1.30%	21/8/2027	1,993,406	0.12%
CVS Health Corp.	$17,000	4.30%	25/3/2028	16,480	0.00%
CVS Health Corp.	$1,195,000	5.40%	1/6/2029	1,195,630	0.07%
CVS Health Corp.	$3,010,000	3.25%	15/8/2029	2,739,986	0.17%
CVS Health Corp.	$1,575,000	5.13%	21/2/2030	1,542,415	0.09%
CVS Health Corp.	$635,000	5.55%	1/6/2031	630,772	0.04%
CVS Health Corp.	$3,000,000	2.13%	15/9/2031	2,402,943	0.15%
CVS Health Corp.	$480,000	5.70%	1/6/2034	471,792	0.03%
CVS Health Corp.	$265,000	4.88%	20/7/2035	240,766	0.02%
CVS Health Corp.	$1,145,000	4.78%	25/3/2038	989,696	0.06%
CVS Health Corp.	$141,000	4.13%	1/4/2040	110,372	0.01%
CVS Health Corp.	$220,000	5.13%	20/7/2045	185,032	0.01%
Dana, Inc.	$20,000	4.25%	1/9/2030	18,594	0.00%
Dana, Inc.	$10,000	4.50%	15/2/2032	9,170	0.00%
DaVita, Inc.	$30,000	3.75%	15/2/2031	25,933	0.00%
DaVita, Inc.	$25,000	6.88%	1/9/2032	25,188	0.00%
DCP Midstream Operating LP	$1,300,000	3.25%	15/2/2032	1,118,498	0.07%
Dell International LLC/EMC Corp.	$3,052,000	4.35%	1/2/2030	2,954,178	0.18%
Dell International LLC/EMC Corp.	$1,019,000	6.20%	15/7/2030	1,068,346	0.07%
Dell International LLC/EMC Corp.	$1,083,000	5.40%	15/4/2034	1,079,343	0.07%
Dell International LLC/EMC Corp.	$151,000	8.35%	15/7/2046	191,732	0.01%
Delta Air Lines, Inc.	$26,000	3.75%	28/10/2029	24,304	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.	$2,896,074	4.75%	20/10/2028	2,856,127	0.17%
Diamond Foreign Asset Co./Diamond Finance LLC	$27,000	8.50%	1/10/2030	28,018	0.00%
Diamondback Energy, Inc.	$1,310,000	5.20%	18/4/2027	1,322,672	0.08%
Diamondback Energy, Inc.	$135,000	3.13%	24/3/2031	119,470	0.01%
Diamondback Energy, Inc.	$2,190,000	5.40%	18/4/2034	2,154,813	0.13%
Diamondback Energy, Inc.	$935,000	5.75%	18/4/2054	877,618	0.05%
Diamondback Energy, Inc.	$530,000	5.90%	18/4/2064	497,832	0.03%
Diebold Nixdorf, Inc.	$7,000	7.75%	31/3/2030	7,187	0.00%
Digital Dutch Finco BV	€5,160,000	1.50%	15/3/2030	4,877,032	0.30%
Digital Dutch Finco BV	€1,600,000	1.25%	1/2/2031	1,455,201	0.09%
Digital Dutch Finco BV	€4,800,000	1.00%	15/1/2032	4,191,784	0.26%
Directv Financing LLC/Directv Financing Co-Obligor, Inc.	$30,000	5.88%	15/8/2027	29,188	0.00%
Discovery Communications LLC	$345,000	4.90%	11/3/2026	344,249	0.02%
Discovery Communications LLC	$396,000	6.35%	1/6/2040	365,976	0.02%
DISH Network Corp.	$19,000	11.75%	15/11/2027	20,095	0.00%
Dominion Energy South Carolina, Inc.	$140,000	5.45%	1/2/2041	136,631	0.01%
Dominion Energy South Carolina, Inc.	$670,000	4.60%	15/6/2043	582,403	0.04%
Dominion Energy, Inc.	$280,000	4.05%	15/9/2042	220,642	0.01%
Dow Chemical Co.	$300,000	2.10%	15/11/2030	254,654	0.02%
Dow Chemical Co.	$350,000	4.38%	15/11/2042	287,615	0.02%
Dow Chemical Co.	$915,000	5.60%	15/2/2054	864,443	0.05%
DR Horton, Inc.	$1,100,000	5.00%	15/10/2034	1,062,855	0.07%
DT Midstream, Inc.	$160,000	4.13%	15/6/2029	149,707	0.01%
DTE Electric Co.	$150,000	3.70%	1/6/2046	113,878	0.01%
DTE Electric Co.	$200,000	4.05%	15/5/2048	159,703	0.01%
DTE Energy Co.	$4,790,000	5.10%	1/3/2029	4,800,675	0.29%
Duke Energy Carolinas LLC	$40,000	2.45%	1/2/2030	35,594	0.00%
Duke Energy Carolinas LLC	$250,000	4.25%	15/12/2041	211,511	0.01%
Duke Energy Carolinas LLC	$400,000	5.35%	15/1/2053	380,385	0.02%
Duke Energy Corp.	$3,930,000	3.40%	15/6/2029	3,682,167	0.23%
Duke Energy Corp.	$150,000	3.30%	15/6/2041	109,936	0.01%
Duke Energy Corp.	$100,000	3.50%	15/6/2051	67,623	0.00%
Duke Energy Florida LLC	$1,890,000	5.88%	15/11/2033	1,967,451	0.12%
Duke Energy Florida LLC	$55,000	3.40%	1/10/2046	38,918	0.00%
Duke Energy Florida LLC	$290,000	6.20%	15/11/2053	305,764	0.02%
Duke Energy Indiana LLC	$100,000	2.75%	1/4/2050	60,295	0.00%
Duke Energy Ohio, Inc.	$240,000	5.65%	1/4/2053	234,453	0.01%
Duke Energy Ohio, Inc.	$940,000	5.55%	15/3/2054	908,934	0.06%
Duke Energy Progress LLC	$380,000	4.10%	15/5/2042	311,135	0.02%
Duke Energy Progress LLC	$300,000	2.50%	15/8/2050	173,381	0.01%
Edison International	$2,170,000	5.25%	15/3/2032	2,147,707	0.13%
Element Solutions, Inc.	$30,500	3.88%	1/9/2028	28,924	0.00%
Elevance Health, Inc.	$465,000	5.15%	15/6/2029	467,747	0.03%
Elevance Health, Inc.	$345,000	3.13%	15/5/2050	219,915	0.01%
Elevance Health, Inc.	$515,000	6.10%	15/10/2052	521,258	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Elevance Health, Inc.	$880,000	5.65%	15/6/2054	843,845	0.05%
Elevance Health, Inc.	$1,955,000	5.70%	15/2/2055	1,885,303	0.12%
Eli Lilly & Co.	$400,000	2.50%	15/9/2060	213,294	0.01%
Ellucian Holdings, Inc.	$20,000	6.50%	1/12/2029	20,066	0.00%
Enbridge Energy Partners LP	$620,000	7.38%	15/10/2045	700,376	0.04%
Endo Finance Holdings, Inc.	$57,000	8.50%	15/4/2031	60,316	0.00%
Energizer Holdings, Inc.	$60,000	4.75%	15/6/2028	57,226	0.00%
Energy Transfer LP	$835,000	4.40%	15/3/2027	827,003	0.05%
Energy Transfer LP	$1,000,000	5.25%	1/7/2029	1,005,011	0.06%
Energy Transfer LP	$590,000	6.55%	1/12/2033	627,017	0.04%
Energy Transfer LP	$430,000	6.05%	1/6/2041	427,863	0.03%
Energy Transfer LP	$270,000	6.50%	1/2/2042	279,621	0.02%
Energy Transfer LP	$165,000	5.30%	1/4/2044	147,494	0.01%
Energy Transfer LP	$150,000	5.15%	15/3/2045	131,284	0.01%
Energy Transfer LP	$30,000	5.35%	15/5/2045	26,987	0.00%
Energy Transfer LP	$60,000	5.40%	1/10/2047	53,867	0.00%
Energy Transfer LP	$195,000	6.25%	15/4/2049	195,617	0.01%
Energy Transfer LP	$1,480,000	5.95%	15/5/2054	1,427,585	0.09%
Entegris, Inc.	$90,000	5.95%	15/6/2030	89,106	0.01%
Entergy Arkansas LLC	$1,110,000	5.75%	1/6/2054	1,100,304	0.07%
Entergy Louisiana LLC	$675,000	3.25%	1/4/2028	641,795	0.04%
Enterprise Products Operating LLC	$590,000	4.85%	15/3/2044	528,180	0.03%
Enterprise Products Operating LLC	$210,000	4.90%	15/5/2046	186,914	0.01%
Enterprise Products Operating LLC	$75,000	4.25%	15/2/2048	60,075	0.00%
Enterprise Products Operating LLC	$220,000	3.70%	31/1/2051	157,968	0.01%
EOG Resources, Inc.	$1,230,000	5.65%	1/12/2054	1,205,842	0.07%
EQM Midstream Partners LP	$20,000	7.50%	1/6/2027	20,400	0.00%
EQM Midstream Partners LP	$10,000	6.50%	1/7/2027	10,134	0.00%
EQM Midstream Partners LP	$20,000	7.50%	1/6/2030	21,323	0.00%
EQT Corp.	$211,000	3.90%	1/10/2027	205,030	0.01%
EQT Corp.	$3,000,000	3.63%	15/5/2031	2,671,563	0.16%
ERAC USA Finance LLC	$530,000	7.00%	15/10/2037	597,062	0.04%
ERP Operating LP	$200,000	4.50%	1/7/2044	172,132	0.01%
Essential Utilities, Inc.	$6,325,000	4.80%	15/8/2027	6,315,407	0.39%
Essex Portfolio LP	$70,000	4.50%	15/3/2048	57,839	0.00%
Everest Reinsurance Holdings, Inc.	$219,000	3.50%	15/10/2050	148,886	0.01%
Evergy Kansas Central, Inc.	$410,000	3.25%	1/9/2049	271,149	0.02%
Eversource Energy	$300,000	1.40%	15/8/2026	283,819	0.02%
Exelon Corp.	$470,000	5.15%	15/3/2028	472,922	0.03%
Exelon Corp.	$300,000	4.05%	15/4/2030	285,892	0.02%
Exelon Corp.	$385,000	4.45%	15/4/2046	320,217	0.02%
Exelon Corp.	$200,000	4.70%	15/4/2050	169,073	0.01%
Exelon Corp.	$480,000	4.10%	15/3/2052	365,465	0.02%
Exelon Corp.	$359,000	5.60%	15/3/2053	346,136	0.02%
Extra Space Storage LP	$380,000	5.70%	1/4/2028	387,950	0.02%
Extra Space Storage LP	$200,000	5.50%	1/7/2030	203,307	0.01%
Extra Space Storage LP	$770,000	5.90%	15/1/2031	794,333	0.05%
Extra Space Storage LP	$205,000	2.40%	15/10/2031	170,383	0.01%
Exxon Mobil Corp.[1]	$310,000	4.23%	19/3/2040	271,702	0.02%
Exxon Mobil Corp.	$185,000	4.11%	1/3/2046	149,880	0.01%
FedEx Corp.	$70,000	3.88%	1/8/2042	54,540	0.00%
FedEx Corp.	$190,000	4.55%	1/4/2046	158,168	0.01%
FedEx Corp.	$190,000	4.05%	15/2/2048	145,595	0.01%
Fifth Third Bancorp	$960,000	3.95%	14/3/2028	929,621	0.06%
Fifth Third Bancorp	$810,000	6.34%	27/7/2029	840,029	0.05%
Fifth Third Bancorp	$930,000	4.90%	6/9/2030	917,168	0.06%
FirstEnergy Corp.	$325,000	2.65%	1/3/2030	288,294	0.02%
FirstEnergy Corp.	$130,000	2.25%	1/9/2030	111,391	0.01%
FirstEnergy Pennsylvania Electric Co.	$160,000	5.15%	30/3/2026	160,390	0.01%
FirstEnergy Transmission LLC[1]	$670,000	2.87%	15/9/2028	620,477	0.04%
FirstEnergy Transmission LLC	$1,105,000	4.55%	15/1/2030	1,075,510	0.07%
FirstEnergy Transmission LLC	$861,000	4.55%	1/4/2049	721,278	0.04%
Fiserv, Inc.	$300,000	5.60%	2/3/2033	304,169	0.02%
Five Corners Funding Trust IV	$640,000	6.00%	15/2/2053	645,066	0.04%
FMC Corp.	$275,000	5.15%	18/5/2026	275,317	0.02%
Focus Financial Partners LLC	$15,000	6.75%	15/9/2031	14,905	0.00%
Ford Motor Co.	$5,000	9.63%	22/4/2030	5,776	0.00%
Ford Motor Credit Co. LLC	$500,000	2.70%	10/8/2026	480,219	0.03%
Ford Motor Credit Co. LLC	$105,000	4.95%	28/5/2027	104,076	0.01%
Ford Motor Credit Co. LLC	$10,000	4.13%	17/8/2027	9,677	0.00%
Ford Motor Credit Co. LLC	$35,000	3.82%	2/11/2027	33,528	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Ford Motor Credit Co. LLC	$114,000	6.80%	12/5/2028	117,826	0.01%
Ford Motor Credit Co. LLC	$485,000	6.80%	7/11/2028	502,664	0.03%
Ford Motor Credit Co. LLC	$100,000	2.90%	10/2/2029	89,511	0.01%
Ford Motor Credit Co. LLC	$25,000	7.20%	10/6/2030	26,312	0.00%
Ford Motor Credit Co. LLC	$1,405,000	6.05%	5/11/2031	1,394,169	0.09%
Ford Motor Credit Co. LLC	$255,000	7.12%	7/11/2033	266,264	0.02%
Freeport-McMoRan, Inc.	$65,000	4.25%	1/3/2030	61,899	0.00%
Freeport-McMoRan, Inc.	$10,000	5.45%	15/3/2043	9,339	0.00%
Frontier Communications Holdings LLC	$25,000	8.63%	15/3/2031	26,585	0.00%
GA Global Funding Trust	$5,000,000	5.20%	9/12/2031	4,876,463	0.30%
Garda World Security Corp.	$35,000	8.25%	1/8/2032	35,586	0.00%
Garrett Motion Holdings, Inc./Garrett LX I Sarl	$33,000	7.75%	31/5/2032	33,433	0.00%
Gates Corp.	$12,000	6.88%	1/7/2029	12,210	0.00%
GE HealthCare Technologies, Inc.[1]	$370,000	4.80%	14/8/2029	366,517	0.02%
GE HealthCare Technologies, Inc.	$220,000	5.86%	15/3/2030	227,912	0.01%
GE HealthCare Technologies, Inc.	$310,000	6.38%	22/11/2052	333,487	0.02%
General Electric Co.	€2,000,000	4.13%	19/9/2035	2,190,792	0.13%
General Motors Co.	$1,829,000	5.20%	1/4/2045	1,584,341	0.10%
General Motors Financial Co., Inc.	$1,705,000	6.05%	10/10/2025	1,719,266	0.11%
General Motors Financial Co., Inc.	$3,180,000	1.25%	8/1/2026	3,063,795	0.19%
General Motors Financial Co., Inc.	$810,000	1.50%	10/6/2026	771,985	0.05%
General Motors Financial Co., Inc.	$450,000	5.35%	15/7/2027	454,410	0.03%
General Motors Financial Co., Inc.	$1,135,000	5.55%	15/7/2029	1,147,625	0.07%
General Motors Financial Co., Inc.	$605,000	5.85%	6/4/2030	618,462	0.04%
General Motors Financial Co., Inc.	$2,435,000	6.40%	9/1/2033	2,524,069	0.15%
Genesee & Wyoming, Inc.	$20,000	6.25%	15/4/2032	20,105	0.00%
Genesis Energy LP/Genesis Energy Finance Corp.	$10,000	8.25%	15/1/2029	10,084	0.00%
Genesis Energy LP/Genesis Energy Finance Corp.	$20,000	8.00%	15/5/2033	19,570	0.00%
Georgia Power Co.	$360,000	4.30%	15/3/2042	306,504	0.02%
Georgia Power Co.	$190,000	5.13%	15/5/2052	176,552	0.01%
Georgia-Pacific LLC	$440,000	2.30%	30/4/2030	384,823	0.02%
Gilead Sciences, Inc.	$390,000	4.15%	1/3/2047	312,298	0.02%
Glencore Funding LLC	$150,000	5.70%	8/5/2033	151,171	0.01%
Global Atlantic Finance Co.	$1,840,000	7.95%	15/6/2033	2,038,828	0.12%
Global Atlantic Finance Co.	$630,000	6.75%	15/3/2054	636,907	0.04%
Goldman Sachs Group, Inc.	$3,000,000	4.69%	23/10/2030	2,938,606	0.18%
Goldman Sachs Group, Inc.	$1,500,000	5.33%	23/7/2035	1,472,542	0.09%
Goldman Sachs Group, Inc.	$870,000	6.75%	1/10/2037	933,649	0.06%
Goldman Sachs Group, Inc.	$700,000	4.41%	23/4/2039	615,339	0.04%
Goldman Sachs Group, Inc.	$275,000	3.21%	22/4/2042	200,466	0.01%
Goldman Sachs Group, Inc.	$280,000	4.80%	8/7/2044	247,730	0.02%
Goldman Sachs Group, Inc.	$3,760,000	5.56%	19/11/2045	3,632,989	0.22%
Goodyear Tire & Rubber Co.	$95,000	5.00%	15/7/2029	87,321	0.01%
Graphic Packaging International LLC	$27,000	3.50%	15/3/2028	25,181	0.00%
Graphic Packaging International LLC	$5,000	3.75%	1/2/2030	4,514	0.00%
Hanesbrands, Inc.	$120,000	9.00%	15/2/2031	127,942	0.01%
Harley-Davidson Financial Services, Inc.	$205,000	3.05%	14/2/2027	194,573	0.01%
HCA, Inc.	$1,255,000	5.45%	1/4/2031	1,252,456	0.08%
HCA, Inc.	$335,000	4.63%	15/3/2052	261,731	0.02%
HCA, Inc.	$475,000	6.00%	1/4/2054	453,036	0.03%
Healthpeak OP LLC	$600,000	5.25%	15/12/2032	595,438	0.04%
Helmerich & Payne, Inc.	$500,000	2.90%	29/9/2031	416,240	0.03%
Helmerich & Payne, Inc.	$2,000,000	5.50%	1/12/2034	1,900,741	0.12%
Herc Holdings, Inc.	$15,000	6.63%	15/6/2029	15,183	0.00%
Hess Corp.	$115,000	7.30%	15/8/2031	127,715	0.01%
Hess Midstream Operations LP	$12,000	6.50%	1/6/2029	12,139	0.00%
Hewlett Packard Enterprise Co.	$4,034,000	4.55%	15/10/2029	3,931,661	0.24%
Hewlett Packard Enterprise Co.	$723,000	5.00%	15/10/2034	695,413	0.04%
Hewlett Packard Enterprise Co.	$965,000	5.60%	15/10/2054	909,581	0.06%
Highwoods Realty LP	$772,000	2.60%	1/2/2031	643,306	0.04%
Highwoods Realty LP	$1,125,000	7.65%	1/2/2034	1,249,315	0.08%
Hilcorp Energy I LP/Hilcorp Finance Co.	$5,000	5.75%	1/2/2029	4,770	0.00%
Hilcorp Energy I LP/Hilcorp Finance Co.	$7,000	6.00%	1/2/2031	6,500	0.00%
Hilton Domestic Operating Co., Inc.	$5,000	5.88%	1/4/2029	4,984	0.00%
Hilton Domestic Operating Co., Inc.	$35,000	5.88%	15/3/2033	34,409	0.00%
Home Depot, Inc.	$320,000	4.25%	1/4/2046	266,269	0.02%
Home Depot, Inc.	$272,000	3.90%	15/6/2047	212,840	0.01%
Home Depot, Inc.	$170,000	4.50%	6/12/2048	145,134	0.01%
Home Depot, Inc.	$110,000	4.95%	15/9/2052	100,178	0.01%
Home Depot, Inc.	$2,000,000	5.30%	25/6/2054	1,918,382	0.12%
Home Depot, Inc.	$150,000	3.50%	15/9/2056	104,303	0.01%

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Home Depot, Inc.	$1,000,000	5.40%	25/6/2064	957,833	0.06%
Honeywell International, Inc.	€600,000	3.75%	1/3/2036	623,285	0.04%
Host Hotels & Resorts LP	$430,000	5.70%	1/7/2034	429,552	0.03%
HUB International Ltd.	$5,000	7.25%	15/6/2030	5,127	0.00%
HUB International Ltd.	$5,000	7.38%	31/1/2032	5,072	0.00%
Huntington Bancshares, Inc.	$2,000,000	6.21%	21/8/2029	2,063,887	0.13%
Huntington Bancshares, Inc.	$720,000	5.27%	15/1/2031	720,049	0.04%
Huntington Bancshares, Inc.	$4,163,000	5.71%	2/2/2035	4,158,481	0.25%
Huntington Bancshares, Inc.	$390,000	2.49%	15/8/2036	315,836	0.02%
Huntington Bancshares, Inc.	$980,000	6.14%	18/11/2039	983,480	0.06%
Huntington Ingalls Industries, Inc.	$944,000	5.35%	15/1/2030	945,613	0.06%
Hyatt Hotels Corp.	$45,000	5.25%	30/6/2029	45,041	0.00%
Hyatt Hotels Corp.	$1,390,000	5.50%	30/6/2034	1,377,916	0.08%
Imola Merger Corp.	$30,000	4.75%	15/5/2029	28,514	0.00%
Ingersoll Rand, Inc.	$230,000	5.18%	15/6/2029	232,043	0.01%
Ingersoll Rand, Inc.	$290,000	5.31%	15/6/2031	293,072	0.02%
Ingersoll Rand, Inc.	$420,000	5.45%	15/6/2034	422,193	0.03%
Intel Corp.	$3,401,000	2.45%	15/11/2029	2,983,272	0.18%
Intel Corp.	$810,000	5.13%	10/2/2030	802,446	0.05%
Intel Corp.	$420,000	2.00%	12/8/2031	338,265	0.02%
Intel Corp.	$657,000	4.15%	5/8/2032	597,873	0.04%
Intel Corp.	$658,000	5.20%	10/2/2033	635,684	0.04%
Intel Corp.	$260,000	5.63%	10/2/2043	237,650	0.01%
Intel Corp.	$200,000	4.90%	5/8/2052	157,669	0.01%
Intel Corp.	$1,934,000	5.70%	10/2/2053	1,712,546	0.11%
Intel Corp.	$388,000	5.60%	21/2/2054	340,622	0.02%
Intel Corp.	$200,000	5.90%	10/2/2063	179,699	0.01%
Intercontinental Exchange, Inc.	$246,000	3.63%	1/9/2028	235,976	0.01%
Intercontinental Exchange, Inc.	$680,000	5.25%	15/6/2031	686,674	0.04%
Intercontinental Exchange, Inc.	$180,000	4.95%	15/6/2052	160,935	0.01%
Intercontinental Exchange, Inc.	$150,000	3.00%	15/9/2060	87,598	0.01%
Intercontinental Exchange, Inc.	$55,000	5.20%	15/6/2062	50,056	0.00%
Interpublic Group of Cos, Inc.	$220,000	3.38%	1/3/2041	162,629	0.01%
Invesco Finance plc	$80,000	5.38%	30/11/2043	75,139	0.00%
Iron Mountain, Inc.	$30,000	6.25%	15/1/2033	29,927	0.00%
ITC Holdings Corp.	$400,000	2.95%	14/5/2030	357,489	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$2,500,000	3.63%	15/1/2032	2,203,434	0.14%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$1,678,000	6.75%	15/3/2034	1,776,368	0.11%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$690,000	7.25%	15/11/2053	760,320	0.05%
Jersey Central Power & Light Co.	$920,000	5.10%	15/1/2035	897,975	0.06%
JetBlue Airways Corp./JetBlue Loyalty LP	$38,000	9.88%	20/9/2031	40,418	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€1,300,000	3.13%	11/12/2033	1,318,150	0.08%
JPMorgan Chase & Co.	$610,000	5.57%	22/4/2028	620,554	0.04%
JPMorgan Chase & Co.	$61,000	2.18%	1/6/2028	57,258	0.00%
JPMorgan Chase & Co.	$975,000	4.98%	22/7/2028	977,642	0.06%
JPMorgan Chase & Co.	$560,000	4.85%	25/7/2028	559,776	0.03%
JPMorgan Chase & Co.	$7,000,000	4.51%	22/10/2028	6,938,104	0.42%
JPMorgan Chase & Co.	$1,900,000	5.01%	23/1/2030	1,897,525	0.12%
JPMorgan Chase & Co.	$3,000,000	4.60%	22/10/2030	2,943,563	0.18%
JPMorgan Chase & Co.	$460,000	2.96%	25/1/2033	397,685	0.02%
JPMorgan Chase & Co.	$470,000	4.59%	26/4/2033	449,953	0.03%
JPMorgan Chase & Co.	$1,000,000	5.29%	22/7/2035	989,714	0.06%
JPMorgan Chase & Co.	$5,000,000	4.95%	22/10/2035	4,821,231	0.29%
JPMorgan Chase & Co.	$440,000	6.40%	15/5/2038	480,227	0.03%
JPMorgan Chase & Co.	$152,000	3.88%	24/7/2038	129,051	0.01%
JPMorgan Chase & Co.	$990,000	3.11%	22/4/2041	732,600	0.05%
JPMorgan Chase & Co.	$156,000	5.60%	15/7/2041	157,476	0.01%
JPMorgan Chase & Co.	$420,000	2.53%	19/11/2041	283,025	0.02%
JPMorgan Chase & Co.	$1,270,000	5.53%	29/11/2045	1,240,146	0.08%
Kaiser Aluminum Corp.	$20,000	4.63%	1/3/2028	18,821	0.00%
Kaiser Foundation Hospitals	$400,000	4.15%	1/5/2047	326,515	0.02%
KeHE Distributors LLC/KeHE Finance Corp./NextWave Distribution, Inc.	$40,000	9.00%	15/2/2029	41,490	0.00%
Kenvue, Inc.	$240,000	5.10%	22/3/2043	229,650	0.01%
Keurig Dr Pepper, Inc.	$645,000	4.50%	15/11/2045	538,661	0.03%
KeyBank NA	$300,000	5.00%	26/1/2033	287,461	0.02%
KeyCorp	$280,000	6.40%	6/3/2035	291,581	0.02%
Kimco Realty OP LLC	$170,000	4.25%	1/4/2045	137,523	0.01%
Kimco Realty OP LLC	$150,000	3.70%	1/10/2049	108,860	0.01%
Kinder Morgan, Inc.	$200,000	5.05%	15/2/2046	173,705	0.01%
Kinetik Holdings LP	$10,000	6.63%	15/12/2028	10,216	0.00%
Kinetik Holdings LP	$5,000	5.88%	15/6/2030	4,921	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Kraft Heinz Foods Co.	$775,000	3.75%	1/4/2030	732,161	0.05%
Kraft Heinz Foods Co.	$55,000	4.88%	1/10/2049	47,127	0.00%
Kroger Co.	$345,000	2.20%	1/5/2030	299,203	0.02%
Kroger Co.	$910,000	5.00%	15/9/2034	881,915	0.05%
Kroger Co.	$555,000	5.50%	15/9/2054	522,231	0.03%
L3Harris Technologies, Inc.	$1,489,000	1.80%	15/1/2031	1,227,737	0.08%
L3Harris Technologies, Inc.	$1,210,000	5.25%	1/6/2031	1,211,600	0.07%
L3Harris Technologies, Inc.	$20,000	5.05%	27/4/2045	18,312	0.00%
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	$34,000	4.75%	15/6/2029	32,080	0.00%
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	$40,000	7.00%	15/7/2031	41,092	0.00%
Lamb Weston Holdings, Inc.	$55,000	4.88%	15/5/2028	53,675	0.00%
Level 3 Financing, Inc.	$10,000	3.88%	15/11/2029	7,853	0.00%
Level 3 Financing, Inc.	$12,000	10.50%	15/5/2030	13,065	0.00%
LifePoint Health, Inc.	$10,000	11.00%	15/10/2030	10,985	0.00%
Lithia Motors, Inc.	$25,000	4.63%	15/12/2027	24,176	0.00%
Lithia Motors, Inc.	$113,000	3.88%	1/6/2029	103,286	0.01%
Lithia Motors, Inc.	$20,000	4.38%	15/1/2031	18,148	0.00%
Live Nation Entertainment, Inc.	$1,500	5.63%	15/3/2026	1,495	0.00%
Live Nation Entertainment, Inc.	$104,000	6.50%	15/5/2027	105,133	0.01%
Lockheed Martin Corp.	$760,000	4.30%	15/6/2062	602,825	0.04%
Lockheed Martin Corp.	$1,380,000	5.20%	15/2/2064	1,278,521	0.08%
Lowe's Cos, Inc.	$545,000	4.45%	1/4/2062	421,412	0.03%
LPL Holdings, Inc.	$1,090,000	6.75%	17/11/2028	1,145,277	0.07%
LYB International Finance III LLC	$130,000	3.63%	1/4/2051	87,242	0.01%
M&T Bank Corp.	$760,000	7.41%	30/10/2029	814,118	0.05%
M&T Bank Corp.	$2,578,000	6.08%	13/3/2032	2,639,295	0.16%
Magnera Corp.	$20,000	7.25%	15/11/2031	19,562	0.00%
Manufacturers & Traders Trust Co.	$3,510,000	4.65%	27/1/2026	3,501,400	0.21%
Manufacturers & Traders Trust Co.	$820,000	4.70%	27/1/2028	811,286	0.05%
Marriott International, Inc.	$320,000	4.88%	15/5/2029	318,749	0.02%
Marriott International, Inc.	$545,000	4.80%	15/3/2030	540,923	0.03%
Mars, Inc.	$460,000	3.88%	1/4/2039	385,301	0.02%
Marsh & McLennan Cos, Inc.	$200,000	4.90%	15/3/2049	179,232	0.01%
Marsh & McLennan Cos, Inc.	$400,000	2.90%	15/12/2051	248,385	0.02%
Marsh & McLennan Cos, Inc.	$300,000	6.25%	1/11/2052	320,637	0.02%
Martin Marietta Materials, Inc.	$1,450,000	5.50%	1/12/2054	1,369,502	0.08%
McAfee Corp.	$32,000	7.38%	15/2/2030	31,146	0.00%
Medline Borrower LP	$18,000	3.88%	1/4/2029	16,674	0.00%
Medline Borrower LP	$10,000	5.25%	1/10/2029	9,628	0.00%
Medline Borrower LP/Medline Co-Issuer, Inc.	$66,000	6.25%	1/4/2029	66,672	0.00%
Merck & Co., Inc.	$440,000	5.15%	17/5/2063	401,798	0.02%
Meta Platforms, Inc.	$335,000	4.75%	15/8/2034	326,219	0.02%
Meta Platforms, Inc.	$225,000	4.65%	15/8/2062	190,786	0.01%
MetLife, Inc.	$100,000	4.13%	13/8/2042	83,189	0.01%
MetLife, Inc.	$200,000	4.88%	13/11/2043	181,501	0.01%
MetLife, Inc.	$200,000	5.25%	15/1/2054	187,484	0.01%
MGM Resorts International	$10,000	6.50%	15/4/2032	9,962	0.00%
Microchip Technology, Inc.	$550,000	4.90%	15/3/2028	548,121	0.03%
Microchip Technology, Inc.	$666,000	5.05%	15/2/2030	661,729	0.04%
MidAmerican Energy Co.	$1,340,000	5.30%	1/2/2055	1,264,422	0.08%
Midcontinent Communications	$40,000	8.00%	15/8/2032	41,050	0.00%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	$3,220,884	6.50%	20/6/2027	3,241,972	0.20%
Miter Brands Acquisition Holdco, Inc./MIWD Borrower LLC	$10,000	6.75%	1/4/2032	10,054	0.00%
Morgan Stanley	$590,000	2.48%	21/1/2028	561,922	0.03%
Morgan Stanley	$1,050,000	5.65%	13/4/2028	1,067,192	0.07%
Morgan Stanley	$674,000	3.59%	22/7/2028	650,041	0.04%
Morgan Stanley	$1,900,000	5.17%	16/1/2030	1,901,229	0.12%
Morgan Stanley	$10,180,000	4.65%	18/10/2030	9,963,764	0.61%
Morgan Stanley	$5,570,000	2.51%	20/10/2032	4,663,664	0.29%
Morgan Stanley	$300,000	5.47%	18/1/2035	298,457	0.02%
Morgan Stanley	£2,000,000	5.21%	24/10/2035	2,441,476	0.15%
Morgan Stanley	$334,000	3.97%	22/7/2038	283,949	0.02%
Morgan Stanley	$380,000	4.46%	22/4/2039	340,483	0.02%
Morgan Stanley	$350,000	6.38%	24/7/2042	378,435	0.02%
Morgan Stanley	$5,320,000	5.52%	19/11/2055	5,137,018	0.31%
Morgan Stanley Bank NA	$540,000	5.50%	26/5/2028	547,099	0.03%
Morgan Stanley Bank NA	$2,905,000	4.97%	14/7/2028	2,913,292	0.18%
Mount Sinai Hospital	$425,000	3.74%	1/7/2049	279,906	0.02%
MPT Operating Partnership LP/MPT Finance Corp.	$60,000	3.50%	15/3/2031	38,074	0.00%
Nasdaq, Inc.	$508,000	5.35%	28/6/2028	515,121	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nasdaq, Inc.	$225,000	2.50%	21/12/2040	150,923	0.01%
Nasdaq, Inc.	$60,000	3.95%	7/3/2052	44,588	0.00%
Nasdaq, Inc.	$500,000	5.95%	15/8/2053	504,022	0.03%
Nationstar Mortgage Holdings, Inc.	$15,000	6.50%	1/8/2029	14,973	0.00%
Nationstar Mortgage Holdings, Inc.	$8,000	5.13%	15/12/2030	7,465	0.00%
Nationstar Mortgage Holdings, Inc.	$12,000	7.13%	1/2/2032	12,133	0.00%
Nationwide Financial Services, Inc.	$265,000	3.90%	30/11/2049	194,879	0.01%
Nationwide Mutual Insurance Co.	$200,000	4.35%	30/4/2050	150,014	0.01%
Navient Corp.	$3,000	4.88%	15/3/2028	2,859	0.00%
Navient Corp.	$12,000	9.38%	25/7/2030	12,850	0.00%
NCL Corp., Ltd.	$33,000	5.88%	15/2/2027	32,911	0.00%
NCL Corp., Ltd.	$5,000	8.13%	15/1/2029	5,267	0.00%
NCL Corp., Ltd.	$20,000	7.75%	15/2/2029	21,000	0.00%
Nevada Power Co.	$390,000	6.00%	15/3/2054	398,637	0.02%
Newell Brands, Inc.	$17,000	6.38%	15/9/2027	17,141	0.00%
Newell Brands, Inc.	$24,000	6.63%	15/9/2029	24,432	0.00%
Newell Brands, Inc.	$10,000	6.38%	15/5/2030	10,035	0.00%
Newell Brands, Inc.	$10,000	6.63%	15/5/2032	10,068	0.00%
Newell Brands, Inc.	$10,000	6.88%	1/4/2036	10,132	0.00%
Newell Brands, Inc.	$10,000	7.00%	1/4/2046	9,552	0.00%
Newmont Corp.	$300,000	2.25%	1/10/2030	258,794	0.02%
News Corp.	$128,000	3.88%	15/5/2029	118,801	0.01%
Nexstar Media, Inc.	$60,000	4.75%	1/11/2028	55,970	0.00%
NextEra Energy Operating Partners LP	$20,000	3.88%	15/10/2026	19,131	0.00%
Niagara Mohawk Power Corp.	$420,000	5.66%	17/1/2054	407,462	0.03%
NiSource, Inc.	$270,000	5.25%	30/3/2028	272,231	0.02%
NiSource, Inc.[1]	$1,445,000	5.20%	1/7/2029	1,455,435	0.09%
NiSource, Inc.	$1,000,000	2.95%	1/9/2029	914,987	0.06%
NiSource, Inc.	$180,000	5.40%	30/6/2033	179,685	0.01%
NiSource, Inc.	$650,000	4.80%	15/2/2044	573,466	0.04%
NiSource, Inc.	$100,000	3.95%	30/3/2048	76,165	0.01%
Noble Finance II LLC	$8,000	8.00%	15/4/2030	8,078	0.00%
Norfolk Southern Corp.	$3,000,000	2.55%	1/11/2029	2,704,420	0.17%
Norfolk Southern Corp.	$745,000	3.05%	15/5/2050	482,053	0.03%
Norfolk Southern Corp.	$380,000	5.95%	15/3/2064	390,204	0.02%
Northern States Power Co.	$330,000	6.25%	1/6/2036	356,419	0.02%
Northern States Power Co.	$70,000	3.60%	15/9/2047	51,691	0.00%
Northern States Power Co.	$200,000	5.10%	15/5/2053	185,030	0.01%
Northrop Grumman Corp.	$275,000	5.25%	1/5/2050	257,582	0.02%
Northrop Grumman Corp.	$1,398,000	5.20%	1/6/2054	1,299,082	0.08%
Northwell Healthcare, Inc.	$300,000	3.98%	1/11/2046	228,041	0.01%
Novelis Corp.	$33,000	4.75%	30/1/2030	30,597	0.00%
Novelis Corp.	$43,000	3.88%	15/8/2031	37,065	0.00%
NRG Energy, Inc.	$10,000	6.25%	1/11/2034	9,813	0.00%
Nucor Corp.	$150,000	4.40%	1/5/2048	124,742	0.01%
NuStar Logistics LP	$15,000	6.38%	1/10/2030	15,038	0.00%
Occidental Petroleum Corp.	$10,000	5.55%	15/3/2026	10,049	0.00%
Occidental Petroleum Corp.	$332,000	6.38%	1/9/2028	342,783	0.02%
Occidental Petroleum Corp.	$730,000	5.20%	1/8/2029	724,485	0.04%
Occidental Petroleum Corp.	$101,000	7.50%	1/5/2031	110,312	0.01%
Occidental Petroleum Corp.	$35,000	6.45%	15/9/2036	35,842	0.00%
Occidental Petroleum Corp.	$15,000	6.60%	15/3/2046	15,175	0.00%
Occidental Petroleum Corp.	$410,000	6.05%	1/10/2054	386,071	0.02%
OGE Energy Corp.	$290,000	5.45%	15/5/2029	294,348	0.02%
Oglethorpe Power Corp.	$330,000	6.20%	1/12/2053	339,638	0.02%
Oglethorpe Power Corp.	$2,900,000	5.80%	1/6/2054	2,844,729	0.17%
Olympus Water US Holding Corp.	$78,000	4.25%	1/10/2028	73,055	0.00%
Olympus Water US Holding Corp.	$65,000	9.75%	15/11/2028	68,930	0.00%
Olympus Water US Holding Corp.	$10,000	7.25%	15/6/2031	10,152	0.00%
Omega Healthcare Investors, Inc.	$884,000	3.63%	1/10/2029	815,808	0.05%
Omega Healthcare Investors, Inc.	$271,000	3.38%	1/2/2031	240,455	0.02%
OneMain Finance Corp.	$30,000	3.50%	15/1/2027	28,560	0.00%
OneMain Finance Corp.	$50,000	3.88%	15/9/2028	46,080	0.00%
OneMain Finance Corp.	$10,000	7.13%	15/11/2031	10,185	0.00%
ONEOK Partners LP	$285,000	6.13%	1/2/2041	283,256	0.02%
ONEOK, Inc.	$355,000	5.55%	1/11/2026	359,393	0.02%
ONEOK, Inc.	$360,000	5.65%	1/11/2028	367,450	0.02%
ONEOK, Inc.	$415,000	5.80%	1/11/2030	427,170	0.03%
Ontario Gaming GTA LP/OTG Co-Issuer, Inc.	$10,000	8.00%	1/8/2030	10,257	0.00%
Oracle Corp.	$600,000	2.30%	25/3/2028	554,801	0.03%
Oracle Corp.	$5,457,000	4.20%	27/9/2029	5,269,570	0.32%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Oracle Corp.	$1,100,000	2.88%	25/3/2031	966,595	0.06%
Oracle Corp.	$585,000	3.85%	15/7/2036	501,127	0.03%
Oracle Corp.	$950,000	3.60%	1/4/2040	741,634	0.05%
Oracle Corp.	$400,000	3.65%	25/3/2041	310,698	0.02%
Organon & Co./Organon Foreign Debt Co-Issuer BV	$30,000	4.13%	30/4/2028	28,193	0.00%
Organon & Co./Organon Foreign Debt Co-Issuer BV	$10,000	6.75%	15/5/2034	9,942	0.00%
Organon & Co./Organon Foreign Debt Co-Issuer BV	$3,000	7.88%	15/5/2034	3,064	0.00%
Outfront Media Capital LLC/Outfront Media Capital Corp.	$12,000	7.38%	15/2/2031	12,541	0.00%
Owens-Brockway Glass Container, Inc.	$19,000	7.25%	15/5/2031	18,525	0.00%
Owens-Brockway Glass Container, Inc.	$21,000	7.38%	1/6/2032	20,086	0.00%
Pacific Gas & Electric Co.	$680,000	3.15%	1/1/2026	668,066	0.04%
Pacific Gas & Electric Co.	$210,000	3.00%	15/6/2028	196,815	0.01%
Pacific Gas & Electric Co.	$810,000	5.55%	15/5/2029	823,123	0.05%
Pacific Gas & Electric Co.	$310,000	2.50%	1/2/2031	265,353	0.02%
Pacific Gas & Electric Co.	$300,000	6.15%	15/1/2033	311,526	0.02%
Pacific Gas & Electric Co.	$560,000	5.80%	15/5/2034	572,799	0.04%
Pacific Gas & Electric Co.	$1,140,000	4.50%	1/7/2040	982,857	0.06%
Pacific Gas & Electric Co.	$120,000	4.75%	15/2/2044	102,309	0.01%
Pacific Gas & Electric Co.	$220,000	3.50%	1/8/2050	151,006	0.01%
Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer, Inc.	$125,000	4.38%	15/10/2028	124,923	0.01%
Panther Escrow Issuer LLC	$20,000	7.13%	1/6/2031	20,197	0.00%
Paramount Global	$95,000	4.95%	15/1/2031	88,762	0.01%
Paramount Global	$100,000	6.88%	30/4/2036	101,601	0.01%
Paramount Global	$590,000	5.85%	1/9/2043	508,862	0.03%
Paramount Global	$880,000	4.90%	15/8/2044	668,042	0.04%
Paramount Global	$660,000	4.60%	15/1/2045	486,106	0.03%
Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer	$10,000	7.00%	1/2/2030	10,144	0.00%
Parker-Hannifin Corp.	$4,490,000	3.25%	14/6/2029	4,201,479	0.26%
Pattern Energy Operations LP/Pattern Energy Operations, Inc.	$5,000	4.50%	15/8/2028	4,685	0.00%
PayPal Holdings, Inc.	$250,000	5.05%	1/6/2052	230,628	0.01%
PayPal Holdings, Inc.	$3,000,000	5.50%	1/6/2054	2,927,546	0.18%
Pebblebrook Hotel LP/PEB Finance Corp.	$5,000	6.38%	15/10/2029	4,928	0.00%
PECO Energy Co.	$3,135,000	4.15%	1/10/2044	2,578,181	0.16%
Penn Entertainment, Inc.	$10,000	5.63%	15/1/2027	9,845	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$2,200,000	5.35%	12/1/2027	2,215,364	0.14%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$405,000	6.05%	1/8/2028	416,802	0.03%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$159,000	6.20%	15/6/2030	166,861	0.01%
PepsiCo, Inc.	$40,000	4.20%	18/7/2052	32,576	0.00%
Performance Food Group, Inc.	$10,000	4.25%	1/8/2029	9,277	0.00%
Performance Food Group, Inc.	$20,000	6.13%	15/9/2032	19,989	0.00%
Permian Resources Operating LLC	$60,000	5.88%	1/7/2029	58,882	0.00%
Pfizer Investment Enterprises Pte Ltd.	$735,000	5.11%	19/5/2043	689,719	0.04%
Pfizer Investment Enterprises Pte Ltd.	$495,000	5.34%	19/5/2063	454,304	0.03%
Philip Morris International, Inc.[1]	$395,000	5.13%	15/2/2030	397,248	0.02%
Philip Morris International, Inc.[1]	$35,000	5.50%	7/9/2030	35,825	0.00%
Philip Morris International, Inc.	€6,600,000	0.80%	1/8/2031	5,821,367	0.36%
Philip Morris International, Inc.[1]	$800,000	5.75%	17/11/2032	822,131	0.05%
Philip Morris International, Inc.	€2,200,000	1.45%	1/8/2039	1,608,669	0.10%
Philip Morris International, Inc.	$405,000	4.25%	10/11/2044	330,601	0.02%
Phillips 66	$160,000	4.65%	15/11/2034	149,227	0.01%
Phillips 66 Co.	$509,000	3.15%	15/12/2029	466,936	0.03%
Phinia, Inc.	$10,000	6.63%	15/10/2032	9,930	0.00%
Pioneer Natural Resources Co.	$300,000	1.90%	15/8/2030	255,474	0.02%
Pioneer Natural Resources Co.	$385,000	2.15%	15/1/2031	326,948	0.02%
Plains All American Pipeline LP/PAA Finance Corp.	$60,000	4.90%	15/2/2045	50,910	0.00%
PNC Bank NA	$770,000	2.70%	22/10/2029	691,653	0.04%
PNC Financial Services Group, Inc.	$2,840,000	5.49%	14/5/2030	2,878,301	0.18%
PNC Financial Services Group, Inc.	$2,333,000	5.07%	24/1/2034	2,269,644	0.14%
PNC Financial Services Group, Inc.	$390,000	5.94%	18/8/2034	401,211	0.02%
PNC Financial Services Group, Inc.	$1,610,000	6.88%	20/10/2034	1,755,944	0.11%
PNC Financial Services Group, Inc.	$1,105,000	5.68%	22/1/2035	1,116,829	0.07%
Post Holdings, Inc.	$10,000	6.25%	15/2/2032	9,931	0.00%
Post Holdings, Inc.	$40,000	6.38%	1/3/2033	39,235	0.00%
Post Holdings, Inc.	$10,000	6.25%	15/10/2034	9,769	0.00%
PPL Electric Utilities Corp.	$3,000,000	4.13%	15/6/2044	2,490,445	0.15%
Principal Financial Group, Inc.	$584,000	5.50%	15/3/2053	557,840	0.03%
Progressive Corp.	$3,000,000	4.35%	25/4/2044	2,547,383	0.16%
Prologis Euro Finance LLC	€500,000	1.00%	16/2/2041	340,677	0.02%
Prologis Euro Finance LLC	€300,000	4.25%	31/1/2043	321,530	0.02%
Prologis LP	$596,000	1.75%	1/2/2031	494,338	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Prologis LP	$803,000	5.25%	15/6/2053	749,874	0.05%
Prologis LP	$840,000	5.25%	15/3/2054	785,230	0.05%
Prudential Financial, Inc.	$3,000,000	4.60%	15/5/2044	2,615,550	0.16%
Prudential Financial, Inc.	$1,000,000	3.94%	7/12/2049	756,498	0.05%
Prudential Financial, Inc.	$155,000	4.35%	25/2/2050	126,076	0.01%
Prudential Financial, Inc.	$190,000	3.70%	13/3/2051	137,357	0.01%
Prudential Financial, Inc.	$350,000	6.50%	15/3/2054	359,648	0.02%
Public Service Co. of Colorado[1]	$620,000	4.05%	15/9/2049	475,959	0.03%
Public Service Electric & Gas Co.	$120,000	3.65%	1/9/2042	93,451	0.01%
Public Service Electric & Gas Co.	$230,000	3.60%	1/12/2047	169,438	0.01%
Public Service Electric & Gas Co.	$410,000	5.13%	15/3/2053	381,593	0.02%
Public Service Enterprise Group, Inc.	$1,990,000	5.20%	1/4/2029	2,011,229	0.12%
Range Resources Corp.	$20,000	8.25%	15/1/2029	20,604	0.00%
Raven Acquisition Holdings LLC	$10,000	6.88%	15/11/2031	9,910	0.00%
Realty Income Corp.	$405,000	2.20%	15/6/2028	370,355	0.02%
Realty Income Corp.	$665,000	4.85%	15/3/2030	661,121	0.04%
Realty Income Corp.	€4,800,000	4.88%	6/7/2030	5,325,937	0.33%
Regions Financial Corp.	$3,030,000	5.72%	6/6/2030	3,069,025	0.19%
Regions Financial Corp.	$4,400,000	5.50%	6/9/2035	4,294,715	0.26%
RHP Hotel Properties LP/RHP Finance Corp.	$15,000	6.50%	1/4/2032	15,070	0.00%
Roche Holdings, Inc.	$1,182,000	4.99%	8/3/2034	1,170,792	0.07%
Roche Holdings, Inc.	$1,470,000	5.22%	8/3/2054	1,406,205	0.09%
Rocket Software, Inc.	$10,000	9.00%	28/11/2028	10,327	0.00%
Roller Bearing Co. of America, Inc.	$15,000	4.38%	15/10/2029	13,965	0.00%
Royal Caribbean Cruises Ltd.	$15,000	5.63%	30/9/2031	14,752	0.00%
RPM International, Inc.	$265,000	4.55%	1/3/2029	260,140	0.02%
RTX Corp.	$1,707,000	4.88%	15/10/2040	1,570,728	0.10%
Ryan Specialty LLC	$35,000	5.88%	1/8/2032	34,637	0.00%
Sabine Pass Liquefaction LLC	$473,000	4.20%	15/3/2028	461,744	0.03%
Sabine Pass Liquefaction LLC	$1,530,000	4.50%	15/5/2030	1,482,029	0.09%
Sabra Health Care LP	$577,000	3.90%	15/10/2029	539,435	0.03%
Sabra Health Care LP	$880,000	3.20%	1/12/2031	755,337	0.05%
Saks Global Enterprises LLC	$20,000	11.00%	15/12/2029	19,265	0.00%
SBA Communications Corp.	$115,000	3.88%	15/2/2027	110,081	0.01%
SBA Communications Corp.	$28,000	3.13%	1/2/2029	25,282	0.00%
Scripps Escrow II, Inc.	$20,000	3.88%	15/1/2029	14,685	0.00%
Scripps Escrow II, Inc.	$7,000	5.38%	15/1/2031	3,537	0.00%
Scripps Escrow, Inc.	$33,000	5.88%	15/7/2027	26,601	0.00%
Sealed Air Corp.	$115,000	5.00%	15/4/2029	110,501	0.01%
Sealed Air Corp./Sealed Air Corp. US	$5,000	6.13%	1/2/2028	5,019	0.00%
Sealed Air Corp./Sealed Air Corp. US	$10,000	7.25%	15/2/2031	10,326	0.00%
Sempra	$2,240,000	6.63%	1/4/2055	2,236,255	0.14%
Service Corp. International	$5,000	4.00%	15/5/2031	4,454	0.00%
Service Properties Trust	$15,000	5.50%	15/12/2027	14,027	0.00%
Service Properties Trust	$28,000	8.38%	15/6/2029	27,094	0.00%
Shell Finance US, Inc.	$220,000	4.38%	11/5/2045	183,999	0.01%
Shell Finance US, Inc.	$200,000	3.75%	12/9/2046	150,190	0.01%
Sherwin-Williams Co.	$235,000	4.50%	1/6/2047	197,429	0.01%
Shift4 Payments LLC/Shift4 Payments Finance Sub, Inc.	$5,000	6.75%	15/8/2032	5,087	0.00%
Simon Property Group LP	$3,000,000	2.45%	13/9/2029	2,696,511	0.17%
Simon Property Group LP	$2,733,000	6.25%	15/1/2034	2,900,876	0.18%
Sirius XM Radio LLC	$5,000	5.00%	1/8/2027	4,860	0.00%
Six Flags Entertainment Corp./Six Flags Theme Parks, Inc.	$15,000	6.63%	1/5/2032	15,195	0.00%
Sofi Professional Loan Program	$6,075	2.84%	25/1/2041	6,004	0.00%
Southern California Edison Co.	$590,000	5.65%	1/10/2028	603,999	0.04%
Southern California Edison Co.	$310,000	4.20%	1/3/2029	300,421	0.02%
Southern California Edison Co.[1]	$2,210,000	5.45%	1/6/2031	2,245,154	0.14%
Southern California Edison Co.	$155,000	4.50%	1/9/2040	135,617	0.01%
Southern California Edison Co.	$150,000	3.90%	15/3/2043	118,021	0.01%
Southern California Edison Co.	$100,000	4.00%	1/4/2047	77,015	0.01%
Southern California Gas Co.	$940,000	2.55%	1/2/2030	841,961	0.05%
Southern California Gas Co.	$150,000	3.75%	15/9/2042	117,096	0.01%
Southern Co.	$70,000	3.70%	30/4/2030	65,689	0.00%
Southern Co.	$20,000	4.40%	1/7/2046	16,556	0.00%
Southwest Airlines Co.	$200,000	2.63%	10/2/2030	176,992	0.01%
Spirit AeroSystems, Inc.	$95,000	9.38%	30/11/2029	101,840	0.01%
Spirit AeroSystems, Inc.	$35,000	9.75%	15/11/2030	38,701	0.00%
Sprint Capital Corp.	$1,570,000	6.88%	15/11/2028	1,665,569	0.10%
Sprint Capital Corp.	$500,000	8.75%	15/3/2032	597,791	0.04%
SS&C Technologies, Inc.	$22,000	5.50%	30/9/2027	21,759	0.00%
Standard Building Solutions, Inc.	$15,000	6.50%	15/8/2032	15,041	0.00%

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Star Parent, Inc.	$18,000	9.00%	1/10/2030	18,697	0.00%
Starbucks Corp.	$75,000	3.75%	1/12/2047	54,807	0.00%
Starbucks Corp.	$140,000	3.50%	15/11/2050	96,912	0.01%
Starwood Property Trust, Inc.	$5,000	7.25%	1/4/2029	5,126	0.00%
Starwood Property Trust, Inc.	$25,000	6.00%	15/4/2030	24,534	0.00%
State Street Corp.	$560,000	4.53%	20/2/2029	553,629	0.03%
State Street Corp.	$5,710,000	4.68%	22/10/2032	5,546,446	0.34%
State Street Corp.	$810,000	6.12%	21/11/2034	843,221	0.05%
Stryker Corp.	€1,900,000	3.38%	11/9/2032	1,988,074	0.12%
Stryker Corp.	$215,000	4.63%	11/9/2034	204,994	0.01%
Stryker Corp.	€1,600,000	3.63%	11/9/2036	1,668,865	0.10%
Summit Materials LLC/Summit Materials Finance Corp.	$7,000	7.25%	15/1/2031	7,425	0.00%
Sun Communities Operating LP	$400,000	2.30%	1/11/2028	360,627	0.02%
Sunoco LP/Sunoco Finance Corp.	$35,000	7.00%	15/9/2028	35,787	0.00%
Synovus Bank	$700,000	5.63%	15/2/2028	701,205	0.04%
Synovus Financial Corp.	$1,637,000	6.17%	1/11/2030	1,650,876	0.10%
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	$20,000	7.38%	15/2/2029	20,059	0.00%
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	$25,000	6.00%	31/12/2030	23,695	0.00%
Tapestry, Inc.	$850,000	5.10%	11/3/2030	840,974	0.05%
Targa Resources Corp.	$785,000	6.15%	1/3/2029	814,447	0.05%
Targa Resources Corp.	$475,000	6.13%	15/3/2033	489,835	0.03%
Targa Resources Corp.	$1,600,000	6.50%	30/3/2034	1,692,189	0.10%
Targa Resources Corp.	$150,000	6.50%	15/2/2053	156,488	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	$150,000	4.88%	1/2/2031	144,912	0.01%
Target Corp.	$180,000	4.80%	15/1/2053	160,769	0.01%
Tenet Healthcare Corp.	$22,000	4.25%	1/6/2029	20,634	0.00%
Tenet Healthcare Corp.	$40,000	6.75%	15/5/2031	40,413	0.00%
Terex Corp.	$13,000	6.25%	15/10/2032	12,758	0.00%
Thermo Fisher Scientific, Inc.	$325,000	2.80%	15/10/2041	228,606	0.01%
Time Warner Cable LLC	$920,000	5.88%	15/11/2040	822,152	0.05%
Time Warner Cable LLC	$245,000	4.50%	15/9/2042	182,717	0.01%
Timken Co.	€1,900,000	4.13%	23/5/2034	1,970,255	0.12%
T-Mobile USA, Inc.	$495,000	3.38%	15/4/2029	462,338	0.03%
T-Mobile USA, Inc.	$280,000	3.88%	15/4/2030	263,500	0.02%
T-Mobile USA, Inc.	$600,000	6.00%	15/6/2054	607,841	0.04%
Toll Brothers Finance Corp.	$195,000	3.80%	1/11/2029	183,593	0.01%
TopBuild Corp.	$10,000	3.63%	15/3/2029	9,139	0.00%
TopBuild Corp.	$25,000	4.13%	15/2/2032	22,137	0.00%
Toyota Motor Credit Corp.	$2,440,000	5.05%	16/5/2029	2,458,008	0.15%
Toyota Motor Credit Corp.	$305,000	4.60%	10/10/2031	296,585	0.02%
Transcontinental Gas Pipe Line Co. LLC	$5,000	4.00%	15/3/2028	4,857	0.00%
Transcontinental Gas Pipe Line Co. LLC	$65,000	3.25%	15/5/2030	59,200	0.00%
TransDigm, Inc.	$15,000	6.75%	15/8/2028	15,147	0.00%
TransDigm, Inc.	$45,000	4.63%	15/1/2029	42,144	0.00%
TransDigm, Inc.	$60,000	6.38%	1/3/2029	60,186	0.00%
TransDigm, Inc.	$30,000	6.88%	15/12/2030	30,524	0.00%
TransDigm, Inc.	$15,000	7.13%	1/12/2031	15,382	0.00%
Transocean Titan Financing Ltd.	$2,000	8.38%	1/2/2028	2,040	0.00%
Transocean, Inc.	$10,000	8.25%	15/5/2029	9,813	0.00%
Transocean, Inc.	$102,000	8.75%	15/2/2030	105,239	0.01%
Transocean, Inc.	$10,000	8.50%	15/5/2031	9,806	0.00%
Travelers Cos, Inc.	$730,000	3.75%	15/5/2046	557,241	0.03%
Triumph Group, Inc.	$18,000	9.00%	15/3/2028	18,759	0.00%
Uber Technologies, Inc.	$2,740,000	4.30%	15/1/2030	2,651,974	0.16%
Uber Technologies, Inc.	$2,195,000	4.80%	15/9/2034	2,094,882	0.13%
Uber Technologies, Inc.	$1,625,000	5.35%	15/9/2054	1,501,760	0.09%
UDR, Inc.	$10,000	2.95%	1/9/2026	9,694	0.00%
UKG, Inc.	$20,000	6.88%	1/2/2031	20,295	0.00%
Union Electric Co.	$20,000	3.90%	15/9/2042	15,988	0.00%
Union Electric Co.	$70,000	3.65%	15/4/2045	52,807	0.00%
Union Electric Co.	$89,000	4.00%	1/4/2048	68,911	0.00%
Union Electric Co.	$260,000	3.25%	1/10/2049	179,239	0.01%
Union Electric Co.	$410,000	3.90%	1/4/2052	313,867	0.02%
Union Pacific Corp.	$911,000	3.25%	5/2/2050	621,896	0.04%
Union Pacific Corp.	$60,000	3.84%	20/3/2060	42,944	0.00%
United Airlines 2020-1 Class A Pass Through Trust	$59,141	5.88%	15/10/2027	60,106	0.00%
United Airlines, Inc.	$55,000	4.38%	15/4/2026	54,058	0.00%
United Airlines, Inc.	$90,000	4.63%	15/4/2029	85,551	0.01%
UnitedHealth Group, Inc.	$1,015,000	5.35%	15/2/2033	1,021,339	0.06%
UnitedHealth Group, Inc.	$280,000	2.75%	15/5/2040	197,170	0.01%
UnitedHealth Group, Inc.	$600,000	4.38%	15/3/2042	511,447	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
UnitedHealth Group, Inc.	$280,000	3.25%	15/5/2051	184,648	0.01%
UnitedHealth Group, Inc.	$555,000	6.05%	15/2/2063	566,506	0.03%
Univision Communications, Inc.	$3,000	4.50%	1/5/2029	2,680	0.00%
Univision Communications, Inc.	$35,000	7.38%	30/6/2030	33,518	0.00%
Univision Communications, Inc.	$34,000	8.50%	31/7/2031	33,386	0.00%
US Bancorp	$300,000	5.78%	12/6/2029	307,071	0.02%
US Bancorp	$1,120,000	3.00%	30/7/2029	1,026,813	0.06%
US Bancorp	$540,000	5.38%	23/1/2030	544,784	0.03%
US Bancorp	€2,900,000	4.01%	21/5/2032	3,088,893	0.19%
US Bancorp	$500,000	5.85%	21/10/2033	511,507	0.03%
US Bancorp	$1,200,000	4.84%	1/2/2034	1,147,063	0.07%
US Bancorp	$900,000	5.84%	12/6/2034	917,523	0.06%
US Foods, Inc.	$3,000	6.88%	15/9/2028	3,067	0.00%
US Foods, Inc.	$11,000	4.75%	15/2/2029	10,546	0.00%
US Treasury Bill	$32,000,000	0.00%	28/11/2025	30,838,002	1.88%
US Treasury Bond	$2,500,000	2.88%	15/5/2043	1,894,141	0.12%
US Treasury Bond	$2,500,000	3.75%	15/11/2043	2,153,125	0.13%
US Treasury Bond[1]	$2,000,000	3.00%	15/11/2044	1,518,438	0.09%
US Treasury Bond	$3,000,000	2.50%	15/2/2045	2,082,188	0.13%
US Treasury Bond	$2,000,000	2.50%	15/5/2046	1,362,188	0.08%
US Treasury Bond[1]	$3,652,000	2.25%	15/8/2046	2,358,393	0.14%
US Treasury Bond[1]	$7,000,000	2.75%	15/8/2047	4,927,344	0.30%
US Treasury Bond[1]	$5,500,000	3.00%	15/2/2048	4,038,203	0.25%
US Treasury Bond[1]	$6,000,000	3.13%	15/5/2048	4,500,000	0.28%
US Treasury Bond[1]	$4,000,000	3.38%	15/11/2048	3,127,500	0.19%
US Treasury Bond	$3,248,000	2.88%	15/5/2049	2,305,065	0.14%
US Treasury Bond	$4,038,000	2.25%	15/8/2049	2,502,929	0.15%
US Treasury Bond	$3,099,000	2.38%	15/11/2049	1,971,739	0.12%
US Treasury Bond[1]	$1,000,000	2.00%	15/2/2050	581,406	0.04%
US Treasury Bond[1]	$6,032,000	1.88%	15/2/2051	3,359,070	0.21%
US Treasury Bond	$5,592,000	2.38%	15/5/2051	3,520,339	0.22%
US Treasury Bond[1]	$2,531,000	3.00%	15/8/2052	1,818,365	0.11%
US Treasury Note[1]	$3,907,000	4.50%	15/5/2027	3,927,145	0.24%
US Treasury Note	$2,205,000	2.63%	31/5/2027	2,123,002	0.13%
US Treasury Note	$250,000	4.38%	15/7/2027	250,684	0.02%
US Treasury Note[1]	$5,000,000	3.75%	15/8/2027	4,936,719	0.30%
US Treasury Note[1]	$4,000,000	3.13%	31/8/2027	3,885,000	0.24%
US Treasury Note[1]	$6,000,000	3.38%	15/9/2027	5,864,531	0.36%
US Treasury Note[1]	$6,000,000	3.88%	15/10/2027	5,937,656	0.36%
US Treasury Note[1]	$22,500,000	0.63%	30/11/2027	20,265,820	1.24%
US Treasury Note[1]	$8,429,000	4.00%	29/2/2028	8,354,588	0.51%
USI, Inc.	$8,000	7.50%	15/1/2032	8,273	0.00%
UWM Holdings LLC	$15,000	6.63%	1/2/2030	14,905	0.00%
Vail Resorts, Inc.	$32,000	6.50%	15/5/2032	32,345	0.00%
Valaris Ltd.	$30,000	8.38%	30/4/2030	30,329	0.00%
Valero Energy Corp.	$48,000	4.35%	1/6/2028	47,037	0.00%
Venture Global Calcasieu Pass LLC	$40,000	3.88%	15/8/2029	36,755	0.00%
Venture Global Calcasieu Pass LLC	$10,000	6.25%	15/1/2030	10,112	0.00%
Venture Global LNG, Inc.	$10,000	8.13%	1/6/2028	10,402	0.00%
Venture Global LNG, Inc.	$50,000	9.50%	1/2/2029	55,256	0.00%
Venture Global LNG, Inc.	$5,000	7.00%	15/1/2030	5,076	0.00%
Venture Global LNG, Inc.	$45,000	8.38%	1/6/2031	46,927	0.00%
Venture Global LNG, Inc.	$30,000	9.88%	1/2/2032	32,965	0.00%
Verisk Analytics, Inc.	$240,000	5.50%	15/6/2045	225,679	0.01%
Verizon Communications, Inc.	$530,000	1.50%	18/9/2030	439,711	0.03%
Verizon Communications, Inc.[1]	$550,000	1.68%	30/10/2030	457,505	0.03%
Verizon Communications, Inc.[1]	$3,000,000	1.75%	20/1/2031	2,472,237	0.15%
Verizon Communications, Inc.	$383,000	4.40%	1/11/2034	354,611	0.02%
Verizon Communications, Inc.	$400,000	5.25%	16/3/2037	390,948	0.02%
Verizon Communications, Inc.	$271,000	4.81%	15/3/2039	249,799	0.02%
Verizon Communications, Inc.	$185,000	2.65%	20/11/2040	126,470	0.01%
Verizon Communications, Inc.	$70,000	3.85%	1/11/2042	55,045	0.00%
Verizon Communications, Inc.	$260,000	3.88%	1/3/2052	192,212	0.01%
Verizon Communications, Inc.	$1,330,000	2.99%	30/10/2056	790,299	0.05%
Verizon Communications, Inc.	$130,000	3.00%	20/11/2060	75,208	0.00%
Verizon Communications, Inc.	$225,000	3.70%	22/3/2061	152,627	0.01%
Viper Energy, Inc.	$15,000	7.38%	1/11/2031	15,723	0.00%
Virginia Electric & Power Co.	$310,000	4.20%	15/5/2045	249,835	0.02%
Virginia Electric & Power Co.	$20,000	3.80%	15/9/2047	14,945	0.00%
Virginia Electric & Power Co.	$260,000	5.45%	1/4/2053	247,680	0.02%
Virginia Electric & Power Co.	$940,000	5.35%	15/1/2054	884,920	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Vistra Operations Co. LLC	$46,000	5.50%	1/9/2026	45,890	0.00%
Vistra Operations Co. LLC	$5,000	5.63%	15/2/2027	4,985	0.00%
Vistra Operations Co. LLC	$12,500	5.00%	31/7/2027	12,261	0.00%
Vistra Operations Co. LLC	$5,000	7.75%	15/10/2031	5,238	0.00%
Vistra Operations Co. LLC	$10,000	6.88%	15/4/2032	10,236	0.00%
Vital Energy, Inc.	$10,000	7.75%	31/7/2029	9,930	0.00%
Vital Energy, Inc.	$21,000	7.88%	15/4/2032	20,181	0.00%
VMware LLC	$1,005,000	1.80%	15/8/2028	901,628	0.06%
VMware LLC	$455,000	4.70%	15/5/2030	445,603	0.03%
VMware LLC	$580,000	2.20%	15/8/2031	481,194	0.03%
Vulcan Materials Co.	$374,000	4.95%	1/12/2029	372,775	0.02%
Vulcan Materials Co.	$448,000	5.70%	1/12/2054	436,264	0.03%
Walgreens Boots Alliance, Inc.	$20,000	8.13%	15/8/2029	19,754	0.00%
Walt Disney Co.	$162,000	6.65%	15/11/2037	180,498	0.01%
Walt Disney Co.	$330,000	3.50%	13/5/2040	264,336	0.02%
Walt Disney Co.	$75,000	2.75%	1/9/2049	46,765	0.00%
Walt Disney Co.	$120,000	3.60%	13/1/2051	88,076	0.01%
Warnermedia Holdings, Inc.	$314,000	5.05%	15/3/2042	252,011	0.02%
Warnermedia Holdings, Inc.	$970,000	5.14%	15/3/2052	722,164	0.04%
Waste Management, Inc.	$698,000	5.35%	15/10/2054	670,467	0.04%
Wayfair LLC	$10,000	7.25%	31/10/2029	10,004	0.00%
Wells Fargo & Co.	$920,000	2.39%	2/6/2028	866,383	0.05%
Wells Fargo & Co.	$2,000,000	3.35%	2/3/2033	1,751,669	0.11%
Wells Fargo & Co.	$350,000	5.39%	24/4/2034	345,663	0.02%
Wells Fargo & Co.	$870,000	3.07%	30/4/2041	632,015	0.04%
Wells Fargo & Co.	$255,000	5.38%	2/11/2043	238,718	0.01%
Wells Fargo & Co.	$265,000	4.40%	14/6/2046	212,978	0.01%
Wells Fargo & Co.	$205,000	5.01%	4/4/2051	182,770	0.01%
Wells Fargo & Co.	$100,000	4.61%	25/4/2053	83,658	0.01%
Wells Fargo Bank NA	$340,000	6.60%	15/1/2038	370,857	0.02%
WESCO Distribution, Inc.	$25,000	6.38%	15/3/2029	25,294	0.00%
WESCO Distribution, Inc.	$20,000	6.63%	15/3/2032	20,288	0.00%
Western Midstream Operating LP	$107,000	4.50%	1/3/2028	104,738	0.01%
Western Midstream Operating LP	$223,000	4.75%	15/8/2028	218,958	0.01%
Weyerhaeuser Co.	$222,000	4.00%	15/11/2029	211,814	0.01%
Williams Cos, Inc.	$450,000	5.30%	15/8/2028	454,280	0.03%
Williams Cos, Inc.	$740,000	4.80%	15/11/2029	730,416	0.04%
Williams Cos, Inc.	$260,000	4.65%	15/8/2032	247,570	0.02%
Williams Cos, Inc.	$2,818,000	5.15%	15/3/2034	2,738,548	0.17%
Williams Cos, Inc.	$180,000	6.30%	15/4/2040	186,975	0.01%
Willis North America, Inc.	$170,000	2.95%	15/9/2029	154,760	0.01%
Willis North America, Inc.	$745,000	3.88%	15/9/2049	546,290	0.03%
Windstream Services LLC/Windstream Escrow Finance Corp.	$10,000	8.25%	1/10/2031	10,327	0.00%
WMG Acquisition Corp.	$135,000	3.75%	1/12/2029	124,354	0.01%
Workday, Inc.[1]	$300,000	3.70%	1/4/2029	285,389	0.02%
WP Carey, Inc.	€1,300,000	3.70%	19/11/2034	1,328,264	0.08%
WR Grace Holdings LLC	$140,000	5.63%	15/8/2029	128,946	0.01%
WR Grace Holdings LLC	$9,000	7.38%	1/3/2031	9,191	0.00%
Wyndham Hotels & Resorts, Inc.	$40,000	4.38%	15/8/2028	37,928	0.00%
XHR LP	$10,000	4.88%	1/6/2029	9,432	0.00%
XHR LP	$10,000	6.63%	15/5/2030	10,032	0.00%
Zimmer Biomet Holdings, Inc.	€2,400,000	3.52%	15/12/2032	2,499,142	0.15%
Zoetis, Inc.	$376,000	4.70%	1/2/2043	334,364	0.02%
Zoetis, Inc.	$150,000	3.95%	12/9/2047	115,878	0.01%
				763,521,425	**46.66%**
Uzbekistan 0.14% (31 December 2023: 0.00%)					
Republic of Uzbekistan International Bond	$2,387,000	5.38%	20/2/2029	2,244,113	0.14%
				2,244,113	**0.14%**
Total Fixed Income				**1,603,593,280**	**97.99%**
Total Transferable Securities				**1,603,593,280**	**97.99%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.56% (31 December 2023: 0.14%)				
Futures 0.02% (31 December 2023: 0.05%)				
AUS 10-Year Bond March 2025	(347)	AUD(39,794,268)	387,916	0.02%
US Treasury Note 5 Year March 2025	(425)	$(45,438,631)	259,139	0.02%
CAN 5-Year Bond March 2025	230	CAD25,739,070	217,654	0.01%
CAN 10-Year Bond March 2025	147	CAD17,752,329	188,667	0.01%
Euro-Schatz March 2025	(330)	€(35,425,890)	125,130	0.01%
US Treasury Ultra Bond March 2025	(45)	$(5,469,639)	118,857	0.01%
Euro-Buxl 30 Year Bond March 2025	(17)	€(2,347,426)	95,128	0.01%
Euro-Bund March 2025	(54)	€(7,273,162)	69,794	0.01%
AUS 3-Year Bond March 2025	(282)	AUD(30,043,926)	67,302	0.00%
Euro-OAT March 2025	(23)	€(2,901,910)	65,972	0.00%
JPY 10-Year Bond March 2025	(11)	¥(1,566,620,000)	36,396	0.00%
10-Year Mini JGB March 2025	(73)	¥(1,039,885,000)	14,399	0.00%
Euro-Bobl March 2025	(22)	€(2,603,308)	10,757	0.00%
US Treasury Note 2 Year March 2025	(318)	$(65,353,991)	(29,790)	(0.00%)
US Treasury Note 10 Year March 2025	257	$28,012,255	(63,505)	(0.00%)
US Treasury Ultra 10 Year March 2025	204	$22,816,920	(109,170)	(0.01%)
Long Gilt March 2025	102	£9,632,680	(259,072)	(0.02%)
US Treasury Long Bond March 2025	240	$28,171,306	(848,806)	(0.05%)
			346,768	**0.02%**

Currency	Notional Amount	Expiration Date	Broker	Referenced Obligation	Premium paid/ received	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Credit Default Swap Contracts 0.49% (31 December 2023: 0.06%)							
USD	276,600,391	20/12/2029	Morgan Stanley	Selling default protection on CDX.NA.IG.S43	1.00%	6,182,063	0.38%
USD	24,000,000	20/12/2029	Morgan Stanley	Selling default protection on CDX.NA.HY.S43	5.00%	1,850,040	0.11%
EUR	45,000,000	20/12/2029	Morgan Stanley	Selling default protection on iTraxx Europe S42	1.00%	921,519	0.06%
EUR	11,400,000	20/12/2029	Morgan Stanley	Buying default protection on iTraxx Europe Crossover S42	5.00%	(930,194)	(0.06%)
						8,023,428	**0.49%**

Currency	Notional Amount	Expiration Date	Counterparty	Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Interest Rate Swap Contracts 0.05% (31 December 2023: 0.03%)								
EUR	4,200,000	19/3/2035	Morgan Stanley	Pay	€STR	3.50%	499,404	0.03%
USD	20,000,000	11/9/2026	Morgan Stanley	Receive	SOFR	3.46%	211,183	0.01%
USD	12,400,000	30/8/2027	Morgan Stanley	Receive	SOFR	3.47%	183,622	0.01%
USD	15,000,000	26/7/2029	Morgan Stanley	Receive	SOFR	3.83%	128,930	0.01%
USD	7,530,000	21/5/2034	Morgan Stanley	Receive	SOFR	3.87%	61,459	0.00%
USD	24,000,000	26/7/2027	Morgan Stanley	Pay	SOFR	4.01%	(31,829)	(0.00%)
USD	8,900,000	31/5/2029	Morgan Stanley	Pay	SOFR	3.85%	(58,102)	(0.00%)
USD	32,285,000	21/5/2028	Morgan Stanley	Pay	SOFR	3.77%	(69,083)	(0.00%)
USD	40,000,000	11/9/2025	Morgan Stanley	Pay	SOFR	4.00%	(73,188)	(0.01%)
							852,396	0.05%

Currency	Notional Amount	Expiration Date	Counterparty	Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Inflationary Swap Contracts (0.00%) (31 December 2023 0.00%)								
USD	22,319,200	10/7/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.49%	94,267	0.01%
USD	5,580,000	10/7/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.48%	21,830	0.00%
USD	15,270,000	7/11/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.49%	18,641	0.00%
USD	5,580,000	18/7/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.45%	11,394	0.00%
USD	5,580,000	19/7/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.44%	8,083	0.00%
USD	5,580,000	15/7/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.42%	4,355	0.00%
USD	1,200,000	5/8/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.41%	(1,850)	(0.00%)
USD	5,580,000	1/8/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.39%	(5,388)	(0.00%)
USD	1,200,000	1/8/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.45%	(12,019)	(0.00%)
USD	2,954,000	7/11/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.43%	(12,857)	(0.00%)
USD	5,578,700	5/8/2029	Morgan Stanley	Pay	USD - US CPI Urban Consumers NAS (CPURNSA)	2.36%	(14,356)	(0.00%)
USD	1,200,000	15/7/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.47%	(15,968)	(0.00%)
USD	1,200,000	19/7/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.48%	(18,915)	(0.00%)
USD	1,200,000	10/7/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.50%	(23,212)	(0.00%)
USD	1,200,000	18/7/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.50%	(23,491)	(0.00%)
USD	4,800,000	10/7/2054	Morgan Stanley	Receive	USD - US CPI Urban Consumers NAS (CPURNSA)	2.51%	(103,337)	(0.01%)
							(72,823)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market							**9,149,769**	**0.56%**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (0.41%) (31 December 2023: 0.16%)							
Forward Currency Exchange Contracts 1.06% (31 December 2023: (0.47%))							
USD	443,781,454	EUR	(419,648,397)	HSBC Bank	3/1/2025	9,235,518	0.56%
USD	72,184,158	AUD	(110,965,622)	Toronto-Dominion Bank	3/1/2025	3,479,814	0.21%
USD	482,565,353	EUR	(463,817,836)	HSBC Bank	4/2/2025	1,651,012	0.10%
USD	92,185,845	GBP	(72,660,111)	HSBC Bank	3/1/2025	1,186,328	0.07%
USD	47,274,261	EUR	(44,672,608)	HSBC Bank	3/1/2025	1,015,773	0.06%
USD	6,008,815	AUD	(9,252,093)	Standard Chartered Bank	3/1/2025	280,383	0.02%
USD	3,368,367	JPY	(502,702,333)	Bank of America	7/1/2025	168,177	0.01%
USD	11,280,384	EUR	(10,734,880)	UBS AG	3/1/2025	164,415	0.01%
USD	7,672,428	EUR	(7,264,278)	UBS AG	3/1/2025	150,269	0.01%
USD	6,209,567	EUR	(5,872,161)	Toronto-Dominion Bank	19/3/2025	108,811	0.01%
USD	5,166,927	EUR	(4,888,608)	Barclays Bank plc	3/1/2025	104,773	0.01%
USD	2,237,470	AUD	(3,463,211)	Toronto-Dominion Bank	3/1/2025	93,223	0.01%
USD	76,408,285	AUD	(123,265,950)	BNP Paribas	4/2/2025	84,699	0.01%
USD	2,557,681	MXN	(51,446,010)	Toronto-Dominion Bank	3/1/2025	83,453	0.01%
USD	2,595,443	MXN	(52,336,819)	Deutsche Bank AG	3/1/2025	78,373	0.01%
USD	81,251,470	GBP	(64,833,972)	Standard Chartered Bank	4/2/2025	75,776	0.00%
USD	5,030,383	EUR	(4,788,262)	HSBC Bank	3/1/2025	72,137	0.00%
USD	2,958,215	EUR	(2,811,059)	UBS AG	3/1/2025	47,363	0.00%
USD	1,601,113	CAD	(2,242,708)	State Street Bank & Trust Co.	2/1/2025	41,727	0.00%
USD	3,854,240	GBP	(3,047,834)	Barclays Bank plc	3/1/2025	37,133	0.00%
USD	1,571,400	EUR	(1,482,661)	UBS AG	3/1/2025	36,104	0.00%
USD	1,081,000	CHF	(940,706)	Toronto-Dominion Bank	19/3/2025	34,299	0.00%
USD	1,944,706	EUR	(1,848,448)	UBS AG	3/1/2025	30,638	0.00%
USD	1,348,788	EUR	(1,274,981)	Barclays Bank plc	3/1/2025	28,544	0.00%
USD	1,012,834	GBP	(794,422)	UBS AG	3/1/2025	17,899	0.00%
USD	1,142,427	EUR	(1,086,109)	Toronto-Dominion Bank	3/1/2025	17,762	0.00%
USD	1,843,775	EUR	(1,765,234)	HSBC Bank	3/1/2025	15,875	0.00%
USD	4,646,101	MXN	(96,938,125)	State Street Bank & Trust Co.	5/2/2025	12,042	0.00%
USD	617,786	EUR	(587,628)	Standard Chartered Bank	3/1/2025	9,299	0.00%
USD	1,464,825	GBP	(1,163,999)	Barclays Bank plc	3/1/2025	7,033	0.00%
USD	263,252	EUR	(249,897)	UBS AG	3/1/2025	4,484	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	3,186,711	JPY	(498,245,783)	Toronto-Dominion Bank	4/2/2025	4,033	0.00%
GBP	3,550,632	USD	(4,443,097)	Bank of America	4/2/2025	2,489	0.00%
USD	320,921	EUR	(307,625)	Citibank NA	3/1/2025	2,375	0.00%
EUR	4,741,763	USD	(4,915,016)	State Street Bank & Trust Co.	4/2/2025	1,530	0.00%
USD	671,857	EUR	(646,516)	State Street Bank & Trust Co.	4/2/2025	1,510	0.00%
USD	121,084	AUD	(194,877)	Toronto-Dominion Bank	3/1/2025	426	0.00%
CHF	33,652	USD	(37,301)	Toronto-Dominion Bank	4/2/2025	(30)	(0.00%)
AUD	197,928	USD	(122,662)	Barclays Bank plc	4/2/2025	(109)	(0.00%)
JPY	4,456,550	USD	(29,018)	Toronto-Dominion Bank	7/1/2025	(648)	(0.00%)
AUD	220,009	USD	(136,898)	Standard Chartered Bank	3/1/2025	(679)	(0.00%)
GBP	1,550,071	USD	(1,941,494)	Toronto-Dominion Bank	4/2/2025	(721)	(0.00%)
USD	1,242,217	AUD	(2,007,879)	Standard Chartered Bank	4/2/2025	(1,018)	(0.00%)
CHF	33,652	USD	(38,358)	Barclays Bank plc	6/1/2025	(1,213)	(0.00%)
USD	1,559,508	CAD	(2,242,708)	State Street Bank & Trust Co.	3/2/2025	(1,733)	(0.00%)
EUR	431,945	USD	(449,927)	JPMorgan Chase Bank	3/1/2025	(2,647)	(0.00%)
GBP	263,147	USD	(333,419)	Royal Bank of Canada	3/1/2025	(3,854)	(0.00%)
JPY	498,245,783	USD	(3,176,129)	Toronto-Dominion Bank	7/1/2025	(4,310)	(0.00%)
EUR	371,005	USD	(389,758)	Toronto-Dominion Bank	3/1/2025	(5,582)	(0.00%)
MXN	6,844,705	USD	(335,017)	Deutsche Bank AG	3/1/2025	(5,830)	(0.00%)
GBP	390,179	USD	(494,638)	Toronto-Dominion Bank	3/1/2025	(5,979)	(0.00%)
AUD	194,967	USD	(126,930)	Standard Chartered Bank	3/1/2025	(6,216)	(0.00%)
GBP	741,000	SEK	(10,291,899)	Toronto-Dominion Bank	19/3/2025	(7,761)	(0.00%)
EUR	358,576	USD	(379,936)	Barclays Bank plc	3/1/2025	(8,631)	(0.00%)
GBP	821,068	USD	(1,047,129)	Toronto-Dominion Bank	3/1/2025	(18,823)	(0.00%)
GBP	2,215,665	USD	(2,812,559)	Toronto-Dominion Bank	3/1/2025	(37,661)	(0.00%)
EUR	2,129,886	USD	(2,244,774)	Standard Chartered Bank	3/1/2025	(39,277)	(0.00%)
GBP	3,088,076	USD	(3,920,376)	Toronto-Dominion Bank	3/1/2025	(52,870)	(0.00%)
GBP	4,890,261	USD	(6,201,467)	Toronto-Dominion Bank	3/1/2025	(76,905)	(0.00%)
EUR	36,301,428	USD	(38,412,647)	Deutsche Bank AG	3/1/2025	(822,516)	(0.05%)
						17,280,486	**1.06%**
Hedge Share Class Level Forward Currency Exchange Contracts (1.45%) (31 December 2023: 0.66%)							
USD	15,174,705	GBP	(11,958,521)	State Street Bank & Trust Co.	3/1/2025	197,855	0.01%
USD	5,556,040	EUR	(5,284,119)	State Street Bank & Trust Co.	3/1/2025	84,334	0.00%
USD	3,005,776	EUR	(2,841,944)	State Street Bank & Trust Co.	3/1/2025	62,943	0.00%
USD	2,505,213	GBP	(1,971,072)	UBS AG	3/1/2025	36,642	0.00%
EUR	447,905,438	USD	(464,396,868)	HSBC Bank	4/2/2025	18,537	0.00%
CHF	13,842,932	USD	(15,325,059)	State Street Bank & Trust Co.	4/2/2025	6,608	0.00%
CHF	13,842,931	USD	(15,325,058)	Toronto-Dominion Bank	4/2/2025	6,608	0.00%
USD	323,262	GBP	(255,339)	Barclays Bank plc	3/1/2025	3,476	0.00%
USD	245,987	EUR	(234,657)	State Street Bank & Trust Co.	3/1/2025	3,000	0.00%
USD	66,204	AUD	(104,000)	Barclays Bank plc	3/1/2025	1,812	0.00%
USD	25,473	CHF	(22,749)	State Street Bank & Trust Co.	6/1/2025	362	0.00%
USD	23,107	CHF	(20,771)	State Street Bank & Trust Co.	6/1/2025	180	0.00%
USD	6,466,191	GBP	(5,164,416)	BNP Paribas	4/2/2025	59	0.00%
USD	5,396	CHF	(4,860)	State Street Bank & Trust Co.	6/1/2025	32	0.00%
USD	174,226,325	GBP	(139,113,961)	HSBC Bank	3/1/2025	12	0.00%
USD	174,226,326	GBP	(139,113,962)	Royal Bank of Canada	3/1/2025	12	0.00%
USD	174,226,325	GBP	(139,113,961)	State Street Bank & Trust Co.	3/1/2025	12	0.00%
USD	174,226,325	GBP	(139,113,961)	Toronto-Dominion Bank	3/1/2025	12	0.00%
USD	97,829,925	GBP	(78,113,961)	Royal Bank of Canada	3/1/2025	7	0.00%
USD	76,396,400	GBP	(61,000,000)	UBS AG	3/1/2025	5	0.00%
USD	149,219	AUD	(241,000)	State Street Bank & Trust Co.	6/1/2025	3	0.00%
AUD	8,273,229	USD	(5,122,601)	JPMorgan Chase Bank	4/2/2025	2	0.00%
USD	5,122,370	AUD	(8,273,229)	JPMorgan Chase Bank	3/1/2025	2	0.00%
USD	3,058,631	GBP	(2,442,216)	Royal Bank of Canada	3/1/2025	—	0.00%
AUD	28,775	USD	(17,817)	UBS AG	4/2/2025	—	0.00%
USD	17,816	AUD	(28,775)	UBS AG	3/1/2025	—	0.00%
USD	41,480	AUD	(66,994)	BNP Paribas	4/2/2025	(1)	(0.00%)
AUD	241,000	USD	(149,223)	State Street Bank & Trust Co.	4/2/2025	(1)	(0.00%)
USD	3,344	CHF	(3,021)	State Street Bank & Trust Co.	4/2/2025	(2)	(0.00%)
GBP	2,442,216	USD	(3,057,805)	Royal Bank of Canada	4/2/2025	(16)	(0.00%)
USD	20,796	AUD	(33,617)	UBS AG	4/2/2025	(19)	(0.00%)
USD	463,806,081	EUR	(447,905,438)	HSBC Bank	3/1/2025	(22)	(0.00%)
AUD	2,000	USD	(1,268)	UBS AG	6/1/2025	(30)	(0.00%)
AUD	2,000	USD	(1,294)	State Street Bank & Trust Co.	3/1/2025	(55)	(0.00%)
USD	368,234	CHF	(332,619)	BNP Paribas	4/2/2025	(156)	(0.00%)
USD	90,645	CHF	(81,989)	State Street Bank & Trust Co.	4/2/2025	(161)	(0.00%)
AUD	10,000	USD	(6,371)	State Street Bank & Trust Co.	6/1/2025	(180)	(0.00%)
USD	361,299	GBP	(288,640)	State Street Bank & Trust Co.	3/1/2025	(193)	(0.00%)
AUD	8,000	USD	(5,150)	State Street Bank & Trust Co.	6/1/2025	(197)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	4,011,323	EUR	(3,868,946)	State Street Bank & Trust Co.	4/2/2025	(234)	(0.00%)
GBP	169,049	USD	(212,105)	State Street Bank & Trust Co.	3/1/2025	(388)	(0.00%)
GBP	61,000,000	USD	(76,375,756)	UBS AG	4/2/2025	(405)	(0.00%)
AUD	194,000	USD	(120,547)	State Street Bank & Trust Co.	3/1/2025	(432)	(0.00%)
CHF	16,531	USD	(18,751)	Toronto-Dominion Bank	6/1/2025	(503)	(0.00%)
GBP	78,113,961	USD	(97,803,483)	Royal Bank of Canada	4/2/2025	(513)	(0.00%)
USD	482,032	GBP	(385,428)	State Street Bank & Trust Co.	4/2/2025	(545)	(0.00%)
CHF	34,208	USD	(38,324)	BNP Paribas	6/1/2025	(565)	(0.00%)
CHF	15,782	USD	(17,986)	State Street Bank & Trust Co.	6/1/2025	(566)	(0.00%)
CHF	21,641	USD	(24,584)	State Street Bank & Trust Co.	6/1/2025	(696)	(0.00%)
GBP	139,113,961	USD	(174,179,026)	HSBC Bank	4/2/2025	(705)	(0.00%)
CHF	67,505	USD	(75,321)	State Street Bank & Trust Co.	6/1/2025	(808)	(0.00%)
AUD	29,000	USD	(18,790)	Barclays Bank plc	3/1/2025	(834)	(0.00%)
AUD	28,775	USD	(18,659)	Toronto-Dominion Bank	3/1/2025	(843)	(0.00%)
GBP	40,938	USD	(52,152)	UBS AG	3/1/2025	(881)	(0.00%)
GBP	139,113,962	USD	(174,179,236)	Royal Bank of Canada	4/2/2025	(913)	(0.00%)
GBP	139,113,961	USD	(174,179,244)	State Street Bank & Trust Co.	4/2/2025	(923)	(0.00%)
GBP	139,113,961	USD	(174,179,249)	Toronto-Dominion Bank	4/2/2025	(927)	(0.00%)
AUD	94,000	USD	(59,275)	Barclays Bank plc	6/1/2025	(1,075)	(0.00%)
AUD	35,000	USD	(22,808)	State Street Bank & Trust Co.	3/1/2025	(1,137)	(0.00%)
CHF	30,969	USD	(35,461)	State Street Bank & Trust Co.	6/1/2025	(1,277)	(0.00%)
AUD	41,281	USD	(26,930)	Toronto-Dominion Bank	3/1/2025	(1,370)	(0.00%)
EUR	63,813	USD	(67,660)	State Street Bank & Trust Co.	3/1/2025	(1,582)	(0.00%)
CHF	56,550	USD	(64,287)	Toronto-Dominion Bank	6/1/2025	(1,866)	(0.00%)
CHF	112,834	USD	(126,589)	Toronto-Dominion Bank	6/1/2025	(2,041)	(0.00%)
EUR	307,880	USD	(320,974)	State Street Bank & Trust Co.	3/1/2025	(2,164)	(0.00%)
USD	2,752,267	EUR	(2,656,513)	UBS AG	4/2/2025	(2,166)	(0.00%)
CHF	96,072	USD	(108,390)	State Street Bank & Trust Co.	6/1/2025	(2,343)	(0.00%)
EUR	176,425	USD	(185,192)	State Street Bank & Trust Co.	3/1/2025	(2,504)	(0.00%)
EUR	980,053	USD	(1,018,691)	State Street Bank & Trust Co.	4/2/2025	(2,512)	(0.00%)
CHF	100,999	USD	(114,215)	State Street Bank & Trust Co.	6/1/2025	(2,730)	(0.00%)
EUR	158,588	USD	(167,191)	State Street Bank & Trust Co.	3/1/2025	(2,973)	(0.00%)
AUD	127,000	USD	(81,728)	State Street Bank & Trust Co.	6/1/2025	(3,096)	(0.00%)
EUR	195,274	USD	(205,330)	UBS AG	3/1/2025	(3,124)	(0.00%)
CHF	171,424	USD	(192,542)	State Street Bank & Trust Co.	6/1/2025	(3,321)	(0.00%)
GBP	157,349	USD	(200,508)	Barclays Bank plc	3/1/2025	(3,444)	(0.00%)
GBP	413,968	USD	(522,105)	State Street Bank & Trust Co.	3/1/2025	(3,651)	(0.00%)
EUR	262,869	USD	(276,183)	UBS AG	3/1/2025	(3,982)	(0.00%)
EUR	843,382	USD	(877,457)	State Street Bank & Trust Co.	3/1/2025	(4,135)	(0.00%)
CHF	135,208	USD	(154,114)	Toronto-Dominion Bank	6/1/2025	(4,869)	(0.00%)
USD	15,274,959	CHF	(13,842,932)	State Street Bank & Trust Co.	6/1/2025	(5,159)	(0.00%)
USD	15,274,958	CHF	(13,842,931)	Toronto-Dominion Bank	6/1/2025	(5,159)	(0.00%)
CHF	183,809	USD	(208,421)	JPMorgan Chase Bank	6/1/2025	(5,529)	(0.00%)
GBP	1,158,532	USD	(1,457,399)	State Street Bank & Trust Co.	3/1/2025	(6,453)	(0.00%)
GBP	404,786	USD	(513,670)	State Street Bank & Trust Co.	3/1/2025	(6,716)	(0.00%)
GBP	348,919	USD	(444,603)	Barclays Bank plc	3/1/2025	(7,617)	(0.00%)
USD	7,721,536	GBP	(6,173,763)	Royal Bank of Canada	4/2/2025	(8,355)	(0.00%)
EUR	468,380	USD	(495,374)	HSBC Bank	3/1/2025	(10,366)	(0.00%)
EUR	605,289	USD	(637,424)	Barclays Bank plc	3/1/2025	(10,647)	(0.00%)
GBP	1,078,426	USD	(1,361,877)	State Street Bank & Trust Co.	3/1/2025	(11,257)	(0.00%)
EUR	3,873,881	USD	(4,022,828)	State Street Bank & Trust Co.	3/1/2025	(11,424)	(0.00%)
EUR	571,573	USD	(604,424)	Barclays Bank plc	3/1/2025	(12,560)	(0.00%)
GBP	8,594,628	USD	(10,777,354)	State Street Bank & Trust Co.	3/1/2025	(13,443)	(0.00%)
GBP	872,303	USD	(1,108,531)	State Street Bank & Trust Co.	3/1/2025	(16,059)	(0.00%)
GBP	795,632	USD	(1,014,954)	State Street Bank & Trust Co.	3/1/2025	(18,504)	(0.00%)
EUR	4,684,374	USD	(4,869,571)	State Street Bank & Trust Co.	3/1/2025	(18,901)	(0.00%)
GBP	731,381	USD	(935,938)	State Street Bank & Trust Co.	3/1/2025	(19,956)	(0.00%)
GBP	1,651,128	USD	(2,095,307)	JPMorgan Chase Bank	3/1/2025	(27,435)	(0.00%)
GBP	2,442,216	USD	(3,095,536)	Standard Chartered Bank	3/1/2025	(36,905)	(0.00%)
GBP	2,056,318	USD	(2,618,145)	Barclays Bank plc	3/1/2025	(42,813)	(0.00%)
GBP	3,048,435	USD	(3,874,552)	HSBC Bank	3/1/2025	(56,692)	(0.01%)
EUR	3,077,313	USD	(3,257,907)	State Street Bank & Trust Co.	3/1/2025	(71,349)	(0.01%)
GBP	4,381,037	USD	(5,576,878)	Toronto-Dominion Bank	3/1/2025	(90,068)	(0.01%)
EUR	7,407,121	USD	(7,765,092)	State Street Bank & Trust Co.	3/1/2025	(95,018)	(0.01%)
EUR	8,606,610	USD	(9,036,424)	Barclays Bank plc	3/1/2025	(124,279)	(0.01%)
GBP	8,688,585	USD	(11,043,426)	Toronto-Dominion Bank	3/1/2025	(161,843)	(0.01%)
EUR	16,554,469	USD	(17,347,792)	Barclays Bank plc	3/1/2025	(205,639)	(0.01%)
AUD	8,075,948	USD	(5,262,530)	JPMorgan Chase Bank	3/1/2025	(262,308)	(0.02%)
EUR	14,570,340	USD	(15,429,324)	Barclays Bank plc	3/1/2025	(341,736)	(0.02%)
EUR	36,688,767	USD	(38,836,637)	State Street Bank & Trust Co.	3/1/2025	(845,417)	(0.05%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
CHF	26,690,711	USD	(30,418,359)	State Street Bank & Trust Co.	6/1/2025	(956,592)	(0.06%)
GBP	168,862,991	USD	(214,629,421)	Royal Bank of Canada	3/1/2025	(3,145,426)	(0.19%)
GBP	168,862,991	USD	(214,629,421)	Toronto-Dominion Bank	3/1/2025	(3,145,426)	(0.19%)
GBP	168,862,991	USD	(214,629,590)	HSBC Bank	3/1/2025	(3,145,595)	(0.19%)
GBP	168,862,991	USD	(214,629,927)	State Street Bank & Trust Co.	3/1/2025	(3,145,932)	(0.19%)
EUR	357,149,810	USD	(377,738,782)	State Street Bank & Trust Co.	3/1/2025	(7,910,137)	(0.48%)
						(23,646,276)	**(1.45%)**

Currency	Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Premium paid/received	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Credit Default Swap Contracts (0.02%) (31 December 2023: (0.03%))							
EUR	1,400,000	20/6/2028	JPMorgan Chase Bank	Buying default protection on Unibail-Rodamco-Westfield SE, 1.38% 9/3/2026	1.00%	(21,425)	(0.00%)
EUR	1,100,000	20/12/2028	Morgan Stanley	Buying default protection on Standard Chartered plc, 4.05% 12/4/2026	1.00%	(22,326)	(0.00%)
USD	4,010,000	20/12/2029	Bank of America	Buying default protection on Peruvian Government International Bond, 8.75% 21/11/2033	1.00%	(22,877)	(0.00%)
EUR	1,600,000	20/6/2028	Barclays Bank plc	Buying default protection on Unibail-Rodamco-Westfield SE, 1.38% 9/3/2026	1.00%	(24,485)	(0.00%)
EUR	10,000,000	20/6/2028	JPMorgan Chase Bank	Buying default protection on Bouygues SA, 1.38% 7/6/2027	1.00%	(253,343)	(0.02%)
						(344,456)	**(0.02%)**
Total OTC Financial Derivative Instruments						**(6,710,246)**	**(0.41%)**
Total Investments						**1,606,032,803**	**98.14%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**30,455,190**	**1.86%**
Net Assets	**1,636,487,993**	**100.00%**

Analysis of Total Assets	US Dollars ($)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	1,101,439,431	65.32%
(b) Transferable securities dealt in on another regulated market	439,049,430	26.04%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	63,104,419	3.74%
(d) Total Financial Derivative Instruments dealt in on a regulated market	11,853,901	0.70%
(e) Total OTC Financial Derivative Instruments	18,808,014	1.12%
(f) Other assets	52,039,166	3.08%
Total Assets	1,686,294,361	100.00%

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

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,603,593,280	917,568,933
Financial Derivative Instruments	3,17	30,661,915	9,476,960
Cash	3	24,243,569	11,737,249
Unrealised Appreciation on Spot Currency Contracts		—	38,350
Receivables:			
Interest and Dividends		22,588,333	10,911,553
Capital Shares Issued		4,812,418	2,197,124
Investments Sold		394,846	979,366
Other Receivables		—	6,907
Total Current Assets		**1,686,294,361**	**952,916,442**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	28,222,392	6,583,924
Unrealised Depreciation on Spot Currency Contracts		1,837,881	—
Payables and Other Liabilities:			
Investments Purchased		49,960	612
Income Distribution Payable		5,319,046	2,316,371
Interest		1,766,909	20,312
Capital Shares Redeemed		2,625,143	1,146,746
Margin Cash Due to Broker	3	9,538,648	1,373,074
Management Fees Payable	12	446,389	246,408
Total Current Liabilities		**49,806,368**	**11,687,447**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**1,636,487,993**	**941,228,995**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
Institutional AUD Hedged Acc			
US ($) Equivalent	$3,341,791	$3,599,504	$3,339,380
Net Assets	AUD5,397,327	AUD5,275,158	AUD4,924,250
Number of Shares Outstanding	50,981	51,529	51,529
Net Asset Value Per Share[1]	**AUD105.87**	**AUD102.37**	**AUD95.56**
Institutional AUD Hedged Dist			
US ($) Equivalent	$1,858,214	$858,828	$1,104,891
Net Assets	AUD3,001,201	AUD1,258,633	AUD1,629,272
Number of Shares Outstanding	35,613	14,724	19,601
Net Asset Value Per Share[1]	**AUD84.27**	**AUD85.48**	**AUD83.12**
Institutional CHF Hedged Acc[2]			
US ($) Equivalent	$30,138,993	$8,833,156	$429,021
Net Assets	CHF27,314,969	CHF7,434,426	CHF396,930
Number of Shares Outstanding	298,434	81,066	4,538
Net Asset Value Per Share[1]	**CHF91.53**	**CHF91.71**	**CHF87.47**
Institutional EUR Hedged Acc			
US ($) Equivalent	$380,998,808	$141,262,615	$151,910,805
Net Assets	€367,930,549	€127,879,978	€142,338,541
Number of Shares Outstanding	3,376,386	1,203,844	1,430,760
Net Asset Value Per Share[1]	**€108.97**	**€106.23**	**€99.48**
Institutional EUR Hedged Dist[3]			
US ($) Equivalent	$77,172,912	$35,007,053	$—
Net Assets	€74,525,881	€31,690,629	€—
Number of Shares Outstanding	730,768	304,450	—
Net Asset Value Per Share[1]	**€101.98**	**€104.09**	**€—**
Investor GBP Hedged Acc			
US ($) Equivalent	$190,921,939	$217,819,635	$172,733,012
Net Assets	£152,451,168	£170,865,735	£143,597,154
Number of Shares Outstanding	1,299,982	1,518,134	1,380,325
Net Asset Value Per Share[1]	**£117.27**	**£112.55**	**£104.03**
Investor GBP Hedged Dist			
US ($) Equivalent	$153,738,544	$80,958,792	$122,217,662
Net Assets	£122,760,227	£63,507,055	£101,602,515
Number of Shares Outstanding	1,332,264	689,494	1,142,014
Net Asset Value Per Share[1]	**£92.14**	**£92.11**	**£88.97**
Institutional GBP Hedged Acc[2]			
US ($) Equivalent	$296,725,936	$195,607,944	$42,785,749
Net Assets	£236,935,660	£153,442,068	£35,568,834
Number of Shares Outstanding	2,364,509	1,591,017	398,968
Net Asset Value Per Share[1]	**£100.21**	**£96.44**	**£89.15**
Institutional GBP Hedged Dist[3]			
US ($) Equivalent	$217,192,685	$121,146,985	$—
Net Assets	£173,428,359	£95,032,152	£—
Number of Shares Outstanding	1,685,924	918,066	—
Net Asset Value Per Share[1]	**£102.87**	**£103.51**	**£—**
Institutional Plus GBP Hedged Acc[4]			
US ($) Equivalent	$6,207	$—	$—
Net Assets	£4,956	£—	£—
Number of Shares Outstanding	50	—	—
Net Asset Value Per Share[1]	**£99.12**	**£—**	**£—**
Institutional Plus GBP Hedged Dist[4]			
US ($) Equivalent	$6,198	$—	$—
Net Assets	£4,949	£—	£—
Number of Shares Outstanding	50	—	—
Net Asset Value Per Share[1]	**£98.98**	**£—**	**£—**
Investor USD Hedged Acc			
Net Assets	$24,071,067	$12,930,720	$9,800,583
Number of Shares Outstanding	190,521	107,672	89,243
Net Asset Value Per Share[1]	**$126.34**	**$120.09**	**$109.82**

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

Net Asset Value Per Share (continued)

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
Institutional USD Hedged Acc			
Net Assets	$249,735,572	$123,203,763	$71,728,784
Number of Shares Outstanding	1,969,448	1,015,235	646,144
Net Asset Value Per Share[1]	**$126.80**	**$121.35**	**$111.01**
Institutional USD Hedged Dist[5]			
Net Assets	$10,579,127	$—	$—
Number of Shares Outstanding	107,267	—	—
Net Asset Value Per Share[1]	**$98.62**	**$—**	**$—**

[1] The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for swing pricing and trade date accounting.
[2] The share class launched on 8 February 2022.
[3] The share class launched on 21 June 2023.
[4] The share class launched on 25 November 2024.
[5] The share class launched on 7 October 2024.

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		62,136,112	36,126,845
Other Income		72,245	107,397
Net (Loss)/Gain on Financial Instruments		(52,110,557)	66,559,538
Total Investment Income		**10,097,800**	**102,793,780**
Expenses			
Management Fees	12	3,933,889	2,544,018
Transaction Fees and Commissions		99,588	60,856
Total Expenses		**4,033,477**	**2,604,874**
Finance Costs			
Interest Expense		2,773,501	660,491
Distribution	6	17,169,445	7,653,772
Total Finance Costs		**19,942,946**	**8,314,263**
Net Investment (Loss)/Income		**(13,878,623)**	**91,874,643**
Taxation	5	99,530	(127,133)
Net (Decrease)/Increase in Net Assets		**(13,779,093)**	**91,747,510**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(13,779,093)	91,747,510
Capital Transactions		
Subscriptions	1,084,204,577	729,203,854
Redemptions	(375,166,486)	(455,772,256)
Total Capital Transactions	709,038,091	273,431,598
Total Increase for the Year	695,258,998	365,179,108
Net Assets		
Beginning of Year	941,228,995	576,049,887
End of Year	**1,636,487,993**	**941,228,995**

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

Vanguard Global Short-Term Bond Index Fund

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

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index, a market-weighted index of global government, government-related agency, corporate and securitised bonds, excluding US mortgage-backed securities, with maturities between 1 and 5 years.

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks returned 16.69%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US turned in a stronger performance than the rest of the world as a whole.
- Global bonds returned –1.69%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis. US bonds, however, finished in positive territory.
- The fund's benchmark, which is hedged to the US dollar, returned 4.55% for the 12 months.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole. Other index heavyweights including Canada, Italy, Spain and Australia outperformed.
- By sector, corporate bonds and those issued by financial institutions in particular fared better than some parts of the market, including government bonds.
- By credit quality, bonds on the bottom rung of the investment-grade ladder fared better than their higher-rated counterparts.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index Hedged

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
CHF Hedged Acc	0.05%	-1.26%	-0.81%
Benchmark[2]	0.20	-1.16	-0.70
Tracking Difference*	-0.15		
Institutional Plus CHF Hedged Acc	0.15%	-1.20%	-0.75%
Benchmark[2]	0.20	-1.16	-0.70
Tracking Difference*	-0.05		
EUR Hedged Acc	2.69%	-0.13%	0.08%
Benchmark[2]	2.87	-0.01	0.17
Tracking Difference*	-0.18		
EUR Hedged Dist	2.69%	—	4.83%
Benchmark	2.87	—	5.03
Tracking Difference*	-0.18		
Investor EUR Hedged	2.69%	-0.13%	0.05%
Benchmark[2]	2.87	-0.01	0.17
Tracking Difference*	-0.18		
Institutional Plus EUR Hedged Acc	2.74%	-0.08%	0.12%
Benchmark[2]	2.87	-0.01	0.17
Tracking Difference*	-0.13		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
GBP Hedged Acc	4.09%	0.98%	1.12%
Benchmark[2]	4.27	1.11	1.23
Tracking Difference*	-0.18		
GBP Hedged Dist	4.09%	0.98%	1.12%
Benchmark[2]	4.27	1.11	1.23
Tracking Difference*	-0.18		
Institutional Plus GBP Hedged Acc	4.15%	1.03%	1.17%
Benchmark[2]	4.27	1.11	1.23
Tracking Difference*	-0.12		
Institutional Plus GBP Hedged Dist	4.14%	1.03%	1.18%
Benchmark[2]	4.27	1.11	1.23
Tracking Difference*	-0.13		
USD Hedged Acc	4.37%	1.46%	1.81%
Benchmark[2]	4.55	1.60	1.94
Tracking Difference*	-0.18		
USD Hedged Dist	4.37%	—	1.02%
Benchmark	4.55	—	1.15
Tracking Difference*	-0.18		
Institutional Plus USD Hedged Acc	4.42%	1.51%	1.85%
Benchmark[2]	4.55	1.60	1.94
Tracking Difference*	-0.13		

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

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

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

[1] Since-inception returns: EUR Hedged Dist, 3 October 2023; USD Hedged Dist, 17 November 2020; Institutional Plus USD Hedged Acc, 10 March 2015.

[2] Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted Index Hedged through 28 April 2019; Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index Hedged thereafter.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal	Cost US Dollars ($)
US Treasury Note 3.63% 31/8/2029	$30,700,000	30,651,480
US Treasury Note 1.75% 31/1/2029	$33,615,000	30,363,318
US Treasury Note 4.13% 31/10/2029	$29,839,000	29,824,205
US Treasury Note 4.00% 31/7/2029	$28,406,000	28,614,619
US Treasury Note 4.63% 30/4/2029	$27,537,500	27,557,353
United Kingdom Gilt 4.13% 22/7/2029	£21,006,000	27,154,017
French Republic Government Bond OAT 2.75% 25/2/2029	€24,900,000	26,916,791
US Treasury Note 4.38% 31/7/2026	$26,640,000	26,727,031
US Treasury Note 4.50% 31/5/2029	$26,472,000	26,626,742
US Treasury Note 3.75% 31/8/2026	$26,130,000	26,044,474
US Treasury Note 4.13% 31/3/2029	$26,440,000	26,038,175
US Treasury Note 4.63% 15/10/2026	$24,000,000	24,279,664
US Treasury Note 4.00% 31/1/2029	$23,981,000	23,990,868
US Treasury Note 4.25% 28/2/2029	$23,736,000	23,642,700
US Treasury Note 4.13% 30/11/2029	$22,349,000	22,400,262
US Treasury Note 3.50% 30/9/2029	$22,518,000	22,153,563
US Treasury Note 1.88% 28/2/2029	$24,425,000	22,089,562
US Treasury Note 4.38% 15/7/2027	$21,852,000	22,029,587
US Treasury Note 4.38% 31/12/2029	$22,000,000	21,986,250
Bundesschatzanweisungen 3.10% 18/9/2025	€19,000,000	20,663,485

Sales	Principal	Proceeds US Dollars ($)
Bundesschatzanweisungen 3.10% 18/9/2025	€29,000,000	32,585,890
US Treasury Note 0.38% 31/12/2025	$26,336,800	25,272,393
Italy Buoni Poliennali Del Tesoro 3.10% 18/9/2025	€23,150,000	25,100,791
US Treasury Note 2.75% 15/5/2025	$19,572,000	19,107,571
US Treasury Note 1.75% 15/3/2025	$18,046,000	17,470,394
French Republic Government Bond OAT 2.75% 15/5/2025	€16,582,000	17,364,497
US Treasury Note 0.25% 31/7/2025	$18,075,000	17,199,332
US Treasury Note 5.00% 31/10/2025	$16,212,300	16,393,422
US Treasury Note 4.25% 31/12/2025	$16,326,000	16,326,809
Bundesobligation 2.20% 13/4/2028	€15,000,000	16,096,568
US Treasury Note 3.63% 31/8/2029	$15,846,000	15,932,581
US Treasury Note 1.75% 31/1/2029	$16,816,800	15,028,841
US Treasury Note 1.38% 31/12/2028	$16,706,500	14,741,435
US Treasury Note 4.25% 31/5/2025	$14,567,000	14,441,018
Italy Buoni Poliennali Del Tesoro 1.38% 31/12/2028	€12,810,000	14,416,739
US Treasury Note 0.38% 31/1/2026	$15,198,000	14,357,148
Bundesschatzanweisungen 2.80% 12/6/2025	€13,248,695	14,132,732
US Treasury Note 4.00% 15/12/2025	$13,904,100	13,890,982
US Treasury Note 0.25% 30/9/2025	$14,435,000	13,827,644
US Treasury Note 4.00% 31/7/2029	$13,406,000	13,549,308

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

Financial Statements
Statement of Investments
31 December 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 98.33% (31 December 2023: 98.83%)					
Fixed Income 98.33% (31 December 2023: 98.83%)					
Andorra 0.02% (31 December 2023: 0.03%)					
Andorra International Bond	€1,100,000	1.25%	23/2/2027	1,094,867	0.02%
				1,094,867	**0.02%**
Australia 1.87% (31 December 2023: 2.11%)					
APA Infrastructure Ltd.	€500,000	2.00%	22/3/2027	506,663	0.01%
APA Infrastructure Ltd.	$175,000	4.25%	15/7/2027	172,106	0.00%
APA Infrastructure Ltd.	€500,000	0.75%	15/3/2029	467,977	0.01%
Argentum Netherlands BV for Swiss Re Ltd.	$200,000	5.63%	15/8/2052	199,439	0.00%
Aurizon Finance Pty Ltd.	AUD1,670,000	3.00%	9/3/2028	969,684	0.02%
Aurizon Network Pty Ltd.	€500,000	3.13%	1/6/2026	520,080	0.01%
Australia & New Zealand Banking Group Ltd.	$250,000	5.00%	18/3/2026	251,377	0.01%
Australia & New Zealand Banking Group Ltd.	$250,000	4.40%	19/5/2026	247,937	0.01%
Australia & New Zealand Banking Group Ltd.	$300,000	4.68%	15/6/2026	300,016	0.01%
Australia & New Zealand Banking Group Ltd.	$250,000	4.42%	16/12/2026	249,688	0.01%
Australia & New Zealand Banking Group Ltd.	$250,000	4.75%	18/1/2027	250,829	0.01%
Australia & New Zealand Banking Group Ltd.	$250,000	4.90%	16/7/2027	251,829	0.01%
Australia & New Zealand Banking Group Ltd.	$250,000	4.62%	16/12/2029	247,926	0.00%
Australia & New Zealand Banking Group Ltd.	¥100,000,000	1.50%	1/9/2032	639,886	0.01%
Australia & New Zealand Banking Group Ltd.	€100,000	5.10%	3/2/2033	108,582	0.00%
Australia Government Bond	AUD6,200,000	4.25%	21/4/2026	3,854,765	0.07%
Australia Government Bond	AUD8,600,000	0.50%	21/9/2026	5,031,698	0.10%
Australia Government Bond	AUD7,550,000	4.75%	21/4/2027	4,768,399	0.09%
Australia Government Bond	AUD7,500,000	2.75%	21/11/2027	4,508,596	0.09%
Australia Government Bond	AUD9,100,000	2.25%	21/5/2028	5,352,950	0.10%
Australia Government Bond	AUD8,500,000	2.75%	21/11/2028	5,055,299	0.10%
Australia Government Bond	AUD10,000,000	3.25%	21/4/2029	6,037,400	0.12%
Australia Government Bond	AUD6,000,000	2.75%	21/11/2029	3,522,277	0.07%
Australian Capital Territory	AUD1,000,000	2.25%	22/5/2029	569,277	0.01%
Australian Energy Market Operator Ltd.	AUD200,000	5.35%	6/12/2028	126,086	0.00%
Bank of Queensland Ltd.	€1,516,000	1.84%	9/6/2027	1,543,072	0.03%
Bank of Queensland Ltd.	€883,000	3.30%	30/7/2029	934,852	0.02%
BHP Billiton Finance USA Ltd.	$175,000	4.88%	27/2/2026	175,471	0.00%
BHP Billiton Finance USA Ltd.	$600,000	4.75%	28/2/2028	599,086	0.01%
CIMIC Finance Ltd.	€800,000	1.50%	28/5/2029	748,352	0.01%
Commonwealth Bank of Australia	$250,000	3.21%	27/5/2025	248,406	0.01%
Commonwealth Bank of Australia	$250,000	4.93%	9/12/2025	250,385	0.01%
Commonwealth Bank of Australia	$600,000	1.13%	15/6/2026	571,727	0.01%
Commonwealth Bank of Australia	$250,000	4.58%	27/11/2026	250,219	0.01%
Commonwealth Bank of Australia	$300,000	2.55%	14/3/2027	287,516	0.01%
Commonwealth Bank of Australia	AUD500,000	4.40%	18/8/2027	309,064	0.01%
Commonwealth Bank of Australia	$700,000	3.15%	19/9/2027	674,923	0.01%
Commonwealth Bank of Australia	AUD400,000	5.00%	13/1/2028	251,003	0.01%
Commonwealth Bank of Australia	AUD400,000	4.90%	17/8/2028	250,550	0.01%
Commonwealth Bank of Australia	$375,000	5.07%	14/9/2028	379,018	0.01%
Commonwealth Bank of Australia	$200,000	3.61%	12/9/2034	184,114	0.00%
CSL Finance plc	$200,000	3.85%	27/4/2027	195,311	0.00%
Export Finance & Insurance Corp.	$200,000	4.63%	26/10/2027	201,005	0.00%
Glencore Capital Finance DAC	€400,000	1.13%	10/3/2028	390,577	0.01%
Glencore Finance Europe Ltd.	€300,000	1.50%	15/10/2026	302,733	0.01%
John Deere Financial Ltd.	AUD200,000	5.05%	28/6/2029	125,519	0.00%
Macquarie Bank Ltd.	$150,000	5.21%	15/6/2026	151,117	0.00%
Macquarie Bank Ltd.	$250,000	5.39%	7/12/2026	253,516	0.01%
Macquarie Bank Ltd.	AUD300,000	5.95%	1/3/2034	189,428	0.00%
Macquarie Group Ltd.	$800,000	1.34%	12/1/2027	770,814	0.01%
Macquarie Group Ltd.	€1,300,000	0.35%	3/3/2028	1,242,114	0.02%
Macquarie Group Ltd.	$300,000	4.10%	21/6/2028	293,176	0.01%
Macquarie Group Ltd.	$175,000	5.03%	15/1/2030	173,520	0.00%
National Australia Bank Ltd.	$500,000	4.97%	12/1/2026	502,080	0.01%
National Australia Bank Ltd.	€200,000	0.75%	30/1/2026	203,200	0.00%
National Australia Bank Ltd.	$1,164,000	2.50%	12/7/2026	1,129,335	0.02%
National Australia Bank Ltd.	£330,000	3.00%	4/9/2026	400,952	0.01%
National Australia Bank Ltd.	AUD250,000	2.90%	25/2/2027	149,850	0.00%
National Australia Bank Ltd.	$250,000	5.09%	11/6/2027	252,660	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
National Australia Bank Ltd.	$250,000	4.63%	22/11/2027	249,894	0.01%
National Australia Bank Ltd.	AUD900,000	4.95%	25/11/2027	564,245	0.01%
National Australia Bank Ltd.	$250,000	4.94%	12/1/2028	251,409	0.01%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	123,300	0.00%
National Australia Bank Ltd.	$250,000	4.90%	13/6/2028	251,137	0.01%
National Australia Bank Ltd.	€500,000	1.38%	30/8/2028	492,504	0.01%
National Australia Bank Ltd.	$200,000	5.13%	28/11/2028	202,576	0.00%
National Australia Bank Ltd.	€995,000	0.01%	6/1/2029	924,235	0.02%
National Australia Bank Ltd.	$250,000	4.79%	10/1/2029	250,393	0.01%
National Australia Bank Ltd.	AUD500,000	6.32%	3/8/2032	320,088	0.01%
National Australia Bank Ltd.	$375,000	3.93%	2/8/2034	350,130	0.01%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	187,387	0.00%
New South Wales Treasury Corp.	AUD1,000,000	4.00%	20/5/2026	619,064	0.01%
New South Wales Treasury Corp.	AUD1,600,000	3.00%	20/5/2027	968,307	0.02%
New South Wales Treasury Corp.	AUD4,900,000	3.00%	20/3/2028	2,936,631	0.06%
New South Wales Treasury Corp.	AUD2,700,000	3.00%	20/4/2029	1,594,727	0.03%
Newcastle Coal Infrastructure Group Pty Ltd.	$59,596	4.40%	29/9/2027	57,819	0.00%
Queensland Treasury Corp.	AUD900,000	3.25%	21/7/2026	550,935	0.01%
Queensland Treasury Corp.	AUD1,800,000	2.75%	20/8/2027	1,079,422	0.02%
Queensland Treasury Corp.	AUD2,400,000	3.25%	21/7/2028	1,444,373	0.03%
Queensland Treasury Corp.	AUD2,000,000	3.25%	21/8/2029	1,187,035	0.02%
Rio Tinto Finance USA Ltd.	$1,190,000	7.13%	15/7/2028	1,277,353	0.02%
Santos Finance Ltd.	$200,000	4.13%	14/9/2027	193,659	0.00%
Santos Finance Ltd.	$300,000	5.25%	13/3/2029	295,663	0.01%
Scentre Group Trust 1	£100,000	3.88%	16/7/2026	122,894	0.00%
Scentre Group Trust 1	AUD200,000	5.20%	27/11/2029	125,104	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	$200,000	3.63%	28/1/2026	197,081	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.75%	11/4/2028	99,804	0.00%
South Australian Government Financing Authority	AUD2,000,000	3.00%	20/7/2026	1,219,095	0.02%
South Australian Government Financing Authority	AUD2,000,000	3.00%	24/5/2028	1,196,137	0.02%
Stockland Trust	€500,000	1.63%	27/4/2026	505,459	0.01%
Telstra Corp., Ltd.	€1,000,000	1.38%	26/3/2029	975,739	0.02%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	124,803	0.00%
Toronto-Dominion Bank	AUD200,000	4.50%	16/3/2026	123,894	0.00%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	123,653	0.00%
Toyota Finance Australia Ltd.	£200,000	3.92%	28/6/2027	245,163	0.00%
Toyota Finance Australia Ltd.	AUD330,000	4.65%	17/9/2029	202,934	0.00%
Transurban Finance Co. Pty Ltd.	€600,000	1.75%	29/3/2028	598,290	0.01%
Treasury Corp. of Victoria	AUD1,900,000	5.50%	17/11/2026	1,206,961	0.02%
Treasury Corp. of Victoria	AUD4,000,000	1.25%	19/11/2027	2,288,552	0.04%
Treasury Corp. of Victoria	AUD2,600,000	3.00%	20/10/2028	1,542,907	0.03%
Treasury Corp. of Victoria	AUD4,000,000	2.50%	22/10/2029	2,281,363	0.04%
Victoria Power Networks Finance Pty Ltd.	AUD600,000	1.60%	21/4/2026	357,137	0.01%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.55%	14/6/2028	186,848	0.00%
Western Australian Treasury Corp.	AUD1,200,000	3.00%	21/10/2026	730,610	0.01%
Western Australian Treasury Corp.	AUD900,000	3.25%	20/7/2028	542,131	0.01%
Western Australian Treasury Corp.	AUD1,000,000	2.75%	24/7/2029	582,268	0.01%
Westpac Banking Corp.	$450,000	2.00%	16/1/2025	449,483	0.01%
Westpac Banking Corp.	AUD200,000	4.60%	16/2/2026	124,052	0.00%
Westpac Banking Corp.	$150,000	5.20%	16/4/2026	151,246	0.00%
Westpac Banking Corp.	$750,000	2.85%	13/5/2026	733,488	0.01%
Westpac Banking Corp.	$135,000	4.60%	20/10/2026	135,273	0.00%
Westpac Banking Corp.	AUD200,000	2.40%	25/1/2027	118,854	0.00%
Westpac Banking Corp.	$428,000	3.35%	8/3/2027	417,374	0.01%
Westpac Banking Corp.	€250,000	1.08%	5/4/2027	250,422	0.01%
Westpac Banking Corp.	$500,000	4.04%	26/8/2027	494,407	0.01%
Westpac Banking Corp.	$600,000	3.40%	25/1/2028	577,001	0.01%
Westpac Banking Corp.	AUD200,000	4.80%	16/2/2028	124,847	0.00%
Westpac Banking Corp.	$375,000	4.18%	22/5/2028	369,446	0.01%
Westpac Banking Corp.	AUD900,000	5.00%	19/9/2028	564,969	0.01%
Westpac Banking Corp.	$225,000	5.54%	17/11/2028	231,335	0.00%
Westpac Banking Corp.	AUD400,000	5.00%	15/1/2029	251,353	0.01%
Westpac Banking Corp.	$150,000	5.05%	16/4/2029	151,527	0.00%
Westpac Banking Corp.	$350,000	4.32%	23/11/2031	344,633	0.01%
Westpac Banking Corp.	$1,275,000	4.11%	24/7/2034	1,200,957	0.02%
Woodside Finance Ltd.	$200,000	3.70%	15/9/2026	195,603	0.00%
Woodside Finance Ltd.	$120,000	3.70%	15/3/2028	114,367	0.00%
Woodside Finance Ltd.	$300,000	4.50%	4/3/2029	290,509	0.01%
				98,037,690	**1.87%**

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Austria 0.73% (31 December 2023: 0.77%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€1,300,000	0.01%	21/1/2028	1,244,322	0.02%
CA Immobilien Anlagen AG	€100,000	0.88%	5/2/2027	97,543	0.00%
Erste Group Bank AG	€200,000	1.50%	7/4/2026	203,742	0.00%
Erste Group Bank AG	€3,000,000	0.63%	17/4/2026	3,032,707	0.06%
Erste Group Bank AG	€1,000,000	0.01%	12/7/2028	945,227	0.02%
JAB Holdings BV	€500,000	2.50%	17/4/2027	514,082	0.01%
Oesterreichische Kontrollbank AG	$120,000	4.13%	20/1/2026	119,444	0.00%
Oesterreichische Kontrollbank AG	$160,000	5.00%	23/10/2026	161,650	0.00%
Oesterreichische Kontrollbank AG	$373,000	4.75%	21/5/2027	375,805	0.01%
Oesterreichische Kontrollbank AG	$1,000,000	3.63%	9/9/2027	980,244	0.02%
Oesterreichische Kontrollbank AG	$300,000	4.25%	1/3/2028	298,611	0.01%
Oesterreichische Kontrollbank AG	$150,000	4.13%	18/1/2029	147,871	0.00%
Oesterreichische Kontrollbank AG	$225,000	3.75%	5/9/2029	218,044	0.01%
OMV AG	€800,000	3.50%	27/9/2027	845,836	0.02%
Raiffeisen Bank International AG	€1,500,000	5.75%	27/1/2028	1,672,455	0.03%
Raiffeisen Bank International AG	€100,000	6.00%	15/9/2028	110,698	0.00%
Raiffeisen Bank International AG	€600,000	4.63%	21/8/2029	642,766	0.01%
Raiffeisen Bank International AG	€400,000	4.50%	31/5/2030	432,034	0.01%
Raiffeisen Bank International AG	€100,000	7.38%	20/12/2032	111,840	0.00%
Raiffeisen Bank International AG	€200,000	1.38%	17/6/2033	189,015	0.00%
Republic of Austria Government Bond	€2,000,000	4.85%	15/3/2026	2,134,664	0.04%
Republic of Austria Government Bond	€4,000,000	2.00%	15/7/2026	4,129,759	0.08%
Republic of Austria Government Bond	€6,000,000	0.75%	20/10/2026	6,059,088	0.12%
Republic of Austria Government Bond	€1,500,000	0.50%	20/4/2027	1,494,605	0.03%
Republic of Austria Government Bond	€2,000,000	6.25%	15/7/2027	2,273,287	0.04%
Republic of Austria Government Bond	€2,000,000	0.75%	20/2/2028	1,976,715	0.04%
Republic of Austria Government Bond	€75,000	0.50%	20/2/2029	71,991	0.00%
Republic of Austria Government Bond	€6,300,000	2.50%	20/10/2029	6,545,928	0.13%
Telekom Finanzmanagement GmbH	€200,000	1.50%	7/12/2026	203,008	0.00%
UniCredit Bank Austria AG	€1,000,000	2.88%	10/11/2028	1,042,725	0.02%
				38,275,706	**0.73%**
Belgium 0.71% (31 December 2023: 0.96%)					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	$275,000	3.65%	1/2/2026	272,555	0.00%
Anheuser-Busch InBev SA	€180,000	2.70%	31/3/2026	187,191	0.00%
Anheuser-Busch InBev SA	€900,000	1.15%	22/1/2027	905,810	0.02%
Anheuser-Busch InBev SA	€800,000	1.13%	1/7/2027	799,044	0.01%
Anheuser-Busch InBev SA	€1,479,000	2.00%	17/3/2028	1,506,659	0.03%
Anheuser-Busch InBev Worldwide, Inc.	$350,000	4.00%	13/4/2028	343,607	0.01%
Anheuser-Busch InBev Worldwide, Inc.	$1,475,000	4.75%	23/1/2029	1,475,505	0.03%
Argenta Spaarbank NV	€1,300,000	2.50%	25/10/2027	1,344,992	0.03%
Argenta Spaarbank NV	€200,000	5.38%	29/11/2027	215,453	0.00%
Argenta Spaarbank NV	€200,000	1.38%	8/2/2029	195,661	0.00%
Belfius Bank SA	€300,000	3.88%	12/6/2028	320,669	0.01%
Cofinimmo SA	€200,000	1.00%	24/1/2028	193,289	0.00%
Crelan SA	€200,000	5.75%	26/1/2028	222,115	0.00%
Crelan SA	€500,000	6.00%	28/2/2030	569,374	0.01%
Elia Transmission Belgium SA	€500,000	1.38%	14/1/2026	511,233	0.01%
Euroclear Bank SA	€200,000	3.63%	13/10/2027	211,773	0.00%
ING Belgium SA	€3,300,000	3.38%	31/5/2027	3,486,074	0.07%
KBC Group NV	€300,000	0.25%	1/3/2027	301,893	0.01%
KBC Group NV	€1,000,000	0.13%	14/1/2029	952,423	0.02%
KBC Group NV	$300,000	5.80%	19/1/2029	304,570	0.01%
Kingdom of Belgium Government Bond	€3,000,000	1.00%	22/6/2026	3,051,880	0.06%
Kingdom of Belgium Government Bond	€2,300,000	0.80%	22/6/2027	2,300,260	0.04%
Kingdom of Belgium Government Bond	€8,000,000	0.00%	22/10/2027	7,779,241	0.15%
Kingdom of Belgium Government Bond	€2,500,000	0.80%	22/6/2028	2,457,431	0.05%
Kingdom of Belgium Government Bond	€7,000,000	0.90%	22/6/2029	6,777,333	0.13%
Region Wallonne Belgium	€300,000	0.25%	3/5/2026	300,936	0.01%
VGP NV	€200,000	1.63%	17/1/2027	200,248	0.00%
				37,187,219	**0.71%**
Bermuda 0.01% (31 December 2023: 0.01%)					
Athora Holding Ltd.	€200,000	6.63%	16/6/2028	224,770	0.01%
Bermuda Government International Bond	$200,000	3.72%	25/1/2027	193,496	0.00%
Triton Container International Ltd.	$125,000	2.05%	15/4/2026	119,799	0.00%
				538,065	**0.01%**
Brazil 0.02% (31 December 2023: 0.02%)					
Gerdau Trade, Inc.	$200,000	4.88%	24/10/2027	197,231	0.00%
Sitios Latinoamerica SAB de CV	$200,000	6.00%	25/11/2029	199,191	0.00%
Suzano Austria GmbH	$200,000	5.75%	14/7/2026	200,798	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Suzano Austria GmbH	$500,000	6.00%	15/1/2029	501,523	0.01%
Suzano International Finance BV	$150,000	5.50%	17/1/2027	150,187	0.00%
				1,248,930	**0.02%**
Bulgaria 0.07% (31 December 2023: 0.01%)					
Bulgaria Government International Bond	€500,000	3.00%	21/3/2028	519,773	0.01%
Bulgaria Government International Bond	€2,900,000	4.13%	23/9/2029	3,143,929	0.06%
				3,663,702	**0.07%**
Canada 4.20% (31 December 2023: 4.69%)					
407 International, Inc.	CAD415,000	4.22%	14/2/2028	293,994	0.01%
AIMCo Realty Investors LP	CAD105,000	3.37%	1/6/2027	72,926	0.00%
AIMCo Realty Investors LP	CAD130,000	3.04%	1/6/2028	88,817	0.00%
AIMCo Realty Investors LP	CAD160,000	2.71%	1/6/2029	106,834	0.00%
Alectra, Inc.	CAD200,000	2.49%	17/5/2027	136,306	0.00%
Algonquin Power & Utilities Corp.	$200,000	5.37%	15/6/2026	201,060	0.00%
Algonquin Power Co.	CAD200,000	4.09%	17/2/2027	140,540	0.00%
Algonquin Power Co.	CAD420,000	4.60%	29/1/2029	302,186	0.01%
Alimentation Couche-Tard, Inc.	$360,000	3.55%	26/7/2027	347,960	0.01%
AltaGas Ltd.	CAD400,000	2.08%	30/5/2028	264,061	0.01%
Antares Holdings LP	$250,000	7.95%	11/8/2028	261,846	0.01%
Antares Holdings LP	$625,000	6.35%	23/10/2029	620,243	0.01%
ARC Resources Ltd.	CAD460,000	2.35%	10/3/2026	315,521	0.01%
Bank of Montreal	$500,000	3.75%	25/7/2025	497,227	0.01%
Bank of Montreal	CAD265,000	1.76%	10/3/2026	180,991	0.00%
Bank of Montreal	€1,900,000	1.00%	5/4/2026	1,932,692	0.04%
Bank of Montreal	CAD275,000	1.55%	28/5/2026	186,712	0.00%
Bank of Montreal	$150,000	5.30%	5/6/2026	151,371	0.00%
Bank of Montreal	£400,000	1.00%	9/9/2026	469,558	0.01%
Bank of Montreal	CAD375,000	2.70%	9/12/2026	258,545	0.01%
Bank of Montreal	$800,000	0.95%	22/1/2027	768,100	0.02%
Bank of Montreal	$300,000	2.65%	8/3/2027	288,029	0.01%
Bank of Montreal	CAD200,000	3.65%	1/4/2027	139,528	0.00%
Bank of Montreal	CAD275,000	4.31%	1/6/2027	194,600	0.00%
Bank of Montreal	$200,000	4.57%	10/9/2027	199,374	0.00%
Bank of Montreal	$100,000	4.70%	14/9/2027	99,929	0.00%
Bank of Montreal	CAD410,000	4.71%	7/12/2027	293,852	0.01%
Bank of Montreal	$125,000	5.20%	1/2/2028	125,970	0.00%
Bank of Montreal	CAD800,000	3.19%	1/3/2028	552,450	0.01%
Bank of Montreal	CAD400,000	5.04%	29/5/2028	290,422	0.01%
Bank of Montreal	$250,000	4.69%	28/6/2028	250,168	0.01%
Bank of Montreal	$200,000	5.72%	25/9/2028	205,114	0.00%
Bank of Montreal	CAD390,000	4.54%	18/12/2028	279,514	0.01%
Bank of Montreal	CAD850,000	4.42%	17/7/2029	607,322	0.01%
Bank of Montreal	€500,000	3.75%	10/7/2030	527,949	0.01%
Bank of Montreal	CAD475,000	1.93%	22/7/2031	322,341	0.01%
Bank of Montreal	CAD150,000	6.53%	27/10/2032	111,619	0.00%
Bank of Montreal	$250,000	3.80%	15/12/2032	239,142	0.01%
Bank of Montreal	CAD180,000	6.03%	7/9/2033	133,626	0.00%
Bank of Montreal	CAD155,000	4.98%	3/7/2034	111,414	0.00%
Bank of Nova Scotia	$250,000	3.19%	3/6/2025	248,430	0.01%
Bank of Nova Scotia	$706,000	2.70%	3/8/2026	685,117	0.01%
Bank of Nova Scotia	$850,000	1.19%	13/10/2026	801,232	0.02%
Bank of Nova Scotia	CAD400,000	1.85%	2/11/2026	270,535	0.01%
Bank of Nova Scotia	CAD425,000	2.62%	2/12/2026	292,514	0.01%
Bank of Nova Scotia	$300,000	1.95%	2/2/2027	283,730	0.01%
Bank of Nova Scotia	CAD750,000	2.95%	8/3/2027	515,648	0.01%
Bank of Nova Scotia	$425,000	2.17%	9/3/2027	403,663	0.01%
Bank of Nova Scotia	$300,000	2.95%	11/3/2027	288,910	0.01%
Bank of Nova Scotia	$90,000	5.40%	4/6/2027	91,424	0.00%
Bank of Nova Scotia	CAD480,000	1.40%	1/11/2027	316,808	0.01%
Bank of Nova Scotia	€1,180,000	3.25%	18/1/2028	1,243,456	0.02%
Bank of Nova Scotia	CAD415,000	3.10%	2/2/2028	286,037	0.01%
Bank of Nova Scotia	CAD575,000	4.68%	1/2/2029	414,562	0.01%
Bank of Nova Scotia	$755,000	5.45%	1/8/2029	768,519	0.02%
Bank of Nova Scotia	CAD450,000	3.84%	26/9/2030	313,465	0.01%
Bank of Nova Scotia	CAD375,000	3.93%	3/5/2032	261,622	0.01%
Bank of Nova Scotia	CAD320,000	4.95%	1/8/2034	230,004	0.01%
BCI QuadReal Realty	CAD135,000	1.07%	4/2/2026	91,637	0.00%
BCI QuadReal Realty	CAD405,000	2.55%	24/6/2026	278,505	0.01%
bcIMC Realty Corp.	CAD200,000	3.00%	31/3/2027	137,931	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD140,000	3.55%	2/3/2026	97,413	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	2.90%	12/8/2026	137,940	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bell Telephone Co. of Canada or Bell Canada	CAD455,000	3.60%	29/9/2027	316,320	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD565,000	5.25%	15/3/2029	413,149	0.01%
Brookfield Corp.	CAD320,000	4.82%	28/1/2026	224,994	0.00%
Brookfield Finance, Inc.	$300,000	3.90%	25/1/2028	291,856	0.01%
Brookfield Finance, Inc.	$375,000	4.85%	29/3/2029	372,271	0.01%
Brookfield Infrastructure Finance ULC	CAD85,000	5.62%	14/11/2027	62,143	0.00%
Brookfield Renewable Partners ULC	CAD280,000	4.25%	15/1/2029	198,566	0.00%
Bruce Power LP	CAD95,000	3.97%	23/6/2026	66,485	0.00%
Bruce Power LP	CAD80,000	4.70%	21/12/2027	57,421	0.00%
CAE, Inc.	CAD100,000	5.54%	12/6/2028	72,367	0.00%
Cameco Corp.	CAD90,000	2.95%	21/10/2027	61,532	0.00%
Canada Government International Bond	$700,000	0.75%	19/5/2026	666,607	0.01%
Canada Government International Bond	$1,300,000	3.75%	26/4/2028	1,277,213	0.02%
Canada Government International Bond	$425,000	4.63%	30/4/2029	428,317	0.01%
Canada Housing Trust No 1	CAD2,200,000	1.25%	15/6/2026	1,492,832	0.03%
Canada Housing Trust No 1	CAD1,855,000	1.90%	15/9/2026	1,267,502	0.02%
Canada Housing Trust No 1	CAD1,000,000	1.10%	15/12/2026	671,360	0.01%
Canada Housing Trust No 1	CAD950,000	1.55%	15/12/2026	643,388	0.01%
Canada Housing Trust No 1	CAD3,825,000	2.35%	15/6/2027	2,621,998	0.05%
Canada Housing Trust No 1	CAD1,025,000	3.80%	15/6/2027	726,875	0.01%
Canada Housing Trust No 1	CAD1,875,000	3.60%	15/12/2027	1,327,035	0.03%
Canada Housing Trust No 1	CAD1,000,000	2.65%	15/3/2028	688,206	0.01%
Canada Housing Trust No 1	CAD1,350,000	3.10%	15/6/2028	941,695	0.02%
Canada Housing Trust No 1	CAD1,000,000	3.95%	15/6/2028	716,785	0.01%
Canada Housing Trust No 1	CAD1,640,000	4.25%	15/12/2028	1,191,758	0.02%
Canada Housing Trust No 1	CAD340,000	2.65%	15/12/2028	233,088	0.01%
Canada Housing Trust No 1	CAD1,255,000	3.70%	15/6/2029	895,596	0.02%
Canada Housing Trust No 1	CAD930,000	2.10%	15/9/2029	619,038	0.01%
Canada Housing Trust No 1	CAD1,500,000	2.90%	15/12/2029	1,033,612	0.02%
Canadian Government Bond	CAD4,430,000	4.50%	1/2/2026	3,129,750	0.06%
Canadian Government Bond	CAD2,710,000	0.25%	1/3/2026	1,827,074	0.04%
Canadian Government Bond	CAD600,000	3.00%	1/4/2026	417,413	0.01%
Canadian Government Bond	CAD5,025,000	4.00%	1/5/2026	3,540,974	0.07%
Canadian Government Bond	CAD1,020,000	1.50%	1/6/2026	696,061	0.01%
Canadian Government Bond	CAD5,390,000	4.00%	1/8/2026	3,808,160	0.07%
Canadian Government Bond	CAD6,075,000	1.00%	1/9/2026	4,096,707	0.08%
Canadian Government Bond	CAD4,660,000	3.25%	1/11/2026	3,258,528	0.06%
Canadian Government Bond	CAD2,400,000	3.00%	1/2/2027	1,671,441	0.03%
Canadian Government Bond	CAD5,440,000	1.25%	1/3/2027	3,654,143	0.07%
Canadian Government Bond	CAD3,494,000	3.50%	1/3/2028	2,473,729	0.05%
Canadian Government Bond	CAD2,000,000	2.00%	1/6/2028	1,351,589	0.03%
Canadian Government Bond	CAD7,530,000	3.25%	1/9/2028	5,296,573	0.10%
Canadian Government Bond	CAD6,926,000	4.00%	1/3/2029	5,015,966	0.10%
Canadian Government Bond	CAD900,000	2.25%	1/6/2029	610,279	0.01%
Canadian Government Bond	CAD5,055,000	3.50%	1/9/2029	3,597,992	0.07%
Canadian Government Bond	CAD3,465,000	2.25%	1/12/2029	2,334,210	0.05%
Canadian Imperial Bank of Commerce	CAD225,000	1.10%	19/1/2026	153,105	0.00%
Canadian Imperial Bank of Commerce	$250,000	1.25%	22/6/2026	237,993	0.01%
Canadian Imperial Bank of Commerce	$800,000	1.15%	8/7/2026	760,031	0.02%
Canadian Imperial Bank of Commerce	CAD470,000	1.70%	15/7/2026	319,123	0.01%
Canadian Imperial Bank of Commerce	$100,000	5.62%	17/7/2026	101,326	0.00%
Canadian Imperial Bank of Commerce	CAD875,000	2.25%	7/1/2027	594,301	0.01%
Canadian Imperial Bank of Commerce	$300,000	3.45%	7/4/2027	291,813	0.01%
Canadian Imperial Bank of Commerce	$145,000	5.24%	28/6/2027	146,624	0.00%
Canadian Imperial Bank of Commerce	CAD690,000	4.95%	29/6/2027	495,607	0.01%
Canadian Imperial Bank of Commerce	$100,000	4.51%	11/9/2027	99,518	0.00%
Canadian Imperial Bank of Commerce	CAD400,000	5.05%	7/10/2027	288,738	0.01%
Canadian Imperial Bank of Commerce	$215,000	5.00%	28/4/2028	215,561	0.00%
Canadian Imperial Bank of Commerce	$300,000	4.41%	8/6/2028	297,658	0.01%
Canadian Imperial Bank of Commerce	$100,000	5.99%	3/10/2028	103,236	0.00%
Canadian Imperial Bank of Commerce	$275,000	5.26%	8/4/2029	277,303	0.01%
Canadian Imperial Bank of Commerce	$500,000	4.63%	11/9/2030	489,389	0.01%
Canadian Imperial Bank of Commerce	CAD145,000	1.96%	21/4/2031	98,828	0.00%
Canadian Imperial Bank of Commerce	CAD300,000	4.20%	7/4/2032	210,445	0.00%
Canadian Imperial Bank of Commerce	CAD135,000	5.33%	20/1/2033	97,677	0.00%
Canadian Imperial Bank of Commerce	CAD275,000	5.35%	20/4/2033	199,348	0.00%
Canadian Imperial Bank of Commerce	CAD430,000	5.30%	16/1/2034	312,339	0.01%
Canadian Imperial Bank of Commerce	CAD145,000	4.90%	12/6/2034	103,826	0.00%
Canadian National Railway Co.	CAD280,000	3.00%	8/2/2029	191,433	0.00%
Canadian Natural Resources Ltd.	CAD175,000	3.42%	1/12/2026	121,772	0.00%
Canadian Natural Resources Ltd.	$240,000	3.85%	1/6/2027	234,820	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Canadian Natural Resources Ltd.	$100,000	5.00%	15/12/2029	98,926	0.00%
Canadian Pacific Railway Co.	$400,000	1.75%	2/12/2026	378,769	0.01%
Canadian Pacific Railway Co.	CAD225,000	2.54%	28/2/2028	152,498	0.00%
Canadian Pacific Railway Co.	CAD280,000	3.15%	13/3/2029	191,791	0.00%
Canadian Western Bank	CAD90,000	1.93%	16/4/2026	61,553	0.00%
Canadian Western Bank	CAD200,000	5.15%	2/9/2027	144,904	0.00%
Canadian Western Bank	CAD195,000	1.82%	16/12/2027	129,653	0.00%
Capital Power Corp.	CAD55,000	4.99%	23/1/2026	38,719	0.00%
CCL Industries, Inc.	$150,000	3.25%	1/10/2026	145,823	0.00%
CDP Financial, Inc.	$925,000	4.50%	13/2/2026	924,893	0.02%
CDP Financial, Inc.	$250,000	1.00%	26/5/2026	238,222	0.01%
CDP Financial, Inc.	$650,000	1.75%	1/2/2027	614,514	0.01%
CDP Financial, Inc.	€400,000	1.13%	6/4/2027	402,269	0.01%
CDP Financial, Inc.	$300,000	4.25%	25/7/2028	297,215	0.01%
CDP Financial, Inc.	€866,000	3.00%	11/4/2029	911,882	0.02%
Cenovus Energy, Inc.	CAD300,000	3.60%	10/3/2027	208,788	0.00%
Cenovus Energy, Inc.	$65,000	4.25%	15/4/2027	64,133	0.00%
Cenovus Energy, Inc.	CAD180,000	3.50%	7/2/2028	124,485	0.00%
Central 1 Credit Union	CAD360,000	5.98%	10/11/2028	267,026	0.01%
Central 1 Credit Union	CAD85,000	2.39%	30/6/2031	57,755	0.00%
CGI, Inc.	$125,000	1.45%	14/9/2026	118,274	0.00%
CGI, Inc.	CAD155,000	4.15%	5/9/2029	109,254	0.00%
Choice Properties	CAD55,000	2.85%	21/5/2027	37,669	0.00%
Choice Properties	CAD200,000	4.18%	8/3/2028	140,949	0.00%
Choice Properties	CAD150,000	3.53%	11/6/2029	102,820	0.00%
CI Financial Corp.	$150,000	7.50%	30/5/2029	156,612	0.00%
City of Montreal Canada	CAD100,000	2.75%	1/9/2026	69,104	0.00%
City of Montreal Canada	CAD185,000	3.00%	1/9/2027	128,051	0.00%
City of Toronto Canada	CAD275,000	2.40%	7/6/2027	188,185	0.00%
CPPIB Capital, Inc.	£626,000	4.38%	2/3/2026	781,454	0.02%
CPPIB Capital, Inc.	$250,000	0.88%	9/9/2026	235,709	0.01%
CPPIB Capital, Inc.	$250,000	4.38%	30/1/2027	249,454	0.01%
CPPIB Capital, Inc.	$1,050,000	3.25%	15/6/2027	1,020,442	0.02%
CPPIB Capital, Inc.	AUD1,050,000	4.45%	1/9/2027	653,124	0.01%
CPPIB Capital, Inc.	$250,000	3.75%	8/10/2027	245,276	0.01%
CPPIB Capital, Inc.	CAD750,000	3.25%	8/3/2028	524,275	0.01%
CPPIB Capital, Inc.	AUD669,000	4.20%	2/5/2028	413,076	0.01%
CPPIB Capital, Inc.	CAD475,000	3.00%	15/6/2028	329,402	0.01%
CPPIB Capital, Inc.	$300,000	4.25%	20/7/2028	297,787	0.01%
CPPIB Capital, Inc.	CAD645,000	3.60%	2/6/2029	456,454	0.01%
CPPIB Capital, Inc.	€1,667,000	3.13%	11/6/2029	1,759,544	0.03%
CPPIB Capital, Inc.	CAD250,000	1.95%	30/9/2029	164,460	0.00%
Dollarama, Inc.	CAD340,000	1.87%	8/7/2026	231,595	0.01%
Dream Industrial	CAD370,000	3.97%	13/4/2026	258,417	0.01%
Dream Industrial	CAD110,000	2.06%	17/6/2027	73,463	0.00%
Dream Summit Industrial LP	CAD80,000	1.82%	1/4/2026	54,598	0.00%
Dream Summit Industrial LP	CAD90,000	2.44%	14/7/2028	59,531	0.00%
Element Fleet Management Corp.	$200,000	6.27%	26/6/2026	203,372	0.00%
Element Fleet Management Corp.	$125,000	6.32%	4/12/2028	130,278	0.00%
Emera US Finance LP	$150,000	3.55%	15/6/2026	146,928	0.00%
Empire Life Insurance Co.	CAD315,000	2.02%	24/9/2031	212,484	0.00%
Enbridge Gas, Inc.	CAD100,000	2.50%	5/8/2026	68,583	0.00%
Enbridge Gas, Inc.	CAD140,000	2.88%	22/11/2027	96,014	0.00%
Enbridge Pipelines, Inc.	CAD100,000	3.00%	10/8/2026	69,015	0.00%
Enbridge Pipelines, Inc.	CAD330,000	3.52%	22/2/2029	227,715	0.00%
Enbridge, Inc.	$400,000	1.60%	4/10/2026	378,790	0.01%
Enbridge, Inc.	$850,000	5.90%	15/11/2026	866,584	0.02%
Enbridge, Inc.	$485,000	4.25%	1/12/2026	480,716	0.01%
Enbridge, Inc.	$150,000	5.25%	5/4/2027	151,764	0.00%
Enbridge, Inc.	CAD250,000	3.20%	8/6/2027	172,345	0.00%
Enbridge, Inc.	$200,000	3.70%	15/7/2027	195,128	0.00%
Enbridge, Inc.	CAD125,000	5.70%	9/11/2027	91,676	0.00%
Enbridge, Inc.	CAD325,000	4.90%	26/5/2028	234,805	0.01%
Enbridge, Inc.	$150,000	6.00%	15/11/2028	155,222	0.00%
Enbridge, Inc.	$350,000	5.30%	5/4/2029	353,637	0.01%
Enbridge, Inc.	$750,000	3.13%	15/11/2029	686,813	0.01%
EPCOR Utilities, Inc.	CAD405,000	6.80%	28/6/2029	317,238	0.01%
Export Development Canada	€1,000,000	0.25%	7/3/2026	1,010,652	0.02%
Export Development Canada	$625,000	4.38%	29/6/2026	624,632	0.01%
Export Development Canada	$550,000	3.00%	25/5/2027	532,944	0.01%
Export Development Canada	$530,000	3.75%	7/9/2027	521,772	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Export Development Canada	$1,150,000	3.88%	14/2/2028	1,133,352	0.02%
Export Development Canada	£1,540,000	3.88%	3/10/2028	1,887,907	0.04%
Export Development Canada	€1,000,000	2.63%	18/1/2029	1,040,015	0.02%
Export Development Canada	$650,000	4.13%	13/2/2029	641,645	0.01%
Fairfax Financial Holdings Ltd.	CAD165,000	4.25%	6/12/2027	116,509	0.00%
Fairfax Financial Holdings Ltd.	$275,000	4.85%	17/4/2028	273,105	0.01%
Fairfax Financial Holdings Ltd.	CAD150,000	4.23%	14/6/2029	105,876	0.00%
Federation des Caisses Desjardins du Quebec	CAD130,000	1.09%	21/1/2026	88,416	0.00%
Federation des Caisses Desjardins du Quebec	CAD300,000	1.59%	10/9/2026	202,954	0.00%
Federation des Caisses Desjardins du Quebec	$250,000	1.20%	14/10/2026	235,604	0.01%
Federation des Caisses Desjardins du Quebec	CAD200,000	4.41%	19/5/2027	141,868	0.00%
Federation des Caisses Desjardins du Quebec	$300,000	4.55%	23/8/2027	296,484	0.01%
Federation des Caisses Desjardins du Quebec	$200,000	5.70%	14/3/2028	203,836	0.00%
Federation des Caisses Desjardins du Quebec	CAD200,000	5.48%	16/8/2028	147,571	0.00%
Federation des Caisses Desjardins du Quebec	CAD350,000	5.47%	17/11/2028	258,686	0.01%
Federation des Caisses Desjardins du Quebec	CAD215,000	1.99%	28/5/2031	146,445	0.00%
Federation des Caisses Desjardins du Quebec	CAD200,000	5.04%	23/8/2032	143,248	0.00%
Federation des Caisses Desjardins du Quebec	CAD315,000	5.28%	15/5/2034	228,954	0.01%
Finning International, Inc.	CAD100,000	4.45%	16/5/2028	71,216	0.00%
First Capital	CAD435,000	3.60%	6/5/2026	302,334	0.01%
First Capital	CAD135,000	3.75%	12/7/2027	93,770	0.00%
Ford Credit Canada Co.	CAD110,000	7.00%	10/2/2026	79,018	0.00%
Fortis, Inc.	$225,000	3.06%	4/10/2026	217,958	0.00%
Fortis, Inc.	CAD145,000	2.18%	15/5/2028	96,934	0.00%
General Motors Financial of Canada Ltd.	CAD105,000	5.20%	9/2/2028	75,764	0.00%
Government of Newfoundland & Labrador	CAD200,000	3.00%	2/6/2026	139,016	0.00%
Government of Newfoundland & Labrador	CAD215,000	1.25%	2/6/2027	143,136	0.00%
Government of Newfoundland & Labrador	CAD305,000	3.85%	17/10/2027	216,328	0.00%
Government of Newfoundland & Labrador	CAD300,000	2.85%	2/6/2028	206,624	0.00%
Government of Newfoundland & Labrador	CAD450,000	2.85%	2/6/2029	307,898	0.01%
Granite Holdings LP	CAD95,000	3.06%	4/6/2027	65,148	0.00%
Granite Holdings LP	CAD100,000	2.19%	30/8/2028	65,595	0.00%
Granite Holdings LP	CAD165,000	6.07%	12/4/2029	123,873	0.00%
Greater Toronto Airports Authority	CAD155,000	2.73%	3/4/2029	104,906	0.00%
Great-West Lifeco, Inc.	CAD95,000	3.34%	28/2/2028	65,823	0.00%
H&R	CAD200,000	2.63%	19/2/2027	135,457	0.00%
Home Trust Co.	CAD345,000	5.76%	19/5/2026	245,131	0.01%
HomeEquity Bank	CAD160,000	5.82%	13/8/2029	113,353	0.00%
Honda Canada Finance, Inc.	CAD125,000	1.34%	17/3/2026	84,881	0.00%
Honda Canada Finance, Inc.	CAD145,000	4.87%	23/9/2027	104,125	0.00%
Honda Canada Finance, Inc.	CAD410,000	4.90%	21/2/2029	297,689	0.01%
Hydro One, Inc.	CAD170,000	4.91%	27/1/2028	123,385	0.00%
Hydro-Quebec	CAD620,000	3.40%	1/9/2029	434,896	0.01%
Hyundai Capital Canada, Inc.	CAD300,000	2.01%	12/5/2026	204,466	0.00%
Hyundai Capital Canada, Inc.	CAD95,000	5.57%	8/3/2028	69,532	0.00%
Hyundai Capital Canada, Inc.	CAD150,000	4.58%	24/7/2029	106,953	0.00%
iA Financial Corp., Inc.	CAD100,000	3.07%	24/9/2031	68,919	0.00%
iA Financial Corp., Inc.	CAD100,000	3.19%	25/2/2032	68,874	0.00%
iA Financial Corp., Inc.	CAD100,000	5.69%	20/6/2033	73,528	0.00%
IGM Financial, Inc.	CAD75,000	3.44%	26/1/2027	52,080	0.00%
Intact Financial Corp.	CAD105,000	2.85%	7/6/2027	72,071	0.00%
Intact Financial Corp.	CAD220,000	2.18%	18/5/2028	146,920	0.00%
Inter Pipeline Ltd.	CAD200,000	3.48%	16/12/2026	138,598	0.00%
Inter Pipeline Ltd.	CAD130,000	4.23%	1/6/2027	91,126	0.00%
Inter Pipeline Ltd.	CAD140,000	5.76%	17/2/2028	102,301	0.00%
John Deere Financial, Inc.	CAD435,000	2.81%	19/1/2029	294,443	0.01%
Magna International, Inc.	$350,000	5.05%	14/3/2029	351,516	0.01%
Magna International, Inc.	CAD100,000	4.80%	30/5/2029	71,894	0.00%
Manulife Bank of Canada	CAD115,000	1.34%	26/2/2026	78,226	0.00%
Manulife Bank of Canada	CAD225,000	2.86%	16/2/2027	154,918	0.00%
Manulife Bank of Canada	CAD290,000	4.55%	8/3/2029	208,176	0.00%
Manulife Financial Corp.	$367,000	2.48%	19/5/2027	349,166	0.01%
Manulife Financial Corp.	$150,000	4.06%	24/2/2032	146,378	0.00%
Manulife Financial Corp.	CAD250,000	5.41%	10/3/2033	182,194	0.00%
Manulife Financial Corp.	CAD145,000	5.05%	23/2/2034	105,175	0.00%
Metro, Inc.	CAD100,000	3.39%	6/12/2027	69,409	0.00%
Municipal Finance Authority of British Columbia	CAD155,000	2.50%	19/4/2026	107,039	0.00%
Municipal Finance Authority of British Columbia	CAD465,000	3.35%	1/6/2027	325,497	0.01%
Municipal Finance Authority of British Columbia	CAD290,000	4.95%	1/12/2027	211,986	0.00%
Municipal Finance Authority of British Columbia	CAD170,000	4.50%	3/12/2028	123,972	0.00%
Muskrat Falls/Labrador Transmission Assets Funding Trust	CAD590,000	3.63%	1/6/2029	418,892	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
National Bank of Canada	CAD475,000	1.53%	15/6/2026	322,202	0.01%
National Bank of Canada	€1,400,000	0.13%	27/1/2027	1,380,264	0.03%
National Bank of Canada	$250,000	2.90%	6/4/2027	240,835	0.01%
National Bank of Canada	CAD360,000	5.22%	14/6/2028	263,192	0.01%
National Bank of Canada	$250,000	5.60%	18/12/2028	254,814	0.01%
National Bank of Canada	CAD405,000	5.02%	1/2/2029	295,640	0.01%
National Bank of Canada	$750,000	4.50%	10/10/2029	729,513	0.01%
National Bank of Canada	CAD195,000	5.43%	16/8/2032	140,922	0.00%
National Bank of Canada	CAD140,000	5.28%	15/2/2034	101,643	0.00%
NAV Canada	CAD255,000	0.94%	9/2/2026	173,058	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD75,000	3.20%	24/4/2026	52,021	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD200,000	2.00%	1/12/2026	135,486	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD150,000	2.80%	1/6/2027	102,795	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD170,000	4.25%	1/6/2029	121,020	0.00%
Nutrien Ltd.	$150,000	4.00%	15/12/2026	147,956	0.00%
Nutrien Ltd.	$125,000	5.20%	21/6/2027	126,331	0.00%
Nutrien Ltd.	$575,000	4.90%	27/3/2028	574,902	0.01%
Nutrien Ltd.	$675,000	4.20%	1/4/2029	654,796	0.01%
OMERS Finance Trust	$250,000	1.10%	26/3/2026	239,807	0.01%
OMERS Finance Trust	CAD200,000	1.55%	21/4/2027	134,113	0.00%
OMERS Finance Trust	$250,000	4.00%	20/4/2028	245,452	0.01%
OMERS Finance Trust	€577,000	3.13%	25/1/2029	607,107	0.01%
OMERS Finance Trust	CAD650,000	2.60%	14/5/2029	438,981	0.01%
OMERS Realty Corp.	CAD100,000	3.24%	4/10/2027	69,240	0.00%
OMERS Realty Corp.	CAD170,000	5.38%	14/11/2028	125,393	0.00%
Ontario Electricity Financial Corp.	CAD100,000	8.25%	22/6/2026	74,662	0.00%
Ontario Power Generation, Inc.	CAD115,000	1.17%	22/4/2026	77,977	0.00%
Ontario Power Generation, Inc.	CAD110,000	3.32%	4/10/2027	76,352	0.00%
Ontario Power Generation, Inc.	CAD480,000	2.98%	13/9/2029	324,786	0.01%
Ontario Teachers' Finance Trust	£100,000	1.13%	15/5/2026	119,545	0.00%
Ontario Teachers' Finance Trust	$500,000	0.88%	21/9/2026	470,542	0.01%
Ontario Teachers' Finance Trust	$850,000	3.00%	13/4/2027	821,221	0.02%
Ontario Teachers' Finance Trust	$425,000	4.25%	25/4/2028	420,886	0.01%
Ontario Teachers' Finance Trust	$250,000	4.63%	10/4/2029	249,196	0.01%
OPB Finance Trust	CAD100,000	2.95%	2/2/2026	69,416	0.00%
OPB Finance Trust	CAD150,000	2.98%	25/1/2027	103,670	0.00%
Open Text Corp.	$200,000	6.90%	1/12/2027	206,482	0.00%
Pembina Pipeline Corp.	CAD100,000	3.71%	11/8/2026	69,697	0.00%
Pembina Pipeline Corp.	CAD200,000	4.24%	15/6/2027	140,919	0.00%
Pembina Pipeline Corp.	CAD200,000	4.02%	27/3/2028	140,520	0.00%
Primaris	CAD100,000	5.93%	29/3/2028	73,511	0.00%
Province of Alberta Canada	CAD675,000	2.20%	1/6/2026	464,319	0.01%
Province of Alberta Canada	$500,000	2.05%	17/8/2026	481,382	0.01%
Province of Alberta Canada	CAD1,390,000	2.55%	1/6/2027	956,123	0.02%
Province of Alberta Canada	$500,000	3.30%	15/3/2028	482,401	0.01%
Province of Alberta Canada	CAD620,000	2.90%	1/12/2028	428,071	0.01%
Province of Alberta Canada	CAD580,000	4.10%	1/6/2029	418,912	0.01%
Province of Alberta Canada	$260,000	4.50%	26/6/2029	258,755	0.01%
Province of Alberta Canada	CAD1,085,000	2.90%	20/9/2029	745,773	0.01%
Province of Alberta Canada	€775,000	3.13%	16/10/2034	813,193	0.02%
Province of British Columbia Canada	$1,522,000	2.25%	2/6/2026	1,476,429	0.03%
Province of British Columbia Canada	CAD590,000	2.30%	18/6/2026	406,332	0.01%
Province of British Columbia Canada	$200,000	0.90%	20/7/2026	189,518	0.00%
Province of British Columbia Canada	CAD615,000	2.55%	18/6/2027	422,982	0.01%
Province of British Columbia Canada	$300,000	4.80%	15/11/2028	303,207	0.01%
Province of British Columbia Canada	CAD155,000	2.95%	18/12/2028	107,135	0.00%
Province of British Columbia Canada	$800,000	4.90%	24/4/2029	808,504	0.02%
Province of Manitoba Canada	CAD710,000	2.55%	2/6/2026	490,642	0.01%
Province of Manitoba Canada	$529,000	2.13%	22/6/2026	511,018	0.01%
Province of Manitoba Canada	CAD275,000	2.60%	2/6/2027	189,318	0.00%
Province of Manitoba Canada	CAD400,000	3.00%	2/6/2028	277,355	0.01%
Province of Manitoba Canada	CAD300,000	2.75%	2/6/2029	205,017	0.00%
Province of New Brunswick Canada	CAD215,000	2.60%	14/8/2026	148,552	0.00%
Province of New Brunswick Canada	CAD220,000	2.35%	14/8/2027	150,323	0.00%
Province of Nova Scotia Canada	CAD1,500,000	2.10%	1/6/2027	1,020,691	0.02%
Province of Ontario Canada	$700,000	1.05%	14/4/2026	670,216	0.01%
Province of Ontario Canada	CAD3,100,000	2.40%	2/6/2026	2,138,352	0.04%
Province of Ontario Canada	CAD760,000	1.35%	8/9/2026	514,372	0.01%
Province of Ontario Canada	CAD600,000	1.85%	1/2/2027	407,564	0.01%
Province of Ontario Canada	$1,550,000	3.10%	19/5/2027	1,502,505	0.03%
Province of Ontario Canada	CAD2,550,000	2.60%	2/6/2027	1,756,142	0.03%

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Province of Ontario Canada	CAD400,000	1.05%	8/9/2027	264,112	0.01%
Province of Ontario Canada	CAD1,550,000	3.60%	8/3/2028	1,095,315	0.02%
Province of Ontario Canada	CAD2,000,000	2.90%	2/6/2028	1,383,184	0.03%
Province of Ontario Canada	$400,000	4.20%	18/1/2029	394,012	0.01%
Province of Ontario Canada	CAD625,000	6.50%	8/3/2029	491,127	0.01%
Province of Ontario Canada	CAD500,000	4.00%	8/3/2029	359,276	0.01%
Province of Ontario Canada	CAD3,350,000	2.70%	2/6/2029	2,286,423	0.04%
Province of Ontario Canada	$875,000	3.70%	17/9/2029	841,436	0.02%
Province of Quebec Canada	$1,303,000	2.50%	20/4/2026	1,270,106	0.02%
Province of Quebec Canada	CAD1,800,000	2.50%	1/9/2026	1,241,579	0.02%
Province of Quebec Canada	£800,000	2.25%	15/9/2026	961,276	0.02%
Province of Quebec Canada	CAD1,210,000	2.75%	1/9/2027	835,330	0.02%
Province of Quebec Canada	$275,000	3.63%	13/4/2028	267,856	0.01%
Province of Quebec Canada	CAD1,295,000	2.75%	1/9/2028	889,404	0.02%
Province of Quebec Canada	$600,000	4.50%	3/4/2029	597,273	0.01%
Province of Quebec Canada	CAD2,080,000	2.30%	1/9/2029	1,393,432	0.03%
Province of Saskatchewan Canada	CAD125,000	2.55%	2/6/2026	86,394	0.00%
Province of Saskatchewan Canada	CAD200,000	2.65%	2/6/2027	137,877	0.00%
Province of Saskatchewan Canada	CAD785,000	5.75%	5/3/2029	600,683	0.01%
PSP Capital, Inc.	CAD220,000	0.90%	15/6/2026	148,440	0.00%
PSP Capital, Inc.	$600,000	3.50%	29/6/2027	586,002	0.01%
PSP Capital, Inc.	CAD220,000	1.50%	15/3/2028	145,619	0.00%
PSP Capital, Inc.	AUD1,000,000	4.60%	6/2/2029	623,273	0.01%
PSP Capital, Inc.	CAD645,000	3.75%	15/6/2029	459,066	0.01%
PSP Capital, Inc.	$275,000	3.75%	2/10/2029	264,811	0.01%
Regional Municipality of York	CAD165,000	2.35%	9/6/2027	112,754	0.00%
Regional Municipality of York	CAD465,000	2.65%	18/4/2029	316,047	0.01%
Reliance LP	CAD200,000	3.75%	15/3/2026	139,302	0.00%
Reliance LP	CAD160,000	2.67%	1/8/2028	106,372	0.00%
RioCan	CAD300,000	1.97%	15/6/2026	204,192	0.00%
RioCan	CAD100,000	5.61%	6/10/2027	72,631	0.00%
RioCan	CAD155,000	4.63%	1/5/2029	109,727	0.00%
Rogers Communications, Inc.	CAD55,000	3.80%	1/3/2027	38,414	0.00%
Rogers Communications, Inc.	$200,000	3.20%	15/3/2027	193,178	0.00%
Rogers Communications, Inc.	CAD700,000	3.65%	31/3/2027	487,100	0.01%
Rogers Communications, Inc.	CAD145,000	4.40%	2/11/2028	102,824	0.00%
Rogers Communications, Inc.	$425,000	5.00%	15/2/2029	422,402	0.01%
Rogers Communications, Inc.	CAD250,000	3.75%	15/4/2029	172,896	0.00%
Rogers Communications, Inc.	CAD310,000	3.25%	1/5/2029	210,387	0.00%
Royal Bank of Canada	$300,000	3.40%	9/6/2025	298,202	0.01%
Royal Bank of Canada	$175,000	4.88%	12/1/2026	175,502	0.00%
Royal Bank of Canada	$325,000	4.65%	27/1/2026	324,460	0.01%
Royal Bank of Canada	$1,200,000	1.20%	27/4/2026	1,148,613	0.02%
Royal Bank of Canada	CAD270,000	1.59%	4/5/2026	183,732	0.00%
Royal Bank of Canada	CAD835,000	1.78%	20/5/2026	569,363	0.01%
Royal Bank of Canada	CAD300,000	5.34%	23/6/2026	214,278	0.00%
Royal Bank of Canada	$200,000	1.15%	14/7/2026	190,121	0.00%
Royal Bank of Canada	£400,000	1.00%	9/9/2026	471,108	0.01%
Royal Bank of Canada	$200,000	1.05%	14/9/2026	188,584	0.00%
Royal Bank of Canada	CAD700,000	5.24%	2/11/2026	502,155	0.01%
Royal Bank of Canada	$400,000	1.40%	2/11/2026	377,718	0.01%
Royal Bank of Canada	$300,000	4.85%	14/12/2026	301,356	0.01%
Royal Bank of Canada	$150,000	4.88%	19/1/2027	150,580	0.00%
Royal Bank of Canada	€2,000,000	0.01%	21/1/2027	1,968,615	0.04%
Royal Bank of Canada	CAD800,000	2.33%	28/1/2027	544,193	0.01%
Royal Bank of Canada	$500,000	2.60%	24/3/2027	478,870	0.01%
Royal Bank of Canada	$351,000	3.63%	4/5/2027	342,877	0.01%
Royal Bank of Canada	£300,000	3.63%	14/6/2027	365,123	0.01%
Royal Bank of Canada	AUD400,000	4.50%	13/7/2027	247,747	0.01%
Royal Bank of Canada	$200,000	5.07%	23/7/2027	200,940	0.00%
Royal Bank of Canada	CAD600,000	4.61%	26/7/2027	428,764	0.01%
Royal Bank of Canada	$200,000	4.24%	3/8/2027	197,644	0.00%
Royal Bank of Canada	$120,000	4.51%	18/10/2027	119,507	0.00%
Royal Bank of Canada	$175,000	6.00%	1/11/2027	180,744	0.00%
Royal Bank of Canada	$175,000	4.90%	12/1/2028	175,124	0.00%
Royal Bank of Canada	CAD465,000	4.64%	17/1/2028	333,534	0.01%
Royal Bank of Canada	£200,000	5.00%	24/1/2028	251,482	0.01%
Royal Bank of Canada	CAD700,000	4.63%	1/5/2028	502,784	0.01%
Royal Bank of Canada	AUD500,000	5.70%	4/10/2028	318,181	0.01%
Royal Bank of Canada	$120,000	4.52%	18/10/2028	118,937	0.00%
Royal Bank of Canada	$150,000	4.95%	1/2/2029	149,966	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Royal Bank of Canada	€500,000	2.13%	26/4/2029	501,653	0.01%
Royal Bank of Canada	$275,000	4.97%	2/8/2030	273,176	0.01%
Royal Bank of Canada	CAD1,000,000	4.00%	17/10/2030	701,957	0.01%
Royal Bank of Canada	CAD300,000	2.14%	3/11/2031	203,162	0.00%
Royal Bank of Canada	CAD275,000	2.94%	3/5/2032	188,198	0.00%
Royal Bank of Canada	CAD200,000	1.67%	28/1/2033	131,186	0.00%
Royal Bank of Canada	CAD595,000	5.01%	1/2/2033	427,337	0.01%
Sagen MI Canada, Inc.	CAD200,000	2.96%	1/3/2027	135,776	0.00%
Saputo, Inc.	CAD130,000	1.42%	19/6/2026	88,012	0.00%
Saputo, Inc.	CAD200,000	2.24%	16/6/2027	135,015	0.00%
SmartCentres	CAD80,000	3.83%	21/12/2027	55,379	0.00%
SmartCentres	CAD65,000	5.35%	29/5/2028	46,959	0.00%
SmartCentres	CAD160,000	2.31%	18/12/2028	103,890	0.00%
South Bow USA Infrastructure Holdings LLC	$150,000	4.91%	1/9/2027	149,480	0.00%
South Bow USA Infrastructure Holdings LLC	$200,000	5.03%	1/10/2029	196,431	0.00%
Sun Life Financial, Inc.	CAD125,000	2.46%	18/11/2031	85,345	0.00%
Sun Life Financial, Inc.	CAD510,000	2.58%	10/5/2032	346,938	0.01%
Suncor Energy, Inc.	CAD500,000	5.40%	17/11/2026	359,372	0.01%
TELUS Corp.	CAD175,000	3.75%	10/3/2026	122,017	0.00%
TELUS Corp.	CAD165,000	2.75%	8/7/2026	113,588	0.00%
TELUS Corp.	$475,000	2.80%	16/2/2027	454,924	0.01%
TELUS Corp.	CAD170,000	2.35%	27/1/2028	114,023	0.00%
TELUS Corp.	CAD140,000	4.80%	15/12/2028	100,906	0.00%
TELUS Corp.	CAD155,000	3.30%	2/5/2029	105,553	0.00%
Teranet Holdings LP	CAD290,000	3.72%	23/2/2029	196,472	0.00%
TMX Group Ltd.	CAD135,000	3.78%	5/6/2028	94,686	0.00%
Toromont Industries Ltd.	CAD100,000	3.84%	27/10/2027	70,072	0.00%
Toronto Hydro Corp.	CAD360,000	5.13%	12/10/2028	265,241	0.01%
Toronto-Dominion Bank	$400,000	3.82%	25/7/2025	398,156	0.01%
Toronto-Dominion Bank	$300,000	5.10%	9/1/2026	301,288	0.01%
Toronto-Dominion Bank	CAD400,000	4.34%	27/1/2026	280,606	0.01%
Toronto-Dominion Bank	€2,000,000	3.88%	13/3/2026	2,103,860	0.04%
Toronto-Dominion Bank	$400,000	1.20%	3/6/2026	380,978	0.01%
Toronto-Dominion Bank	$200,000	4.70%	5/6/2026	200,316	0.00%
Toronto-Dominion Bank	CAD800,000	5.42%	10/7/2026	572,135	0.01%
Toronto-Dominion Bank	$250,000	5.53%	17/7/2026	252,931	0.01%
Toronto-Dominion Bank	€5,000,000	3.77%	8/9/2026	5,288,304	0.10%
Toronto-Dominion Bank	$100,000	5.26%	11/12/2026	101,095	0.00%
Toronto-Dominion Bank	CAD200,000	2.26%	7/1/2027	135,844	0.00%
Toronto-Dominion Bank	€200,000	0.50%	18/1/2027	198,034	0.00%
Toronto-Dominion Bank	$525,000	2.80%	10/3/2027	503,477	0.01%
Toronto-Dominion Bank	£400,000	2.88%	5/4/2027	478,157	0.01%
Toronto-Dominion Bank	$150,000	4.98%	5/4/2027	150,562	0.00%
Toronto-Dominion Bank	$200,000	3.30%	20/4/2027	194,312	0.00%
Toronto-Dominion Bank	CAD550,000	4.21%	1/6/2027	388,478	0.01%
Toronto-Dominion Bank	$600,000	4.11%	8/6/2027	590,184	0.01%
Toronto-Dominion Bank	$300,000	4.81%	16/7/2027	301,119	0.01%
Toronto-Dominion Bank	€800,000	2.55%	3/8/2027	822,153	0.02%
Toronto-Dominion Bank	$200,000	4.69%	15/9/2027	199,510	0.00%
Toronto-Dominion Bank	CAD860,000	5.38%	21/10/2027	626,567	0.01%
Toronto-Dominion Bank	$600,000	5.16%	10/1/2028	602,958	0.01%
Toronto-Dominion Bank	CAD740,000	4.48%	18/1/2028	527,902	0.01%
Toronto-Dominion Bank	CAD600,000	1.89%	8/3/2028	397,838	0.01%
Toronto-Dominion Bank	$250,000	5.52%	17/7/2028	254,223	0.01%
Toronto-Dominion Bank	$400,000	5.14%	13/9/2028	406,050	0.01%
Toronto-Dominion Bank	AUD1,000,000	4.95%	15/9/2028	626,208	0.01%
Toronto-Dominion Bank	CAD540,000	4.68%	8/1/2029	389,008	0.01%
Toronto-Dominion Bank	AUD400,000	5.25%	23/7/2029	249,948	0.01%
Toronto-Dominion Bank	CAD325,000	4.00%	31/10/2030	227,853	0.01%
Toronto-Dominion Bank	CAD130,000	4.86%	4/3/2031	91,623	0.00%
Toronto-Dominion Bank	CAD500,000	3.06%	26/1/2032	343,170	0.01%
Toronto-Dominion Bank	CAD160,000	5.18%	9/4/2034	115,871	0.00%
Toronto-Dominion Bank	$135,000	5.15%	10/9/2034	132,142	0.00%
Toyota Credit Canada, Inc.	CAD200,000	1.18%	23/2/2026	135,864	0.00%
Toyota Credit Canada, Inc.	CAD200,000	5.16%	12/7/2028	146,249	0.00%
Toyota Credit Canada, Inc.	CAD200,000	4.46%	19/3/2029	143,321	0.00%
Toyota Credit Canada, Inc.	CAD400,000	4.44%	27/6/2029	286,817	0.01%
TransCanada PipeLines Ltd.	CAD455,000	3.80%	5/4/2027	317,471	0.01%
TransCanada PipeLines Ltd.	CAD275,000	7.90%	15/4/2027	206,208	0.00%
TransCanada PipeLines Ltd.	$285,000	4.25%	15/5/2028	278,213	0.01%
TransCanada PipeLines Ltd.	CAD145,000	5.65%	20/6/2029	107,222	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Veren, Inc.	CAD200,000	4.97%	21/6/2029	143,447	0.00%
Videotron Ltd.	CAD315,000	4.65%	15/7/2029	224,995	0.00%
VW Credit Canada, Inc.	CAD100,000	5.73%	20/9/2028	73,444	0.00%
WSP Global, Inc.	CAD110,000	2.41%	19/4/2028	73,611	0.00%
				220,605,027	**4.20%**
Chile 0.14% (31 December 2023: 0.11%)					
AES Andes SA	$200,000	6.30%	15/3/2029	200,840	0.00%
Banco de Credito e Inversiones SA	$200,000	3.50%	12/10/2027	190,642	0.00%
Banco del Estado de Chile	$200,000	7.95%	Perpetual	206,528	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP840,000,000	4.50%	1/3/2026	854,080	0.02%
Bonos de la Tesoreria de la Republica en pesos	CLP310,000,000	0.00%	6/5/2027	277,729	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP600,000,000	4.90%	1/11/2027	598,403	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP325,000,000	5.00%	1/10/2028	322,870	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP925,000,000	0.00%	1/4/2029	765,578	0.02%
Caja de Compensacion de Asignacion Familiar de Los Andes	$200,000	7.00%	30/7/2029	204,632	0.00%
Celulosa Arauco y Constitucion SA	$200,000	3.88%	2/11/2027	191,598	0.00%
Celulosa Arauco y Constitucion SA	$200,000	4.25%	30/4/2029	187,421	0.00%
Cencosud SA	$200,000	4.38%	17/7/2027	195,258	0.00%
Chile Government International Bond	€500,000	1.75%	20/1/2026	510,572	0.01%
Chile Government International Bond	$400,000	3.13%	21/1/2026	391,879	0.01%
Chile Government International Bond	$300,000	2.75%	31/1/2027	285,928	0.01%
Chile Government International Bond	$400,000	3.24%	6/2/2028	378,434	0.01%
Chile Government International Bond	$400,000	4.85%	22/1/2029	396,111	0.01%
Colbun SA	$200,000	3.95%	11/10/2027	192,293	0.00%
Corp. Nacional del Cobre de Chile	$325,000	3.63%	1/8/2027	311,478	0.01%
Corp. Nacional del Cobre de Chile	$200,000	3.00%	30/9/2029	177,570	0.00%
Enel Americas SA	$150,000	4.00%	25/10/2026	146,592	0.00%
Enel Chile SA	$200,000	4.88%	12/6/2028	197,042	0.00%
				7,183,478	**0.14%**
China 1.23% (31 December 2023: 1.58%)					
Agricultural Bank of China Ltd.	$575,000	1.25%	17/6/2026	547,064	0.01%
Agricultural Development Bank of China	CNY8,000,000	3.35%	24/3/2026	1,122,877	0.02%
Agricultural Development Bank of China	CNY14,000,000	3.58%	22/4/2026	1,973,186	0.04%
Agricultural Development Bank of China	CNY5,000,000	2.74%	23/2/2027	704,463	0.01%
Agricultural Development Bank of China	CNY6,000,000	2.50%	24/8/2027	845,339	0.02%
Agricultural Development Bank of China	CNY7,130,000	2.57%	13/9/2028	1,015,094	0.02%
Agricultural Development Bank of China	CNY7,500,000	2.83%	11/8/2029	1,088,249	0.02%
Alibaba Group Holding Ltd.	$450,000	3.40%	6/12/2027	434,063	0.01%
Baidu, Inc.	$200,000	3.63%	6/7/2027	194,824	0.00%
Baidu, Inc.	$200,000	4.38%	29/3/2028	196,377	0.00%
Bank of China Ltd.	$575,000	3.88%	30/6/2025	572,056	0.01%
Bank of China Ltd.	$200,000	3.50%	20/4/2027	195,467	0.00%
Bank of Communications Co., Ltd.	$200,000	4.88%	28/2/2026	200,183	0.01%
BCEG HongKong Co., Ltd.	$200,000	2.22%	2/7/2026	191,011	0.00%
BOC Aviation Ltd.	$290,000	3.88%	27/4/2026	286,202	0.01%
BOC Aviation Ltd.	$200,000	4.50%	23/5/2028	196,968	0.00%
BOC Aviation USA Corp.	$200,000	5.00%	17/1/2029	199,980	0.01%
BOCOM International Blossom Ltd.	$300,000	1.75%	28/6/2026	285,630	0.01%
Bright Galaxy International Ltd.	$200,000	3.25%	15/7/2026	190,667	0.00%
CCBL Cayman 1 Corp., Ltd.	$200,000	1.80%	22/7/2026	190,738	0.00%
CCCI Treasure Ltd.	$200,000	3.65%	Perpetual	194,056	0.00%
CFAMC II Co., Ltd.	$475,000	4.63%	3/6/2026	467,632	0.01%
CGNPC International Ltd.	$400,000	3.75%	11/12/2027	389,699	0.01%
Chalco Hong Kong Investment Co., Ltd.	$200,000	2.10%	28/7/2026	191,081	0.00%
Charming Light Investments Ltd.	$200,000	4.38%	21/12/2027	194,727	0.00%
China Cinda 2020 I Management Ltd.	$200,000	3.25%	28/1/2027	192,142	0.00%
China Cinda 2020 I Management Ltd.	$200,000	5.38%	23/7/2027	200,225	0.01%
China Cinda 2020 I Management Ltd.	$300,000	2.50%	20/1/2028	274,920	0.01%
China Cinda 2020 I Management Ltd.	$200,000	5.75%	28/5/2029	201,827	0.01%
China Cinda Finance 2017 I Ltd.	$200,000	4.75%	8/2/2028	196,029	0.00%
China Cinda Finance 2017 I Ltd.	$200,000	4.75%	21/2/2029	194,629	0.00%
China Construction Bank Corp.	$250,000	1.46%	22/4/2026	240,034	0.01%
China Construction Bank Corp.	$200,000	4.50%	31/5/2026	199,587	0.01%
China Construction Bank Corp.	$450,000	2.45%	24/6/2030	444,034	0.01%
China Construction Bank Corp.	$350,000	2.85%	21/1/2032	336,429	0.01%
China Development Bank	CNY10,000,000	3.30%	3/3/2026	1,401,171	0.03%
China Development Bank	CNY5,000,000	2.83%	10/9/2026	701,634	0.01%
China Development Bank	CNY5,000,000	3.43%	14/1/2027	713,012	0.01%
China Development Bank	$200,000	2.00%	16/2/2027	190,821	0.00%
China Development Bank	CNY5,000,000	2.65%	24/2/2027	703,216	0.01%
China Development Bank	CNY5,000,000	2.69%	16/6/2027	706,107	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
China Development Bank	CNY5,000,000	4.24%	24/8/2027	735,000	0.02%
China Development Bank	CNY8,000,000	2.52%	25/5/2028	1,135,284	0.02%
China Development Bank	CNY10,500,000	3.09%	9/8/2028	1,522,167	0.03%
China Development Bank	CNY7,000,000	3.65%	21/5/2029	1,045,207	0.02%
China Government Bond	CNY6,100,000	2.46%	15/2/2026	848,697	0.02%
China Government Bond	CNY5,000,000	3.03%	11/3/2026	701,113	0.01%
China Government Bond	CNY7,300,000	1.67%	15/6/2026	1,008,634	0.02%
China Government Bond	CNY4,000,000	2.69%	12/8/2026	561,767	0.01%
China Government Bond	CNY9,000,000	2.48%	15/4/2027	1,270,931	0.03%
China Government Bond	CNY19,200,000	2.44%	15/10/2027	2,721,288	0.05%
China Government Bond	CNY23,500,000	2.64%	15/1/2028	3,355,276	0.07%
China Government Bond	CNY10,000,000	2.40%	15/7/2028	1,420,420	0.03%
China Government Bond	CNY5,000,000	2.91%	14/10/2028	724,725	0.02%
China Government Bond	CNY7,540,000	2.55%	15/10/2028	1,078,269	0.02%
China Government Bond	CNY7,050,000	2.37%	15/1/2029	1,003,135	0.02%
China Government Bond	CNY7,500,000	2.05%	15/4/2029	1,055,903	0.02%
China Government Bond	CNY8,000,000	1.91%	15/7/2029	1,120,816	0.02%
China Government Bond	CNY7,800,000	1.74%	15/10/2029	1,085,433	0.02%
China Government International Bond	$275,000	1.25%	26/10/2026	261,262	0.01%
China Government International Bond	$400,000	3.50%	19/10/2028	391,225	0.01%
China Great Wall International Holdings V Ltd.	$200,000	2.88%	23/11/2026	189,078	0.00%
China Huadian Overseas Development 2018 Ltd.	$200,000	3.38%	Perpetual	198,235	0.01%
China Life Insurance Overseas Co., Ltd.	$400,000	5.35%	15/8/2033	403,269	0.01%
China Merchants Finance Co., Ltd.	$200,000	4.75%	3/8/2025	199,558	0.01%
China Overseas Finance Cayman VII Ltd.	$200,000	4.75%	26/4/2028	195,725	0.00%
China Railway Xunjie Co., Ltd.	$300,000	4.00%	6/7/2027	294,780	0.01%
China Resources Land Ltd.	$200,000	4.13%	26/2/2029	188,984	0.00%
China Southern Power Grid International Finance BVI 2018 Co., Ltd.	$200,000	4.25%	18/9/2028	196,102	0.00%
China Southern Power Grid International Finance BVI Co., Ltd.	$200,000	3.50%	8/5/2027	195,131	0.00%
China State Construction Finance Cayman I Ltd.	$200,000	3.40%	Perpetual	194,622	0.00%
China Taiping Insurance Holdings Co., Ltd.	$400,000	6.40%	Perpetual	415,992	0.01%
Chinalco Capital Holdings Ltd.	$200,000	2.13%	3/6/2026	192,277	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	$250,000	5.49%	1/3/2026	251,533	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	$200,000	5.44%	18/7/2026	201,540	0.01%
CITIC Ltd.	$200,000	3.70%	14/6/2026	196,698	0.00%
CITIC Ltd.	$250,000	3.88%	28/2/2027	245,325	0.01%
CITIC Ltd.	$200,000	4.00%	11/1/2028	194,490	0.00%
CMB International Leasing Management Ltd.	$200,000	1.75%	16/9/2026	189,472	0.00%
CMHI Finance BVI Co., Ltd.	$200,000	4.00%	1/6/2027	196,702	0.00%
CNAC HK Finbridge Co., Ltd.	$400,000	4.13%	19/7/2027	391,258	0.01%
CNAC HK Finbridge Co., Ltd.	$200,000	5.13%	14/3/2028	198,824	0.01%
CNAC HK Finbridge Co., Ltd.	$200,000	3.88%	19/6/2029	188,093	0.00%
CNOOC Finance 2015 USA LLC	$200,000	4.38%	2/5/2028	197,785	0.01%
Contemporary Ruiding Development Ltd.	$200,000	1.50%	9/9/2026	188,609	0.00%
Dianjian Haiyu Ltd.	$200,000	4.25%	Perpetual	197,652	0.01%
ENN Energy Holdings Ltd.	$200,000	4.63%	17/5/2027	198,331	0.01%
Export-Import Bank of China	CNY12,000,000	3.22%	14/5/2026	1,684,611	0.03%
Export-Import Bank of China	$650,000	3.88%	16/5/2026	644,462	0.01%
Export-Import Bank of China	$200,000	3.38%	14/3/2027	195,953	0.00%
Export-Import Bank of China	$200,000	3.25%	28/11/2027	194,301	0.00%
Export-Import Bank of China	CNY10,300,000	2.87%	6/2/2028	1,471,668	0.03%
Far East Horizon Ltd.	$200,000	4.25%	26/10/2026	193,789	0.00%
Franshion Brilliant Ltd.	$200,000	3.20%	9/4/2026	189,969	0.00%
Guangzhou Development District Holding Group Co., Ltd.	$200,000	6.30%	6/12/2025	201,590	0.01%
Guangzhou Development District Holding Group Co., Ltd.	$200,000	2.85%	19/1/2027	190,053	0.00%
Guoren Property & Casualty Insurance Co., Ltd.	$200,000	3.35%	1/6/2026	192,050	0.00%
Haitong International Securities Group Ltd.	$350,000	2.13%	20/5/2026	333,460	0.01%
ICBCIL Finance Co., Ltd.	$200,000	3.63%	19/5/2026	196,814	0.00%
ICBCIL Finance Co., Ltd.	$300,000	2.25%	2/11/2026	286,306	0.01%
Industrial & Commercial Bank of China Ltd.	$600,000	1.63%	28/10/2026	568,749	0.01%
JD.com, Inc.	$200,000	3.88%	29/4/2026	197,266	0.00%
Jinan Urban Construction International Investment Co., Ltd.	$200,000	2.40%	23/9/2026	190,329	0.00%
Lenovo Group Ltd.	$400,000	5.83%	27/1/2028	405,094	0.01%
Meituan	$200,000	4.50%	2/4/2028	194,962	0.00%
Meituan	$200,000	4.63%	2/10/2029	193,604	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$1,000,000	3.15%	1/5/2027	961,619	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$100,000	4.40%	1/6/2027	98,967	0.00%
Pioneer Reward Ltd.	$200,000	5.25%	9/8/2026	201,072	0.01%
Powerchina Roadbridge Group British Virgin Islands Ltd.	$200,000	3.08%	Perpetual	195,365	0.00%
Prosus NV	$200,000	3.26%	19/1/2027	190,649	0.00%
Prosus NV	$200,000	4.85%	6/7/2027	196,169	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Rongshi International Finance Ltd.	$200,000	3.63%	4/5/2027	195,625	0.00%
Rongshi International Finance Ltd.	$200,000	3.75%	21/5/2029	191,189	0.00%
SDG Finance Ltd.	$200,000	2.80%	25/8/2026	191,813	0.00%
Shaoxing City Investment Group Ltd.	$400,000	2.50%	19/8/2026	378,869	0.01%
Sinochem Offshore Capital Co., Ltd.	$200,000	1.50%	23/9/2026	188,308	0.00%
Sinochem Offshore Capital Co., Ltd.	$200,000	2.25%	24/11/2026	190,087	0.00%
Sinopec Group Overseas Development 2017 Ltd.	$200,000	3.25%	13/9/2027	193,479	0.00%
Sinopec Group Overseas Development 2018 Ltd.	$275,000	1.45%	8/1/2026	266,115	0.01%
Sinopec Group Overseas Development 2018 Ltd.	$400,000	4.25%	12/9/2028	394,415	0.01%
Soar Wise Ltd.	$200,000	5.15%	18/3/2027	200,624	0.01%
State Elite Global Ltd.	$200,000	1.50%	29/9/2026	189,408	0.00%
State Grid Overseas Investment BVI Ltd.	€200,000	0.80%	5/8/2026	200,456	0.01%
State Grid Overseas Investment BVI Ltd.	$200,000	1.13%	8/9/2026	188,595	0.00%
State Grid Overseas Investment BVI Ltd.	$500,000	3.50%	4/5/2027	488,499	0.01%
State Grid Overseas Investment BVI Ltd.	$200,000	4.25%	2/5/2028	197,209	0.00%
Sunny Optical Technology Group Co., Ltd.	$200,000	5.95%	17/7/2026	202,036	0.01%
Talent Yield International Ltd.	$300,000	2.00%	6/5/2026	288,118	0.01%
Tencent Holdings Ltd.	$600,000	1.81%	26/1/2026	581,266	0.01%
Tencent Holdings Ltd.	$650,000	3.60%	19/1/2028	625,552	0.01%
Tencent Holdings Ltd.	$700,000	3.98%	11/4/2029	673,627	0.01%
Three Gorges Finance I Cayman Islands Ltd.	$200,000	3.15%	2/6/2026	196,014	0.00%
Vertex Capital Investment Ltd.	$200,000	2.85%	28/7/2026	191,589	0.00%
Zhejiang Seaport International Co., Ltd.	$200,000	1.98%	17/3/2026	192,682	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	$200,000	3.50%	8/3/2026	194,312	0.00%
Zhongsheng Group Holdings Ltd.	$200,000	5.98%	30/1/2028	197,863	0.01%
				64,476,688	**1.23%**
Colombia 0.08% (31 December 2023: 0.12%)					
Colombian TES	COP6,550,000,000	7.50%	26/8/2026	1,446,177	0.03%
Colombian TES	COP4,670,000,000	5.75%	3/11/2027	950,904	0.02%
Colombian TES	COP8,190,600,000	6.00%	28/4/2028	1,634,178	0.03%
SURA Asset Management SA	$200,000	4.38%	11/4/2027	194,913	0.00%
				4,226,172	**0.08%**
Czech Republic 0.22% (31 December 2023: 0.29%)					
Ceska sporitelna A.S.	€200,000	5.74%	8/3/2028	217,536	0.00%
CEZ A.S.	€500,000	0.88%	2/12/2026	496,725	0.01%
Czech Republic Government Bond	CZK31,600,000	6.00%	26/2/2026	1,337,065	0.03%
Czech Republic Government Bond	CZK70,000,000	1.00%	26/6/2026	2,767,192	0.05%
Czech Republic Government Bond	CZK35,000,000	0.25%	10/2/2027	1,338,752	0.03%
Czech Republic Government Bond	CZK35,000,000	5.75%	29/3/2029	1,547,685	0.03%
Czech Republic Government Bond	CZK49,000,000	2.75%	23/7/2029	1,922,364	0.04%
EP Infrastructure A.S.	€250,000	1.70%	30/7/2026	251,173	0.00%
EPH Financing International A.S.	€250,000	6.65%	13/11/2028	279,040	0.00%
Raiffeisenbank A.S.	€500,000	4.96%	5/6/2030	535,834	0.01%
UniCredit Bank Czech Republic & Slovakia A.S.	€300,000	3.75%	20/6/2028	319,663	0.01%
UniCredit Bank Czech Republic & Slovakia A.S.	€500,000	2.88%	25/3/2029	518,520	0.01%
				11,531,549	**0.22%**
Denmark 0.60% (31 December 2023: 0.63%)					
AP Moller-Maersk A/S	€1,500,000	1.75%	16/3/2026	1,535,762	0.03%
Carlsberg Breweries A/S	€600,000	4.00%	5/10/2028	645,719	0.01%
Danfoss Finance I BV	€400,000	0.13%	28/4/2026	400,706	0.01%
Danske Bank A/S	€1,000,000	4.00%	12/1/2027	1,047,768	0.02%
Danske Bank A/S	£213,000	4.63%	13/4/2027	265,992	0.00%
Danske Bank A/S	£500,000	2.25%	14/1/2028	593,039	0.01%
Danske Bank A/S	$200,000	5.43%	1/3/2028	201,721	0.00%
Danske Bank A/S	$500,000	4.30%	1/4/2028	492,628	0.01%
Danske Bank A/S	€500,000	0.75%	9/6/2029	479,820	0.01%
Danske Bank A/S	$250,000	5.71%	1/3/2030	253,511	0.00%
Danske Bank A/S	€1,000,000	4.75%	21/6/2030	1,104,342	0.02%
Danske Bank A/S	$700,000	4.61%	2/10/2030	678,737	0.01%
Danske Bank A/S	€400,000	4.63%	14/5/2034	430,315	0.01%
Denmark Government Bond	DKK18,500,000	0.50%	15/11/2027	2,478,055	0.05%
Denmark Government Bond	DKK12,000,000	0.50%	15/11/2029	1,558,676	0.03%
DSV Finance BV	€900,000	3.50%	26/6/2029	954,811	0.02%
ISS Global A/S	€783,000	3.88%	5/6/2029	830,537	0.02%
Jyske Bank A/S	€100,000	5.00%	26/10/2028	108,531	0.00%
Kommunekredit	€2,000,000	0.63%	11/5/2026	2,024,638	0.04%
Nordea Kredit Realkreditaktieselskab	DKK10,000,000	1.00%	1/4/2026	1,368,869	0.03%
Nordea Kredit Realkreditaktieselskab	DKK20,000,000	1.00%	1/4/2027	2,706,482	0.05%
Novo Nordisk Finance Netherlands BV	€1,000,000	1.13%	30/9/2027	998,103	0.02%
Novo Nordisk Finance Netherlands BV	€1,650,000	3.13%	21/1/2029	1,732,529	0.03%
Nykredit Realkredit A/S	€300,000	0.25%	13/1/2026	302,533	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nykredit Realkredit A/S	DKK10,000,000	1.00%	1/7/2026	1,365,325	0.03%
Nykredit Realkredit A/S	€500,000	4.00%	17/7/2028	531,486	0.01%
Nykredit Realkredit A/S	DKK35,000,000	1.00%	1/1/2029	4,616,354	0.09%
Nykredit Realkredit A/S	€300,000	0.88%	28/7/2031	300,036	0.01%
Orsted A/S	€200,000	2.25%	14/6/2028	201,725	0.00%
Pandora A/S	€600,000	4.50%	10/4/2028	648,335	0.01%
Scandinavian Tobacco Group A/S	€670,000	4.88%	12/9/2029	707,969	0.01%
				31,565,054	**0.60%**
Finland 0.61% (31 December 2023: 0.56%)					
Aktia Bank OYJ	€900,000	3.00%	22/10/2029	948,882	0.02%
Balder Finland OYJ	€100,000	1.00%	18/1/2027	98,966	0.00%
Danske Kiinnitysluottopankki OYJ	€700,000	0.01%	24/11/2026	693,642	0.01%
Finland Government Bond	€3,534,000	2.88%	15/4/2029	3,728,879	0.07%
Finland Government Bond	€5,934,000	0.50%	15/9/2029	5,623,282	0.11%
Finnvera OYJ	$300,000	1.13%	27/10/2026	282,595	0.01%
Finnvera OYJ	$200,000	4.00%	15/6/2028	196,834	0.00%
Fortum OYJ	€750,000	1.63%	27/2/2026	768,237	0.02%
Kojamo OYJ	€100,000	0.88%	28/5/2029	93,896	0.00%
Kuntarahoitus OYJ	$200,000	0.63%	20/3/2026	190,781	0.00%
Kuntarahoitus OYJ	$250,000	0.88%	2/9/2026	235,740	0.00%
Kuntarahoitus OYJ	$200,000	4.88%	23/4/2027	201,636	0.00%
Kuntarahoitus OYJ	$200,000	4.13%	15/12/2027	198,242	0.00%
Kuntarahoitus OYJ	$300,000	4.25%	31/1/2029	296,928	0.01%
Kuntarahoitus OYJ	€4,000,000	2.50%	29/8/2029	4,133,555	0.08%
Kuntarahoitus OYJ	$850,000	3.63%	9/10/2029	818,634	0.02%
Nordea Bank Abp	€700,000	1.13%	16/2/2027	699,668	0.01%
Nordea Bank Abp	$200,000	5.00%	19/3/2027	201,239	0.00%
Nordea Bank Abp	$200,000	5.38%	22/9/2027	202,504	0.00%
Nordea Bank Abp	€300,000	4.13%	5/5/2028	322,005	0.01%
Nordea Bank Abp	CHF600,000	2.49%	26/5/2028	700,187	0.01%
Nordea Bank Abp	€500,000	3.38%	11/6/2029	529,887	0.01%
Nordea Bank Abp	$225,000	4.38%	10/9/2029	219,281	0.00%
Nordea Bank Abp	€800,000	0.63%	18/8/2031	795,482	0.02%
Nordea Bank Abp	$200,000	4.63%	13/9/2033	192,502	0.00%
Nordea Bank Abp	€400,000	4.88%	23/2/2034	435,843	0.01%
Nordea Kiinnitysluottopankki OYJ	€1,400,000	0.25%	18/3/2026	1,412,089	0.03%
OP Corporate Bank plc	£300,000	3.38%	14/1/2026	370,377	0.01%
OP Corporate Bank plc	€830,000	0.25%	24/3/2026	832,530	0.02%
OP Corporate Bank plc	€100,000	0.60%	18/1/2027	99,115	0.00%
OP Corporate Bank plc	€1,000,000	4.13%	18/4/2027	1,066,263	0.02%
OP Corporate Bank plc	€400,000	0.38%	8/12/2028	371,985	0.01%
OP Mortgage Bank	€2,360,000	3.13%	20/10/2028	2,491,720	0.05%
Stora Enso OYJ	€500,000	2.50%	21/3/2028	506,313	0.01%
Teollisuuden Voima OYJ	€500,000	1.13%	9/3/2026	507,012	0.01%
Teollisuuden Voima OYJ	€500,000	2.63%	31/3/2027	513,816	0.01%
UPM-Kymmene OYJ	$150,000	7.45%	26/11/2027	157,591	0.00%
UPM-Kymmene OYJ	€800,000	2.25%	23/5/2029	804,752	0.02%
				31,942,890	**0.61%**
France 6.41% (31 December 2023: 6.85%)					
Agence Francaise de Developpement EPIC	$800,000	0.63%	22/1/2026	766,581	0.01%
Agence Francaise de Developpement EPIC	€1,700,000	0.25%	21/7/2026	1,701,021	0.03%
Agence Francaise de Developpement EPIC	$200,000	4.00%	21/9/2027	196,159	0.00%
Agence Francaise de Developpement EPIC	$1,000,000	4.50%	5/3/2029	986,634	0.02%
Agence Francaise de Developpement EPIC	€2,000,000	0.25%	29/6/2029	1,842,305	0.04%
Agence France Locale	€1,000,000	0.13%	20/6/2026	1,000,498	0.02%
Airbus SE	€600,000	1.38%	9/6/2026	610,222	0.01%
APRR SA	€700,000	0.13%	18/1/2029	649,471	0.01%
Arkema SA	€200,000	1.50%	Perpetual	201,144	0.00%
Arkema SA	€1,000,000	4.25%	20/5/2030	1,085,111	0.02%
Arval Service Lease SA	€200,000	4.13%	13/4/2026	209,584	0.00%
Arval Service Lease SA	€400,000	4.75%	22/5/2027	429,936	0.01%
AXA SA	$500,000	5.13%	17/1/2047	497,668	0.01%
AXA SA	€500,000	3.38%	6/7/2047	519,208	0.01%
Ayvens SA	€100,000	1.25%	2/3/2026	101,550	0.00%
Ayvens SA	€100,000	4.25%	18/1/2027	106,155	0.00%
Ayvens SA	€300,000	4.00%	5/7/2027	318,129	0.01%
Ayvens SA	€200,000	3.88%	16/7/2029	211,971	0.00%
Banque Federative du Credit Mutuel SA	£600,000	5.00%	19/1/2026	750,613	0.01%
Banque Federative du Credit Mutuel SA	$900,000	4.94%	26/1/2026	901,937	0.02%
Banque Federative du Credit Mutuel SA	€500,000	2.38%	24/3/2026	512,997	0.01%
Banque Federative du Credit Mutuel SA	€900,000	0.01%	11/5/2026	896,976	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Banque Federative du Credit Mutuel SA	$300,000	5.90%	13/7/2026	304,348	0.01%
Banque Federative du Credit Mutuel SA	£100,000	1.50%	7/10/2026	118,050	0.00%
Banque Federative du Credit Mutuel SA	$200,000	5.09%	23/1/2027	200,472	0.00%
Banque Federative du Credit Mutuel SA	$200,000	4.75%	13/7/2027	199,000	0.00%
Banque Federative du Credit Mutuel SA	€1,000,000	3.13%	14/9/2027	1,040,033	0.02%
Banque Federative du Credit Mutuel SA	€1,000,000	3.88%	26/1/2028	1,056,166	0.02%
Banque Federative du Credit Mutuel SA	€1,100,000	3.88%	14/2/2028	1,171,952	0.02%
Banque Federative du Credit Mutuel SA	$200,000	5.19%	16/2/2028	200,941	0.00%
Banque Federative du Credit Mutuel SA	£500,000	5.38%	25/5/2028	633,737	0.01%
Banque Federative du Credit Mutuel SA	$200,000	5.79%	13/7/2028	203,760	0.00%
Banque Federative du Credit Mutuel SA	€600,000	0.63%	3/11/2028	562,981	0.01%
Banque Federative du Credit Mutuel SA	€1,000,000	1.75%	15/3/2029	972,014	0.02%
Banque Federative du Credit Mutuel SA	¥100,000,000	1.12%	15/10/2029	628,105	0.01%
Banque Federative du Credit Mutuel SA	£600,000	5.00%	22/10/2029	748,918	0.01%
Banque Federative du Credit Mutuel SA	€600,000	3.88%	16/6/2032	622,083	0.01%
BNP Paribas SA	£500,000	3.38%	23/1/2026	615,381	0.01%
BNP Paribas SA	€300,000	1.63%	23/2/2026	307,385	0.01%
BNP Paribas SA	$200,000	4.38%	12/5/2026	197,710	0.00%
BNP Paribas SA	$700,000	2.22%	9/6/2026	690,935	0.01%
BNP Paribas SA	€1,500,000	2.13%	23/1/2027	1,539,180	0.03%
BNP Paribas SA	$345,000	4.63%	13/3/2027	339,321	0.01%
BNP Paribas SA	€1,100,000	0.25%	13/4/2027	1,100,139	0.02%
BNP Paribas SA	$350,000	1.68%	30/6/2027	333,390	0.01%
BNP Paribas SA	$300,000	3.50%	16/11/2027	287,404	0.01%
BNP Paribas SA	$325,000	2.59%	20/1/2028	308,853	0.01%
BNP Paribas SA	$465,000	4.40%	14/8/2028	451,657	0.01%
BNP Paribas SA	$700,000	1.90%	30/9/2028	641,713	0.01%
BNP Paribas SA	$700,000	5.13%	13/1/2029	698,519	0.01%
BNP Paribas SA	AUD700,000	5.29%	15/2/2029	438,623	0.01%
BNP Paribas SA	€1,700,000	3.88%	23/2/2029	1,807,130	0.03%
BNP Paribas SA	€300,000	1.13%	17/4/2029	290,799	0.01%
BNP Paribas SA	€800,000	1.38%	28/5/2029	764,634	0.01%
BNP Paribas SA	$200,000	5.34%	12/6/2029	200,397	0.00%
BNP Paribas SA	CAD200,000	2.54%	13/7/2029	132,476	0.00%
BNP Paribas SA	£600,000	6.00%	18/8/2029	771,634	0.01%
BNP Paribas SA	$350,000	5.18%	9/1/2030	348,493	0.01%
BNP Paribas SA	€400,000	0.88%	11/7/2030	371,064	0.01%
BNP Paribas SA	$500,000	5.28%	19/11/2030	494,825	0.01%
BNP Paribas SA	€1,000,000	1.13%	15/1/2032	984,635	0.02%
BNP Paribas SA	€200,000	2.50%	31/3/2032	201,572	0.00%
BNP Paribas SA	$300,000	4.38%	1/3/2033	286,037	0.01%
BNP Paribas SA	€500,000	4.16%	28/8/2034	521,656	0.01%
Bouygues SA	€1,000,000	1.38%	7/6/2027	1,006,261	0.02%
BPCE SA	$300,000	1.00%	20/1/2026	288,344	0.01%
BPCE SA	$225,000	4.88%	1/4/2026	223,996	0.00%
BPCE SA	€400,000	3.63%	17/4/2026	418,103	0.01%
BPCE SA	$400,000	4.75%	19/7/2027	398,111	0.01%
BPCE SA	$650,000	2.05%	19/10/2027	614,943	0.01%
BPCE SA	$375,000	3.50%	23/10/2027	358,260	0.01%
BPCE SA	€1,400,000	0.50%	14/1/2028	1,375,346	0.03%
BPCE SA	$250,000	5.13%	18/1/2028	250,258	0.01%
BPCE SA	€700,000	4.13%	10/7/2028	753,620	0.01%
BPCE SA	$350,000	5.28%	30/5/2029	350,506	0.01%
BPCE SA	$500,000	6.71%	19/10/2029	519,593	0.01%
BPCE SA	$250,000	5.72%	18/1/2030	251,077	0.01%
BPCE SA	€1,000,000	4.63%	2/3/2030	1,083,661	0.02%
BPCE SA	€100,000	2.25%	2/3/2032	100,415	0.00%
BPCE SA	€200,000	5.75%	1/6/2033	219,720	0.00%
BPCE SFH SA	€2,500,000	3.25%	12/4/2028	2,637,779	0.05%
Bpifrance SACA	€1,000,000	0.88%	25/11/2026	1,005,679	0.02%
Bpifrance SACA	€1,600,000	2.13%	29/11/2027	1,637,563	0.03%
Bpifrance SACA	€1,000,000	0.88%	26/9/2028	969,516	0.02%
Caisse d'Amortissement de la Dette Sociale	$1,050,000	4.00%	25/1/2026	1,043,671	0.02%
Caisse d'Amortissement de la Dette Sociale	$400,000	0.63%	18/2/2026	382,584	0.01%
Caisse d'Amortissement de la Dette Sociale	€2,900,000	0.00%	25/2/2026	2,922,792	0.06%
Caisse d'Amortissement de la Dette Sociale	$650,000	4.88%	19/9/2026	653,541	0.01%
Caisse d'Amortissement de la Dette Sociale	$1,400,000	1.25%	28/10/2026	1,320,214	0.03%
Caisse d'Amortissement de la Dette Sociale	$1,600,000	4.25%	24/1/2027	1,589,329	0.03%
Caisse d'Amortissement de la Dette Sociale	€1,200,000	2.88%	25/5/2027	1,255,470	0.02%
Caisse d'Amortissement de la Dette Sociale	$850,000	3.75%	12/9/2027	832,712	0.02%
Caisse d'Amortissement de la Dette Sociale	€5,000,000	2.75%	24/9/2027	5,212,406	0.10%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Caisse d'Amortissement de la Dette Sociale	$1,100,000	3.75%	24/5/2028	1,070,538	0.02%
Caisse d'Amortissement de la Dette Sociale	€1,200,000	3.00%	25/5/2028	1,258,545	0.02%
Caisse d'Amortissement de la Dette Sociale	€2,300,000	2.75%	25/2/2029	2,386,156	0.05%
Caisse d'Amortissement de la Dette Sociale	$810,000	4.50%	22/5/2029	804,646	0.02%
Caisse des Depots et Consignations	€800,000	0.01%	1/6/2026	800,685	0.02%
Caisse Francaise de Financement Local SA	€3,400,000	0.75%	11/1/2027	3,399,091	0.06%
Capgemini SE	€400,000	1.63%	15/4/2026	408,992	0.01%
Carrefour SA	€200,000	1.88%	30/10/2026	203,739	0.00%
Carrefour SA	€200,000	2.63%	15/12/2027	205,271	0.00%
CCF SFH SACA	€2,000,000	0.75%	22/3/2027	1,992,390	0.04%
Cie de Financement Foncier SA	€2,400,000	0.01%	15/7/2026	2,393,510	0.05%
Cie de Financement Foncier SA	€3,400,000	3.13%	24/4/2027	3,567,570	0.07%
Cie de Financement Foncier SA	€2,000,000	3.63%	16/1/2029	2,143,658	0.04%
Cie de Saint-Gobain SA	€400,000	2.38%	4/10/2027	411,582	0.01%
Cie de Saint-Gobain SA	€1,000,000	3.50%	18/1/2029	1,056,718	0.02%
CNP Assurances SACA	€100,000	0.38%	8/3/2028	95,123	0.00%
CNP Assurances SACA	€200,000	4.50%	10/6/2047	211,565	0.00%
Credit Agricole Assurances SA	€300,000	2.63%	29/1/2048	300,910	0.01%
Credit Agricole Assurances SA	€600,000	4.75%	27/9/2048	644,206	0.01%
Credit Agricole Home Loan SFH SA	€2,000,000	3.25%	28/9/2026	2,098,967	0.04%
Credit Agricole Home Loan SFH SA	€2,000,000	2.75%	12/1/2028	2,079,249	0.04%
Credit Agricole Home Loan SFH SA	€600,000	3.38%	4/9/2028	636,111	0.01%
Credit Agricole Public Sector SCF SA	€500,000	0.25%	31/10/2026	497,561	0.01%
Credit Agricole SA	€500,000	3.13%	5/2/2026	521,107	0.01%
Credit Agricole SA	$450,000	1.91%	16/6/2026	443,494	0.01%
Credit Agricole SA	$250,000	4.13%	10/1/2027	245,582	0.00%
Credit Agricole SA	$450,000	2.02%	11/1/2027	425,412	0.01%
Credit Agricole SA	$350,000	1.25%	26/1/2027	335,980	0.01%
Credit Agricole SA	€200,000	1.88%	22/4/2027	204,462	0.00%
Credit Agricole SA	¥100,000,000	0.51%	6/7/2027	629,086	0.01%
Credit Agricole SA	€500,000	3.38%	28/7/2027	524,407	0.01%
Credit Agricole SA	€1,000,000	0.63%	12/1/2028	987,281	0.02%
Credit Agricole SA	$250,000	5.30%	12/7/2028	251,546	0.01%
Credit Agricole SA	AUD800,000	5.41%	18/1/2029	504,890	0.01%
Credit Agricole SA	€300,000	1.00%	3/7/2029	285,258	0.01%
Credit Agricole SA	€500,000	0.50%	21/9/2029	469,409	0.01%
Credit Agricole SA	$250,000	6.32%	3/10/2029	258,434	0.01%
Credit Agricole SA	$250,000	5.34%	10/1/2030	249,806	0.00%
Credit Agricole SA	$250,000	4.00%	10/1/2033	235,927	0.00%
Credit Agricole SA	€500,000	5.50%	28/8/2033	547,643	0.01%
Credit Mutuel Arkea SA	€1,200,000	3.38%	19/9/2027	1,259,435	0.02%
Credit Mutuel Home Loan SFH SA	€1,300,000	0.63%	4/3/2027	1,293,951	0.02%
Credit Mutuel Home Loan SFH SA	€500,000	2.38%	8/2/2028	513,586	0.01%
Credit Mutuel Home Loan SFH SA	€2,000,000	3.00%	23/7/2029	2,092,321	0.04%
Danone SA	$400,000	2.95%	2/11/2026	387,696	0.01%
Danone SA	€1,100,000	0.40%	10/6/2029	1,030,863	0.02%
Dassault Systemes SE	€100,000	0.13%	16/9/2026	99,111	0.00%
Dexia SA	$850,000	4.50%	19/3/2027	848,134	0.02%
Dexia SA	€2,000,000	0.00%	21/1/2028	1,920,138	0.04%
Electricite de France SA	€400,000	3.88%	12/1/2027	421,691	0.01%
Electricite de France SA	€600,000	3.75%	5/6/2027	633,049	0.01%
Electricite de France SA	$300,000	5.70%	23/5/2028	304,569	0.01%
Electricite de France SA	£200,000	6.25%	30/5/2028	258,518	0.01%
Electricite de France SA	$500,000	5.65%	22/4/2029	510,199	0.01%
Engie SA	€2,300,000	1.75%	27/3/2028	2,296,422	0.04%
Engie SA	$200,000	5.25%	10/4/2029	199,969	0.00%
EssilorLuxottica SA	€1,000,000	0.38%	5/1/2026	1,012,425	0.02%
EssilorLuxottica SA	€1,600,000	2.88%	5/3/2029	1,662,579	0.03%
French Republic Government Bond OAT	€13,554,000	0.00%	25/2/2026	13,680,346	0.26%
French Republic Government Bond OAT	€8,331,000	3.50%	25/4/2026	8,764,787	0.17%
French Republic Government Bond OAT	€4,000,000	0.50%	25/5/2026	4,045,078	0.08%
French Republic Government Bond OAT	€10,100,000	2.50%	24/9/2026	10,498,872	0.20%
French Republic Government Bond OAT	€7,800,000	0.25%	25/11/2026	7,778,671	0.15%
French Republic Government Bond OAT	€17,427,740	0.00%	25/2/2027	17,185,973	0.33%
French Republic Government Bond OAT	€11,391,361	1.00%	25/5/2027	11,438,878	0.22%
French Republic Government Bond OAT	€13,400,000	2.50%	24/9/2027	13,916,858	0.27%
French Republic Government Bond OAT	€2,000,000	2.75%	25/10/2027	2,092,250	0.04%
French Republic Government Bond OAT	€8,780,000	0.75%	25/2/2028	8,630,351	0.16%
French Republic Government Bond OAT	€16,000,000	0.75%	25/5/2028	15,651,301	0.30%
French Republic Government Bond OAT	€14,100,000	0.75%	25/11/2028	13,637,176	0.26%
French Republic Government Bond OAT	€22,148,000	2.75%	25/2/2029	23,063,236	0.44%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
French Republic Government Bond OAT	€4,000,000	5.50%	25/4/2029	4,624,432	0.09%
French Republic Government Bond OAT	€5,350,000	0.50%	25/5/2029	5,059,192	0.10%
French Republic Government Bond OAT	€19,800,000	0.00%	25/11/2029	18,035,941	0.34%
Gecina SA	€200,000	1.38%	30/6/2027	201,389	0.00%
Groupe des Assurances du Credit Mutuel SADIR	€600,000	3.75%	30/4/2029	633,963	0.01%
Holding d'Infrastructures de Transport SASU	€300,000	1.63%	27/11/2027	299,040	0.01%
HSBC Continental Europe SA	€200,000	1.38%	4/9/2028	196,676	0.00%
ICADE	€200,000	1.75%	10/6/2026	203,636	0.00%
ICADE	€200,000	1.63%	28/2/2028	196,984	0.00%
JCDecaux SE	€500,000	5.00%	11/1/2029	548,143	0.01%
Kering SA	€400,000	3.63%	5/9/2027	421,884	0.01%
Klepierre SA	€500,000	1.88%	19/2/2026	512,517	0.01%
Klepierre SA	€1,400,000	2.00%	12/5/2029	1,399,170	0.03%
La Banque Postale SA	€900,000	1.00%	9/2/2028	891,457	0.02%
L'Oreal SA	€1,300,000	2.88%	19/5/2028	1,356,573	0.03%
LVMH Moet Hennessy Louis Vuitton SE	€500,000	0.00%	11/2/2026	503,645	0.01%
LVMH Moet Hennessy Louis Vuitton SE	£200,000	1.13%	11/2/2027	233,605	0.00%
LVMH Moet Hennessy Louis Vuitton SE	€600,000	3.25%	7/9/2029	633,046	0.01%
Mercialys SA	€400,000	1.80%	27/2/2026	407,794	0.01%
MMS USA Holdings, Inc.	€500,000	1.25%	13/6/2028	490,044	0.01%
Orange SA	€700,000	5.00%	Perpetual	743,258	0.01%
Orange SA	€200,000	0.00%	29/6/2026	199,223	0.00%
Orange SA	€100,000	1.25%	7/7/2027	100,240	0.00%
Orano SA	€100,000	5.38%	15/5/2027	108,243	0.00%
Pernod Ricard SA	€400,000	3.75%	15/9/2027	424,094	0.01%
RCI Banque SA	€400,000	4.63%	2/10/2026	422,977	0.01%
RCI Banque SA	€1,025,000	1.13%	15/1/2027	1,020,661	0.02%
RCI Banque SA	€268,000	4.50%	6/4/2027	284,187	0.01%
RCI Banque SA	€750,000	4.88%	14/6/2028	811,518	0.02%
RCI Banque SA	€450,000	3.88%	12/1/2029	472,048	0.01%
Safran SA	€400,000	0.13%	16/3/2026	401,686	0.01%
Schneider Electric SE	€100,000	1.00%	9/4/2027	99,945	0.00%
Schneider Electric SE	€100,000	3.25%	9/11/2027	105,293	0.00%
SCOR SE	€500,000	3.00%	8/6/2046	514,397	0.01%
SCOR SE	€600,000	3.63%	27/5/2048	619,437	0.01%
SFIL SA	€1,400,000	3.13%	17/9/2029	1,464,870	0.03%
SNCF Reseau	€800,000	1.13%	19/5/2027	800,320	0.02%
Societe Generale SA	€700,000	0.88%	1/7/2026	701,896	0.01%
Societe Generale SA	$565,000	4.25%	19/8/2026	553,910	0.01%
Societe Generale SA	$300,000	6.45%	12/1/2027	303,368	0.01%
Societe Generale SA	€200,000	0.75%	25/1/2027	197,309	0.00%
Societe Generale SA	$300,000	5.25%	19/2/2027	300,332	0.01%
Societe Generale SA	€500,000	4.13%	2/6/2027	532,069	0.01%
Societe Generale SA	$450,000	1.79%	9/6/2027	427,877	0.01%
Societe Generale SA	€500,000	0.25%	8/7/2027	483,582	0.01%
Societe Generale SA	€600,000	0.63%	2/12/2027	591,231	0.01%
Societe Generale SA	$200,000	5.52%	19/1/2028	200,405	0.00%
Societe Generale SA	$300,000	6.45%	10/1/2029	306,754	0.01%
Societe Generale SA	€100,000	0.88%	24/9/2029	91,934	0.00%
Societe Generale SA	€700,000	4.75%	28/9/2029	757,492	0.01%
Societe Generale SA	$200,000	5.63%	19/1/2030	199,655	0.00%
Societe Generale SA	€400,000	1.13%	30/6/2031	399,527	0.01%
Societe Generale SFH SA	€1,200,000	0.01%	2/12/2026	1,186,359	0.02%
Sodexo, Inc.	$200,000	1.63%	16/4/2026	191,378	0.00%
Suez SACA	€400,000	1.88%	24/5/2027	403,201	0.01%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	103,155	0.00%
TDF Infrastructure SASU	€1,200,000	5.63%	21/7/2028	1,320,325	0.03%
Thales SA	€700,000	4.13%	18/10/2028	751,654	0.01%
TotalEnergies Capital International SA	€600,000	2.50%	25/3/2026	620,398	0.01%
TotalEnergies Capital International SA	€1,000,000	0.70%	31/5/2028	966,951	0.02%
TotalEnergies Capital International SA	$200,000	3.46%	19/2/2029	190,531	0.00%
TotalEnergies SE	€400,000	3.37%	Perpetual	413,524	0.01%
UNEDIC A.S.SEO	€4,000,000	1.25%	28/3/2027	4,035,416	0.08%
Unibail-Rodamco-Westfield SE	€100,000	2.88%	Perpetual	101,912	0.00%
Unibail-Rodamco-Westfield SE	€500,000	2.50%	4/6/2026	515,470	0.01%
Unibail-Rodamco-Westfield SE	€200,000	1.00%	27/2/2027	200,030	0.00%
Unibail-Rodamco-Westfield SE	€200,000	0.63%	4/5/2027	196,688	0.00%
Unibail-Rodamco-Westfield SE	€100,000	3.50%	11/9/2029	104,414	0.00%
Veolia Environnement SA	€500,000	0.00%	14/1/2027	490,764	0.01%
Veolia Environnement SA	€500,000	1.25%	2/4/2027	500,084	0.01%
Vinci SA	€1,000,000	1.63%	18/1/2029	987,238	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Vinci SA	$200,000	3.75%	10/4/2029	190,454	0.00%
WEA Finance LLC	$500,000	4.13%	20/9/2028	475,369	0.01%
Wendel SE	€300,000	2.50%	9/2/2027	308,929	0.01%
Westfield America Management Ltd.	£100,000	2.63%	30/3/2029	111,956	0.00%
				336,729,471	**6.41%**
Germany 6.33% (31 December 2023: 6.79%)					
Aareal Bank AG	€100,000	5.88%	29/5/2026	106,031	0.00%
Aareal Bank AG	€300,000	0.50%	7/4/2027	291,420	0.01%
Aareal Bank AG	€1,125,000	3.25%	17/5/2029	1,184,560	0.02%
Allianz Finance II BV	€600,000	0.00%	22/11/2026	592,322	0.01%
Allianz SE	€100,000	4.60%	7/9/2038	107,774	0.00%
Amprion GmbH	€1,500,000	3.88%	7/9/2028	1,597,045	0.03%
Aroundtown SA	€100,000	1.63%	Perpetual	93,793	0.00%
Aroundtown SA	€300,000	0.00%	16/7/2026	296,268	0.01%
Aroundtown SA	€500,000	0.38%	15/4/2027	482,852	0.01%
Aroundtown SA	€100,000	1.63%	31/1/2028	98,005	0.00%
Aroundtown SA	€100,000	1.45%	9/7/2028	96,042	0.00%
Aroundtown SA	€500,000	4.80%	16/7/2029	536,056	0.01%
BASF SE	€500,000	3.13%	29/6/2028	523,177	0.01%
Bausparkasse Schwaebisch Hall AG	€1,000,000	2.88%	16/1/2029	1,047,599	0.02%
Bayer AG	€300,000	4.00%	26/8/2026	315,660	0.01%
Bayer AG	€700,000	0.75%	6/1/2027	693,050	0.01%
Bayer US Finance II LLC	$300,000	4.38%	15/12/2028	288,114	0.01%
Bayerische Landesbank	€2,000,000	2.88%	13/11/2028	2,097,690	0.04%
Berlin Hyp AG	€1,700,000	3.38%	7/3/2028	1,806,628	0.04%
Berlin Hyp AG	€1,604,000	3.38%	23/8/2028	1,708,090	0.03%
Bertelsmann SE & Co. KGaA	€500,000	3.50%	29/5/2029	530,918	0.01%
BMW Finance NV	€400,000	0.00%	11/1/2026	403,567	0.01%
BMW International Investment BV	€800,000	3.00%	27/8/2027	832,665	0.02%
BMW US Capital LLC	$150,000	5.05%	2/4/2026	150,658	0.00%
BMW US Capital LLC	$450,000	2.80%	11/4/2026	439,787	0.01%
BMW US Capital LLC	$125,000	4.65%	13/8/2026	125,043	0.00%
BMW US Capital LLC	$150,000	4.90%	2/4/2027	150,426	0.00%
BMW US Capital LLC	$575,000	3.30%	6/4/2027	557,297	0.01%
BMW US Capital LLC	$125,000	4.60%	13/8/2027	124,364	0.00%
BMW US Capital LLC	€1,500,000	3.00%	2/11/2027	1,562,952	0.03%
BMW US Capital LLC	$175,000	5.05%	11/8/2028	175,280	0.00%
BMW US Capital LLC	$150,000	4.90%	2/4/2029	148,865	0.00%
BMW US Capital LLC	$175,000	3.63%	18/4/2029	165,318	0.00%
BMW US Capital LLC	$100,000	4.65%	13/8/2029	98,138	0.00%
Bundesobligation	€7,000,000	0.00%	10/4/2026	7,066,098	0.14%
Bundesobligation	€6,486,000	0.00%	9/10/2026	6,483,187	0.12%
Bundesobligation	€20,350,000	0.00%	16/4/2027	20,131,166	0.38%
Bundesobligation	€21,200,000	2.20%	13/4/2028	22,070,875	0.42%
Bundesobligation	€12,864,793	2.40%	19/10/2028	13,478,208	0.26%
Bundesobligation	€7,900,000	2.10%	12/4/2029	8,174,644	0.16%
Bundesobligation	€5,500,000	2.50%	11/10/2029	5,782,996	0.11%
Bundesrepublik Deutschland Bundesanleihe	€5,277,000	0.00%	15/8/2026	5,286,606	0.10%
Bundesrepublik Deutschland Bundesanleihe	€13,000,000	0.00%	15/11/2027	12,717,787	0.24%
Bundesrepublik Deutschland Bundesanleihe	€900,000	0.50%	15/2/2028	890,824	0.02%
Bundesrepublik Deutschland Bundesanleihe	€7,815,000	0.00%	15/11/2028	7,487,609	0.14%
Bundesschatzanweisungen	€10,000,000	2.50%	19/3/2026	10,400,603	0.20%
Bundesschatzanweisungen	€13,000,000	2.90%	18/6/2026	13,608,632	0.26%
Commerzbank AG	€600,000	4.63%	21/3/2028	642,480	0.01%
Commerzbank AG	€1,000,000	0.88%	18/4/2028	983,042	0.02%
Commerzbank AG	€1,812,000	3.38%	28/8/2028	1,931,494	0.04%
Commerzbank AG	€100,000	2.63%	8/12/2028	102,860	0.00%
Commerzbank AG	€2,600,000	2.63%	3/9/2029	2,693,663	0.05%
Commerzbank AG	€500,000	5.13%	18/1/2030	551,491	0.01%
Commerzbank AG	£100,000	8.63%	28/2/2033	134,344	0.00%
Commerzbank AG	€400,000	6.75%	5/10/2033	452,377	0.01%
Continental AG	€800,000	4.00%	1/6/2028	855,582	0.02%
Covestro AG	€200,000	0.88%	3/2/2026	203,442	0.00%
Daimler Truck Finance Canada, Inc.	CAD155,000	4.54%	27/9/2029	110,326	0.00%
Daimler Truck Finance North America LLC	$300,000	2.00%	14/12/2026	284,242	0.01%
Daimler Truck Finance North America LLC	$200,000	5.00%	15/1/2027	200,388	0.00%
Daimler Truck Finance North America LLC	$150,000	5.13%	25/9/2027	150,755	0.00%
Daimler Truck Finance North America LLC	$200,000	5.40%	20/9/2028	202,385	0.00%
Daimler Truck Finance North America LLC	$150,000	5.13%	25/9/2029	150,330	0.00%
Daimler Truck International Finance BV	€400,000	3.88%	19/6/2026	420,754	0.01%
Deutsche Bahn Finance GmbH	€650,000	3.50%	20/9/2027	691,493	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Deutsche Bank AG	$253,000	4.10%	13/1/2026	250,776	0.01%
Deutsche Bank AG	€200,000	2.63%	12/2/2026	206,269	0.00%
Deutsche Bank AG	$600,000	1.69%	19/3/2026	578,561	0.01%
Deutsche Bank AG	$200,000	7.15%	13/7/2027	206,104	0.00%
Deutsche Bank AG	€2,200,000	2.25%	20/9/2027	2,261,552	0.04%
Deutsche Bank AG	$500,000	2.31%	16/11/2027	475,214	0.01%
Deutsche Bank AG	€500,000	4.00%	29/11/2027	536,407	0.01%
Deutsche Bank AG	$483,000	2.55%	7/1/2028	459,010	0.01%
Deutsche Bank AG	$150,000	5.71%	8/2/2028	151,571	0.00%
Deutsche Bank AG	€600,000	1.88%	23/2/2028	604,485	0.01%
Deutsche Bank AG	€300,000	3.25%	24/5/2028	311,061	0.01%
Deutsche Bank AG	€200,000	5.38%	11/1/2029	219,736	0.01%
Deutsche Bank AG	$325,000	6.72%	18/1/2029	337,224	0.01%
Deutsche Bank AG	$675,000	6.82%	20/11/2029	706,186	0.01%
Deutsche Bank AG	€600,000	4.13%	4/4/2030	636,112	0.01%
Deutsche Bank AG	€500,000	5.00%	5/9/2030	550,606	0.01%
Deutsche Bank AG	$300,000	5.00%	11/9/2030	293,171	0.01%
Deutsche Bank AG	€400,000	5.63%	19/5/2031	422,716	0.01%
Deutsche Bank AG	€300,000	4.00%	24/6/2032	310,892	0.01%
Deutsche Bank AG	$200,000	4.88%	1/12/2032	193,833	0.00%
Deutsche Boerse AG	€200,000	0.00%	22/2/2026	201,071	0.00%
Deutsche Boerse AG	€500,000	3.75%	28/9/2029	538,522	0.01%
Deutsche Boerse AG	€100,000	2.00%	23/6/2048	98,387	0.00%
Deutsche Kreditbank AG	€1,000,000	0.01%	23/2/2026	1,002,696	0.02%
Deutsche Lufthansa AG	€1,500,000	2.88%	16/5/2027	1,541,462	0.03%
Deutsche Pfandbriefbank AG	€500,000	1.00%	13/4/2026	506,449	0.01%
Deutsche Post AG	€600,000	1.00%	13/12/2027	595,522	0.01%
Deutsche Telekom International Finance BV	$500,000	3.60%	19/1/2027	488,361	0.01%
Deutsche Telekom International Finance BV	€500,000	1.38%	30/1/2027	506,915	0.01%
Deutsche Telekom International Finance BV	€1,000,000	1.50%	3/4/2028	1,001,515	0.02%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	€100,000	2.50%	25/1/2027	98,551	0.00%
DZ HYP AG	€600,000	0.01%	26/10/2026	594,563	0.01%
DZ HYP AG	€2,143,000	3.25%	30/7/2027	2,261,006	0.04%
DZ HYP AG	€700,000	3.13%	20/9/2028	740,193	0.02%
E.ON SE	€500,000	3.50%	12/1/2028	528,885	0.01%
EEW Energy from Waste GmbH	€300,000	0.36%	30/6/2026	297,822	0.01%
EnBW Energie Baden-Wuerttemberg AG	€700,000	1.63%	5/8/2079	686,735	0.01%
EnBW International Finance BV	€200,000	3.63%	22/11/2026	210,706	0.00%
Eurogrid GmbH	€700,000	3.60%	1/2/2029	738,608	0.02%
Evonik Industries AG	€500,000	2.25%	25/9/2027	510,834	0.01%
Fresenius Medical Care US Finance III, Inc.	$300,000	1.88%	1/12/2026	281,982	0.01%
Fresenius SE & Co. KGaA	€600,000	5.00%	28/11/2029	672,128	0.01%
Gemeinsame Deutsche Bundeslaender	€2,000,000	0.01%	8/10/2027	1,942,258	0.04%
Gemeinsame Deutsche Bundeslaender	€2,000,000	1.25%	4/5/2029	1,967,997	0.04%
Grand City Properties SA	€300,000	0.13%	11/1/2028	282,424	0.01%
Grenke Finance plc	€100,000	5.13%	4/1/2029	104,590	0.00%
Heidelberg Materials Finance Luxembourg SA	€400,000	1.63%	7/4/2026	409,176	0.01%
Heidelberg Materials Finance Luxembourg SA	€600,000	1.75%	24/4/2028	599,936	0.01%
Heraeus Finance GmbH	€100,000	2.63%	9/6/2027	103,018	0.00%
Investitionsbank Berlin	€1,600,000	3.13%	13/9/2028	1,695,072	0.03%
Investitionsbank Berlin	€2,500,000	0.01%	22/11/2029	2,289,810	0.04%
Knorr-Bremse AG	€1,350,000	3.00%	30/9/2029	1,403,102	0.03%
Kreditanstalt fuer Wiederaufbau	$1,300,000	0.63%	22/1/2026	1,249,928	0.02%
Kreditanstalt fuer Wiederaufbau	£1,026,000	4.13%	18/2/2026	1,278,630	0.03%
Kreditanstalt fuer Wiederaufbau	CAD300,000	0.75%	19/2/2026	203,403	0.00%
Kreditanstalt fuer Wiederaufbau	$1,500,000	5.00%	16/3/2026	1,510,561	0.03%
Kreditanstalt fuer Wiederaufbau	$650,000	3.63%	1/4/2026	643,992	0.01%
Kreditanstalt fuer Wiederaufbau	€4,430,000	0.00%	15/6/2026	4,439,898	0.09%
Kreditanstalt fuer Wiederaufbau	$875,000	4.63%	7/8/2026	878,858	0.02%
Kreditanstalt fuer Wiederaufbau	AUD2,500,000	3.20%	11/9/2026	1,524,022	0.03%
Kreditanstalt fuer Wiederaufbau	€4,000,000	0.00%	30/9/2026	3,985,792	0.08%
Kreditanstalt fuer Wiederaufbau	$1,500,000	1.00%	1/10/2026	1,417,255	0.03%
Kreditanstalt fuer Wiederaufbau	$675,000	4.38%	1/3/2027	675,353	0.01%
Kreditanstalt fuer Wiederaufbau	€5,225,000	0.00%	30/4/2027	5,140,034	0.10%
Kreditanstalt fuer Wiederaufbau	$1,730,000	3.00%	20/5/2027	1,677,317	0.03%
Kreditanstalt fuer Wiederaufbau	€2,761,000	1.25%	30/6/2027	2,789,797	0.05%
Kreditanstalt fuer Wiederaufbau	£1,000,000	3.75%	30/7/2027	1,230,021	0.02%
Kreditanstalt fuer Wiederaufbau	€4,109,000	2.38%	5/8/2027	4,268,134	0.08%
Kreditanstalt fuer Wiederaufbau	$436,000	3.50%	27/8/2027	426,798	0.01%
Kreditanstalt fuer Wiederaufbau	€5,500,000	2.75%	1/10/2027	5,767,800	0.11%
Kreditanstalt fuer Wiederaufbau	£1,500,000	0.75%	7/12/2027	1,692,716	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Kreditanstalt fuer Wiederaufbau	$800,000	3.75%	15/2/2028	786,039	0.02%
Kreditanstalt fuer Wiederaufbau	$500,000	2.88%	3/4/2028	477,694	0.01%
Kreditanstalt fuer Wiederaufbau	$875,000	3.88%	15/6/2028	861,462	0.02%
Kreditanstalt fuer Wiederaufbau	€3,000,000	0.75%	28/6/2028	2,944,597	0.06%
Kreditanstalt fuer Wiederaufbau	£1,228,000	3.75%	9/1/2029	1,497,936	0.03%
Kreditanstalt fuer Wiederaufbau	€5,810,000	0.75%	15/1/2029	5,641,582	0.11%
Kreditanstalt fuer Wiederaufbau	$300,000	4.00%	15/3/2029	294,895	0.01%
Land Berlin	€4,000,000	0.63%	20/3/2026	4,059,793	0.08%
Landesbank Baden-Wuerttemberg	€700,000	0.38%	18/2/2027	684,977	0.01%
Landesbank Baden-Wuerttemberg	€1,500,000	2.63%	12/11/2027	1,561,079	0.03%
Landesbank Hessen-Thueringen Girozentrale	€1,800,000	0.01%	19/7/2027	1,752,565	0.03%
Landeskreditbank Baden-Wuerttemberg Foerderbank	£100,000	1.00%	15/12/2026	117,077	0.00%
Landwirtschaftliche Rentenbank	$400,000	0.88%	30/3/2026	382,592	0.01%
Landwirtschaftliche Rentenbank	AUD1,500,000	4.75%	6/5/2026	935,885	0.02%
Landwirtschaftliche Rentenbank	$1,237,000	1.75%	27/7/2026	1,187,683	0.02%
Landwirtschaftliche Rentenbank	€3,800,000	0.38%	14/2/2028	3,701,945	0.07%
Landwirtschaftliche Rentenbank	$525,000	3.88%	14/6/2028	516,723	0.01%
Landwirtschaftliche Rentenbank	€2,800,000	0.00%	19/7/2028	2,666,030	0.05%
Landwirtschaftliche Rentenbank	$262,000	4.63%	17/4/2029	263,550	0.01%
LANXESS AG	€300,000	1.00%	7/10/2026	299,756	0.01%
LEG Immobilien SE	€100,000	0.38%	17/1/2026	100,939	0.00%
LEG Immobilien SE	€200,000	0.88%	28/11/2027	196,163	0.00%
LFA Foerderbank Bayern	€2,000,000	1.00%	1/3/2028	1,981,391	0.04%
Lloyds Bank GmbH	€600,000	2.75%	10/9/2029	624,362	0.01%
Mercedes-Benz Finance Canada, Inc.	CAD210,000	5.14%	29/6/2026	149,376	0.00%
Mercedes-Benz Finance North America LLC	$200,000	1.45%	2/3/2026	192,531	0.00%
Mercedes-Benz Finance North America LLC	$175,000	4.80%	30/3/2026	175,199	0.00%
Mercedes-Benz Finance North America LLC	$150,000	4.88%	31/7/2026	150,432	0.00%
Mercedes-Benz Finance North America LLC	$175,000	5.20%	3/8/2026	176,266	0.00%
Mercedes-Benz Finance North America LLC	$150,000	4.80%	13/11/2026	150,289	0.00%
Mercedes-Benz Finance North America LLC	$150,000	4.75%	1/8/2027	149,816	0.00%
Mercedes-Benz Finance North America LLC	$150,000	4.90%	15/11/2027	149,888	0.00%
Mercedes-Benz Finance North America LLC	$325,000	5.25%	29/11/2027	327,734	0.01%
Mercedes-Benz Finance North America LLC	$175,000	4.80%	30/3/2028	173,773	0.00%
Mercedes-Benz Finance North America LLC	$200,000	5.10%	3/8/2028	200,189	0.00%
Mercedes-Benz Finance North America LLC	$575,000	4.30%	22/2/2029	557,695	0.01%
Mercedes-Benz Finance North America LLC	$150,000	4.80%	1/8/2029	147,962	0.00%
Mercedes-Benz Finance North America LLC	$200,000	5.10%	15/11/2029	199,421	0.00%
Mercedes-Benz International Finance BV	€402,000	2.00%	22/8/2026	411,326	0.01%
Mercedes-Benz International Finance BV	€1,100,000	0.63%	6/5/2027	1,086,121	0.02%
Muenchener Hypothekenbank eG	€2,180,000	0.13%	1/2/2029	2,049,795	0.04%
Norddeutsche Landesbank-Girozentrale	€300,000	0.01%	23/9/2026	297,937	0.01%
NRW Bank	$200,000	0.88%	9/3/2026	191,518	0.00%
NRW Bank	€2,000,000	0.25%	16/3/2027	1,977,917	0.04%
NRW Bank	€1,009,000	3.13%	30/8/2028	1,068,540	0.02%
Robert Bosch GmbH	€700,000	3.63%	2/6/2027	737,795	0.01%
Santander Consumer Bank AG	€900,000	4.50%	30/6/2026	955,218	0.02%
Siemens Financieringsmaatschappij NV	$600,000	1.20%	11/3/2026	577,032	0.01%
Siemens Financieringsmaatschappij NV	$475,000	6.13%	17/8/2026	486,976	0.01%
Siemens Financieringsmaatschappij NV	€1,100,000	0.63%	25/2/2027	1,097,120	0.02%
Siemens Financieringsmaatschappij NV	$500,000	3.40%	16/3/2027	487,786	0.01%
Siemens Financieringsmaatschappij NV	$550,000	1.70%	11/3/2028	502,116	0.01%
Siemens Financieringsmaatschappij NV	€700,000	0.25%	20/2/2029	657,480	0.01%
Sirius Real Estate Ltd.	€100,000	1.13%	22/6/2026	100,464	0.00%
State of Hesse	€1,000,000	0.00%	10/9/2026	996,088	0.02%
State of Hesse	€800,000	1.75%	5/7/2027	816,091	0.02%
State of Hesse	€2,613,000	2.88%	12/3/2029	2,752,259	0.05%
State of Lower Saxony	€1,700,000	0.01%	25/11/2027	1,644,453	0.03%
State of Lower Saxony	€1,800,000	2.88%	18/4/2028	1,890,681	0.04%
State of North Rhine-Westphalia Germany	€2,200,000	3.00%	27/1/2028	2,319,237	0.05%
State of North Rhine-Westphalia Germany	€2,000,000	0.95%	13/3/2028	1,980,319	0.04%
State of North Rhine-Westphalia Germany	€2,000,000	0.00%	15/1/2029	1,876,781	0.04%
State of Rhineland-Palatinate	€3,000,000	3.25%	29/5/2026	3,144,810	0.06%
State of Rhineland-Palatinate	€1,000,000	0.38%	26/1/2027	994,719	0.02%
State of Saxony-Anhalt	€1,900,000	0.01%	9/11/2026	1,886,438	0.04%
State of Schleswig-Holstein Germany	€3,800,000	0.01%	26/11/2029	3,492,418	0.07%
Talanx AG	€200,000	2.25%	5/12/2047	200,358	0.00%
Traton Finance Luxembourg SA	€300,000	4.25%	16/5/2028	319,392	0.01%
Traton Finance Luxembourg SA	£700,000	5.63%	16/1/2029	878,014	0.02%
UniCredit Bank GmbH	€1,000,000	0.01%	28/9/2026	992,776	0.02%
UniCredit Bank GmbH	€4,000,000	1.38%	7/6/2027	4,031,704	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Vier Gas Transport GmbH	€200,000	4.00%	26/9/2027	212,458	0.00%
Volkswagen Bank GmbH	€500,000	4.25%	7/1/2026	523,790	0.01%
Volkswagen Bank GmbH	€1,500,000	4.38%	3/5/2028	1,602,896	0.03%
Volkswagen Financial Services AG	€200,000	0.13%	12/2/2027	194,706	0.00%
Volkswagen Financial Services AG	€400,000	3.63%	19/5/2029	414,907	0.01%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.30%	9/2/2027	185,639	0.00%
Volkswagen Financial Services NV	£400,000	3.25%	13/4/2027	477,154	0.01%
Volkswagen Financial Services NV	£200,000	2.13%	18/1/2028	226,492	0.01%
Volkswagen Financial Services NV	£1,000,000	5.88%	23/5/2029	1,260,392	0.02%
Volkswagen Group of America Finance LLC	$200,000	5.40%	20/3/2026	200,726	0.00%
Volkswagen Group of America Finance LLC	$200,000	4.90%	14/8/2026	199,277	0.00%
Volkswagen Group of America Finance LLC	$200,000	5.30%	22/3/2027	200,249	0.00%
Volkswagen Group of America Finance LLC	$500,000	4.35%	8/6/2027	489,847	0.01%
Volkswagen Group of America Finance LLC	$200,000	4.85%	15/8/2027	197,913	0.00%
Volkswagen Group of America Finance LLC	$400,000	5.65%	12/9/2028	401,718	0.01%
Volkswagen Group of America Finance LLC	$200,000	4.75%	13/11/2028	194,558	0.00%
Volkswagen Group of America Finance LLC	$200,000	5.25%	22/3/2029	197,563	0.00%
Volkswagen Group of America Finance LLC	$300,000	4.95%	15/8/2029	292,803	0.01%
Volkswagen International Finance NV	€500,000	7.50%	Perpetual	556,523	0.01%
Volkswagen International Finance NV	€300,000	3.75%	Perpetual	299,887	0.01%
Volkswagen International Finance NV	€500,000	3.88%	29/3/2026	522,213	0.01%
Volkswagen International Finance NV	€400,000	1.88%	30/3/2027	402,345	0.01%
Volkswagen Leasing GmbH	€500,000	0.25%	12/1/2026	503,664	0.01%
Volkswagen Leasing GmbH	€680,000	4.50%	25/3/2026	715,532	0.01%
Volkswagen Leasing GmbH	€500,000	0.38%	20/7/2026	497,872	0.01%
Volkswagen Leasing GmbH	€216,000	3.88%	11/10/2028	227,142	0.01%
Volkswagen Leasing GmbH	€300,000	0.63%	19/7/2029	273,002	0.01%
Vonovia SE	€400,000	0.63%	9/7/2026	401,548	0.01%
Vonovia SE	€500,000	4.75%	23/5/2027	538,714	0.01%
Vonovia SE	€700,000	0.63%	7/10/2027	680,693	0.01%
Vonovia SE	€200,000	1.88%	28/6/2028	199,689	0.00%
VW Credit Canada, Inc.	CAD115,000	5.75%	21/9/2026	82,676	0.00%
VW Credit Canada, Inc.	CAD255,000	2.45%	10/12/2026	173,505	0.00%
VW Credit Canada, Inc.	CAD250,000	4.21%	19/8/2027	175,149	0.00%
VW Credit Canada, Inc.	CAD160,000	4.42%	20/8/2029	112,152	0.00%
Wintershall Dea Finance BV	€400,000	1.33%	25/9/2028	383,905	0.01%
				332,738,492	**6.33%**
Greece 0.23% (31 December 2023: 0.00%)					
Eurobank SA	€1,108,000	3.25%	12/3/2030	1,138,450	0.02%
Eurobank SA	€400,000	4.00%	24/9/2030	422,926	0.01%
Hellenic Republic Government Bond	€8,905,000	3.88%	15/6/2028	9,673,976	0.19%
National Bank of Greece SA	€711,000	3.50%	19/11/2030	738,082	0.01%
				11,973,434	**0.23%**
Hong Kong 0.17% (31 December 2023: 0.16%)					
AIA Group Ltd.	$200,000	2.70%	Perpetual	192,889	0.00%
AIA Group Ltd.	$200,000	5.63%	25/10/2027	204,985	0.01%
AIA Group Ltd.	$200,000	3.60%	9/4/2029	190,318	0.00%
Airport Authority	$200,000	2.10%	Perpetual	193,381	0.00%
Airport Authority	$200,000	4.88%	12/1/2026	200,559	0.00%
Airport Authority	$200,000	4.75%	12/1/2028	200,623	0.00%
Bank of Communications Hong Kong Ltd.	$250,000	2.30%	8/7/2031	240,016	0.01%
Bank of East Asia Ltd.	$250,000	6.75%	15/3/2027	253,023	0.01%
Bank of East Asia Ltd.	$250,000	4.88%	22/4/2032	242,788	0.01%
Bank of East Asia Ltd.	$250,000	6.75%	27/6/2034	250,704	0.01%
Castle Peak Power Finance Co., Ltd.	$200,000	3.25%	25/7/2027	193,615	0.00%
Dah Sing Bank Ltd.	$250,000	3.00%	2/11/2031	237,758	0.01%
HKT Capital No 4 Ltd.	$400,000	3.00%	14/7/2026	388,477	0.01%
Hong Kong Government Bond Programme	HKD8,000,000	1.25%	29/6/2027	976,345	0.02%
Hong Kong Government International Bond	$400,000	4.38%	11/1/2026	399,871	0.01%
Hong Kong Government International Bond	$400,000	4.50%	11/1/2028	400,678	0.01%
Hong Kong Government International Bond	$700,000	4.00%	7/6/2028	689,420	0.01%
Hong Kong Mortgage Corp., Ltd.	$300,000	4.88%	13/9/2028	301,502	0.01%
Hongkong Electric Finance Ltd.	$200,000	2.88%	3/5/2026	195,008	0.00%
HPHT Finance 21 Ltd.	$200,000	2.00%	19/3/2026	193,029	0.00%
Hysan MTN Ltd.	$325,000	2.82%	4/9/2029	288,704	0.01%
IFC Development Corporate Treasury Ltd.	$200,000	3.63%	17/4/2029	187,940	0.00%
Joy Treasure Assets Holdings, Inc.	$200,000	5.50%	1/2/2027	200,587	0.00%
Joy Treasure Assets Holdings, Inc.	$200,000	5.75%	6/6/2029	201,473	0.00%
Joy Treasure Assets Holdings, Inc.	$400,000	3.50%	24/9/2029	366,356	0.01%
MTR Corp. CI Ltd.	$425,000	2.50%	2/11/2026	410,422	0.01%
Nan Fung Treasury Ltd.	$200,000	3.88%	3/10/2027	190,518	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nanyang Commercial Bank Ltd.	$250,000	6.00%	6/8/2034	250,412	0.01%
Sun Hung Kai Properties Capital Market Ltd.	$200,000	3.75%	25/2/2029	189,590	0.00%
Swire Pacific Mtn Financing HK Ltd.	$200,000	5.13%	5/7/2029	200,762	0.00%
Swire Properties MTN Financing Ltd.	$200,000	3.50%	10/1/2028	191,282	0.00%
Wharf REIC Finance BVI Ltd.	$200,000	3.50%	17/1/2028	190,549	0.00%
Zhejiang Energy International Ltd.	$200,000	1.74%	20/7/2026	189,936	0.00%
				9,203,520	**0.17%**
Hungary 0.16% (31 December 2023: 0.20%)					
Hungary Government Bond	HUF300,000,000	9.50%	21/10/2026	797,231	0.02%
Hungary Government Bond	HUF630,000,000	3.00%	27/10/2027	1,452,245	0.03%
Hungary Government Bond	HUF300,000,000	6.75%	22/10/2028	763,230	0.01%
Hungary Government Bond	HUF500,000,000	2.00%	23/5/2029	1,065,050	0.02%
Hungary Government International Bond	€267,000	5.00%	22/2/2027	286,668	0.01%
Hungary Government International Bond	¥200,000,000	1.60%	10/9/2027	1,267,236	0.02%
Hungary Government International Bond	$535,000	6.13%	22/5/2028	543,534	0.01%
Hungary Government International Bond	$300,000	5.25%	16/6/2029	294,792	0.01%
Hungary Government International Bond	€960,000	4.00%	25/7/2029	1,008,610	0.02%
Magyar Export-Import Bank Zrt	$250,000	6.13%	4/12/2027	251,963	0.01%
MFB Magyar Fejlesztesi Bank Zrt	$225,000	6.50%	29/6/2028	228,161	0.00%
MVM Energetika Zrt	$200,000	7.50%	9/6/2028	208,417	0.00%
OTP Bank Nyrt	$200,000	7.50%	25/5/2027	206,092	0.00%
				8,373,229	**0.16%**
India 0.08% (31 December 2023: 0.08%)					
ABJA Investment Co. Pte Ltd.	$200,000	5.45%	24/1/2028	200,917	0.01%
Adani Ports & Special Economic Zone Ltd.	$200,000	4.20%	4/8/2027	180,044	0.00%
Adani Ports & Special Economic Zone Ltd.	$200,000	4.38%	3/7/2029	171,548	0.00%
Adani Transmission Step-One Ltd.	$200,000	4.00%	3/8/2026	183,168	0.00%
BPRL International Singapore Pte Ltd.	$200,000	4.38%	18/1/2027	197,287	0.00%
Export-Import Bank of India	$200,000	3.38%	5/8/2026	195,206	0.00%
Export-Import Bank of India	$200,000	3.88%	1/2/2028	193,262	0.00%
HDFC Bank Ltd.	$200,000	5.69%	2/3/2026	201,242	0.01%
HDFC Bank Ltd.	$200,000	5.18%	15/2/2029	199,657	0.01%
Hindustan Petroleum Corp., Ltd.	$200,000	4.00%	12/7/2027	194,867	0.00%
ICICI Bank Ltd.	$200,000	4.00%	18/3/2026	197,718	0.00%
ONGC Videsh Vankorneft Pte Ltd.	$250,000	3.75%	27/7/2026	244,988	0.01%
Power Finance Corp., Ltd.	$200,000	6.15%	6/12/2028	204,966	0.01%
Power Finance Corp., Ltd.	$200,000	4.50%	18/6/2029	192,478	0.00%
REC Ltd.	$200,000	3.88%	7/7/2027	193,734	0.00%
REC Ltd.	$200,000	4.63%	22/3/2028	195,621	0.00%
REC Ltd.	$200,000	5.63%	11/4/2028	201,441	0.01%
REC Ltd.	$200,000	4.75%	27/9/2029	194,639	0.00%
Reliance Industries Ltd.	$250,000	3.67%	30/11/2027	241,412	0.01%
State Bank of India	$300,000	1.80%	13/7/2026	286,021	0.01%
State Bank of India	$200,000	5.00%	17/1/2029	198,657	0.00%
State Bank of India	$200,000	5.13%	25/11/2029	198,880	0.00%
				4,467,753	**0.08%**
Indonesia 0.57% (31 December 2023: 0.54%)					
Bank Mandiri Persero Tbk PT	$200,000	5.50%	4/4/2026	200,686	0.01%
Freeport Indonesia PT	$200,000	4.76%	14/4/2027	198,120	0.00%
Indonesia Government International Bond	$1,250,000	4.75%	8/1/2026	1,246,892	0.02%
Indonesia Government International Bond	¥200,000,000	0.57%	27/5/2026	1,265,804	0.03%
Indonesia Government International Bond	€500,000	1.45%	18/9/2026	500,976	0.01%
Indonesia Government International Bond	€500,000	0.90%	14/2/2027	491,970	0.01%
Indonesia Government International Bond	$200,000	4.15%	20/9/2027	195,394	0.00%
Indonesia Government International Bond	$625,000	3.50%	11/1/2028	595,927	0.01%
Indonesia Government International Bond	$200,000	4.55%	11/1/2028	196,776	0.00%
Indonesia Government International Bond	$500,000	4.75%	11/2/2029	492,596	0.01%
Indonesia Treasury Bond	IDR83,300,000,000	5.50%	15/4/2026	5,078,083	0.10%
Indonesia Treasury Bond	IDR32,000,000,000	8.38%	15/9/2026	2,030,058	0.04%
Indonesia Treasury Bond	IDR83,500,000,000	5.13%	15/4/2027	4,988,216	0.10%
Indonesia Treasury Bond	IDR7,000,000,000	7.00%	15/5/2027	435,530	0.01%
Indonesia Treasury Bond	IDR58,000,000,000	6.38%	15/8/2028	3,532,283	0.07%
Indonesia Treasury Bond	IDR70,000,000,000	6.88%	15/4/2029	4,327,431	0.08%
Krakatau Posco PT	$200,000	6.38%	11/6/2027	200,453	0.00%
Pertamina Geothermal Energy PT	$200,000	5.15%	27/4/2028	199,103	0.00%
Pertamina Persero PT	$200,000	1.40%	9/2/2026	191,616	0.00%
Pertamina Persero PT	$200,000	3.65%	30/7/2029	187,530	0.00%
Perusahaan Penerbit SBSN Indonesia III	$350,000	4.55%	29/3/2026	349,187	0.01%
Perusahaan Penerbit SBSN Indonesia III	$200,000	1.50%	9/6/2026	190,311	0.00%
Perusahaan Penerbit SBSN Indonesia III	$400,000	4.15%	29/3/2027	393,203	0.01%
Perusahaan Penerbit SBSN Indonesia III	$350,000	4.40%	6/6/2027	345,237	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Perusahaan Penerbit SBSN Indonesia III	$350,000	4.40%	1/3/2028	343,227	0.01%
Perusahaan Penerbit SBSN Indonesia III	$300,000	5.40%	15/11/2028	302,699	0.01%
Perusahaan Penerbit SBSN Indonesia III	$200,000	4.45%	20/2/2029	195,412	0.00%
Perusahaan Penerbit SBSN Indonesia III	$200,000	5.10%	2/7/2029	199,849	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	$300,000	4.13%	15/5/2027	293,053	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	$300,000	5.38%	25/1/2029	299,716	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	$200,000	3.88%	17/7/2029	187,767	0.00%
PT Tower Bersama Infrastructure Tbk	$200,000	2.75%	20/1/2026	194,336	0.00%
				29,849,441	**0.57%**
Ireland 0.48% (31 December 2023: 0.57%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$424,000	3.50%	15/1/2025	423,758	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$500,000	1.75%	30/1/2026	483,750	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$150,000	4.45%	3/4/2026	149,182	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$405,000	2.45%	29/10/2026	387,824	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$600,000	3.65%	21/7/2027	582,402	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$150,000	4.63%	15/10/2027	149,018	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$300,000	3.88%	23/1/2028	290,406	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$450,000	5.75%	6/6/2028	458,709	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$550,000	3.00%	29/10/2028	509,173	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$150,000	5.10%	19/1/2029	149,824	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$250,000	4.63%	10/9/2029	244,410	0.00%
Aercap Sukuk Ltd.	$200,000	4.50%	3/10/2029	193,035	0.00%
AIB Group plc	€300,000	2.25%	4/4/2028	305,983	0.01%
AIB Group plc	€200,000	5.75%	16/2/2029	223,363	0.00%
AIB Group plc	$200,000	6.61%	13/9/2029	208,984	0.00%
Avolon Holdings Funding Ltd.	$200,000	5.50%	15/1/2026	200,549	0.00%
Avolon Holdings Funding Ltd.	$300,000	2.13%	21/2/2026	290,189	0.01%
Avolon Holdings Funding Ltd.	$200,000	4.38%	1/5/2026	197,849	0.00%
Avolon Holdings Funding Ltd.	$500,000	3.25%	15/2/2027	480,604	0.01%
Avolon Holdings Funding Ltd.	$575,000	2.53%	18/11/2027	533,192	0.01%
Avolon Holdings Funding Ltd.	$500,000	5.75%	1/3/2029	505,112	0.01%
Avolon Holdings Funding Ltd.	$150,000	5.15%	15/1/2030	147,040	0.00%
Bank of Ireland Group plc	€700,000	4.88%	16/7/2028	759,305	0.01%
Bank of Ireland Group plc	$300,000	5.60%	20/3/2030	302,824	0.01%
Bank of Ireland Group plc	€500,000	1.38%	11/8/2031	502,672	0.01%
Bank of Ireland Group plc	£300,000	7.59%	6/12/2032	391,705	0.01%
Bank of Ireland Group plc	€400,000	6.75%	1/3/2033	447,210	0.01%
CRH America Finance, Inc.	$300,000	3.95%	4/4/2028	291,193	0.01%
CRH SMW Finance DAC	€200,000	1.25%	5/11/2026	201,996	0.00%
CRH SMW Finance DAC	€500,000	4.00%	11/7/2027	533,202	0.01%
DAA Finance plc	€1,500,000	1.55%	7/6/2028	1,477,999	0.03%
Dell Bank International DAC	€500,000	0.50%	27/10/2026	499,706	0.01%
ESB Finance DAC	€1,000,000	4.00%	3/10/2028	1,072,393	0.02%
Hammerson Ireland Finance DAC	€100,000	1.75%	3/6/2027	99,943	0.00%
Ireland Government Bond	€2,400,000	1.00%	15/5/2026	2,447,730	0.05%
Ireland Government Bond	€1,500,000	0.20%	15/5/2027	1,486,202	0.03%
Ireland Government Bond	€1,600,000	0.90%	15/5/2028	1,592,360	0.03%
Ireland Government Bond	€4,000,000	1.10%	15/5/2029	3,946,593	0.08%
Linde plc	€700,000	1.00%	31/3/2027	698,660	0.01%
Permanent TSB Group Holdings plc	€300,000	6.63%	30/6/2029	342,963	0.01%
Ryanair DAC	€400,000	0.88%	25/5/2026	403,405	0.01%
SMBC Aviation Capital Finance DAC	$400,000	5.45%	3/5/2028	402,150	0.01%
SMBC Aviation Capital Finance DAC	$200,000	5.30%	3/4/2029	200,383	0.00%
				25,214,950	**0.48%**
Israel 0.29% (31 December 2023: 0.23%)					
Bank Leumi Le-Israel BM	$200,000	5.13%	27/7/2027	198,068	0.00%
Israel Discount Bank Ltd.	$200,000	5.38%	26/1/2028	198,306	0.01%
Israel Electric Corp., Ltd.	$225,000	4.25%	14/8/2028	215,213	0.01%
Israel Government Bond-Fixed	ILS18,415,000	0.50%	27/2/2026	4,867,240	0.09%
Israel Government Bond-Fixed	ILS4,160,000	3.75%	30/9/2027	1,137,403	0.02%
Israel Government Bond-Fixed	ILS4,000,000	2.25%	28/9/2028	1,028,838	0.02%
Israel Government Bond-Fixed	ILS11,986,000	3.75%	28/2/2029	3,329,854	0.06%
Israel Government Bond-Fixed	ILS5,000,000	4.60%	31/8/2029	1,402,572	0.03%
Israel Government International Bond	$448,000	2.88%	16/3/2026	437,262	0.01%
Israel Government International Bond	€500,000	1.50%	18/1/2027	497,506	0.01%
Israel Government International Bond	$200,000	3.25%	17/1/2028	188,987	0.00%
Israel Government International Bond	€1,200,000	1.50%	16/1/2029	1,149,511	0.02%
Israel Government International Bond	$500,000	5.38%	12/3/2029	498,380	0.01%
				15,149,140	**0.29%**
Italy 3.74% (31 December 2023: 3.98%)					
ASTM SpA	€300,000	1.00%	25/11/2026	300,052	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Autostrade per l'Italia SpA	€400,000	1.75%	1/2/2027	405,152	0.01%
Banca Monte dei Paschi di Siena SpA	€548,000	3.50%	23/4/2029	580,371	0.01%
Banca Popolare di Sondrio SpA	€266,000	4.13%	4/6/2030	283,252	0.01%
Banco BPM SpA	€500,000	3.88%	18/9/2026	528,164	0.01%
Banco BPM SpA	€508,000	4.63%	29/11/2027	549,887	0.01%
Banco BPM SpA	€500,000	4.88%	17/1/2030	545,927	0.01%
Banco BPM SpA	€500,000	3.88%	9/9/2030	525,003	0.01%
BPER Banca SpA	€616,000	3.75%	22/10/2028	660,924	0.01%
BPER Banca SpA	€403,000	2.88%	22/7/2029	418,760	0.01%
Cassa Depositi e Prestiti SpA	$500,000	5.75%	5/5/2026	503,592	0.01%
Cassa Depositi e Prestiti SpA	€800,000	3.50%	19/9/2027	842,013	0.02%
Cassa Depositi e Prestiti SpA	$200,000	5.88%	30/4/2029	203,583	0.00%
Credito Emiliano SpA	€379,000	3.25%	18/4/2029	398,750	0.01%
Enel Finance International NV	€900,000	0.25%	28/5/2026	902,095	0.02%
Enel Finance International NV	$400,000	1.63%	12/7/2026	380,983	0.01%
Enel Finance International NV	$275,000	3.63%	25/5/2027	266,735	0.01%
Enel Finance International NV	$300,000	4.63%	15/6/2027	297,334	0.01%
Enel Finance International NV	£100,000	1.00%	20/10/2027	112,750	0.00%
Enel Finance International NV	$200,000	3.50%	6/4/2028	190,491	0.00%
Enel Finance International NV	$450,000	5.13%	26/6/2029	449,167	0.01%
Enel SpA	€150,000	6.38%	Perpetual	166,542	0.00%
Enel SpA	€500,000	1.38%	Perpetual	485,391	0.01%
Eni SpA	€500,000	3.38%	Perpetual	501,976	0.01%
Eni SpA	€400,000	2.00%	Perpetual	397,803	0.01%
Eni SpA	€200,000	2.63%	Perpetual	204,991	0.00%
Eni SpA	€290,000	3.63%	19/5/2027	306,103	0.01%
Eni SpA	€400,000	0.38%	14/6/2028	380,370	0.01%
Eni SpA	$215,000	4.75%	12/9/2028	213,275	0.00%
Ferrovie dello Stato Italiane SpA	€800,000	3.75%	14/4/2027	845,706	0.02%
Generali	€500,000	3.21%	15/1/2029	524,785	0.01%
Generali	€250,000	5.50%	27/10/2047	273,524	0.01%
Generali	€300,000	5.00%	8/6/2048	326,016	0.01%
Iccrea Banca SpA	€500,000	4.25%	5/2/2030	534,894	0.01%
Intesa Sanpaolo SpA	$200,000	7.00%	21/11/2025	203,410	0.00%
Intesa Sanpaolo SpA	$200,000	3.88%	14/7/2027	193,263	0.00%
Intesa Sanpaolo SpA	€800,000	5.00%	8/3/2028	862,667	0.02%
Intesa Sanpaolo SpA	€500,000	0.75%	16/3/2028	483,963	0.01%
Intesa Sanpaolo SpA	€703,000	3.63%	30/6/2028	749,310	0.01%
Intesa Sanpaolo SpA	$500,000	4.00%	23/9/2029	471,144	0.01%
Italgas SpA	€2,720,000	3.13%	8/2/2029	2,827,828	0.05%
Italy Buoni Poliennali Del Tesoro	€4,418,000	3.50%	15/1/2026	4,628,640	0.09%
Italy Buoni Poliennali Del Tesoro	€11,308,000	3.20%	28/1/2026	11,807,923	0.22%
Italy Buoni Poliennali Del Tesoro	€19,556,000	3.80%	15/4/2026	20,611,033	0.39%
Italy Buoni Poliennali Del Tesoro	€7,500,000	0.00%	1/8/2026	7,495,939	0.14%
Italy Buoni Poliennali Del Tesoro	€4,500,000	3.10%	28/8/2026	4,711,943	0.09%
Italy Buoni Poliennali Del Tesoro	€5,000,000	3.85%	15/9/2026	5,302,613	0.10%
Italy Buoni Poliennali Del Tesoro	€6,958,000	0.85%	15/1/2027	6,995,568	0.13%
Italy Buoni Poliennali Del Tesoro	€6,200,000	2.95%	15/2/2027	6,489,086	0.12%
Italy Buoni Poliennali Del Tesoro	€4,240,000	1.10%	1/4/2027	4,267,119	0.08%
Italy Buoni Poliennali Del Tesoro	€13,647,000	3.45%	15/7/2027	14,467,780	0.28%
Italy Buoni Poliennali Del Tesoro	€9,197,000	0.95%	15/9/2027	9,154,260	0.17%
Italy Buoni Poliennali Del Tesoro	€4,500,000	2.70%	15/10/2027	4,681,401	0.09%
Italy Buoni Poliennali Del Tesoro	€4,000,000	2.00%	1/2/2028	4,080,648	0.08%
Italy Buoni Poliennali Del Tesoro	€8,400,000	3.40%	1/4/2028	8,916,260	0.17%
Italy Buoni Poliennali Del Tesoro	€20,684,000	3.80%	1/8/2028	22,259,745	0.42%
Italy Buoni Poliennali Del Tesoro	€2,000,000	4.75%	1/9/2028	2,225,065	0.04%
Italy Buoni Poliennali Del Tesoro	€7,500,000	4.10%	1/2/2029	8,173,481	0.16%
Italy Buoni Poliennali Del Tesoro	€3,250,000	2.80%	15/6/2029	3,373,853	0.06%
Italy Buoni Poliennali Del Tesoro	€10,200,000	3.35%	1/7/2029	10,804,540	0.21%
Italy Buoni Poliennali Del Tesoro	€7,400,000	3.00%	1/10/2029	7,715,328	0.15%
Mediobanca Banca di Credito Finanziario SpA	€500,000	4.75%	14/3/2028	538,026	0.01%
Mediobanca Banca di Credito Finanziario SpA	€200,000	4.63%	7/2/2029	216,964	0.00%
Mediobanca Banca di Credito Finanziario SpA	€200,000	3.88%	4/7/2030	212,731	0.00%
Pirelli & C SpA	€550,000	3.88%	2/7/2029	583,801	0.01%
Republic of Italy Government International Bond	$862,000	1.25%	17/2/2026	828,424	0.02%
Republic of Italy Government International Bond	£1,000,000	6.00%	4/8/2028	1,275,852	0.02%
Snam SpA	€800,000	3.38%	5/12/2026	835,270	0.02%
Snam SpA	€650,000	3.38%	19/2/2028	682,437	0.01%
UniCredit SpA	€300,000	0.33%	19/1/2026	303,287	0.01%
UniCredit SpA	$215,000	1.98%	3/6/2027	205,746	0.00%
UniCredit SpA	€750,000	2.20%	22/7/2027	768,099	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
UniCredit SpA	€490,000	0.93%	18/1/2028	488,048	0.01%
UniCredit SpA	€500,000	4.80%	17/1/2029	545,847	0.01%
UniCredit SpA	€500,000	4.45%	16/2/2029	537,693	0.01%
				196,482,396	**3.74%**
Japan 4.70% (31 December 2023: 5.24%)					
Aeon Co., Ltd.	¥100,000,000	0.80%	17/8/2028	626,527	0.01%
Asahi Group Holdings Ltd.	¥100,000,000	0.28%	6/3/2026	633,399	0.01%
Asahi Group Holdings Ltd.	€1,647,000	3.38%	16/4/2029	1,733,954	0.03%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.05%	27/7/2026	629,779	0.01%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.44%	17/8/2028	627,647	0.01%
Dai-ichi Life Insurance Co., Ltd.	$550,000	4.00%	Perpetual	538,528	0.01%
Denso Corp.	$200,000	4.42%	11/9/2029	196,177	0.00%
Development Bank of Japan, Inc.	€600,000	2.13%	1/9/2026	617,914	0.01%
Development Bank of Japan, Inc.	$225,000	5.13%	1/9/2026	226,950	0.01%
Development Bank of Japan, Inc.	$200,000	1.25%	20/10/2026	188,691	0.00%
Development Bank of Japan, Inc.	$500,000	3.25%	28/4/2027	485,017	0.01%
Development Bank of Japan, Inc.	$200,000	4.00%	28/8/2027	197,040	0.00%
Development Bank of Japan, Inc.	$700,000	4.63%	10/4/2029	698,471	0.01%
Development Bank of Japan, Inc.	¥100,000,000	0.49%	12/4/2029	626,554	0.01%
Development Bank of Japan, Inc.	¥200,000,000	0.66%	12/7/2029	1,261,297	0.02%
East Nippon Expressway Co., Ltd.	¥100,000,000	0.61%	25/4/2029	628,951	0.01%
East Nippon Expressway Co., Ltd.	¥200,000,000	0.76%	25/7/2029	1,265,398	0.02%
Honda Motor Co., Ltd.	$675,000	2.53%	10/3/2027	645,026	0.01%
Japan Bank for International Cooperation	$470,000	4.25%	26/1/2026	468,140	0.01%
Japan Bank for International Cooperation	$500,000	2.38%	20/4/2026	486,200	0.01%
Japan Bank for International Cooperation	$275,000	4.25%	27/4/2026	273,809	0.01%
Japan Bank for International Cooperation	$500,000	2.25%	4/11/2026	480,023	0.01%
Japan Bank for International Cooperation	$810,000	2.88%	1/6/2027	778,769	0.02%
Japan Bank for International Cooperation	$500,000	2.88%	21/7/2027	479,703	0.01%
Japan Bank for International Cooperation	$300,000	4.63%	22/7/2027	300,350	0.01%
Japan Bank for International Cooperation	$500,000	4.38%	5/10/2027	497,917	0.01%
Japan Bank for International Cooperation	$500,000	2.75%	16/11/2027	475,894	0.01%
Japan Bank for International Cooperation	€600,000	3.13%	15/2/2028	632,806	0.01%
Japan Bank for International Cooperation	$150,000	4.63%	19/7/2028	150,420	0.00%
Japan Bank for International Cooperation	$200,000	4.88%	18/10/2028	202,454	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥116,000,000	0.17%	29/10/2027	727,760	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	2.25%	20/12/2027	664,276	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	0.16%	31/5/2028	1,248,624	0.02%
Japan Finance Organization for Municipalities	$225,000	5.13%	1/9/2026	226,615	0.01%
Japan Finance Organization for Municipalities	¥115,000,000	0.17%	15/10/2027	721,776	0.01%
Japan Finance Organization for Municipalities	$800,000	4.13%	27/4/2028	786,586	0.02%
Japan Finance Organization for Municipalities	¥100,000,000	0.49%	28/7/2028	631,087	0.01%
Japan Finance Organization for Municipalities	$300,000	5.00%	23/4/2029	302,850	0.01%
Japan Government Bond	¥1,026,750,000	0.10%	1/1/2026	6,511,942	0.12%
Japan Government Bond	¥600,000,000	0.10%	1/2/2026	3,804,060	0.07%
Japan Government Bond	¥481,000,000	0.01%	20/3/2026	3,043,494	0.06%
Japan Government Bond	¥400,000,000	0.20%	1/4/2026	2,536,326	0.05%
Japan Government Bond	¥650,000,000	0.30%	1/5/2026	4,124,752	0.08%
Japan Government Bond	¥600,000,000	0.40%	1/6/2026	3,810,936	0.07%
Japan Government Bond	¥478,000,000	0.01%	20/6/2026	3,018,281	0.06%
Japan Government Bond	¥160,000,000	0.10%	20/6/2026	1,011,681	0.02%
Japan Government Bond	¥400,000,000	0.40%	1/7/2026	2,539,631	0.05%
Japan Government Bond	¥1,000,000,000	0.40%	1/8/2026	6,346,636	0.12%
Japan Government Bond	¥400,000,000	0.40%	1/9/2026	2,537,899	0.05%
Japan Government Bond	¥542,000,000	0.01%	20/9/2026	3,415,930	0.07%
Japan Government Bond	¥205,000,000	0.10%	20/9/2026	1,294,067	0.03%
Japan Government Bond	¥1,000,000,000	0.50%	1/11/2026	6,353,297	0.12%
Japan Government Bond	¥1,000,000,000	0.60%	1/12/2026	6,363,529	0.12%
Japan Government Bond	¥620,000,000	0.01%	20/12/2026	3,901,832	0.08%
Japan Government Bond	¥180,000,000	0.10%	20/12/2026	1,135,028	0.02%
Japan Government Bond	¥1,000,000,000	0.60%	1/1/2027	6,362,370	0.12%
Japan Government Bond	¥520,000,000	0.01%	20/3/2027	3,268,304	0.06%
Japan Government Bond	¥455,000,000	0.10%	20/3/2027	2,865,662	0.06%
Japan Government Bond	¥770,000,000	0.01%	20/6/2027	4,831,684	0.09%
Japan Government Bond	¥210,000,000	0.10%	20/6/2027	1,320,824	0.03%
Japan Government Bond	¥740,000,000	0.10%	20/9/2027	4,647,291	0.09%
Japan Government Bond	¥130,000,000	2.10%	20/9/2027	860,858	0.02%
Japan Government Bond	¥100,000,000	2.20%	20/9/2027	664,009	0.01%
Japan Government Bond	¥760,000,000	0.20%	20/12/2027	4,780,089	0.09%
Japan Government Bond	¥455,000,000	2.10%	20/12/2027	3,022,253	0.06%
Japan Government Bond	¥400,000,000	0.10%	20/12/2027	2,508,454	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Japan Government Bond	¥380,000,000	0.30%	20/12/2027	2,396,936	0.05%
Japan Government Bond	¥1,895,250,000	0.10%	20/3/2028	11,861,773	0.23%
Japan Government Bond	¥520,000,000	0.20%	20/3/2028	3,264,766	0.06%
Japan Government Bond	¥600,000,000	0.10%	20/6/2028	3,747,660	0.07%
Japan Government Bond	¥580,000,000	0.30%	20/6/2028	3,647,906	0.07%
Japan Government Bond	¥321,600,000	0.20%	20/6/2028	2,015,607	0.04%
Japan Government Bond	¥870,000,000	0.40%	20/9/2028	5,483,102	0.11%
Japan Government Bond	¥300,000,000	0.30%	20/9/2028	1,883,947	0.04%
Japan Government Bond	¥1,000,000,000	0.40%	20/12/2028	6,293,766	0.12%
Japan Government Bond	¥700,000,000	0.20%	20/12/2028	4,371,585	0.08%
Japan Government Bond	¥250,000,000	0.30%	20/12/2028	1,567,417	0.03%
Japan Government Bond	¥650,000,000	0.40%	20/3/2029	4,085,285	0.08%
Japan Government Bond	¥500,000,000	0.60%	20/3/2029	3,168,130	0.06%
Japan Government Bond	¥500,000,000	0.50%	20/3/2029	3,155,059	0.06%
Japan Government Bond	¥300,000,000	0.10%	20/3/2029	1,861,571	0.04%
Japan Government Bond	¥700,000,000	0.60%	20/6/2029	4,430,180	0.09%
Japan Government Bond	¥200,000,000	0.40%	20/6/2029	1,254,780	0.02%
Japan Government Bond	¥1,050,000,000	0.70%	20/9/2029	6,669,023	0.13%
Japan Government Bond	¥1,000,000,000	0.10%	20/9/2029	6,181,453	0.12%
Japan Government Bond	¥700,000,000	0.60%	20/9/2029	4,425,889	0.09%
Japan International Cooperation Agency	$600,000	3.25%	25/5/2027	580,918	0.01%
Japan International Cooperation Agency	$150,000	4.00%	23/5/2028	147,214	0.00%
Japan International Cooperation Agency	$98,000	4.75%	21/5/2029	98,212	0.00%
JERA Co., Inc.	$250,000	4.61%	4/9/2029	244,859	0.01%
Kansai Electric Power Co., Inc.	¥200,000,000	0.47%	25/5/2027	1,261,199	0.02%
Kubota Corp.	¥100,000,000	0.30%	2/6/2027	627,711	0.01%
Major Joint Local Government Bond	¥200,000,000	0.08%	24/4/2026	1,262,204	0.02%
Major Joint Local Government Bond	¥130,000,000	0.25%	25/2/2027	817,589	0.02%
Major Joint Local Government Bond	¥200,000,000	0.21%	24/12/2027	1,254,054	0.02%
Major Joint Local Government Bond	¥200,000,000	0.24%	25/2/2028	1,253,663	0.02%
Major Joint Local Government Bond	¥200,000,000	0.26%	24/11/2028	1,247,683	0.02%
Metropolitan Expressway Co., Ltd.	¥10,000,000	0.52%	20/12/2028	62,828	0.00%
Mitsubishi Corp.	$250,000	1.13%	15/7/2026	236,726	0.01%
Mitsubishi Corp.	$200,000	5.00%	2/7/2029	200,715	0.00%
Mitsubishi HC Capital, Inc.	$325,000	5.08%	15/9/2027	325,316	0.01%
Mitsubishi HC Finance America LLC	$200,000	5.81%	12/9/2028	204,056	0.00%
Mitsubishi HC Finance America LLC	$200,000	5.15%	24/10/2029	199,402	0.00%
Mitsubishi UFJ Financial Group, Inc.	$525,000	3.85%	1/3/2026	519,720	0.01%
Mitsubishi UFJ Financial Group, Inc.	$1,426,000	2.76%	13/9/2026	1,380,835	0.03%
Mitsubishi UFJ Financial Group, Inc.	¥100,000,000	0.77%	5/3/2027	635,423	0.01%
Mitsubishi UFJ Financial Group, Inc.	€200,000	0.34%	8/6/2027	199,780	0.00%
Mitsubishi UFJ Financial Group, Inc.	$730,000	1.54%	20/7/2027	694,300	0.01%
Mitsubishi UFJ Financial Group, Inc.	$425,000	4.08%	19/4/2028	417,609	0.01%
Mitsubishi UFJ Financial Group, Inc.	$500,000	5.02%	20/7/2028	501,716	0.01%
Mitsubishi UFJ Financial Group, Inc.	$200,000	5.35%	13/9/2028	202,518	0.00%
Mitsubishi UFJ Financial Group, Inc.	¥100,000,000	1.03%	7/3/2029	634,547	0.01%
Mitsubishi UFJ Financial Group, Inc.	$175,000	3.74%	7/3/2029	167,646	0.00%
Mitsubishi UFJ Financial Group, Inc.	$700,000	5.24%	19/4/2029	704,785	0.01%
Mitsubishi UFJ Financial Group, Inc.	$200,000	5.26%	17/4/2030	201,577	0.00%
Mitsui & Co., Ltd.	$210,000	2.19%	19/1/2027	199,221	0.00%
Mitsui & Co., Ltd.	$200,000	5.51%	10/10/2028	203,679	0.00%
Mitsui & Co., Ltd.	$250,000	4.40%	12/9/2029	244,246	0.01%
Mizuho Financial Group, Inc.	€300,000	0.18%	13/4/2026	300,867	0.01%
Mizuho Financial Group, Inc.	€500,000	1.63%	8/4/2027	503,312	0.01%
Mizuho Financial Group, Inc.	$675,000	1.23%	22/5/2027	642,530	0.01%
Mizuho Financial Group, Inc.	$400,000	1.55%	9/7/2027	380,753	0.01%
Mizuho Financial Group, Inc.	$350,000	5.41%	13/9/2028	354,579	0.01%
Mizuho Financial Group, Inc.	$800,000	5.67%	27/5/2029	815,012	0.02%
Mizuho Financial Group, Inc.	$250,000	5.78%	6/7/2029	255,692	0.01%
Mizuho Financial Group, Inc.	$200,000	3.26%	22/5/2030	185,418	0.00%
Mizuho Financial Group, Inc.	$700,000	3.15%	16/7/2030	642,885	0.01%
Nidec Corp.	€100,000	0.05%	30/3/2026	100,313	0.00%
Nippon Life Insurance Co.	$350,000	4.00%	19/9/2047	338,096	0.01%
Nissan Motor Co., Ltd.	$500,000	4.35%	17/9/2027	482,070	0.01%
Nomura Holdings, Inc.	$625,000	1.65%	14/7/2026	594,493	0.01%
Nomura Holdings, Inc.	$200,000	5.59%	2/7/2027	202,413	0.00%
Nomura Holdings, Inc.	$300,000	5.39%	6/7/2027	302,060	0.01%
Nomura Holdings, Inc.	$700,000	6.07%	12/7/2028	719,462	0.01%
Nomura Holdings, Inc.	$200,000	2.17%	14/7/2028	180,431	0.00%
Norinchukin Bank	$250,000	5.09%	16/10/2029	248,123	0.01%
NTT Finance Corp.	$350,000	1.16%	3/4/2026	335,079	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
NTT Finance Corp.	$500,000	4.37%	27/7/2027	495,096	0.01%
NTT Finance Corp.	$200,000	1.59%	3/4/2028	180,118	0.00%
NTT Finance Corp.	¥100,000,000	0.92%	20/12/2029	631,827	0.01%
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	¥100,000,000	0.23%	30/11/2026	631,369	0.01%
ORIX Corp.	€200,000	1.92%	20/4/2026	204,638	0.00%
ORIX Corp.	$250,000	5.00%	13/9/2027	251,547	0.01%
ORIX Corp.	€100,000	4.48%	1/6/2028	108,044	0.00%
ORIX Corp.	€500,000	3.78%	29/5/2029	528,323	0.01%
Panasonic Holdings Corp.	¥100,000,000	0.71%	14/9/2028	627,914	0.01%
Sompo Japan Insurance, Inc.	¥100,000,000	0.43%	14/10/2027	627,399	0.01%
Sumitomo Corp.	$200,000	5.05%	3/7/2029	200,023	0.00%
Sumitomo Life Insurance Co.	$250,000	4.00%	14/9/2077	241,147	0.01%
Sumitomo Mitsui Financial Group, Inc.	$1,000,000	0.95%	12/1/2026	962,320	0.02%
Sumitomo Mitsui Financial Group, Inc.	$300,000	3.78%	9/3/2026	296,891	0.01%
Sumitomo Mitsui Financial Group, Inc.	$200,000	5.88%	13/7/2026	203,400	0.00%
Sumitomo Mitsui Financial Group, Inc.	$600,000	2.63%	14/7/2026	581,750	0.01%
Sumitomo Mitsui Financial Group, Inc.	$1,000,000	1.40%	17/9/2026	946,039	0.02%
Sumitomo Mitsui Financial Group, Inc.	$400,000	2.17%	14/1/2027	380,117	0.01%
Sumitomo Mitsui Financial Group, Inc.	$375,000	5.52%	13/1/2028	380,920	0.01%
Sumitomo Mitsui Financial Group, Inc.	$325,000	3.54%	17/1/2028	312,280	0.01%
Sumitomo Mitsui Financial Group, Inc.	$200,000	5.80%	13/7/2028	205,375	0.00%
Sumitomo Mitsui Financial Group, Inc.	$650,000	1.90%	17/9/2028	582,321	0.01%
Sumitomo Mitsui Financial Group, Inc.	$200,000	2.47%	14/1/2029	181,969	0.00%
Sumitomo Mitsui Financial Group, Inc.	$500,000	3.04%	16/7/2029	459,172	0.01%
Sumitomo Mitsui Financial Group, Inc.	$300,000	2.72%	27/9/2029	270,333	0.01%
Sumitomo Mitsui Trust Bank Ltd.	$50,000	1.55%	25/3/2026	48,089	0.00%
Sumitomo Mitsui Trust Bank Ltd.	$400,000	1.35%	16/9/2026	377,886	0.01%
Sumitomo Mitsui Trust Bank Ltd.	$500,000	2.80%	10/3/2027	479,054	0.01%
Sumitomo Mitsui Trust Bank Ltd.	$200,000	4.45%	10/9/2027	198,059	0.00%
Sumitomo Mitsui Trust Bank Ltd.	$650,000	5.20%	7/3/2029	653,748	0.01%
Sumitomo Mitsui Trust Bank Ltd.	$300,000	4.50%	10/9/2029	293,290	0.01%
Suntory Holdings Ltd.	$200,000	5.12%	11/6/2029	200,606	0.00%
Takeda Pharmaceutical Co., Ltd.	€500,000	2.25%	21/11/2026	513,681	0.01%
Takeda Pharmaceutical Co., Ltd.	€1,000,000	0.75%	9/7/2027	985,317	0.02%
Takeda Pharmaceutical Co., Ltd.	$400,000	5.00%	26/11/2028	401,138	0.01%
Tokyo Metropolitan Government	¥150,000,000	0.08%	18/9/2026	944,892	0.02%
Toyota Finance Corp.	¥200,000,000	0.06%	15/4/2026	1,262,077	0.02%
Toyota Motor Corp.	$150,000	1.34%	25/3/2026	144,356	0.00%
Toyota Motor Corp.	$100,000	5.28%	13/7/2026	101,145	0.00%
Toyota Motor Corp.	$100,000	5.12%	13/7/2028	101,158	0.00%
Toyota Motor Finance Netherlands BV	£180,000	4.63%	8/6/2026	224,679	0.01%
West Nippon Expressway Co., Ltd.	¥400,000,000	0.04%	18/9/2026	2,515,449	0.05%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.32%	17/9/2027	628,786	0.01%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.39%	25/5/2028	627,501	0.01%
				246,717,115	**4.70%**
Kazakhstan 0.01% (31 December 2023: 0.03%)					
Development Bank of Kazakhstan JSC	$200,000	5.50%	15/4/2027	200,949	0.01%
KazMunayGas National Co. JSC	$200,000	4.75%	19/4/2027	197,105	0.00%
				398,054	**0.01%**
Kuwait 0.05% (31 December 2023: 0.05%)					
Burgan Bank SAK	$200,000	2.75%	15/12/2031	184,400	0.00%
KFH Sukuk Co.	$200,000	5.01%	17/1/2029	199,281	0.00%
Kuwait International Government Bond	$1,050,000	3.50%	20/3/2027	1,017,526	0.02%
MEGlobal BV	$225,000	4.25%	3/11/2026	219,911	0.01%
MEGlobal BV	$200,000	2.63%	28/4/2028	181,007	0.00%
NBK SPC Ltd.	$200,000	1.63%	15/9/2027	187,923	0.00%
NBK SPC Ltd.	$300,000	5.50%	6/6/2030	302,317	0.01%
NBK Tier 1 Financing 2 Ltd.	$200,000	4.50%	Perpetual	196,622	0.00%
Warba Sukuk Ltd.	$200,000	5.35%	10/7/2029	202,450	0.01%
				2,691,437	**0.05%**
Latvia 0.02% (31 December 2023: 0.03%)					
Latvia Government International Bond	€383,000	3.88%	25/3/2027	407,790	0.01%
Latvia Government International Bond	€638,000	3.50%	17/1/2028	678,897	0.01%
				1,086,687	**0.02%**
Luxembourg 0.06% (31 December 2023: 0.07%)					
Acef Holding SCA	€100,000	0.75%	14/6/2028	95,399	0.00%
ArcelorMittal SA	$300,000	4.55%	11/3/2026	298,158	0.01%
ArcelorMittal SA	€100,000	4.88%	26/9/2026	106,778	0.00%
ArcelorMittal SA	$175,000	6.55%	29/11/2027	181,971	0.00%
AXA Logistics Europe Master SCA	€400,000	0.38%	15/11/2026	394,301	0.01%
Blackstone Property Partners Europe Holdings Sarl	€300,000	1.00%	20/10/2026	298,369	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.00%	4/5/2028	190,602	0.00%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€100,000	0.50%	27/1/2028	95,596	0.00%
JAB Holdings BV	€500,000	1.75%	25/6/2026	509,909	0.01%
JAB Holdings BV	€500,000	2.50%	25/6/2029	507,822	0.01%
Logicor Financing Sarl	€347,000	1.63%	15/7/2027	345,182	0.01%
Prologis International Funding II SA	€200,000	1.75%	15/3/2028	199,713	0.00%
SELP Finance Sarl	€200,000	3.75%	10/8/2027	210,350	0.00%
				3,434,150	**0.06%**
Macau 0.01% (31 December 2023: 0.02%)					
Sands China Ltd.	$200,000	3.80%	8/1/2026	196,292	0.00%
Sands China Ltd.	$200,000	2.30%	8/3/2027	186,091	0.00%
Sands China Ltd.	$200,000	5.40%	8/8/2028	197,679	0.01%
Sands China Ltd.	$200,000	2.85%	8/3/2029	178,228	0.00%
				758,290	**0.01%**
Malaysia 0.39% (31 December 2023: 0.41%)					
CIMB Bank Bhd	$200,000	2.13%	20/7/2027	187,635	0.00%
Gohl Capital Ltd.	$275,000	4.25%	24/1/2027	267,096	0.01%
Khazanah Global Sukuk Bhd	$500,000	4.69%	1/6/2028	495,195	0.01%
Malaysia Government Bond	MYR21,650,000	3.91%	15/7/2026	4,878,766	0.09%
Malaysia Government Bond	MYR9,000,000	3.90%	30/11/2026	2,030,592	0.04%
Malaysia Government Bond	MYR11,500,000	3.90%	16/11/2027	2,598,852	0.05%
Malaysia Government Bond	MYR21,905,000	3.52%	20/4/2028	4,891,909	0.09%
Malaysia Government Bond	MYR8,000,000	4.50%	30/4/2029	1,852,685	0.04%
Malaysia Government Bond	MYR10,000,000	3.89%	15/8/2029	2,261,394	0.04%
Malaysia Sukuk Global Bhd	$250,000	3.18%	27/4/2026	245,519	0.01%
MISC Capital Two Labuan Ltd.	$200,000	3.75%	6/4/2027	194,522	0.01%
Petronas Energy Canada Ltd.	$200,000	2.11%	23/3/2028	182,410	0.00%
TNB Global Ventures Capital Bhd	$200,000	3.24%	19/10/2026	194,072	0.00%
				20,280,647	**0.39%**
Mexico 0.55% (31 December 2023: 0.51%)					
Alpek SAB de CV	$200,000	4.25%	18/9/2029	183,806	0.00%
America Movil SAB de CV	£600,000	5.00%	27/10/2026	751,939	0.02%
America Movil SAB de CV	$200,000	3.63%	22/4/2029	188,035	0.00%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	$150,000	4.38%	11/4/2027	145,656	0.00%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	$200,000	5.62%	10/12/2029	199,618	0.01%
BBVA Bancomer SA	$200,000	5.25%	10/9/2029	196,329	0.00%
Bimbo Bakeries USA, Inc.	$200,000	6.05%	15/1/2029	204,596	0.01%
Comision Federal de Electricidad	$300,000	4.69%	15/5/2029	281,363	0.01%
El Puerto de Liverpool SAB de CV	$200,000	3.88%	6/10/2026	195,674	0.00%
Mexican Bonos	MXN83,000,000	5.75%	5/3/2026	3,815,329	0.07%
Mexican Bonos	MXN70,500,000	7.00%	3/9/2026	3,247,681	0.06%
Mexican Bonos	MXN89,500,000	5.50%	4/3/2027	3,948,061	0.08%
Mexican Bonos	MXN79,000,000	7.50%	3/6/2027	3,609,968	0.07%
Mexican Bonos	MXN12,500,000	8.50%	2/3/2028	577,805	0.01%
Mexican Bonos	MXN68,000,000	8.50%	1/3/2029	3,105,927	0.06%
Mexican Bonos	MXN81,000,000	8.50%	31/5/2029	3,690,711	0.07%
Mexico City Airport Trust	$500,000	4.25%	31/10/2026	488,719	0.01%
Mexico Government International Bond	$600,000	4.13%	21/1/2026	593,687	0.01%
Mexico Government International Bond	€500,000	1.63%	8/4/2026	507,126	0.01%
Mexico Government International Bond	$200,000	4.15%	28/3/2027	195,474	0.00%
Mexico Government International Bond	$200,000	3.75%	11/1/2028	190,010	0.00%
Mexico Government International Bond	$400,000	5.40%	9/2/2028	396,330	0.01%
Mexico Government International Bond	€500,000	1.75%	17/4/2028	491,668	0.01%
Mexico Government International Bond	$819,000	4.50%	22/4/2029	780,647	0.02%
Mexico Government International Bond	$300,000	5.00%	7/5/2029	289,253	0.01%
Orbia Advance Corp. SAB de CV	$200,000	4.00%	4/10/2027	190,246	0.00%
Trust Fibra Uno	$200,000	5.25%	30/1/2026	199,147	0.00%
				28,664,805	**0.55%**
Netherlands 1.58% (31 December 2023: 1.89%)					
ABN AMRO Bank NV	€1,000,000	3.63%	10/1/2026	1,045,955	0.02%
ABN AMRO Bank NV	$200,000	4.80%	18/4/2026	199,027	0.00%
ABN AMRO Bank NV	£200,000	5.25%	26/5/2026	251,691	0.00%
ABN AMRO Bank NV	€500,000	3.88%	21/12/2026	529,421	0.01%
ABN AMRO Bank NV	€200,000	2.38%	1/6/2027	205,097	0.00%
ABN AMRO Bank NV	$600,000	6.34%	18/9/2027	613,362	0.01%
ABN AMRO Bank NV	£500,000	5.13%	22/2/2028	628,991	0.01%
ABN AMRO Bank NV	€300,000	4.38%	20/10/2028	325,700	0.01%
ABN AMRO Bank NV	$300,000	4.99%	3/12/2028	299,357	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
ABN AMRO Bank NV	€500,000	0.50%	23/9/2029	457,854	0.01%
ABN AMRO Bank NV	$300,000	2.47%	13/12/2029	269,769	0.01%
ABN AMRO Bank NV	€300,000	5.13%	22/2/2033	323,471	0.01%
ABN AMRO Bank NV	€400,000	5.50%	21/9/2033	438,710	0.01%
Achmea Bank NV	€100,000	2.75%	10/12/2027	103,356	0.00%
Aegon Ltd.	$200,000	5.50%	11/4/2048	196,870	0.00%
Ayvens Bank NV	€500,000	0.25%	7/9/2026	495,778	0.01%
BNG Bank NV	$426,000	3.63%	1/10/2026	420,572	0.01%
BNG Bank NV	$350,000	5.25%	26/10/2026	355,103	0.01%
BNG Bank NV	$400,000	4.50%	1/3/2027	400,331	0.01%
BNG Bank NV	€3,000,000	2.75%	4/10/2027	3,137,947	0.06%
BNG Bank NV	$1,074,000	3.50%	19/5/2028	1,042,089	0.02%
BNG Bank NV	$900,000	4.25%	25/1/2029	890,135	0.02%
BNG Bank NV	AUD1,000,000	3.30%	26/4/2029	592,582	0.01%
Coloplast Finance BV	€108,000	2.25%	19/5/2027	110,475	0.00%
Cooperatieve Rabobank UA	$250,000	4.85%	9/1/2026	250,722	0.00%
Cooperatieve Rabobank UA	€1,000,000	1.25%	23/3/2026	1,017,920	0.02%
Cooperatieve Rabobank UA	$625,000	1.34%	24/6/2026	614,242	0.01%
Cooperatieve Rabobank UA	$500,000	3.75%	21/7/2026	490,029	0.01%
Cooperatieve Rabobank UA	CHF600,000	3.13%	15/9/2026	690,750	0.01%
Cooperatieve Rabobank UA	$250,000	5.50%	5/10/2026	254,045	0.01%
Cooperatieve Rabobank UA	€1,000,000	0.38%	1/12/2027	986,954	0.02%
Cooperatieve Rabobank UA	$250,000	1.98%	15/12/2027	236,468	0.00%
Cooperatieve Rabobank UA	€400,000	4.63%	27/1/2028	428,589	0.01%
Cooperatieve Rabobank UA	$250,000	3.65%	6/4/2028	242,502	0.00%
Cooperatieve Rabobank UA	£500,000	1.88%	12/7/2028	582,946	0.01%
Cooperatieve Rabobank UA	$250,000	4.66%	22/8/2028	247,419	0.00%
Cooperatieve Rabobank UA	$250,000	4.80%	9/1/2029	249,368	0.00%
Cooperatieve Rabobank UA	AUD600,000	5.05%	26/2/2029	376,453	0.01%
Cooperatieve Rabobank UA	$250,000	4.49%	17/10/2029	245,150	0.00%
Cooperatieve Rabobank UA	$250,000	5.45%	5/3/2030	252,604	0.01%
CTP NV	€100,000	0.88%	20/1/2026	101,489	0.00%
CTP NV	€100,000	0.63%	27/9/2026	99,875	0.00%
Daimler Truck International Finance BV	€200,000	1.63%	6/4/2027	201,858	0.00%
de Volksbank NV	€200,000	0.25%	22/6/2026	199,499	0.00%
de Volksbank NV	€400,000	4.63%	23/11/2027	428,367	0.01%
DSM BV	€500,000	0.75%	28/9/2026	500,935	0.01%
Euronext NV	€155,000	0.13%	17/5/2026	155,227	0.00%
Euronext NV	€100,000	1.13%	12/6/2029	96,361	0.00%
ING Bank NV	€2,000,000	3.00%	15/2/2026	2,082,926	0.04%
ING Bank NV	€2,200,000	2.63%	10/1/2028	2,284,935	0.04%
ING Groep NV	$300,000	4.63%	6/1/2026	299,989	0.01%
ING Groep NV	$400,000	3.95%	29/3/2027	392,532	0.01%
ING Groep NV	$300,000	1.73%	1/4/2027	288,290	0.01%
ING Groep NV	$400,000	6.08%	11/9/2027	407,474	0.01%
ING Groep NV	€500,000	4.88%	14/11/2027	535,947	0.01%
ING Groep NV	$400,000	4.02%	28/3/2028	391,661	0.01%
ING Groep NV	€500,000	0.25%	18/2/2029	473,936	0.01%
ING Groep NV	$400,000	4.05%	9/4/2029	384,082	0.01%
ING Groep NV	€300,000	4.50%	23/5/2029	324,300	0.01%
ING Groep NV	€300,000	3.88%	12/8/2029	318,894	0.01%
ING Groep NV	€300,000	0.25%	1/2/2030	275,825	0.01%
ING Groep NV	$400,000	5.34%	19/3/2030	401,289	0.01%
ING Groep NV	€800,000	0.88%	9/6/2032	782,890	0.02%
ING Groep NV	£200,000	6.25%	20/5/2033	254,262	0.01%
ING Groep NV	€400,000	4.13%	24/8/2033	421,755	0.01%
JDE Peet's NV	€600,000	0.00%	16/1/2026	604,192	0.01%
Koninklijke Ahold Delhaize NV	€200,000	3.50%	4/4/2028	211,726	0.00%
Koninklijke Philips NV	€600,000	1.88%	5/5/2027	607,999	0.01%
Louis Dreyfus Co. Finance BV	€500,000	1.63%	28/4/2028	493,803	0.01%
Nationale-Nederlanden Bank NV	€1,800,000	3.63%	16/10/2026	1,902,045	0.04%
Nederlandse Waterschapsbank NV	£1,000,000	0.88%	30/9/2026	1,175,567	0.02%
Nederlandse Waterschapsbank NV	$325,000	4.00%	16/10/2026	322,843	0.01%
Nederlandse Waterschapsbank NV	€1,400,000	2.75%	9/11/2027	1,462,718	0.03%
Nederlandse Waterschapsbank NV	$200,000	4.00%	1/6/2028	197,141	0.00%
Nederlandse Waterschapsbank NV	AUD1,000,000	3.45%	17/7/2028	602,229	0.01%
Nederlandse Waterschapsbank NV	$200,000	4.38%	28/2/2029	198,494	0.00%
Netherlands Government Bond	€3,000,000	0.50%	15/7/2026	3,032,734	0.06%
Netherlands Government Bond	€3,100,000	0.00%	15/1/2027	3,077,620	0.06%
Netherlands Government Bond	€1,500,000	0.75%	15/7/2027	1,501,575	0.03%
Netherlands Government Bond	€6,500,000	5.50%	15/1/2028	7,382,420	0.14%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Netherlands Government Bond	€8,000,000	0.75%	15/7/2028	7,877,843	0.15%
Netherlands Government Bond	€6,327,000	0.00%	15/1/2029	5,989,342	0.11%
NIBC Bank NV	€500,000	0.25%	9/9/2026	495,244	0.01%
NIBC Bank NV	€500,000	6.00%	16/11/2028	568,464	0.01%
NN Group NV	€600,000	4.50%	Perpetual	625,156	0.01%
PACCAR Financial Europe BV	€500,000	3.00%	29/8/2027	521,382	0.01%
Pluxee NV	€1,800,000	3.50%	4/9/2028	1,882,529	0.04%
Rentokil Initial Finance BV	€1,500,000	3.88%	27/6/2027	1,584,300	0.03%
Repsol International Finance BV	€200,000	3.75%	Perpetual	207,026	0.00%
Sartorius Finance BV	€1,100,000	4.25%	14/9/2026	1,163,396	0.02%
Shell International Finance BV	€500,000	2.50%	24/3/2026	517,360	0.01%
Shell International Finance BV	€300,000	0.13%	8/11/2027	289,381	0.01%
Shell International Finance BV	€500,000	1.25%	12/5/2028	494,106	0.01%
Stedin Holding NV	€1,560,000	0.00%	16/11/2026	1,537,230	0.03%
TenneT Holding BV	€500,000	1.00%	13/6/2026	504,791	0.01%
TenneT Holding BV	€1,000,000	1.63%	17/11/2026	1,014,531	0.02%
TenneT Holding BV	€500,000	3.88%	28/10/2028	533,123	0.01%
TenneT Holding BV	€400,000	2.13%	17/11/2029	396,152	0.01%
Toyota Motor Finance Netherlands BV	€200,000	3.38%	13/1/2026	208,398	0.00%
Universal Music Group NV	€200,000	3.00%	30/6/2027	207,951	0.00%
Viterra Finance BV	$200,000	2.00%	21/4/2026	191,748	0.00%
Wolters Kluwer NV	€100,000	3.00%	23/9/2026	103,996	0.00%
Wolters Kluwer NV	€500,000	0.25%	30/3/2028	479,020	0.01%
				82,769,977	**1.58%**
New Zealand 0.27% (31 December 2023: 0.28%)					
ANZ Bank New Zealand Ltd.	$200,000	5.90%	10/7/2034	202,272	0.00%
ANZ New Zealand Int'l Ltd.	$200,000	3.45%	17/7/2027	193,477	0.00%
ANZ New Zealand Int'l Ltd.	$215,000	5.36%	14/8/2028	217,841	0.00%
ASB Bank Ltd.	$200,000	5.35%	15/6/2026	201,829	0.00%
ASB Bank Ltd.	$325,000	1.63%	22/10/2026	307,999	0.01%
ASB Bank Ltd.	NZD200,000	5.93%	16/11/2026	116,181	0.00%
ASB Bank Ltd.	$200,000	5.40%	29/11/2027	203,332	0.00%
ASB Bank Ltd.	€300,000	0.25%	8/9/2028	281,827	0.01%
Bank of New Zealand	$350,000	2.29%	27/1/2027	333,320	0.01%
Bank of New Zealand	$250,000	4.85%	7/2/2028	249,338	0.01%
Bank of New Zealand	$250,000	5.08%	30/1/2029	250,552	0.01%
Housing New Zealand Ltd.	NZD1,000,000	3.42%	18/10/2028	550,550	0.01%
New Zealand Government Bond	NZD3,000,000	0.50%	15/5/2026	1,611,602	0.03%
New Zealand Government Bond	NZD4,800,000	4.50%	15/4/2027	2,744,844	0.05%
New Zealand Government Bond	NZD6,000,000	0.25%	15/5/2028	3,005,525	0.06%
New Zealand Government Bond	NZD2,000,000	3.00%	20/4/2029	1,087,146	0.02%
New Zealand Local Government Funding Agency Bond	NZD1,000,000	1.50%	15/4/2026	544,626	0.01%
New Zealand Local Government Funding Agency Bond	NZD1,000,000	4.50%	15/4/2027	568,779	0.01%
New Zealand Local Government Funding Agency Bond	NZD500,000	1.50%	20/4/2029	251,602	0.01%
Westpac New Zealand Ltd.	$200,000	5.13%	26/2/2027	201,224	0.00%
Westpac New Zealand Ltd.	$200,000	4.90%	15/2/2028	199,334	0.00%
Westpac New Zealand Ltd.	$200,000	5.20%	28/2/2029	200,978	0.00%
Westpac New Zealand Ltd.	NZD1,000,000	6.19%	16/9/2032	577,411	0.01%
Westpac Securities NZ Ltd.	€330,000	0.43%	14/12/2026	326,381	0.01%
				14,427,970	**0.27%**
Norway 0.42% (31 December 2023: 0.51%)					
Aker BP A.S.A	$150,000	5.60%	13/6/2028	152,020	0.00%
DNB Bank A.S.A	€1,120,000	3.63%	16/2/2027	1,169,668	0.02%
DNB Bank A.S.A	$200,000	1.54%	25/5/2027	190,764	0.00%
DNB Bank A.S.A	£900,000	4.00%	17/8/2027	1,110,169	0.02%
DNB Bank A.S.A	€200,000	3.13%	21/9/2027	208,373	0.00%
DNB Bank A.S.A	€200,000	0.38%	18/1/2028	197,428	0.00%
DNB Bank A.S.A	€300,000	4.50%	19/7/2028	322,545	0.01%
DNB Bank A.S.A	€600,000	4.00%	14/3/2029	643,096	0.01%
DNB Bank A.S.A	€726,000	4.63%	1/11/2029	793,588	0.02%
DNB Bank A.S.A	€250,000	4.63%	28/2/2033	267,586	0.01%
Equinor A.S.A	$600,000	1.75%	22/1/2026	582,988	0.01%
Equinor A.S.A	$489,000	3.00%	6/4/2027	474,056	0.01%
Kommunalbanken A.S.	$200,000	0.50%	13/1/2026	191,838	0.00%
Kommunalbanken A.S.	$1,000,000	1.50%	20/1/2027	941,918	0.02%
Kommunalbanken A.S.	$225,000	5.13%	1/3/2027	227,932	0.01%
Kommunalbanken A.S.	$200,000	4.63%	10/9/2027	200,903	0.00%
Kommunalbanken A.S.	$650,000	4.00%	19/1/2028	641,845	0.01%
Kommunalbanken A.S.	AUD2,000,000	3.40%	24/7/2028	1,201,312	0.02%
Kommunalbanken A.S.	$276,000	4.50%	1/9/2028	276,677	0.01%
Kommunalbanken A.S.	$300,000	4.25%	24/1/2029	297,087	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Kommunalbanken A.S.	€2,000,000	2.88%	25/4/2029	2,102,262	0.04%
Kommunalbanken A.S.	$226,000	3.63%	4/9/2029	217,679	0.00%
Moere Boligkreditt A.S.	€471,000	2.63%	25/9/2029	486,757	0.01%
Norway Government Bond	NOK20,000,000	1.50%	19/2/2026	1,711,858	0.03%
Norway Government Bond	NOK14,000,000	1.75%	17/2/2027	1,180,152	0.02%
Norway Government Bond	NOK11,000,000	2.00%	26/4/2028	914,582	0.02%
Santander Consumer Bank A.S.	€300,000	0.13%	14/4/2026	300,504	0.01%
Sparebank 1 Oestlandet	€500,000	3.63%	30/5/2029	530,482	0.01%
SpareBank 1 Sor-Norge A.S.A	€600,000	0.25%	9/11/2026	593,298	0.01%
Sparebanken Vest Boligkreditt A.S.	€900,000	3.00%	31/7/2029	945,189	0.02%
SR-Boligkreditt A.S.	€2,800,000	0.01%	8/10/2026	2,780,975	0.05%
Variable Energi A.S.A	$245,000	7.50%	15/1/2028	258,683	0.01%
Yara International A.S.A	$225,000	4.75%	1/6/2028	221,381	0.00%
				22,335,595	**0.42%**
Panama 0.02% (31 December 2023: 0.03%)					
Banco General SA	$200,000	4.13%	7/8/2027	193,294	0.00%
Panama Government International Bond	$250,000	3.75%	17/4/2026	241,287	0.01%
Panama Government International Bond	$200,000	8.88%	30/9/2027	214,590	0.01%
Panama Government International Bond	$200,000	3.88%	17/3/2028	184,519	0.00%
Panama Government International Bond	$175,000	9.38%	1/4/2029	193,021	0.00%
				1,026,711	**0.02%**
Peru 0.05% (31 December 2023: 0.08%)					
Banco Internacional del Peru SAA Interbank	$150,000	3.25%	4/10/2026	144,961	0.00%
Corp. Financiera de Desarrollo SA	$200,000	5.95%	30/4/2029	202,473	0.00%
Fondo MIVIVIENDA SA	$225,000	4.63%	12/4/2027	221,598	0.01%
InRetail Consumer	$200,000	3.25%	22/3/2028	183,549	0.00%
Kallpa Generacion SA	$200,000	4.88%	24/5/2026	198,062	0.00%
Peru Government Bond	PEN825,000	8.20%	12/8/2026	232,130	0.01%
Peru Government Bond	PEN1,525,000	6.35%	12/8/2028	425,942	0.01%
Peru Government Bond	PEN2,775,000	5.94%	12/2/2029	762,416	0.02%
Peru Government Bond	PEN132,000	7.60%	12/8/2039	36,949	0.00%
Peruvian Government International Bond	$200,000	2.39%	23/1/2026	194,025	0.00%
Transportadora de Gas del Peru SA	$160,000	4.25%	30/4/2028	156,386	0.00%
				2,758,491	**0.05%**
Philippines 0.04% (31 December 2023: 0.06%)					
Bangko Sentral ng Pilipinas International Bond	$200,000	8.60%	15/6/2027	215,723	0.01%
BDO Unibank, Inc.	$200,000	2.13%	13/1/2026	193,260	0.00%
Metropolitan Bank & Trust Co.	$200,000	5.38%	6/3/2029	201,465	0.01%
Philippine Government International Bond	$200,000	5.50%	30/3/2026	201,246	0.00%
Philippine Government International Bond	$200,000	3.23%	29/3/2027	192,756	0.00%
Philippine Government International Bond	€100,000	0.88%	17/5/2027	97,745	0.00%
Philippine Government International Bond	$400,000	5.17%	13/10/2027	402,073	0.01%
Philippine Government International Bond	$200,000	3.00%	1/2/2028	187,988	0.00%
Philippine Government International Bond	$200,000	3.75%	14/1/2029	190,017	0.00%
ROP Sukuk Trust	$200,000	5.05%	6/6/2029	199,278	0.00%
Security Bank Corp.	$200,000	5.50%	14/5/2029	202,246	0.01%
				2,283,797	**0.04%**
Poland 0.46% (31 December 2023: 0.41%)					
Bank Gospodarstwa Krajowego	€500,000	4.00%	8/9/2027	531,663	0.01%
Bank Gospodarstwa Krajowego	$200,000	6.25%	31/10/2028	207,527	0.00%
ORLEN SA	€200,000	1.13%	27/5/2028	192,873	0.00%
Republic of Poland Government Bond	PLN4,000,000	0.00%	25/4/2026	908,082	0.02%
Republic of Poland Government Bond	PLN7,000,000	2.50%	25/7/2026	1,629,201	0.03%
Republic of Poland Government Bond	PLN5,000,000	0.25%	25/10/2026	1,111,171	0.02%
Republic of Poland Government Bond	PLN19,300,000	3.75%	25/5/2027	4,527,464	0.09%
Republic of Poland Government Bond	PLN13,723,000	7.50%	25/7/2028	3,542,707	0.07%
Republic of Poland Government Bond	PLN10,000,000	5.75%	25/4/2029	2,441,776	0.05%
Republic of Poland Government Bond	PLN33,243,000	4.75%	25/7/2029	7,794,176	0.15%
Republic of Poland Government International Bond	$360,000	3.25%	6/4/2026	353,649	0.01%
Republic of Poland Government International Bond	€500,000	1.13%	7/8/2026	505,428	0.01%
Republic of Poland Government International Bond	$305,000	5.50%	16/11/2027	310,601	0.00%
Republic of Poland Government International Bond	$300,000	4.63%	18/3/2029	296,330	0.00%
				24,352,648	**0.46%**
Portugal 0.29% (31 December 2023: 0.28%)					
EDP Finance BV	€1,000,000	1.63%	26/1/2026	1,026,163	0.02%
EDP Finance BV	$270,000	1.71%	24/1/2028	244,650	0.01%
Fidelidade - Compania de Seguros SA	€100,000	4.25%	4/9/2031	104,100	0.00%
Floene Energias SA	€500,000	4.88%	3/7/2028	542,501	0.01%
Novo Banco SA	€500,000	3.50%	9/3/2029	522,899	0.01%
Portugal Obrigacoes do Tesouro OT	€8,800,000	0.70%	15/10/2027	8,772,629	0.17%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Portugal Obrigacoes do Tesouro OT	€3,702,000	1.95%	15/6/2029	3,786,825	0.07%
				14,999,767	**0.29%**
Qatar 0.10% (31 December 2023: 0.09%)					
ABQ Finance Ltd.	$200,000	2.00%	6/7/2026	190,262	0.00%
CBQ Finance Ltd.	$400,000	2.00%	12/5/2026	382,005	0.01%
Doha Finance Ltd.	$200,000	2.38%	31/3/2026	192,561	0.00%
Ooredoo International Finance Ltd.	$200,000	3.88%	31/1/2028	193,078	0.00%
Qatar Government International Bond	$650,000	3.25%	2/6/2026	635,717	0.01%
Qatar Government International Bond	$600,000	4.50%	23/4/2028	596,239	0.01%
Qatar Government International Bond	$1,000,000	4.00%	14/3/2029	973,805	0.02%
Qatar Government International Bond	$300,000	4.63%	29/5/2029	299,226	0.01%
QatarEnergy	$275,000	1.38%	12/9/2026	259,208	0.01%
Qatarenergy LNG S3	$137,150	5.84%	30/9/2027	138,248	0.00%
QIB Sukuk Ltd.	$300,000	5.58%	22/11/2028	308,677	0.01%
QIB Sukuk Ltd.	$200,000	4.49%	17/9/2029	197,686	0.00%
QIIB Senior Oryx Ltd.	$200,000	5.25%	24/1/2029	203,458	0.01%
QNB Finance Ltd.	$200,000	1.38%	26/1/2026	191,788	0.00%
QNB Finance Ltd.	$200,000	2.75%	12/2/2027	190,705	0.00%
QNB Finance Ltd.	$300,000	4.88%	30/1/2029	297,181	0.01%
				5,249,844	**0.10%**
Romania 0.23% (31 December 2023: 0.28%)					
NE Property BV	€100,000	1.88%	9/10/2026	101,150	0.00%
NE Property BV	€200,000	3.38%	14/7/2027	207,103	0.00%
Romania Government Bond	RON1,480,000	3.25%	24/6/2026	292,004	0.01%
Romania Government Bond	RON8,000,000	7.20%	31/5/2027	1,664,333	0.03%
Romania Government Bond	RON2,300,000	5.80%	26/7/2027	463,796	0.01%
Romania Government Bond	RON7,000,000	4.15%	26/1/2028	1,339,196	0.03%
Romania Government Bond	RON5,000,000	8.75%	30/10/2028	1,090,649	0.02%
Romania Government Bond	RON5,000,000	6.30%	25/4/2029	1,003,778	0.02%
Romanian Government International Bond	€500,000	2.75%	26/2/2026	512,854	0.01%
Romanian Government International Bond	€800,000	5.00%	27/9/2026	846,951	0.02%
Romanian Government International Bond	$290,000	3.00%	27/2/2027	272,977	0.00%
Romanian Government International Bond	€479,000	2.38%	19/4/2027	481,676	0.01%
Romanian Government International Bond	$200,000	5.25%	25/11/2027	195,373	0.00%
Romanian Government International Bond	$404,000	6.63%	17/2/2028	409,608	0.01%
Romanian Government International Bond	€500,000	2.13%	7/3/2028	485,242	0.01%
Romanian Government International Bond	€1,021,000	5.50%	18/9/2028	1,096,051	0.02%
Romanian Government International Bond	$410,000	5.88%	30/1/2029	399,338	0.01%
Romanian Government International Bond	€1,000,000	6.63%	27/9/2029	1,114,505	0.02%
				11,976,584	**0.23%**
Russia 0.00% (31 December 2023: 0.00%)					
Vnesheconombank Via VEB Finance plc	$200,000	6.80%	22/11/2025	7,036	0.00%
				7,036	**0.00%**
Saudi Arabia 0.26% (31 December 2023: 0.19%)					
Al Rajhi Sukuk Ltd.	$200,000	4.75%	5/4/2028	198,518	0.00%
Al Rajhi Sukuk Ltd.	$200,000	5.05%	12/3/2029	200,351	0.00%
Banque Saudi Fransi	$200,000	4.75%	31/5/2028	197,905	0.00%
BSF Finance	$200,000	5.50%	23/11/2027	202,486	0.00%
BSF Sukuk Co., Ltd.	$200,000	5.00%	25/1/2029	199,354	0.00%
Gaci First Investment Co.	$200,000	5.00%	13/10/2027	199,153	0.00%
Gaci First Investment Co.	$550,000	5.00%	29/1/2029	544,717	0.01%
KSA Sukuk Ltd.	$1,050,000	3.63%	20/4/2027	1,020,104	0.02%
KSA Sukuk Ltd.	$400,000	5.25%	4/6/2027	403,061	0.01%
KSA Sukuk Ltd.	$500,000	5.27%	25/10/2028	504,953	0.01%
KSA Sukuk Ltd.	$400,000	4.30%	19/1/2029	389,948	0.01%
KSA Sukuk Ltd.	$600,000	4.27%	22/5/2029	583,403	0.01%
KSA Sukuk Ltd.	$500,000	2.97%	29/10/2029	453,002	0.01%
SA Global Sukuk Ltd.	$400,000	1.60%	17/6/2026	380,596	0.01%
SA Global Sukuk Ltd.	$200,000	4.25%	2/10/2029	193,071	0.00%
SABIC Capital II BV	$300,000	4.50%	10/10/2028	293,245	0.01%
Saudi Arabian Oil Co.	$1,000,000	3.50%	16/4/2029	937,915	0.02%
Saudi Electricity Global Sukuk Co. 4	$300,000	4.72%	27/9/2028	297,592	0.01%
Saudi Electricity Sukuk Programme Co.	$200,000	4.94%	13/2/2029	199,305	0.00%
Saudi Government International Bond	$925,000	3.25%	26/10/2026	897,533	0.02%
Saudi Government International Bond	$350,000	2.50%	3/2/2027	332,636	0.01%
Saudi Government International Bond	$1,100,000	4.75%	18/1/2028	1,092,917	0.02%
Saudi Government International Bond	$1,200,000	3.63%	4/3/2028	1,150,624	0.02%
Saudi Government International Bond	$800,000	4.38%	16/4/2029	779,279	0.02%
Saudi Telecom Co.	$200,000	3.89%	13/5/2029	193,822	0.00%
SNB Funding Ltd.	$800,000	2.90%	29/1/2027	766,289	0.02%
SNB Sukuk Ltd.	$200,000	5.13%	27/2/2029	200,168	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Suci Second Investment Co.	$325,000	4.38%	10/9/2027	318,542	0.01%
Suci Second Investment Co.	$475,000	6.00%	25/10/2028	486,854	0.01%
				13,617,343	**0.26%**
Singapore 0.35% (31 December 2023: 0.32%)					
Clifford Capital Pte Ltd.	AUD300,000	4.75%	31/8/2028	188,408	0.00%
DBS Bank Ltd.	$300,000	2.38%	17/3/2027	285,853	0.01%
DBS Group Holdings Ltd.	$300,000	1.19%	15/3/2027	279,177	0.01%
Housing & Development Board	SGD1,000,000	2.98%	23/1/2029	732,266	0.01%
Oversea-Chinese Banking Corp., Ltd.	$200,000	1.83%	10/9/2030	195,537	0.00%
Oversea-Chinese Banking Corp., Ltd.	$200,000	4.60%	15/6/2032	197,956	0.00%
Singapore Government Bond	SGD3,900,000	2.13%	1/6/2026	2,830,834	0.05%
Singapore Government Bond	SGD4,730,000	1.25%	1/11/2026	3,376,585	0.06%
Singapore Government Bond	SGD2,800,000	3.50%	1/3/2027	2,083,135	0.04%
Singapore Government Bond	SGD2,120,000	2.88%	1/9/2027	1,558,065	0.03%
Singapore Government Bond	SGD1,500,000	2.88%	1/8/2028	1,102,514	0.02%
Singapore Government Bond	SGD2,030,000	3.00%	1/4/2029	1,503,169	0.03%
Singapore Government Bond	SGD1,500,000	2.88%	1/7/2029	1,102,360	0.02%
Standard Chartered Bank Singapore Ltd.	€1,218,000	3.32%	28/5/2027	1,284,894	0.02%
Standard Chartered Bank Singapore Ltd.	€763,000	2.60%	2/10/2028	789,762	0.02%
Temasek Financial I Ltd.	€500,000	3.25%	15/2/2027	523,647	0.01%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	248,148	0.01%
United Overseas Bank Ltd.	$400,000	2.00%	14/10/2031	378,944	0.01%
				18,661,254	**0.35%**
Slovakia 0.09% (31 December 2023: 0.15%)					
Slovakia Government Bond	€2,500,000	0.13%	17/6/2027	2,445,842	0.05%
Slovakia Government Bond	€1,047,000	3.00%	7/2/2028	1,100,885	0.02%
Slovenska Sporitelna A.S.	€1,200,000	3.25%	12/1/2026	1,248,676	0.02%
				4,795,403	**0.09%**
Slovenia 0.02% (31 December 2023: 0.03%)					
Slovenia Government Bond	€1,100,000	0.00%	13/2/2026	1,112,005	0.02%
				1,112,005	**0.02%**
South Africa 0.01% (31 December 2023: 0.01%)					
Anglo American Capital plc	$200,000	4.75%	10/4/2027	198,515	0.01%
Anglo American Capital plc	$200,000	4.50%	15/3/2028	196,118	0.00%
Anglo American Capital plc	$200,000	3.88%	16/3/2029	189,863	0.00%
				584,496	**0.01%**
South Korea 1.76% (31 December 2023: 2.10%)					
Export-Import Bank of Korea	$900,000	0.63%	9/2/2026	861,187	0.02%
Export-Import Bank of Korea	$250,000	2.63%	26/5/2026	243,072	0.01%
Export-Import Bank of Korea	€885,000	3.50%	7/6/2026	925,728	0.02%
Export-Import Bank of Korea	$200,000	4.63%	11/1/2027	200,301	0.00%
Export-Import Bank of Korea	$200,000	1.63%	18/1/2027	188,736	0.00%
Export-Import Bank of Korea	$200,000	4.25%	15/9/2027	198,595	0.00%
Export-Import Bank of Korea	$200,000	4.13%	17/10/2027	197,976	0.00%
Export-Import Bank of Korea	$400,000	5.00%	11/1/2028	402,140	0.01%
Export-Import Bank of Korea	$200,000	5.13%	18/9/2028	202,122	0.01%
Export-Import Bank of Korea	$200,000	4.50%	11/1/2029	197,851	0.00%
Export-Import Bank of Korea	$200,000	4.00%	11/9/2029	193,441	0.00%
GS Caltex Corp.	$200,000	5.38%	7/8/2028	200,886	0.01%
Hanwha Life Insurance Co., Ltd.	$200,000	3.38%	4/2/2032	191,935	0.00%
Hanwha Q Cells Americas Holdings Corp.	$200,000	5.00%	27/7/2028	199,341	0.00%
Hyundai Assan Otomotiv Sanayi ve Ticaret A.S.	$200,000	1.63%	12/7/2026	189,845	0.00%
Hyundai Capital America	$200,000	1.30%	8/1/2026	192,875	0.00%
Hyundai Capital America	$500,000	1.65%	17/9/2026	473,104	0.01%
Hyundai Capital America	$350,000	2.38%	15/10/2027	326,477	0.01%
Hyundai Capital America	$100,000	5.60%	30/3/2028	101,217	0.00%
Hyundai Capital America	$500,000	2.00%	15/6/2028	449,744	0.01%
Hyundai Capital America	$350,000	5.68%	26/6/2028	355,370	0.01%
Hyundai Capital America	$175,000	5.30%	8/1/2029	175,342	0.00%
Hyundai Capital Services, Inc.	$250,000	1.25%	8/2/2026	239,754	0.01%
Hyundai Capital Services, Inc.	$200,000	5.13%	5/2/2027	200,467	0.00%
Hyundai Capital Services, Inc.	$200,000	5.13%	5/2/2029	198,749	0.00%
Hyundai Card Co., Ltd.	$200,000	5.75%	24/4/2029	202,370	0.01%
Industrial Bank of Korea	$200,000	5.38%	4/10/2028	203,902	0.01%
Industrial Bank of Korea	$200,000	4.00%	30/9/2029	193,484	0.00%
KEB Hana Bank	$200,000	1.25%	16/12/2026	186,892	0.00%
KEB Hana Bank	$200,000	3.25%	30/3/2027	193,849	0.00%
Kia Corp.	$250,000	1.75%	16/10/2026	236,435	0.01%
Kookmin Bank	$200,000	2.38%	15/2/2027	190,623	0.00%
Kookmin Bank	€1,260,000	4.00%	13/4/2027	1,341,285	0.03%
Kookmin Bank	$200,000	4.50%	1/2/2029	193,316	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Korea Development Bank	$200,000	5.38%	23/10/2026	202,361	0.01%
Korea Development Bank	$400,000	4.63%	15/2/2027	401,033	0.01%
Korea Development Bank	$300,000	2.25%	24/2/2027	286,145	0.01%
Korea Development Bank	$200,000	4.13%	16/10/2027	198,047	0.00%
Korea Development Bank	$475,000	4.38%	15/2/2028	469,195	0.01%
Korea Development Bank	$200,000	4.50%	15/2/2029	197,749	0.00%
Korea Electric Power Corp.	$200,000	5.38%	31/7/2026	201,586	0.01%
Korea Electric Power Corp.	$600,000	4.88%	31/1/2027	601,518	0.01%
Korea Electric Power Corp.	$200,000	4.00%	14/6/2027	196,561	0.00%
Korea Expressway Corp.	$200,000	5.00%	14/5/2027	201,719	0.01%
Korea Gas Corp.	$250,000	3.50%	2/7/2026	245,379	0.01%
Korea Gas Corp.	$200,000	3.88%	13/7/2027	196,338	0.00%
Korea Gas Corp.	$200,000	4.88%	5/7/2028	199,366	0.00%
Korea Gas Corp.	$200,000	5.00%	8/7/2029	200,094	0.00%
Korea Housing Finance Corp.	$200,000	5.38%	15/11/2026	202,486	0.01%
Korea Housing Finance Corp.	$200,000	4.88%	27/8/2027	201,319	0.01%
Korea Housing Finance Corp.	€1,330,000	4.08%	25/9/2027	1,429,479	0.03%
Korea Housing Finance Corp.	$200,000	4.63%	24/2/2028	198,508	0.00%
Korea Housing Finance Corp.	$200,000	4.13%	12/3/2028	195,491	0.00%
Korea Housing Finance Corp.	€1,300,000	2.73%	2/7/2028	1,350,384	0.03%
Korea Housing Finance Corp.	€1,800,000	3.12%	18/3/2029	1,896,744	0.04%
Korea Hydro & Nuclear Power Co., Ltd.	$300,000	1.25%	27/4/2026	286,201	0.01%
Korea Hydro & Nuclear Power Co., Ltd.	$200,000	5.00%	18/7/2028	199,602	0.00%
Korea Hydro & Nuclear Power Co., Ltd.	$200,000	4.63%	29/7/2029	196,715	0.00%
Korea International Bond	$345,000	2.75%	19/1/2027	333,767	0.01%
Korea International Bond	$200,000	2.50%	19/6/2029	183,321	0.00%
Korea International Bond	$275,000	4.50%	3/7/2029	274,144	0.01%
Korea Mine Rehabilitation & Mineral Resources Corp.	$200,000	1.75%	15/4/2026	191,944	0.00%
Korea Mine Rehabilitation & Mineral Resources Corp.	$200,000	5.38%	11/5/2028	201,281	0.01%
Korea Mine Rehabilitation & Mineral Resources Corp.	$200,000	5.13%	8/5/2029	199,709	0.00%
Korea National Oil Corp.	$200,000	4.75%	3/4/2026	199,726	0.00%
Korea National Oil Corp.	$450,000	2.50%	24/10/2026	431,580	0.01%
Korea National Oil Corp.	$200,000	4.88%	3/4/2027	200,693	0.00%
Korea National Oil Corp.	$200,000	2.13%	18/4/2027	188,772	0.00%
Korea National Oil Corp.	$200,000	4.88%	3/4/2028	199,063	0.00%
Korea National Oil Corp.	$200,000	4.25%	30/9/2029	193,126	0.00%
Korea Ocean Business Corp.	$200,000	5.25%	2/5/2029	201,269	0.01%
Korea South-East Power Co., Ltd.	$200,000	1.00%	3/2/2026	191,751	0.00%
Korea Southern Power Co., Ltd.	$200,000	0.75%	27/1/2026	191,297	0.00%
Korea Treasury Bond	KRW5,500,000,000	1.25%	10/3/2026	3,686,831	0.07%
Korea Treasury Bond	KRW5,200,000,000	3.25%	10/3/2026	3,589,657	0.07%
Korea Treasury Bond	KRW1,500,000,000	1.88%	10/6/2026	1,006,984	0.02%
Korea Treasury Bond	KRW6,400,000,000	1.75%	10/9/2026	4,298,555	0.08%
Korea Treasury Bond	KRW3,500,000,000	3.88%	10/12/2026	2,432,880	0.05%
Korea Treasury Bond	KRW3,300,000,000	1.50%	10/12/2026	2,190,187	0.04%
Korea Treasury Bond	KRW9,300,000,000	2.38%	10/3/2027	6,309,836	0.12%
Korea Treasury Bond	KRW5,000,000,000	3.25%	10/6/2027	3,445,437	0.07%
Korea Treasury Bond	KRW7,500,000,000	3.13%	10/9/2027	5,193,952	0.10%
Korea Treasury Bond	KRW5,500,000,000	2.88%	10/12/2027	3,772,085	0.07%
Korea Treasury Bond	KRW11,950,000,000	3.25%	10/3/2028	8,315,327	0.16%
Korea Treasury Bond	KRW9,400,000,000	3.50%	10/9/2028	6,606,829	0.13%
Korea Treasury Bond	KRW16,448,230,000	3.25%	10/3/2029	11,471,109	0.22%
Kraton Corp.	$200,000	5.00%	15/7/2027	200,845	0.01%
KT Corp.	$200,000	1.38%	21/1/2027	186,361	0.00%
KT Corp.	$200,000	4.13%	2/2/2028	195,338	0.00%
Kyobo Life Insurance Co., Ltd.	$200,000	5.90%	15/6/2052	202,772	0.01%
LG Chem Ltd.	$500,000	1.38%	7/7/2026	472,650	0.01%
LG Electronics, Inc.	$200,000	5.63%	24/4/2027	202,339	0.01%
LG Energy Solution Ltd.	$200,000	5.38%	2/7/2027	200,532	0.00%
LG Energy Solution Ltd.	$200,000	5.75%	25/9/2028	202,300	0.01%
LG Energy Solution Ltd.	$200,000	5.38%	2/7/2029	199,161	0.00%
Mirae Asset Securities Co., Ltd.	$200,000	5.50%	31/7/2027	200,401	0.00%
NongHyup Bank	$200,000	4.25%	6/7/2027	197,531	0.00%
NongHyup Bank	$200,000	4.88%	3/7/2028	199,274	0.00%
POSCO	$200,000	5.75%	17/1/2028	203,360	0.01%
Shinhan Bank Co., Ltd.	$200,000	4.50%	26/3/2028	194,529	0.00%
Shinhan Bank Co., Ltd.	$200,000	4.50%	12/4/2028	196,837	0.00%
Shinhan Bank Co., Ltd.	$200,000	4.00%	23/4/2029	188,751	0.00%
Shinhan Card Co., Ltd.	$200,000	2.50%	27/1/2027	190,185	0.00%
Shinhan Financial Group Co., Ltd.	$200,000	1.35%	10/1/2026	192,639	0.00%
Shinhan Financial Group Co., Ltd.	$200,000	5.00%	24/7/2028	198,617	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
SK Battery America, Inc.	$300,000	2.13%	26/1/2026	288,393	0.01%
SK Hynix, Inc.	$600,000	1.50%	19/1/2026	578,123	0.01%
SK Hynix, Inc.	$200,000	5.50%	16/1/2027	201,544	0.01%
SK Hynix, Inc.	$200,000	5.50%	16/1/2029	200,777	0.00%
SK On Co., Ltd.	$200,000	5.38%	11/5/2026	200,948	0.01%
SK Telecom Co., Ltd.	$100,000	6.63%	20/7/2027	104,006	0.00%
Woori Bank	$200,000	6.38%	Perpetual	201,979	0.01%
Woori Bank	$200,000	0.75%	1/2/2026	191,352	0.00%
Woori Bank	$200,000	4.88%	26/1/2028	199,250	0.00%
Woori Bank	$200,000	4.75%	24/1/2029	197,989	0.00%
				92,292,326	**1.76%**
Spain 2.90% (31 December 2023: 2.93%)					
Abanca Corp Bancaria SA	€200,000	5.25%	14/9/2028	218,365	0.00%
Abertis Infraestructuras SA	£200,000	3.38%	27/11/2026	242,254	0.00%
Abertis Infraestructuras SA	€300,000	4.13%	31/1/2028	320,627	0.01%
Abertis Infraestructuras SA	€800,000	1.13%	26/3/2028	781,354	0.02%
Adif Alta Velocidad	€500,000	1.25%	4/5/2026	509,468	0.01%
Adif Alta Velocidad	€1,000,000	3.50%	30/7/2028	1,059,458	0.02%
Adif Alta Velocidad	€800,000	3.25%	31/5/2029	837,254	0.02%
Amadeus IT Group SA	€500,000	3.50%	21/3/2029	527,202	0.01%
Autonomous Community of Madrid Spain	€1,000,000	1.77%	30/4/2028	1,008,489	0.02%
Banco Bilbao Vizcaya Argentaria SA	€700,000	3.13%	17/7/2027	736,163	0.01%
Banco Bilbao Vizcaya Argentaria SA	€500,000	0.88%	14/1/2029	486,290	0.01%
Banco Bilbao Vizcaya Argentaria SA	$400,000	5.38%	13/3/2029	403,727	0.01%
Banco Bilbao Vizcaya Argentaria SA	€500,000	5.75%	15/9/2033	551,088	0.01%
Banco de Sabadell SA	€300,000	3.50%	28/8/2026	315,531	0.01%
Banco de Sabadell SA	€500,000	1.13%	11/3/2027	507,422	0.01%
Banco de Sabadell SA	€200,000	5.13%	10/11/2028	218,878	0.00%
Banco de Sabadell SA	€1,000,000	5.25%	7/2/2029	1,096,253	0.02%
Banco de Sabadell SA	€500,000	5.00%	7/6/2029	549,729	0.01%
Banco de Sabadell SA	€100,000	5.50%	8/9/2029	111,178	0.00%
Banco de Sabadell SA	£600,000	5.00%	13/10/2029	747,359	0.01%
Banco de Sabadell SA	€500,000	4.25%	13/9/2030	537,320	0.01%
Banco Santander SA	$800,000	5.18%	19/11/2025	798,446	0.02%
Banco Santander SA	$200,000	1.85%	25/3/2026	192,510	0.00%
Banco Santander SA	€400,000	3.25%	4/4/2026	415,478	0.01%
Banco Santander SA	€1,000,000	0.50%	4/2/2027	986,723	0.02%
Banco Santander SA	$1,000,000	5.29%	18/8/2027	1,005,620	0.02%
Banco Santander SA	€1,600,000	2.38%	8/9/2027	1,650,976	0.03%
Banco Santander SA	$225,000	6.53%	7/11/2027	231,420	0.00%
Banco Santander SA	€1,600,000	3.88%	16/1/2028	1,705,747	0.03%
Banco Santander SA	€500,000	2.13%	8/2/2028	501,340	0.01%
Banco Santander SA	€2,000,000	3.25%	14/2/2028	2,111,706	0.04%
Banco Santander SA	$600,000	4.18%	24/3/2028	587,285	0.01%
Banco Santander SA	$200,000	5.37%	15/7/2028	201,387	0.00%
Banco Santander SA	$400,000	5.59%	8/8/2028	405,302	0.01%
Banco Santander SA	$225,000	6.61%	7/11/2028	236,460	0.00%
Banco Santander SA	€500,000	3.25%	2/4/2029	518,895	0.01%
Banco Santander SA	€500,000	3.88%	22/4/2029	531,037	0.01%
Banco Santander SA	£500,000	5.50%	11/6/2029	630,951	0.01%
Banco Santander SA	€500,000	0.63%	24/6/2029	477,395	0.01%
Banco Santander SA	$600,000	3.31%	27/6/2029	557,162	0.01%
Banco Santander SA	€200,000	3.50%	9/1/2030	210,649	0.00%
Banco Santander SA	$400,000	5.54%	14/3/2030	402,127	0.01%
Banco Santander SA	£100,000	2.25%	4/10/2032	114,784	0.00%
Banco Santander SA	€600,000	5.75%	23/8/2033	660,611	0.01%
Bankinter SA	€300,000	0.63%	6/10/2027	293,133	0.01%
CaixaBank SA	$200,000	6.68%	13/9/2027	205,200	0.00%
CaixaBank SA	€1,900,000	0.75%	26/5/2028	1,871,814	0.04%
CaixaBank SA	$600,000	6.21%	18/1/2029	614,721	0.01%
CaixaBank SA	€700,000	5.00%	19/7/2029	770,862	0.01%
CaixaBank SA	$500,000	5.67%	15/3/2030	504,582	0.01%
CaixaBank SA	€700,000	1.25%	18/6/2031	706,237	0.01%
CaixaBank SA	€300,000	6.25%	23/2/2033	332,691	0.01%
CaixaBank SA	£300,000	6.88%	25/10/2033	388,069	0.01%
CaixaBank SA	€400,000	6.13%	30/5/2034	450,242	0.01%
Caja Rural de Navarra SCC	€900,000	3.00%	26/4/2027	940,588	0.02%
Cellnex Finance Co. SA	€800,000	1.00%	15/9/2027	788,899	0.02%
Cellnex Telecom SA	€500,000	1.88%	26/6/2029	489,895	0.01%
Iberdrola Finanzas SA	€500,000	4.88%	Perpetual	534,201	0.01%
Iberdrola International BV	€500,000	1.87%	Perpetual	506,956	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Inmobiliaria Colonial Socimi SA	€200,000	2.00%	17/4/2026	204,760	0.00%
Red Electrica Financiaciones SA	€1,700,000	1.25%	13/3/2027	1,707,277	0.03%
Repsol International Finance BV	€500,000	4.25%	Perpetual	525,773	0.01%
Repsol International Finance BV	€500,000	0.25%	2/8/2027	485,424	0.01%
Santander Consumer Finance SA	€300,000	0.00%	23/2/2026	301,094	0.01%
Santander Holdings USA, Inc.	$150,000	4.40%	13/7/2027	148,242	0.00%
Santander Holdings USA, Inc.	$1,675,000	2.49%	6/1/2028	1,588,554	0.03%
Santander Holdings USA, Inc.	$125,000	6.57%	12/6/2029	129,118	0.00%
Santander Holdings USA, Inc.	$375,000	6.17%	9/1/2030	382,690	0.01%
Spain Government Bond	€14,692,000	0.00%	31/1/2026	14,859,471	0.28%
Spain Government Bond	€4,000,000	1.95%	30/4/2026	4,130,272	0.08%
Spain Government Bond	€3,761,000	2.80%	31/5/2026	3,923,173	0.08%
Spain Government Bond	€18,200,000	0.00%	31/1/2027	17,984,744	0.34%
Spain Government Bond	€8,512,000	2.50%	31/5/2027	8,850,008	0.17%
Spain Government Bond	€4,534,000	0.80%	30/7/2027	4,516,218	0.09%
Spain Government Bond	€2,000,000	1.45%	31/10/2027	2,020,450	0.04%
Spain Government Bond	€10,558,000	0.00%	31/1/2028	10,168,950	0.19%
Spain Government Bond	€3,600,000	1.40%	30/4/2028	3,612,238	0.07%
Spain Government Bond	€6,120,000	1.40%	30/7/2028	6,123,229	0.12%
Spain Government Bond	€4,400,000	5.15%	31/10/2028	5,001,813	0.10%
Spain Government Bond	€11,550,000	3.50%	31/5/2029	12,447,426	0.24%
Spain Government Bond	€16,000,000	0.80%	30/7/2029	15,347,972	0.29%
Telefonica Emisiones SA	£100,000	5.38%	2/2/2026	125,673	0.00%
Telefonica Emisiones SA	€500,000	1.46%	13/4/2026	510,367	0.01%
Telefonica Emisiones SA	$200,000	4.10%	8/3/2027	196,827	0.00%
Unicaja Banco SA	€300,000	5.13%	21/2/2029	327,606	0.01%
Werfen SA	€500,000	4.63%	6/6/2028	541,212	0.01%
				152,458,091	**2.90%**
Supranational 3.30% (31 December 2023: 3.52%)					
Africa Finance Corp.	$200,000	4.38%	17/4/2026	196,378	0.00%
African Development Bank	$300,000	0.88%	23/3/2026	287,324	0.01%
African Development Bank	£900,000	0.50%	22/6/2026	1,063,133	0.02%
African Development Bank	$1,200,000	0.88%	22/7/2026	1,137,329	0.02%
African Development Bank	$300,000	4.63%	4/1/2027	301,321	0.01%
African Development Bank	$400,000	4.13%	25/2/2027	397,867	0.01%
African Development Bank	€500,000	0.50%	22/3/2027	497,734	0.01%
African Development Bank	$725,000	4.38%	3/11/2027	725,198	0.01%
African Development Bank	$375,000	4.38%	14/3/2028	375,029	0.01%
African Development Bank	$450,000	3.50%	18/9/2029	431,681	0.01%
Arab Petroleum Investments Corp.	$400,000	1.46%	30/6/2025	392,490	0.01%
Arab Petroleum Investments Corp.	$200,000	1.48%	6/10/2026	188,458	0.00%
Asian Development Bank	$800,000	4.25%	9/1/2026	798,803	0.02%
Asian Development Bank	$500,000	0.50%	4/2/2026	479,544	0.01%
Asian Development Bank	$1,500,000	1.00%	14/4/2026	1,437,308	0.03%
Asian Development Bank	$750,000	4.88%	21/5/2026	755,092	0.01%
Asian Development Bank	CAD685,000	4.40%	13/7/2026	485,995	0.01%
Asian Development Bank	$867,000	2.63%	12/1/2027	837,988	0.02%
Asian Development Bank	$600,000	4.13%	12/1/2027	597,249	0.01%
Asian Development Bank	$1,125,000	1.50%	20/1/2027	1,062,432	0.02%
Asian Development Bank	$2,000,000	3.13%	20/8/2027	1,939,128	0.04%
Asian Development Bank	$600,000	3.75%	25/4/2028	588,747	0.01%
Asian Development Bank	CAD400,000	1.50%	4/5/2028	264,260	0.00%
Asian Development Bank	$2,775,000	4.50%	25/8/2028	2,786,891	0.05%
Asian Development Bank	$550,000	4.38%	6/3/2029	548,616	0.01%
Asian Development Bank	AUD3,000,000	3.10%	15/6/2029	1,769,128	0.03%
Asian Development Bank	$675,000	3.63%	28/8/2029	651,836	0.01%
Asian Infrastructure Investment Bank	$1,000,000	3.38%	29/6/2025	994,930	0.02%
Asian Infrastructure Investment Bank	$370,000	0.50%	27/1/2026	354,964	0.01%
Asian Infrastructure Investment Bank	$370,000	4.88%	14/9/2026	373,213	0.01%
Asian Infrastructure Investment Bank	£800,000	1.13%	15/9/2026	945,792	0.02%
Asian Infrastructure Investment Bank	$500,000	3.75%	14/9/2027	492,109	0.01%
Asian Infrastructure Investment Bank	$525,000	4.00%	18/1/2028	519,569	0.01%
Asian Infrastructure Investment Bank	€800,000	3.00%	14/2/2028	843,453	0.02%
Asian Infrastructure Investment Bank	AUD2,000,000	4.00%	17/5/2028	1,223,502	0.02%
Asian Infrastructure Investment Bank	$300,000	4.13%	18/1/2029	296,485	0.01%
Central American Bank for Economic Integration	$500,000	5.00%	9/2/2026	501,023	0.01%
Central American Bank for Economic Integration	$200,000	5.00%	25/1/2027	200,780	0.00%
Corp. Andina de Fomento	€270,000	0.25%	4/2/2026	272,180	0.01%
Corp. Andina de Fomento	$1,150,000	4.75%	1/4/2026	1,149,053	0.02%
Corp. Andina de Fomento	$150,000	2.25%	8/2/2027	142,669	0.00%
Corp. Andina de Fomento	$200,000	6.00%	26/4/2027	205,594	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Corp. Andina de Fomento	$50,000	4.13%	7/1/2028	49,233	0.00%
Corp. Andina de Fomento	€373,000	4.50%	7/3/2028	403,852	0.01%
Corp. Andina de Fomento	$800,000	5.00%	24/1/2029	804,023	0.02%
Corp. Andina de Fomento	£1,207,000	4.75%	16/4/2029	1,493,705	0.03%
Council Of Europe Development Bank	$250,000	3.75%	25/5/2026	247,746	0.00%
Council Of Europe Development Bank	$200,000	0.88%	22/9/2026	188,631	0.00%
Council Of Europe Development Bank	$124,000	4.63%	11/6/2027	124,815	0.00%
Council Of Europe Development Bank	$280,000	3.63%	26/1/2028	273,907	0.01%
Council Of Europe Development Bank	$100,000	4.13%	24/1/2029	98,725	0.00%
European Bank for Reconstruction & Development	$800,000	0.50%	28/1/2026	767,419	0.01%
European Bank for Reconstruction & Development	$675,000	4.38%	9/3/2028	675,109	0.01%
European Bank for Reconstruction & Development	$700,000	4.13%	25/1/2029	691,504	0.01%
European Financial Stability Facility	€2,000,000	0.40%	31/5/2026	2,018,153	0.04%
European Financial Stability Facility	€1,400,000	0.00%	20/7/2026	1,400,421	0.03%
European Financial Stability Facility	€1,357,000	2.75%	17/8/2026	1,415,063	0.03%
European Financial Stability Facility	€1,100,000	0.75%	3/5/2027	1,099,993	0.02%
European Financial Stability Facility	€2,800,000	2.38%	11/4/2028	2,899,562	0.06%
European Financial Stability Facility	€5,530,000	3.50%	11/4/2029	5,966,807	0.11%
European Financial Stability Facility	€1,979,000	2.63%	16/7/2029	2,061,856	0.04%
European Investment Bank	€2,500,000	0.00%	13/3/2026	2,521,277	0.05%
European Investment Bank	$1,036,000	0.38%	26/3/2026	986,976	0.02%
European Investment Bank	£1,500,000	1.00%	21/9/2026	1,770,949	0.03%
European Investment Bank	€1,000,000	0.10%	15/10/2026	998,128	0.02%
European Investment Bank	$1,500,000	0.75%	26/10/2026	1,407,632	0.03%
European Investment Bank	AUD300,000	1.80%	19/1/2027	177,236	0.00%
European Investment Bank	$475,000	1.38%	15/3/2027	445,719	0.01%
European Investment Bank	$800,000	4.38%	19/3/2027	800,519	0.02%
European Investment Bank	€6,600,000	0.38%	15/9/2027	6,500,959	0.12%
European Investment Bank	$500,000	3.25%	15/11/2027	485,533	0.01%
European Investment Bank	€4,000,000	5.63%	15/2/2028	4,535,941	0.09%
European Investment Bank	$1,000,000	3.88%	15/3/2028	985,989	0.02%
European Investment Bank	$750,000	4.50%	16/10/2028	753,650	0.01%
European Investment Bank	€3,500,000	3.00%	15/11/2028	3,705,939	0.07%
European Investment Bank	£2,884,000	4.00%	15/2/2029	3,426,161	0.07%
European Investment Bank	AUD1,500,000	4.25%	19/3/2029	928,641	0.02%
European Investment Bank	$3,000,000	4.75%	15/6/2029	3,036,523	0.06%
European Investment Bank	$1,050,000	3.75%	15/11/2029	1,017,716	0.02%
European Investment Bank	€3,666,000	2.25%	14/12/2029	3,763,367	0.07%
European Stability Mechanism	€500,000	0.00%	15/12/2026	495,382	0.01%
European Stability Mechanism	€2,000,000	0.75%	15/3/2027	2,003,083	0.04%
European Stability Mechanism	€2,500,000	1.00%	23/6/2027	2,507,287	0.05%
European Stability Mechanism	€1,229,000	2.38%	30/9/2027	1,274,795	0.02%
European Stability Mechanism	€1,551,000	2.63%	18/9/2029	1,617,102	0.03%
European Union	€2,373,000	0.00%	6/7/2026	2,377,192	0.05%
European Union	€11,959,966	2.75%	5/10/2026	12,498,224	0.24%
European Union	€2,440,952	2.00%	4/10/2027	2,509,450	0.05%
European Union	€3,501,000	2.88%	6/12/2027	3,683,138	0.07%
European Union	€2,280,000	0.00%	2/6/2028	2,181,299	0.04%
European Union	€6,183,942	3.13%	5/12/2028	6,569,305	0.12%
European Union	€5,292,000	2.88%	5/10/2029	5,573,723	0.11%
Inter-American Development Bank	$1,000,000	0.88%	20/4/2026	956,338	0.02%
Inter-American Development Bank	$550,000	4.50%	15/5/2026	550,899	0.01%
Inter-American Development Bank	$211,000	2.00%	2/6/2026	204,200	0.00%
Inter-American Development Bank	$240,000	2.00%	23/7/2026	231,593	0.00%
Inter-American Development Bank	$800,000	1.50%	13/1/2027	755,715	0.01%
Inter-American Development Bank	$440,000	4.38%	1/2/2027	440,015	0.01%
Inter-American Development Bank	$1,000,000	2.38%	7/7/2027	952,936	0.02%
Inter-American Development Bank	$1,000,000	0.63%	16/9/2027	905,747	0.02%
Inter-American Development Bank	$920,000	4.00%	12/1/2028	910,542	0.02%
Inter-American Development Bank	$1,000,000	1.13%	20/7/2028	894,551	0.02%
Inter-American Development Bank	$1,000,000	4.13%	15/2/2029	988,231	0.02%
Inter-American Development Bank	CAD1,350,000	4.60%	1/3/2029	993,128	0.02%
Inter-American Investment Corp.	$50,000	3.63%	17/2/2027	49,184	0.00%
Inter-American Investment Corp.	$225,000	4.13%	15/2/2028	222,923	0.00%
Inter-American Investment Corp.	$300,000	4.75%	19/9/2028	302,949	0.01%
Inter-American Investment Corp.	$200,000	4.25%	14/2/2029	197,733	0.00%
International Bank for Reconstruction & Development	CAD600,000	0.63%	14/1/2026	407,144	0.01%
International Bank for Reconstruction & Development	$275,000	4.75%	10/4/2026	276,245	0.01%
International Bank for Reconstruction & Development	$2,836,000	0.88%	15/7/2026	2,691,709	0.05%
International Bank for Reconstruction & Development	$171,000	4.00%	27/8/2026	170,141	0.00%
International Bank for Reconstruction & Development	NZD1,000,000	2.88%	30/11/2026	552,714	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
International Bank for Reconstruction & Development	CAD200,000	1.80%	19/1/2027	135,765	0.00%
International Bank for Reconstruction & Development	$750,000	3.13%	15/6/2027	728,928	0.01%
International Bank for Reconstruction & Development	NZD1,400,000	4.25%	29/7/2027	796,426	0.02%
International Bank for Reconstruction & Development	$1,000,000	0.75%	24/11/2027	903,068	0.02%
International Bank for Reconstruction & Development	AUD1,500,000	4.40%	13/1/2028	934,567	0.02%
International Bank for Reconstruction & Development	$1,000,000	1.38%	20/4/2028	909,274	0.02%
International Bank for Reconstruction & Development	$2,000,000	4.50%	26/6/2028	1,985,480	0.04%
International Bank for Reconstruction & Development	$1,025,000	3.50%	12/7/2028	996,390	0.02%
International Bank for Reconstruction & Development	£2,700,000	0.63%	14/7/2028	2,963,346	0.06%
International Bank for Reconstruction & Development	$950,000	4.63%	1/8/2028	958,243	0.02%
International Bank for Reconstruction & Development	£1,278,000	3.88%	2/10/2028	1,569,731	0.03%
International Bank for Reconstruction & Development	CAD165,000	3.50%	12/1/2029	116,451	0.00%
International Bank for Reconstruction & Development	$597,000	3.88%	16/10/2029	582,122	0.01%
International Development Association	$200,000	0.88%	28/4/2026	190,978	0.00%
International Development Association	$425,000	4.88%	1/11/2028	431,983	0.01%
International Development Association	$633,000	4.38%	11/6/2029	629,689	0.01%
International Development Association	$1,500,000	4.38%	27/11/2029	1,490,170	0.03%
International Finance Corp.	AUD1,000,000	3.20%	22/7/2026	610,024	0.01%
International Finance Corp.	CAD125,000	4.50%	21/8/2026	88,951	0.00%
International Finance Corp.	£500,000	0.88%	15/9/2026	588,120	0.01%
International Finance Corp.	AUD2,800,000	4.40%	15/12/2026	1,741,404	0.03%
International Finance Corp.	$1,200,000	4.38%	15/1/2027	1,199,860	0.02%
International Finance Corp.	CAD300,000	1.85%	28/1/2027	203,827	0.00%
International Finance Corp.	$200,000	4.50%	13/7/2028	201,077	0.00%
International Finance Corp.	$400,000	4.25%	2/7/2029	396,694	0.01%
International Finance Facility for Immunisation Co.	$275,000	4.13%	29/10/2027	272,670	0.01%
Isdb Trust Services No 2 Sarl	$1,000,000	4.60%	14/3/2028	1,000,749	0.02%
Isdb Trust Services NO 2 Sarl	$800,000	1.26%	31/3/2026	767,526	0.01%
Isdb Trust Services NO 2 Sarl	$200,000	3.21%	28/4/2027	194,002	0.00%
Isdb Trust Services NO 2 Sarl	$200,000	4.75%	27/10/2027	200,724	0.00%
New Development Bank	$1,000,000	5.13%	26/4/2026	998,695	0.02%
Nordic Investment Bank	$200,000	0.50%	21/1/2026	191,824	0.00%
Nordic Investment Bank	$200,000	3.38%	8/9/2027	194,947	0.00%
Nordic Investment Bank	$625,000	4.38%	14/3/2028	624,711	0.01%
Nordic Investment Bank	$250,000	4.25%	28/2/2029	248,028	0.00%
				173,432,715	**3.30%**
Sweden 1.14% (31 December 2023: 1.43%)					
Akelius Residential Property Financing BV	€400,000	1.00%	17/1/2028	384,355	0.01%
Danske Hypotek AB	SEK16,000,000	3.50%	15/12/2027	1,480,560	0.03%
EQT AB	€200,000	2.38%	6/4/2028	202,764	0.00%
Essity Capital BV	€320,000	3.00%	21/9/2026	332,459	0.01%
Fastighets AB Balder	€100,000	1.25%	28/1/2028	96,535	0.00%
Heimstaden Bostad Treasury BV	€600,000	1.00%	13/4/2028	566,897	0.01%
Heimstaden Bostad Treasury BV	€500,000	1.38%	24/7/2028	475,763	0.01%
Kommuninvest I Sverige AB	$300,000	2.75%	1/3/2025	299,106	0.01%
Kommuninvest I Sverige AB	SEK10,000,000	0.38%	10/6/2026	878,316	0.02%
Kommuninvest I Sverige AB	$225,000	4.13%	1/7/2026	224,074	0.00%
Kommuninvest I Sverige AB	$1,200,000	4.50%	30/9/2026	1,201,616	0.02%
Kommuninvest I Sverige AB	€1,700,000	2.75%	12/2/2027	1,774,119	0.03%
Kommuninvest I Sverige AB	SEK15,000,000	0.50%	15/6/2027	1,292,762	0.02%
Kommuninvest I Sverige AB	$250,000	3.50%	25/8/2027	244,415	0.00%
Kommuninvest I Sverige AB	SEK40,000,000	0.75%	12/5/2028	3,402,656	0.07%
Kommuninvest I Sverige AB	$200,000	4.63%	29/9/2028	201,641	0.00%
Lansforsakringar Bank AB	€500,000	0.05%	15/4/2026	500,437	0.01%
Lansforsakringar Hypotek AB	SEK20,000,000	1.00%	15/9/2027	1,732,897	0.03%
Loomis AB	€200,000	3.63%	10/9/2029	208,491	0.00%
Nordea Hypotek AB	SEK10,000,000	0.50%	16/9/2026	874,681	0.02%
Nordea Hypotek AB	SEK42,000,000	1.00%	16/6/2027	3,656,240	0.07%
Nordea Hypotek AB	SEK20,000,000	3.50%	20/9/2028	1,853,883	0.04%
Sagax AB	€200,000	1.13%	30/1/2027	198,639	0.00%
Skandinaviska Enskilda Banken AB	$300,000	1.20%	9/9/2026	283,602	0.01%
Skandinaviska Enskilda Banken AB	SEK10,000,000	0.50%	16/12/2026	869,954	0.02%
Skandinaviska Enskilda Banken AB	€1,000,000	0.75%	9/8/2027	980,260	0.02%
Skandinaviska Enskilda Banken AB	€800,000	3.75%	7/2/2028	847,044	0.02%
Skandinaviska Enskilda Banken AB	€517,000	3.25%	4/5/2028	546,623	0.01%
Skandinaviska Enskilda Banken AB	€300,000	3.88%	9/5/2028	321,295	0.01%
Skandinaviska Enskilda Banken AB	$200,000	5.38%	5/3/2029	201,741	0.00%
Stadshypotek AB	€2,100,000	0.38%	13/3/2026	2,121,964	0.04%
Stadshypotek AB	SEK28,000,000	0.50%	1/6/2026	2,464,265	0.05%
Stadshypotek AB	SEK46,000,000	2.50%	1/12/2027	4,142,304	0.08%
Stadshypotek AB	SEK30,000,000	4.00%	2/5/2029	2,836,895	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Svensk Exportkredit AB	$250,000	4.38%	13/2/2026	249,434	0.01%
Svensk Exportkredit AB	$200,000	4.88%	14/9/2026	201,349	0.00%
Svensk Exportkredit AB	$1,000,000	2.25%	22/3/2027	953,309	0.02%
Svensk Exportkredit AB	€1,000,000	2.00%	30/6/2027	1,023,967	0.02%
Svensk Exportkredit AB	$325,000	3.75%	13/9/2027	319,470	0.01%
Svensk Exportkredit AB	$250,000	4.13%	14/6/2028	247,497	0.00%
Svensk Exportkredit AB	$200,000	4.25%	1/2/2029	197,598	0.00%
Svenska Handelsbanken AB	€300,000	3.75%	5/5/2026	314,864	0.01%
Svenska Handelsbanken AB	$400,000	3.95%	10/6/2027	394,385	0.01%
Svenska Handelsbanken AB	€1,000,000	3.38%	17/2/2028	1,054,718	0.02%
Svenska Handelsbanken AB	AUD500,000	5.00%	2/3/2028	312,018	0.01%
Svenska Handelsbanken AB	$500,000	5.50%	15/6/2028	505,952	0.01%
Swedbank AB	$250,000	5.47%	15/6/2026	252,915	0.01%
Swedbank AB	€200,000	0.25%	2/11/2026	198,558	0.00%
Swedbank AB	€320,000	0.30%	20/5/2027	319,711	0.01%
Swedbank AB	€500,000	2.10%	25/5/2027	511,191	0.01%
Swedbank AB	$200,000	5.34%	20/9/2027	201,701	0.00%
Swedbank AB	€1,200,000	4.25%	11/7/2028	1,294,637	0.02%
Swedbank AB	€1,000,000	4.13%	13/11/2028	1,085,743	0.02%
Swedbank AB	$200,000	5.41%	14/3/2029	201,446	0.00%
Swedbank AB	$250,000	5.00%	20/11/2029	249,220	0.01%
Swedbank AB	€200,000	3.63%	23/8/2032	208,769	0.00%
Swedbank AB	£700,000	7.27%	15/11/2032	916,224	0.02%
Swedbank Hypotek AB	SEK14,000,000	1.00%	18/3/2026	1,244,746	0.02%
Swedbank Hypotek AB	SEK33,700,000	3.00%	28/3/2029	3,065,886	0.06%
Sweden Government Bond	SEK15,000,000	1.00%	12/11/2026	1,331,484	0.03%
Sweden Government Bond	SEK40,000,000	0.75%	12/5/2028	3,463,772	0.07%
Sweden Government International Bond	$200,000	4.38%	30/1/2026	199,587	0.00%
Telia Co. AB	€200,000	4.63%	21/12/2082	212,278	0.00%
Vattenfall AB	€189,000	3.75%	18/10/2026	199,204	0.00%
Volvo Treasury AB	€1,000,000	3.13%	26/8/2029	1,037,206	0.02%
				59,668,092	**1.14%**
Switzerland 1.00% (31 December 2023: 1.09%)					
ABB Finance BV	€119,000	3.25%	16/1/2027	125,011	0.00%
Adecco Group AG	CHF500,000	2.38%	17/11/2027	574,854	0.01%
Alcon Finance Corp.	$200,000	3.00%	23/9/2029	183,254	0.00%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	€400,000	3.50%	1/10/2046	417,263	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	€1,000,000	2.75%	19/2/2049	1,007,944	0.02%
Canton of Zurich	CHF1,800,000	1.45%	14/12/2029	2,089,645	0.04%
Cloverie plc for Zurich Insurance Co., Ltd.	$225,000	5.63%	24/6/2046	225,295	0.00%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG	€100,000	3.38%	29/9/2047	102,935	0.00%
Glencore Funding LLC	$175,000	4.88%	12/3/2029	173,559	0.00%
Holcim Finance Luxembourg SA	€200,000	0.50%	29/11/2026	198,934	0.00%
Holcim Finance Luxembourg SA	€1,000,000	0.13%	19/7/2027	969,608	0.02%
Lunar Funding V for Swisscom AG	€300,000	1.13%	12/10/2026	303,554	0.01%
Nestle Finance International Ltd.	€500,000	0.88%	29/3/2027	500,725	0.01%
Novartis AG	CHF450,000	0.63%	13/11/2029	497,669	0.01%
Novartis Capital Corp.	$1,003,000	3.10%	17/5/2027	972,467	0.02%
Novartis Capital Corp.	$200,000	3.80%	18/9/2029	192,620	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF3,000,000	0.25%	18/1/2027	3,300,788	0.06%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,200,000	0.50%	5/5/2028	2,429,662	0.05%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF4,500,000	0.00%	27/1/2027	4,926,317	0.09%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF2,000,000	0.00%	21/6/2028	2,170,519	0.04%
Richemont International Holding SA	€600,000	1.00%	26/3/2026	609,752	0.01%
Swiss Confederation Government Bond	CHF3,700,000	1.25%	28/5/2026	4,153,370	0.08%
Swiss Confederation Government Bond	CHF4,581,000	0.50%	27/5/2030	5,152,375	0.10%
Swisscom Finance BV	€460,000	3.50%	29/5/2026	482,317	0.01%
Swisscom Finance BV	€1,000,000	3.50%	29/8/2028	1,062,792	0.02%
Tyco Electronics Group SA	$100,000	4.50%	13/2/2026	99,998	0.00%
UBS AG	€500,000	0.25%	5/1/2026	504,948	0.01%
UBS AG	£300,000	7.75%	10/3/2026	387,055	0.01%
UBS AG	€300,000	0.01%	31/3/2026	300,255	0.01%
UBS AG	$300,000	1.25%	7/8/2026	283,983	0.01%
UBS AG	€400,000	5.50%	20/8/2026	431,324	0.01%
UBS AG	$250,000	5.00%	9/7/2027	251,421	0.00%
UBS AG	$475,000	7.50%	15/2/2028	508,608	0.01%
UBS AG	$425,000	5.65%	11/9/2028	434,613	0.01%
UBS AG	AUD900,000	5.81%	24/11/2028	579,145	0.01%
UBS Group AG	$400,000	4.13%	15/4/2026	396,102	0.01%
UBS Group AG	$550,000	2.19%	5/6/2026	543,364	0.01%
UBS Group AG	$400,000	5.71%	12/1/2027	402,673	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
UBS Group AG	$500,000	1.36%	30/1/2027	480,747	0.01%
UBS Group AG	$400,000	1.31%	2/2/2027	384,448	0.01%
UBS Group AG	€400,000	1.00%	24/6/2027	402,821	0.01%
UBS Group AG	$500,000	4.70%	5/8/2027	497,606	0.01%
UBS Group AG	$630,000	1.49%	10/8/2027	595,780	0.01%
UBS Group AG	£200,000	7.00%	30/9/2027	257,812	0.00%
UBS Group AG	$400,000	4.28%	9/1/2028	390,713	0.01%
UBS Group AG	€300,000	0.65%	14/1/2028	296,357	0.01%
UBS Group AG	$400,000	4.25%	23/3/2028	388,639	0.01%
UBS Group AG	$200,000	4.75%	12/5/2028	198,507	0.00%
UBS Group AG	£1,100,000	2.25%	9/6/2028	1,285,057	0.02%
UBS Group AG	$500,000	6.44%	11/8/2028	516,602	0.01%
UBS Group AG	$450,000	3.87%	12/1/2029	433,208	0.01%
UBS Group AG	€1,400,000	7.75%	1/3/2029	1,651,077	0.03%
UBS Group AG	€600,000	0.65%	10/9/2029	554,542	0.01%
UBS Group AG	$500,000	6.25%	22/9/2029	517,613	0.01%
UBS Group AG	$350,000	5.43%	8/2/2030	352,179	0.01%
UBS Group AG	€1,300,000	3.13%	15/6/2030	1,348,395	0.03%
UBS Group AG	$200,000	3.13%	13/8/2030	182,575	0.00%
UBS Switzerland AG	€3,396,000	3.30%	5/3/2029	3,607,696	0.07%
				52,289,092	**1.00%**
Taiwan 0.02% (31 December 2023: 0.03%)					
TSMC Arizona Corp.	$200,000	1.75%	25/10/2026	189,667	0.00%
TSMC Arizona Corp.	$200,000	3.88%	22/4/2027	196,454	0.00%
TSMC Global Ltd.	$400,000	1.25%	23/4/2026	382,159	0.01%
TSMC Global Ltd.	$200,000	4.38%	22/7/2027	198,493	0.01%
TSMC Global Ltd.	$200,000	1.75%	23/4/2028	180,849	0.00%
				1,147,622	**0.02%**
Tanzania 0.00% (31 December 2023: 0.00%)					
AngloGold Ashanti Holdings plc	$200,000	3.38%	1/11/2028	183,826	0.00%
				183,826	**0.00%**
Thailand 0.38% (31 December 2023: 0.30%)					
Bangkok Bank PCL	$200,000	4.30%	15/6/2027	197,461	0.00%
Bangkok Bank PCL	$200,000	5.30%	21/9/2028	200,821	0.00%
Kasikornbank PCL	$200,000	5.46%	7/3/2028	201,652	0.00%
Muang Thai Life Assurance PCL	$200,000	3.55%	27/1/2037	192,456	0.00%
Thailand Government Bond	THB107,000,000	2.35%	17/6/2026	3,153,676	0.06%
Thailand Government Bond	THB20,000,000	6.15%	7/7/2026	623,091	0.01%
Thailand Government Bond	THB50,000,000	2.13%	17/12/2026	1,469,864	0.03%
Thailand Government Bond	THB35,000,000	2.25%	17/3/2027	1,032,133	0.02%
Thailand Government Bond	THB83,000,000	1.00%	17/6/2027	2,375,786	0.05%
Thailand Government Bond	THB30,000,000	2.40%	17/11/2027	889,557	0.02%
Thailand Government Bond	THB132,130,000	2.65%	17/6/2028	3,952,872	0.08%
Thailand Government Bond	THB110,000,000	2.40%	17/3/2029	3,268,927	0.06%
Thailand Government Bond	THB77,100,000	2.50%	17/11/2029	2,305,612	0.05%
Thaioil Treasury Center Co., Ltd.	$200,000	4.63%	20/11/2028	192,174	0.00%
				20,056,082	**0.38%**
United Arab Emirates 0.25% (31 December 2023: 0.21%)					
Abu Dhabi Commercial Bank PJSC	$200,000	8.00%	Perpetual	213,305	0.01%
Abu Dhabi Commercial Bank PJSC	$200,000	3.50%	31/3/2027	193,202	0.00%
Abu Dhabi Commercial Bank PJSC	$200,000	4.50%	14/9/2027	197,564	0.00%
Abu Dhabi Developmental Holding Co. PJSC	$200,000	5.38%	8/5/2029	201,696	0.01%
Abu Dhabi Government International Bond	$400,000	3.13%	3/5/2026	391,082	0.01%
Abu Dhabi Government International Bond	$725,000	3.13%	11/10/2027	694,351	0.01%
Abu Dhabi Government International Bond	$575,000	1.63%	2/6/2028	516,702	0.01%
Abu Dhabi Government International Bond	$500,000	4.88%	30/4/2029	499,877	0.01%
Abu Dhabi Government International Bond	$400,000	2.50%	30/9/2029	360,313	0.01%
Abu Dhabi National Energy Co. PJSC	$250,000	4.38%	22/6/2026	248,197	0.01%
Abu Dhabi National Energy Co. PJSC	$200,000	4.38%	24/1/2029	195,598	0.00%
BOS Funding Ltd.	$200,000	7.00%	14/3/2028	206,132	0.01%
BOS Funding Ltd.	$200,000	5.25%	12/9/2029	194,593	0.00%
Commercial Bank of Dubai PSC	$200,000	4.86%	10/10/2029	197,281	0.00%
DAE Funding LLC	$200,000	3.38%	20/3/2028	186,880	0.00%
DAE Sukuk Difc Ltd.	$200,000	3.75%	15/2/2026	196,068	0.00%
DIB Sukuk Ltd.	$200,000	2.95%	16/1/2026	195,256	0.00%
DIB Sukuk Ltd.	$300,000	1.96%	22/6/2026	285,805	0.01%
DIB Sukuk Ltd.	$400,000	5.49%	30/11/2027	404,422	0.01%
DIB Sukuk Ltd.	$200,000	5.24%	4/3/2029	200,602	0.00%
DP World Crescent Ltd.	$300,000	4.85%	26/9/2028	295,889	0.01%
DP World Crescent Ltd.	$200,000	3.88%	18/7/2029	188,604	0.00%
EI Sukuk Co., Ltd.	$200,000	2.08%	2/11/2026	189,258	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
EI Sukuk Co., Ltd.	$200,000	5.43%	28/5/2029	203,264	0.01%
Emaar Sukuk Ltd.	$200,000	3.64%	15/9/2026	194,678	0.00%
Emirates Development Bank PJSC	$200,000	1.64%	15/6/2026	189,967	0.00%
Emirates NBD Bank PJSC	$200,000	4.25%	Perpetual	191,236	0.00%
Emirates NBD Bank PJSC	$225,000	1.64%	13/1/2026	216,978	0.01%
Emirates NBD Bank PJSC	$200,000	5.63%	21/10/2027	203,447	0.01%
Emirates NBD Bank PJSC	$200,000	5.14%	26/11/2029	200,823	0.00%
Emirates Telecommunications Group Co. PJSC	€500,000	2.75%	18/6/2026	516,393	0.01%
Esic Sukuk Ltd.	$200,000	5.83%	14/2/2029	202,554	0.01%
Fab Sukuk Co., Ltd.	$400,000	4.78%	23/1/2029	397,393	0.01%
First Abu Dhabi Bank PJSC	$200,000	4.50%	Perpetual	196,136	0.00%
First Abu Dhabi Bank PJSC	€500,000	1.63%	7/4/2027	501,540	0.01%
First Abu Dhabi Bank PJSC	$200,000	5.13%	13/10/2027	201,486	0.00%
First Abu Dhabi Bank PJSC	$300,000	4.77%	6/6/2028	298,040	0.01%
First Abu Dhabi Bank PJSC	$200,000	5.00%	28/2/2029	199,840	0.00%
First Abu Dhabi Bank PJSC	$200,000	6.32%	4/4/2034	204,844	0.01%
Galaxy Pipeline Assets Bidco Ltd.	$108,536	1.75%	30/9/2027	102,958	0.00%
MAF Sukuk Ltd.	$200,000	4.64%	14/5/2029	195,613	0.00%
Masdar Abu Dhabi Future Energy Co.	$200,000	4.88%	25/7/2029	197,733	0.00%
Mashreqbank PSC	$200,000	7.88%	24/2/2033	212,020	0.01%
MDGH GMTN RSC Ltd.	$200,000	2.50%	21/5/2026	193,240	0.00%
MDGH GMTN RSC Ltd.	$400,000	4.50%	7/11/2028	394,204	0.01%
MDGH GMTN RSC Ltd.	$200,000	3.75%	19/4/2029	190,539	0.00%
MDGH GMTN RSC Ltd.	$200,000	2.88%	7/11/2029	181,418	0.00%
National Bank of Ras Al-Khaimah PSC	$200,000	5.38%	25/7/2029	201,907	0.01%
National Central Cooling Co. PJSC	$200,000	2.50%	21/10/2027	185,326	0.00%
NBK Tier 1 Ltd.	$200,000	3.63%	Perpetual	189,616	0.00%
SIB Sukuk Co. III Ltd.	$200,000	5.25%	3/7/2029	202,282	0.01%
				13,018,152	**0.25%**
United Kingdom 3.80% (31 December 2023: 3.81%)					
abrdn plc	$200,000	4.25%	30/6/2028	189,678	0.00%
Affinity Water Finance 2004 plc	£1,200,000	5.88%	13/7/2026	1,500,524	0.03%
Anglian Water Services Financing plc	£400,000	4.50%	22/2/2026	496,222	0.01%
Ashtead Capital, Inc.	$200,000	1.50%	12/8/2026	188,947	0.00%
Ashtead Capital, Inc.	$200,000	4.00%	1/5/2028	192,307	0.00%
Assura Financing plc	£100,000	3.00%	19/7/2028	116,506	0.00%
Astrazeneca Finance LLC	$1,000,000	1.20%	28/5/2026	956,093	0.02%
Astrazeneca Finance LLC	$275,000	4.80%	26/2/2027	276,613	0.01%
Astrazeneca Finance LLC	$225,000	4.88%	3/3/2028	226,316	0.01%
Astrazeneca Finance LLC	$800,000	1.75%	28/5/2028	725,434	0.01%
Astrazeneca Finance LLC	$275,000	4.85%	26/2/2029	275,651	0.01%
AstraZeneca plc	$289,000	0.70%	8/4/2026	275,739	0.01%
AstraZeneca plc	$150,000	3.13%	12/6/2027	145,277	0.00%
AstraZeneca plc	$200,000	4.00%	17/1/2029	194,597	0.00%
BAE Systems plc	$400,000	5.00%	26/3/2027	401,534	0.01%
BAE Systems plc	$900,000	5.13%	26/3/2029	901,455	0.02%
Barclays plc	$700,000	2.85%	7/5/2026	694,700	0.01%
Barclays plc	$627,000	5.20%	12/5/2026	627,217	0.01%
Barclays plc	$400,000	7.33%	2/11/2026	407,215	0.01%
Barclays plc	$400,000	5.83%	9/5/2027	404,244	0.01%
Barclays plc	$650,000	2.28%	24/11/2027	617,981	0.01%
Barclays plc	€240,000	0.88%	28/1/2028	238,084	0.01%
Barclays plc	$250,000	5.67%	12/3/2028	252,962	0.01%
Barclays plc	$400,000	4.84%	9/5/2028	392,820	0.01%
Barclays plc	$600,000	5.50%	9/8/2028	606,349	0.01%
Barclays plc	$89,000	4.84%	10/9/2028	88,423	0.00%
Barclays plc	$600,000	7.39%	2/11/2028	635,669	0.01%
Barclays plc	$500,000	4.97%	16/5/2029	495,454	0.01%
Barclays plc	€500,000	0.58%	9/8/2029	472,539	0.01%
Barclays plc	$200,000	6.49%	13/9/2029	208,052	0.00%
Barclays plc	£1,152,000	7.09%	6/11/2029	1,524,722	0.03%
Barclays plc	$400,000	5.69%	12/3/2030	404,010	0.01%
Barclays plc	$300,000	5.09%	20/6/2030	292,170	0.01%
Barclays plc	€500,000	4.92%	8/8/2030	553,193	0.01%
Barclays plc	$854,000	4.94%	10/9/2030	836,893	0.02%
Barclays plc	€300,000	1.13%	22/3/2031	302,626	0.01%
Barclays plc	£400,000	8.41%	14/11/2032	536,216	0.01%
BAT Capital Corp.	$400,000	3.22%	6/9/2026	389,803	0.01%
BAT Capital Corp.	$200,000	4.70%	2/4/2027	199,178	0.00%
BAT Capital Corp.	$447,000	3.56%	15/8/2027	432,517	0.01%
BAT Capital Corp.	$400,000	2.26%	25/3/2028	367,582	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BAT Capital Corp.	$125,000	3.46%	6/9/2029	116,403	0.00%
BAT International Finance plc	$1,009,000	1.67%	25/3/2026	971,163	0.02%
BAT International Finance plc	€167,000	1.25%	13/3/2027	167,807	0.00%
BAT International Finance plc	$300,000	4.45%	16/3/2028	295,050	0.01%
BAT International Finance plc	$400,000	5.93%	2/2/2029	411,901	0.01%
BP Capital Markets plc	€400,000	2.21%	25/9/2026	411,518	0.01%
BP Capital Markets plc	€600,000	2.52%	7/4/2028	615,075	0.01%
BP Capital Markets plc	€800,000	1.59%	3/7/2028	793,731	0.02%
British Telecommunications plc	€700,000	1.50%	23/6/2027	704,105	0.01%
BUPA Finance plc	£100,000	5.00%	8/12/2026	124,636	0.00%
CK Hutchison Group Telecom Finance SA	€500,000	0.75%	17/4/2026	503,313	0.01%
CK Hutchison International 16 Ltd.	$200,000	2.75%	3/10/2026	193,289	0.00%
CK Hutchison International 21 Ltd.	$675,000	1.50%	15/4/2026	647,560	0.01%
CK Hutchison International 23 Ltd.	$200,000	4.75%	21/4/2028	198,741	0.00%
CK Hutchison International 24 Ltd.	$225,000	5.38%	26/4/2029	228,306	0.01%
Clydesdale Bank plc	€1,600,000	2.50%	22/6/2027	1,650,485	0.03%
Clydesdale Bank plc	€211,000	3.75%	22/8/2028	226,512	0.01%
CNH Industrial Finance Europe SA	€200,000	1.75%	25/3/2027	202,204	0.00%
Coca-Cola Europacific Partners plc	€2,100,000	1.50%	8/11/2027	2,113,552	0.04%
Coventry Building Society	£300,000	7.00%	7/11/2027	387,708	0.01%
Diageo Capital plc	$200,000	5.30%	24/10/2027	203,485	0.00%
Diageo Capital plc	$200,000	3.88%	18/5/2028	194,733	0.00%
Diageo Capital plc	$200,000	2.38%	24/10/2029	179,167	0.00%
Diageo Finance plc	€500,000	2.38%	20/5/2026	516,786	0.01%
Diageo Finance plc	£300,000	1.75%	12/10/2026	358,027	0.01%
DS Smith plc	€200,000	0.88%	12/9/2026	200,281	0.00%
Gatwick Funding Ltd.	£300,000	6.13%	2/3/2026	380,772	0.01%
GlaxoSmithKline Capital plc	£800,000	1.25%	12/10/2028	891,492	0.02%
GlaxoSmithKline Capital plc	$325,000	3.38%	1/6/2029	307,377	0.01%
GlaxoSmithKline Capital, Inc.	$375,000	3.88%	15/5/2028	365,702	0.01%
GSK Capital BV	€248,000	3.00%	28/11/2027	259,153	0.01%
Haleon Netherlands Capital BV	€400,000	1.25%	29/3/2026	407,649	0.01%
Heathrow Funding Ltd.	£100,000	6.75%	3/12/2026	129,109	0.00%
Heathrow Funding Ltd.	CAD200,000	2.69%	13/10/2027	135,794	0.00%
Heathrow Funding Ltd.	£700,000	2.63%	16/3/2028	804,905	0.02%
HSBC Holdings plc	$600,000	4.30%	8/3/2026	596,954	0.01%
HSBC Holdings plc	¥100,000,000	1.21%	25/9/2026	634,869	0.01%
HSBC Holdings plc	$750,000	1.59%	24/5/2027	715,759	0.01%
HSBC Holdings plc	£300,000	1.75%	24/7/2027	356,981	0.01%
HSBC Holdings plc	$500,000	5.89%	14/8/2027	507,059	0.01%
HSBC Holdings plc	€1,000,000	4.75%	10/3/2028	1,072,399	0.02%
HSBC Holdings plc	$530,000	4.04%	13/3/2028	518,610	0.01%
HSBC Holdings plc	$500,000	5.60%	17/5/2028	505,255	0.01%
HSBC Holdings plc	$600,000	4.76%	9/6/2028	595,629	0.01%
HSBC Holdings plc	$400,000	5.21%	11/8/2028	401,333	0.01%
HSBC Holdings plc	£500,000	6.75%	11/9/2028	653,569	0.01%
HSBC Holdings plc	$800,000	2.01%	22/9/2028	737,080	0.01%
HSBC Holdings plc	$475,000	7.39%	3/11/2028	503,322	0.01%
HSBC Holdings plc	$200,000	5.13%	19/11/2028	199,918	0.00%
HSBC Holdings plc	$500,000	6.16%	9/3/2029	513,528	0.01%
HSBC Holdings plc	$600,000	4.58%	19/6/2029	588,036	0.01%
HSBC Holdings plc	$1,100,000	2.21%	17/8/2029	988,253	0.02%
HSBC Holdings plc	$400,000	5.55%	4/3/2030	402,792	0.01%
HSBC Holdings plc	$700,000	3.97%	22/5/2030	661,111	0.01%
HSBC Holdings plc	€1,462,000	3.45%	25/9/2030	1,522,985	0.03%
HSBC Holdings plc	$200,000	5.29%	19/11/2030	198,577	0.00%
HSBC Holdings plc	€800,000	6.36%	16/11/2032	891,135	0.02%
Imperial Brands Finance plc	$400,000	6.13%	27/7/2027	410,634	0.01%
Imperial Brands Finance plc	$200,000	5.50%	1/2/2030	201,890	0.00%
Informa plc	£100,000	3.13%	5/7/2026	121,603	0.00%
Informa plc	€900,000	3.00%	23/10/2027	934,149	0.02%
Intermediate Capital Group plc	€100,000	1.63%	17/2/2027	99,594	0.00%
International Distribution Services plc	€500,000	5.25%	14/9/2028	546,246	0.01%
Investec plc	£200,000	1.88%	16/7/2028	228,409	0.01%
Leeds Building Society	£350,000	1.50%	16/3/2027	420,577	0.01%
Legal & General Group plc	$200,000	5.25%	21/3/2047	198,088	0.00%
Lloyds Banking Group plc	$800,000	5.99%	7/8/2027	811,832	0.02%
Lloyds Banking Group plc	€700,000	1.50%	12/9/2027	698,969	0.01%
Lloyds Banking Group plc	$950,000	3.75%	18/3/2028	924,422	0.02%
Lloyds Banking Group plc	$200,000	5.09%	26/11/2028	200,250	0.00%
Lloyds Banking Group plc	$900,000	5.87%	6/3/2029	916,996	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Lloyds Banking Group plc	AUD500,000	7.09%	31/8/2033	324,436	0.01%
Logicor 2019-1 UK plc	£200,000	1.88%	17/11/2026	237,239	0.01%
London & Quadrant Housing Trust	£300,000	2.63%	5/5/2026	364,400	0.01%
London Stock Exchange Group plc	€400,000	1.75%	6/12/2027	402,821	0.01%
Lseg Netherlands BV	€150,000	2.75%	20/9/2027	155,156	0.00%
Macquarie Airfinance Holdings Ltd.	$175,000	6.40%	26/3/2029	180,204	0.00%
Marex Group plc	$100,000	6.40%	4/11/2029	100,971	0.00%
Motability Operations Group plc	€400,000	0.38%	3/1/2026	405,007	0.01%
Motability Operations Group plc	£800,000	4.38%	8/2/2027	993,564	0.02%
Narragansett Electric Co.	$165,000	3.92%	1/8/2028	158,887	0.00%
National Grid Electricity Distribution plc	£300,000	3.50%	16/10/2026	366,635	0.01%
National Grid Electricity Transmission plc	CAD555,000	2.30%	22/6/2029	363,087	0.01%
National Grid plc	€1,300,000	2.18%	30/6/2026	1,335,800	0.03%
National Grid plc	€400,000	0.16%	20/1/2028	381,091	0.01%
National Grid plc	$100,000	5.60%	12/6/2028	101,956	0.00%
National Grid plc	€1,000,000	3.88%	16/1/2029	1,067,349	0.02%
Nationwide Building Society	$550,000	1.50%	13/10/2026	520,441	0.01%
Nationwide Building Society	€694,000	4.50%	1/11/2026	741,118	0.01%
Nationwide Building Society	$600,000	5.26%	10/11/2026	606,879	0.01%
Nationwide Building Society	€500,000	2.00%	28/4/2027	509,204	0.01%
Nationwide Building Society	£200,000	6.18%	7/12/2027	256,045	0.01%
Nationwide Building Society	$200,000	2.97%	16/2/2028	191,177	0.00%
Nationwide Building Society	$200,000	4.30%	8/3/2029	194,289	0.00%
Nationwide Building Society	$400,000	5.13%	29/7/2029	400,389	0.01%
Nationwide Building Society	$250,000	4.13%	18/10/2032	239,953	0.01%
NatWest Group plc	$459,000	4.80%	5/4/2026	458,983	0.01%
NatWest Group plc	$200,000	7.47%	10/11/2026	204,084	0.00%
NatWest Group plc	$500,000	5.85%	2/3/2027	504,864	0.01%
NatWest Group plc	$300,000	1.64%	14/6/2027	286,161	0.01%
NatWest Group plc	$200,000	5.58%	1/3/2028	202,288	0.00%
NatWest Group plc	€100,000	4.70%	14/3/2028	107,380	0.00%
NatWest Group plc	€200,000	4.77%	16/2/2029	217,408	0.00%
NatWest Group plc	$375,000	4.89%	18/5/2029	371,182	0.01%
NatWest Group plc	$200,000	5.81%	13/9/2029	203,914	0.00%
NatWest Group plc	$700,000	5.08%	27/1/2030	693,079	0.01%
NatWest Group plc	$600,000	4.96%	15/8/2030	591,052	0.01%
NatWest Group plc	£400,000	2.11%	28/11/2031	472,593	0.01%
NatWest Group plc	€300,000	1.04%	14/9/2032	291,813	0.01%
NatWest Group plc	$200,000	6.48%	1/6/2034	205,336	0.00%
NatWest Markets plc	£300,000	6.38%	8/11/2027	389,786	0.01%
NatWest Markets plc	€300,000	4.25%	13/1/2028	323,436	0.01%
NatWest Markets plc	AUD200,000	5.90%	23/8/2028	127,653	0.00%
NatWest Markets plc	€1,676,000	3.63%	9/1/2029	1,783,265	0.03%
NatWest Markets plc	£298,000	5.00%	18/11/2029	371,845	0.01%
NewRiver plc	£100,000	3.50%	7/3/2028	116,836	0.00%
OSB Group plc	£100,000	8.88%	16/1/2030	136,547	0.00%
Phoenix Group Holdings plc	$200,000	5.38%	6/7/2027	198,751	0.00%
Phoenix Group Holdings plc	€1,000,000	4.38%	24/1/2029	1,053,683	0.02%
Places For People Treasury plc	£100,000	2.88%	17/8/2026	120,578	0.00%
Principality Building Society	£100,000	8.63%	12/7/2028	135,037	0.00%
Prs Finance plc	£164,843	1.75%	24/11/2026	195,889	0.00%
Quadgas Finance plc	£400,000	3.38%	17/9/2029	451,073	0.01%
RAC Bond Co. plc	£200,000	4.87%	6/5/2026	248,515	0.01%
Reckitt Benckiser Treasury Services plc	$475,000	3.00%	26/6/2027	454,662	0.01%
Reckitt Benckiser Treasury Services plc	€1,450,000	3.63%	20/6/2029	1,544,587	0.03%
RELX Capital, Inc.	$200,000	4.00%	18/3/2029	193,231	0.00%
RELX Finance BV	€500,000	1.38%	12/5/2026	509,576	0.01%
RELX Finance BV	€1,000,000	0.50%	10/3/2028	965,516	0.02%
Rothesay Life plc	£1,500,000	3.38%	12/7/2026	1,827,222	0.04%
Sage Group plc	€632,000	3.82%	15/2/2028	671,067	0.01%
Santander UK Group Holdings plc	$400,000	1.67%	14/6/2027	380,573	0.01%
Santander UK Group Holdings plc	$250,000	3.82%	3/11/2028	240,621	0.01%
Santander UK Group Holdings plc	$400,000	6.53%	10/1/2029	412,246	0.01%
Santander UK Group Holdings plc	£100,000	2.42%	17/1/2029	115,167	0.00%
Santander UK Group Holdings plc	$200,000	4.86%	11/9/2030	194,521	0.00%
Santander UK plc	£500,000	5.75%	2/3/2026	633,217	0.01%
Santander UK plc	$200,000	3.21%	12/6/2026	195,972	0.00%
Santander UK plc	€1,800,000	1.13%	12/3/2027	1,809,149	0.04%
Santander UK plc	$200,000	4.50%	12/12/2027	199,265	0.00%
Santander UK plc	€3,047,000	3.00%	12/3/2029	3,198,859	0.06%
Schroders plc	£500,000	6.35%	18/7/2034	631,336	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Segro Capital Sarl	€100,000	1.25%	23/3/2026	101,694	0.00%
Smith & Nephew plc	$200,000	5.15%	20/3/2027	201,352	0.00%
South Eastern Power Networks plc	£500,000	5.50%	5/6/2026	632,924	0.01%
Southern Water Services Finance Ltd.	£100,000	1.63%	30/3/2027	103,565	0.00%
SSE plc	€200,000	4.00%	Perpetual	207,977	0.00%
SSE plc	€200,000	3.13%	Perpetual	203,971	0.00%
Standard Chartered plc	$225,000	4.05%	12/4/2026	222,679	0.01%
Standard Chartered plc	$200,000	6.17%	9/1/2027	201,940	0.00%
Standard Chartered plc	$400,000	6.75%	8/2/2028	412,224	0.01%
Standard Chartered plc	$500,000	7.77%	16/11/2028	533,724	0.01%
Standard Chartered plc	$425,000	6.30%	9/1/2029	436,409	0.01%
Standard Chartered plc	$325,000	5.01%	15/10/2030	318,903	0.01%
Tesco Corporate Treasury Services plc	€400,000	0.88%	29/5/2026	404,166	0.01%
Tritax EuroBox plc	€200,000	0.95%	2/6/2026	200,914	0.00%
TSB Bank plc	€1,000,000	3.32%	5/3/2029	1,061,760	0.02%
Unilever Capital Corp.	$513,000	2.00%	28/7/2026	494,450	0.01%
Unilever Capital Corp.	$150,000	4.25%	12/8/2027	149,099	0.00%
Unilever Capital Corp.	$175,000	4.88%	8/9/2028	176,378	0.00%
Unilever Capital Corp.	$225,000	2.13%	6/9/2029	200,292	0.00%
Unilever Finance Netherlands BV	€700,000	1.38%	31/7/2029	687,378	0.01%
United Kingdom Gilt	£2,300,000	1.50%	22/7/2026	2,762,227	0.05%
United Kingdom Gilt	£22,626,941	4.13%	29/1/2027	28,198,461	0.54%
United Kingdom Gilt	£6,500,000	3.75%	7/3/2027	8,032,315	0.15%
United Kingdom Gilt	£8,400,000	4.38%	7/3/2028	10,522,104	0.20%
United Kingdom Gilt	£15,200,000	4.50%	7/6/2028	19,138,294	0.37%
United Kingdom Gilt	£2,324,000	0.50%	31/1/2029	2,510,762	0.05%
United Kingdom Gilt	£21,006,000	4.13%	22/7/2029	26,058,832	0.50%
Virgin Money UK plc	€526,000	4.00%	18/3/2028	555,383	0.01%
Virgin Money UK plc	€200,000	4.63%	29/10/2028	215,728	0.00%
Vodafone Group plc	€600,000	2.20%	25/8/2026	617,388	0.01%
Vodafone Group plc	€800,000	1.50%	24/7/2027	805,234	0.02%
Vodafone Group plc	€500,000	1.63%	24/11/2030	482,164	0.01%
Weir Group plc	$200,000	2.20%	13/5/2026	192,450	0.00%
Wellcome Trust Ltd.	€100,000	1.13%	21/1/2027	100,178	0.00%
WPP Finance SA	€191,000	4.13%	30/5/2028	205,778	0.00%
Yorkshire Power Finance Ltd.	£800,000	7.25%	4/8/2028	1,056,169	0.02%
				199,462,998	**3.80%**
United States 44.82% (31 December 2023: 41.09%)					
3M Co.	$248,000	2.25%	19/9/2026	238,251	0.01%
3M Co.	$685,000	3.38%	1/3/2029	645,655	0.01%
7-Eleven, Inc.	$425,000	0.95%	10/2/2026	406,584	0.01%
7-Eleven, Inc.	$175,000	1.30%	10/2/2028	155,251	0.00%
AbbVie, Inc.	$625,000	3.80%	15/3/2025	623,635	0.01%
AbbVie, Inc.	$575,000	3.20%	14/5/2026	564,970	0.01%
AbbVie, Inc.	$800,000	2.95%	21/11/2026	777,439	0.02%
AbbVie, Inc.	$400,000	4.80%	15/3/2027	402,337	0.01%
AbbVie, Inc.	$350,000	4.25%	14/11/2028	344,587	0.01%
AbbVie, Inc.	$1,075,000	4.80%	15/3/2029	1,074,174	0.02%
AbbVie, Inc.	€500,000	2.13%	1/6/2029	503,721	0.01%
AbbVie, Inc.	$975,000	3.20%	21/11/2029	905,240	0.02%
Accenture Capital, Inc.	$250,000	3.90%	4/10/2027	246,349	0.01%
Accenture Capital, Inc.	$200,000	4.05%	4/10/2029	194,150	0.00%
Adobe, Inc.	$1,300,000	2.15%	1/2/2027	1,240,284	0.02%
Adobe, Inc.	$100,000	4.85%	4/4/2027	100,680	0.00%
Adobe, Inc.	$100,000	4.80%	4/4/2029	100,450	0.00%
AEP Texas, Inc.	$100,000	3.95%	1/6/2028	96,620	0.00%
AEP Texas, Inc.	$100,000	5.45%	15/5/2029	101,358	0.00%
AES Corp.	$325,000	1.38%	15/1/2026	312,861	0.01%
AES Corp.	$145,000	5.45%	1/6/2028	145,771	0.00%
Aflac, Inc.	$100,000	1.13%	15/3/2026	95,944	0.00%
Aflac, Inc.	$75,000	2.88%	15/10/2026	72,777	0.00%
AGCO Corp.	$75,000	5.45%	21/3/2027	75,711	0.00%
Agilent Technologies, Inc.	$125,000	2.75%	15/9/2029	113,450	0.00%
Agree LP	$50,000	2.00%	15/6/2028	45,286	0.00%
Air Lease Corp.	$700,000	2.88%	15/1/2026	684,779	0.01%
Air Lease Corp.	$500,000	3.75%	1/6/2026	492,246	0.01%
Air Lease Corp.	$80,000	5.30%	25/6/2026	80,530	0.00%
Air Lease Corp.	$300,000	1.88%	15/8/2026	286,052	0.01%
Air Lease Corp.	$300,000	2.20%	15/1/2027	284,747	0.01%
Air Lease Corp.	$200,000	3.63%	1/12/2027	193,304	0.00%
Air Lease Corp.	CAD180,000	5.40%	1/6/2028	130,750	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Air Products & Chemicals, Inc.	$300,000	1.85%	15/5/2027	282,092	0.01%
Air Products & Chemicals, Inc.	€2,500,000	0.50%	5/5/2028	2,404,114	0.05%
Air Products & Chemicals, Inc.	$275,000	4.60%	8/2/2029	273,822	0.01%
Aircastle Ltd.	$100,000	4.25%	15/6/2026	99,001	0.00%
Aircastle Ltd.	$150,000	2.85%	26/1/2028	139,555	0.00%
Aircastle Ltd.	$100,000	6.50%	18/7/2028	103,394	0.00%
Alabama Power Co.	$100,000	3.75%	1/9/2027	97,811	0.00%
Albemarle Corp.	$175,000	4.65%	1/6/2027	173,498	0.00%
Alexander Funding Trust II	$110,000	7.47%	31/7/2028	116,134	0.00%
Alexandria Real Estate Equities, Inc.	$500,000	4.30%	15/1/2026	497,159	0.01%
Alexandria Real Estate Equities, Inc.	$250,000	3.95%	15/1/2028	242,974	0.01%
Alexandria Real Estate Equities, Inc.	$100,000	2.75%	15/12/2029	89,461	0.00%
Allegion US Holding Co., Inc.	$110,000	3.55%	1/10/2027	106,094	0.00%
Alliant Energy Finance LLC	$125,000	5.40%	6/6/2027	125,808	0.00%
Alliant Energy Finance LLC	$65,000	4.25%	15/6/2028	62,975	0.00%
Alliant Energy Finance LLC	$200,000	5.95%	30/3/2029	204,548	0.00%
Allstate Corp.	$100,000	3.28%	15/12/2026	97,713	0.00%
Allstate Corp.	$300,000	5.05%	24/6/2029	301,535	0.01%
Ally Financial, Inc.	$100,000	4.75%	9/6/2027	99,275	0.00%
Ally Financial, Inc.	$100,000	7.10%	15/11/2027	105,528	0.00%
Ally Financial, Inc.	$175,000	2.20%	2/11/2028	155,822	0.00%
Ally Financial, Inc.	$150,000	6.99%	13/6/2029	156,275	0.00%
Altria Group, Inc.	$425,000	4.80%	14/2/2029	420,237	0.01%
Amazon.com, Inc.	$575,000	1.00%	12/5/2026	550,138	0.01%
Amazon.com, Inc.	$750,000	3.30%	13/4/2027	732,161	0.02%
Amazon.com, Inc.	$250,000	3.15%	22/8/2027	241,731	0.01%
Amazon.com, Inc.	$610,000	4.55%	1/12/2027	613,563	0.01%
Amazon.com, Inc.	$500,000	1.65%	12/5/2028	455,529	0.01%
Amcor Group Finance plc	$100,000	5.45%	23/5/2029	100,804	0.00%
Ameren Corp.	$125,000	5.70%	1/12/2026	127,040	0.00%
Ameren Corp.	$100,000	1.95%	15/3/2027	94,015	0.00%
Ameren Corp.	$165,000	1.75%	15/3/2028	149,288	0.00%
Ameren Corp.	$200,000	5.00%	15/1/2029	200,054	0.00%
Ameren Illinois Co.	$90,000	3.80%	15/5/2028	87,212	0.00%
American Airlines 2015-1 Class A Pass Through Trust	$262,344	3.38%	1/5/2027	249,096	0.01%
American Electric Power Co., Inc.	$100,000	5.75%	1/11/2027	102,391	0.00%
American Electric Power Co., Inc.	$120,000	3.20%	13/11/2027	114,984	0.00%
American Electric Power Co., Inc.	$175,000	4.30%	1/12/2028	170,986	0.00%
American Electric Power Co., Inc.	$195,000	5.20%	15/1/2029	196,458	0.00%
American Electric Power Co., Inc.	$150,000	3.88%	15/2/2062	141,327	0.00%
American Express Co.	$200,000	4.99%	1/5/2026	200,075	0.00%
American Express Co.	$700,000	2.55%	4/3/2027	670,016	0.01%
American Express Co.	$200,000	5.65%	23/4/2027	202,120	0.00%
American Express Co.	$350,000	3.30%	3/5/2027	339,608	0.01%
American Express Co.	$200,000	5.39%	28/7/2027	202,171	0.00%
American Express Co.	$400,000	5.10%	16/2/2028	402,190	0.01%
American Express Co.	$300,000	5.04%	26/7/2028	301,093	0.01%
American Express Co.	$275,000	5.28%	27/7/2029	277,594	0.01%
American Express Co.	$600,000	5.53%	25/4/2030	610,821	0.01%
American Honda Finance Corp.	$200,000	4.95%	9/1/2026	200,378	0.00%
American Honda Finance Corp.	$150,000	5.25%	7/7/2026	151,148	0.00%
American Honda Finance Corp.	$225,000	4.40%	5/10/2026	224,221	0.01%
American Honda Finance Corp.	$150,000	4.90%	12/3/2027	150,421	0.00%
American Honda Finance Corp.	$100,000	4.90%	9/7/2027	100,404	0.00%
American Honda Finance Corp.	$150,000	4.45%	22/10/2027	148,936	0.00%
American Honda Finance Corp.	€685,000	3.75%	25/10/2027	725,775	0.01%
American Honda Finance Corp.	$350,000	2.00%	24/3/2028	319,847	0.01%
American Honda Finance Corp.	€700,000	0.30%	7/7/2028	658,647	0.01%
American Honda Finance Corp.	$205,000	5.13%	7/7/2028	206,365	0.01%
American Honda Finance Corp.	$150,000	5.65%	15/11/2028	153,860	0.00%
American Honda Finance Corp.	$625,000	4.90%	13/3/2029	622,976	0.01%
American Honda Finance Corp.	$200,000	4.40%	5/9/2029	194,583	0.00%
American National Group, Inc.	$135,000	5.75%	1/10/2029	135,339	0.00%
American Tower Corp.	$500,000	1.60%	15/4/2026	480,318	0.01%
American Tower Corp.	€300,000	1.95%	22/5/2026	307,052	0.01%
American Tower Corp.	$400,000	1.45%	15/9/2026	378,031	0.01%
American Tower Corp.	$300,000	3.13%	15/1/2027	290,213	0.01%
American Tower Corp.	€200,000	0.45%	15/1/2027	197,442	0.00%
American Tower Corp.	€200,000	0.40%	15/2/2027	196,883	0.00%
American Tower Corp.	$175,000	3.55%	15/7/2027	169,536	0.00%
American Tower Corp.	€200,000	0.50%	15/1/2028	192,717	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
American Tower Corp.	$500,000	1.50%	31/1/2028	450,997	0.01%
American Tower Corp.	$500,000	5.20%	15/2/2029	502,818	0.01%
American Tower Corp.	$175,000	3.95%	15/3/2029	167,655	0.00%
American Tower Corp.	$125,000	5.00%	31/1/2030	124,258	0.00%
American Water Capital Corp.	$120,000	2.95%	1/9/2027	114,678	0.00%
American Water Capital Corp.	$135,000	3.75%	1/9/2028	129,868	0.00%
Ameriprise Financial, Inc.	$475,000	5.70%	15/12/2028	489,086	0.01%
Amgen, Inc.	$350,000	5.51%	2/3/2026	349,891	0.01%
Amgen, Inc.	$399,000	2.60%	19/8/2026	386,179	0.01%
Amgen, Inc.	$500,000	2.20%	21/2/2027	474,199	0.01%
Amgen, Inc.	$500,000	3.20%	2/11/2027	481,005	0.01%
Amgen, Inc.	$1,325,000	5.15%	2/3/2028	1,334,673	0.03%
Amgen, Inc.	$300,000	1.65%	15/8/2028	268,115	0.01%
Amgen, Inc.	$425,000	3.00%	22/2/2029	395,134	0.01%
Amgen, Inc.	$100,000	4.05%	18/8/2029	96,179	0.00%
Amgen, Inc.	£900,000	4.00%	13/9/2029	1,088,238	0.02%
Amphenol Corp.	$200,000	5.05%	5/4/2027	201,763	0.00%
Amphenol Corp.	$215,000	5.05%	5/4/2029	215,994	0.01%
Aon Corp.	$325,000	3.75%	2/5/2029	308,879	0.01%
Aon Corp./Aon Global Holdings plc	$550,000	2.85%	28/5/2027	525,829	0.01%
Aon North America, Inc.	$100,000	5.13%	1/3/2027	100,721	0.00%
Aon North America, Inc.	$625,000	5.15%	1/3/2029	627,215	0.01%
Apache Corp.	$70,000	4.38%	15/10/2028	67,543	0.00%
Appalachian Power Co.	$200,000	3.30%	1/6/2027	193,098	0.00%
Apple, Inc.	$1,200,000	0.70%	8/2/2026	1,153,046	0.02%
Apple, Inc.	$240,000	3.25%	23/2/2026	236,990	0.01%
Apple, Inc.	$500,000	2.05%	11/9/2026	481,184	0.01%
Apple, Inc.	€500,000	1.63%	10/11/2026	509,285	0.01%
Apple, Inc.	$630,000	3.35%	9/2/2027	617,150	0.01%
Apple, Inc.	$1,700,000	3.20%	11/5/2027	1,652,712	0.03%
Apple, Inc.	$750,000	1.20%	8/2/2028	677,702	0.01%
Apple, Inc.	$1,500,000	1.40%	5/8/2028	1,346,381	0.03%
Apple, Inc.	$550,000	2.20%	11/9/2029	494,960	0.01%
Applied Materials, Inc.	$300,000	3.30%	1/4/2027	292,231	0.01%
AppLovin Corp.	$200,000	5.13%	1/12/2029	199,385	0.00%
Aptiv Swiss Holdings Ltd.	$175,000	4.35%	15/3/2029	169,874	0.00%
Aptiv Swiss Holdings Ltd.	$200,000	4.65%	13/9/2029	194,185	0.00%
Aptiv Swiss Holdings Ltd.	$200,000	6.88%	15/12/2054	194,954	0.00%
Archer-Daniels-Midland Co.	$301,000	2.50%	11/8/2026	291,154	0.01%
Ares Capital Corp.	$150,000	3.88%	15/1/2026	148,254	0.00%
Ares Capital Corp.	$392,000	2.15%	15/7/2026	375,063	0.01%
Ares Capital Corp.	$500,000	7.00%	15/1/2027	518,236	0.01%
Ares Capital Corp.	$250,000	2.88%	15/6/2028	230,382	0.01%
Ares Capital Corp.	$300,000	5.88%	1/3/2029	302,739	0.01%
Ares Capital Corp.	$170,000	5.95%	15/7/2029	172,030	0.00%
Ares Finance Co. III LLC	$200,000	4.13%	30/6/2051	191,285	0.00%
Ares Strategic Income Fund	$60,000	5.70%	15/3/2028	59,996	0.00%
Ares Strategic Income Fund	$175,000	6.35%	15/8/2029	178,133	0.00%
Arizona Public Service Co.	$80,000	2.95%	15/9/2027	76,156	0.00%
Arthur J Gallagher & Co.	$40,000	4.60%	15/12/2027	39,843	0.00%
Arthur J Gallagher & Co.	$30,000	4.85%	15/12/2029	29,859	0.00%
Associated Banc-Corp.	$100,000	6.46%	29/8/2030	101,861	0.00%
Assured Guaranty US Holdings, Inc.	$100,000	6.13%	15/9/2028	103,772	0.00%
AT&T, Inc.	$650,000	1.70%	25/3/2026	627,252	0.01%
AT&T, Inc.	€500,000	1.80%	5/9/2026	509,424	0.01%
AT&T, Inc.	£250,000	5.50%	15/3/2027	316,641	0.01%
AT&T, Inc.	$2,000,000	1.65%	1/2/2028	1,818,473	0.04%
AT&T, Inc.	$500,000	4.10%	15/2/2028	489,183	0.01%
AT&T, Inc.	€300,000	1.60%	19/5/2028	297,818	0.01%
AT&T, Inc.	$1,425,000	4.35%	1/3/2029	1,394,778	0.03%
AT&T, Inc.	€500,000	2.35%	5/9/2029	504,001	0.01%
AT&T, Inc.	£500,000	4.38%	14/9/2029	607,872	0.01%
Athene Global Funding	$300,000	1.45%	8/1/2026	289,895	0.01%
Athene Global Funding	$175,000	5.62%	8/5/2026	176,553	0.00%
Athene Global Funding	$250,000	4.86%	27/8/2026	249,774	0.01%
Athene Global Funding	€400,000	0.37%	10/9/2026	397,057	0.01%
Athene Global Funding	€350,000	0.83%	8/1/2027	347,406	0.01%
Athene Global Funding	$100,000	5.34%	15/1/2027	100,588	0.00%
Athene Global Funding	$175,000	5.52%	25/3/2027	177,011	0.00%
Athene Global Funding	$175,000	5.35%	9/7/2027	176,765	0.00%
Athene Global Funding	£2,300,000	5.15%	28/7/2027	2,867,634	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Athene Global Funding	CAD100,000	2.47%	9/6/2028	66,649	0.00%
Athene Global Funding	$300,000	1.99%	19/8/2028	267,927	0.01%
Athene Global Funding	$250,000	2.72%	7/1/2029	226,724	0.01%
Athene Global Funding	$425,000	5.58%	9/1/2029	429,633	0.01%
Athene Global Funding	CAD145,000	5.11%	7/3/2029	105,122	0.00%
Athene Global Funding	$100,000	4.72%	8/10/2029	97,485	0.00%
Athene Holding Ltd.	$225,000	4.13%	12/1/2028	219,453	0.01%
Atlassian Corp.	$275,000	5.25%	15/5/2029	276,879	0.01%
Atmos Energy Corp.	$95,000	3.00%	15/6/2027	91,474	0.00%
AutoNation, Inc.	$100,000	3.80%	15/11/2027	96,684	0.00%
AutoNation, Inc.	$200,000	1.95%	1/8/2028	179,333	0.00%
AutoZone, Inc.	$100,000	5.05%	15/7/2026	100,579	0.00%
AutoZone, Inc.	$175,000	3.75%	1/6/2027	170,980	0.00%
AutoZone, Inc.	$175,000	4.50%	1/2/2028	173,414	0.00%
AutoZone, Inc.	$125,000	6.25%	1/11/2028	130,748	0.00%
AutoZone, Inc.	$175,000	3.75%	18/4/2029	166,859	0.00%
AutoZone, Inc.	$100,000	5.10%	15/7/2029	100,513	0.00%
AvalonBay Communities, Inc.	$75,000	2.90%	15/10/2026	72,759	0.00%
AvalonBay Communities, Inc.	$387,000	3.35%	15/5/2027	375,344	0.01%
AvalonBay Communities, Inc.	$375,000	1.90%	1/12/2028	335,257	0.01%
Avangrid, Inc.	$300,000	3.80%	1/6/2029	284,191	0.01%
Avery Dennison Corp.	$100,000	4.88%	6/12/2028	99,712	0.00%
Aviation Capital Group LLC	$325,000	6.25%	15/4/2028	334,994	0.01%
Aviation Capital Group LLC	$110,000	6.75%	25/10/2028	115,510	0.00%
Aviation Capital Group LLC	$100,000	5.38%	15/7/2029	100,093	0.00%
Avnet, Inc.	$100,000	6.25%	15/3/2028	102,730	0.00%
Bacardi Ltd./Bacardi-Martini BV	$250,000	5.25%	15/1/2029	250,189	0.01%
Bain Capital Specialty Finance, Inc.	$325,000	2.55%	13/10/2026	309,582	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	$200,000	2.06%	15/12/2026	190,510	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	$240,000	3.34%	15/12/2027	231,488	0.01%
BANK 2017	$2,000,000	3.54%	15/11/2054	1,920,847	0.04%
BANK 2017	$225,000	3.39%	15/6/2060	216,792	0.01%
BANK 2018	$35,147	4.13%	15/9/2060	34,713	0.00%
Bank of America Corp.	$700,000	4.45%	3/3/2026	697,288	0.01%
Bank of America Corp.	$450,000	3.50%	19/4/2026	443,516	0.01%
Bank of America Corp.	$1,750,000	1.32%	19/6/2026	1,721,236	0.03%
Bank of America Corp.	£300,000	4.25%	10/12/2026	372,802	0.01%
Bank of America Corp.	$600,000	5.08%	20/1/2027	601,860	0.01%
Bank of America Corp.	$1,000,000	1.66%	11/3/2027	963,357	0.02%
Bank of America Corp.	$700,000	3.56%	23/4/2027	688,555	0.01%
Bank of America Corp.	€300,000	1.78%	4/5/2027	306,053	0.01%
Bank of America Corp.	CAD100,000	1.98%	15/9/2027	67,758	0.00%
Bank of America Corp.	$800,000	4.18%	25/11/2027	785,649	0.02%
Bank of America Corp.	$800,000	2.55%	4/2/2028	762,418	0.02%
Bank of America Corp.	CAD725,000	3.62%	16/3/2028	504,055	0.01%
Bank of America Corp.	€1,200,000	1.66%	25/4/2028	1,208,202	0.02%
Bank of America Corp.	$2,350,000	4.38%	27/4/2028	2,323,667	0.05%
Bank of America Corp.	€300,000	4.13%	12/6/2028	322,668	0.01%
Bank of America Corp.	$600,000	4.95%	22/7/2028	601,179	0.01%
Bank of America Corp.	€1,000,000	0.58%	24/8/2028	974,529	0.02%
Bank of America Corp.	$675,000	6.20%	10/11/2028	698,907	0.01%
Bank of America Corp.	$1,300,000	3.42%	20/12/2028	1,246,477	0.02%
Bank of America Corp.	$650,000	3.97%	5/3/2029	630,187	0.01%
Bank of America Corp.	$2,000,000	5.20%	25/4/2029	2,009,990	0.04%
Bank of America Corp.	£400,000	1.67%	2/6/2029	450,413	0.01%
Bank of America Corp.	$750,000	2.09%	14/6/2029	679,900	0.01%
Bank of America Corp.	$275,000	4.27%	23/7/2029	267,769	0.01%
Bank of America Corp.	$675,000	3.97%	7/2/2030	647,113	0.01%
Bank of America Corp.	€1,500,000	1.38%	9/5/2030	1,447,360	0.03%
Bank of America Corp.	$1,050,000	3.19%	23/7/2030	966,481	0.02%
Bank of America NA	$325,000	5.53%	18/8/2026	329,555	0.01%
Bank of New York Mellon Corp.	$225,000	0.75%	28/1/2026	216,167	0.01%
Bank of New York Mellon Corp.	$261,000	2.80%	4/5/2026	255,457	0.01%
Bank of New York Mellon Corp.	$235,000	2.45%	17/8/2026	227,623	0.01%
Bank of New York Mellon Corp.	$300,000	2.05%	26/1/2027	285,703	0.01%
Bank of New York Mellon Corp.	$200,000	4.95%	26/4/2027	200,791	0.00%
Bank of New York Mellon Corp.	$350,000	3.25%	16/5/2027	339,618	0.01%
Bank of New York Mellon Corp.	$300,000	3.44%	7/2/2028	291,964	0.01%
Bank of New York Mellon Corp.	$200,000	4.89%	21/7/2028	200,709	0.00%
Bank of New York Mellon Corp.	$300,000	5.80%	25/10/2028	307,855	0.01%
Bank of New York Mellon Corp.	$425,000	1.90%	25/1/2029	381,367	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bank of New York Mellon Corp.	$425,000	4.54%	1/2/2029	421,403	0.01%
Bank of New York Mellon Corp.	$375,000	3.85%	26/4/2029	361,971	0.01%
Bank of New York Mellon Corp.	$225,000	6.32%	25/10/2029	236,348	0.01%
Bank of New York Mellon Corp.	$200,000	4.98%	14/3/2030	199,928	0.00%
Bank of New York Mellon Corp.	$575,000	4.60%	26/7/2030	567,712	0.01%
Barings BDC, Inc.	$175,000	7.00%	15/2/2029	179,275	0.00%
Baxalta, Inc.	$120,000	4.00%	23/6/2025	119,592	0.00%
Baxter International, Inc.	$125,000	2.60%	15/8/2026	120,796	0.00%
Baxter International, Inc.	$100,000	1.92%	1/2/2027	94,278	0.00%
Baxter International, Inc.	$660,000	2.27%	1/12/2028	595,045	0.01%
BBCMS Mortgage Trust 2017	$200,000	3.67%	15/2/2050	194,374	0.00%
Becton Dickinson & Co.	$350,000	3.70%	6/6/2027	341,512	0.01%
Becton Dickinson & Co.	$175,000	4.69%	13/2/2028	174,082	0.00%
Becton Dickinson & Co.	$200,000	4.87%	8/2/2029	199,326	0.00%
Becton Dickinson & Co.	$200,000	5.08%	7/6/2029	201,419	0.00%
Becton Dickinson Euro Finance Sarl	€800,000	1.21%	4/6/2026	811,488	0.02%
Benchmark 2018-B2 Mortgage Trust	$4,000,000	3.88%	15/2/2051	3,837,342	0.07%
Benchmark 2018-B7 Mortgage Trust	$834,423	4.38%	15/5/2053	826,693	0.02%
Berkshire Hathaway Energy Co.	$120,000	3.25%	15/4/2028	114,263	0.00%
Berkshire Hathaway, Inc.	$1,000,000	3.13%	15/3/2026	984,806	0.02%
Berkshire Hathaway, Inc.	¥100,000,000	1.14%	20/4/2028	632,946	0.01%
Berry Global, Inc.	$425,000	1.57%	15/1/2026	410,160	0.01%
Berry Global, Inc.	$449,000	1.65%	15/1/2027	420,376	0.01%
Berry Global, Inc.	€200,000	1.50%	15/1/2027	200,522	0.00%
BGC Group, Inc.	$100,000	8.00%	25/5/2028	106,347	0.00%
BGC Group, Inc.	$100,000	6.60%	10/6/2029	102,481	0.00%
Bio-Rad Laboratories, Inc.	$200,000	3.30%	15/3/2027	193,688	0.00%
Black Hills Corp.	$155,000	5.95%	15/3/2028	159,633	0.00%
BlackRock Funding, Inc.	$200,000	4.60%	26/7/2027	200,411	0.00%
BlackRock Funding, Inc.	$200,000	4.70%	14/3/2029	200,213	0.00%
BlackRock TCP Capital Corp.	$100,000	6.95%	30/5/2029	104,164	0.00%
BlackRock, Inc.	$350,000	3.25%	30/4/2029	330,661	0.01%
Blackstone Holdings Finance Co. LLC	€600,000	1.00%	5/10/2026	601,448	0.01%
Blackstone Holdings Finance Co. LLC	$350,000	5.90%	3/11/2027	360,155	0.01%
Blackstone Private Credit Fund	$100,000	7.30%	27/11/2028	105,174	0.00%
Blackstone Private Credit Fund	$375,000	4.00%	15/1/2029	354,003	0.01%
Blackstone Private Credit Fund	$100,000	5.60%	22/11/2029	98,759	0.00%
Blackstone Secured Lending Fund	$300,000	2.75%	16/9/2026	287,942	0.01%
Blackstone Secured Lending Fund	$100,000	5.88%	15/11/2027	101,611	0.00%
Blackstone Secured Lending Fund	$100,000	5.35%	13/4/2028	99,740	0.00%
Blackstone Secured Lending Fund	$200,000	2.85%	30/9/2028	181,589	0.00%
Blue Owl Capital Corp.	$75,000	4.25%	15/1/2026	74,183	0.00%
Blue Owl Capital Corp.	$435,000	3.40%	15/7/2026	421,571	0.01%
Blue Owl Capital Corp.	$200,000	2.63%	15/1/2027	188,848	0.00%
Blue Owl Capital Corp.	$225,000	5.95%	15/3/2029	225,922	0.01%
Blue Owl Credit Income Corp.	$75,000	3.13%	23/9/2026	71,998	0.00%
Blue Owl Credit Income Corp.	$100,000	4.70%	8/2/2027	98,656	0.00%
Blue Owl Credit Income Corp.	$150,000	7.75%	16/9/2027	157,504	0.00%
Blue Owl Credit Income Corp.	$125,000	7.95%	13/6/2028	132,735	0.00%
Blue Owl Credit Income Corp.	$175,000	7.75%	15/1/2029	186,630	0.00%
Blue Owl Technology Finance Corp.	$150,000	4.75%	15/12/2025	148,380	0.00%
Blue Owl Technology Finance Corp.	$150,000	2.50%	15/1/2027	140,711	0.00%
Blue Owl Technology Finance Corp. II	$175,000	6.75%	4/4/2029	176,029	0.00%
Boardwalk Pipelines LP	$155,000	4.45%	15/7/2027	153,359	0.00%
Boeing Co.	$1,550,000	2.20%	4/2/2026	1,502,918	0.03%
Boeing Co.	$438,000	2.80%	1/3/2027	417,281	0.01%
Boeing Co.	$750,000	5.04%	1/5/2027	751,792	0.02%
Boeing Co.	$200,000	6.26%	1/5/2027	204,680	0.01%
Boeing Co.	$200,000	3.25%	1/2/2028	188,319	0.00%
Boeing Co.	$35,000	3.25%	1/3/2028	32,865	0.00%
Boeing Co.	$125,000	3.20%	1/3/2029	115,183	0.00%
Boeing Co.	$230,000	6.30%	1/5/2029	238,482	0.01%
Booking Holdings, Inc.	$500,000	3.60%	1/6/2026	493,601	0.01%
Booking Holdings, Inc.	€200,000	4.00%	15/11/2026	212,027	0.01%
Booking Holdings, Inc.	$100,000	3.55%	15/3/2028	96,719	0.00%
Booking Holdings, Inc.	€1,500,000	3.50%	1/3/2029	1,589,204	0.03%
Booz Allen Hamilton, Inc.	$175,000	3.88%	1/9/2028	165,700	0.00%
BorgWarner, Inc.	$70,000	2.65%	1/7/2027	66,577	0.00%
BorgWarner, Inc.	$100,000	4.95%	15/8/2029	99,427	0.00%
Boston Gas Co.	$95,000	3.15%	1/8/2027	90,516	0.00%
Boston Properties LP	$200,000	2.75%	1/10/2026	192,700	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Boston Properties LP	$525,000	6.75%	1/12/2027	547,811	0.01%
Boston Properties LP	$150,000	3.40%	21/6/2029	137,717	0.00%
BP Capital Markets America, Inc.	$979,000	3.41%	11/2/2026	967,092	0.02%
BP Capital Markets America, Inc.	$190,000	3.12%	4/5/2026	186,621	0.00%
BP Capital Markets America, Inc.	$370,000	3.02%	16/1/2027	358,645	0.01%
BP Capital Markets America, Inc.	$115,000	3.59%	14/4/2027	112,403	0.00%
BP Capital Markets America, Inc.	$250,000	5.02%	17/11/2027	252,649	0.01%
BP Capital Markets America, Inc.	$385,000	4.23%	6/11/2028	376,996	0.01%
BP Capital Markets America, Inc.	$575,000	4.70%	10/4/2029	571,620	0.01%
BP Capital Markets America, Inc.	$300,000	4.87%	25/11/2029	300,157	0.01%
BP Capital Markets plc	€700,000	3.25%	Perpetual	721,207	0.01%
BP Capital Markets plc	€500,000	3.63%	Perpetual	509,198	0.01%
BP Capital Markets plc	£300,000	4.25%	Perpetual	361,940	0.01%
BP Capital Markets plc	€1,050,000	1.57%	16/2/2027	1,061,958	0.02%
BP Capital Markets plc	$1,000,000	3.28%	19/9/2027	966,599	0.02%
BP Capital Markets plc	€1,000,000	1.64%	26/6/2029	980,892	0.02%
BP Capital Markets plc	AUD300,000	4.75%	28/8/2029	185,481	0.00%
Brighthouse Financial Global Funding	$100,000	1.55%	24/5/2026	95,397	0.00%
Brighthouse Financial, Inc.	$300,000	3.70%	22/6/2027	291,123	0.01%
Bristol-Myers Squibb Co.	$450,000	4.95%	20/2/2026	452,308	0.01%
Bristol-Myers Squibb Co.	$750,000	3.20%	15/6/2026	736,768	0.02%
Bristol-Myers Squibb Co.	$300,000	4.90%	22/2/2027	302,543	0.01%
Bristol-Myers Squibb Co.	$350,000	4.90%	22/2/2029	351,815	0.01%
Bristol-Myers Squibb Co.	$525,000	3.40%	26/7/2029	495,072	0.01%
Brixmor Operating Partnership LP	$600,000	4.13%	15/6/2026	594,039	0.01%
Brixmor Operating Partnership LP	$150,000	4.13%	15/5/2029	143,851	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	$600,000	3.50%	15/1/2028	577,297	0.01%
Broadcom, Inc.	$611,000	3.46%	15/9/2026	599,499	0.01%
Broadcom, Inc.	$201,000	5.05%	12/7/2027	202,952	0.00%
Broadcom, Inc.	$1,000,000	1.95%	15/2/2028	915,452	0.02%
Broadcom, Inc.	$125,000	4.15%	15/2/2028	122,903	0.00%
Broadcom, Inc.	$250,000	4.75%	15/4/2029	248,264	0.01%
Broadcom, Inc.	$1,200,000	5.05%	12/7/2029	1,204,480	0.02%
Brooklyn Union Gas Co.	$150,000	4.63%	5/8/2027	148,280	0.00%
Brown & Brown, Inc.	$175,000	4.50%	15/3/2029	171,362	0.00%
Brunswick Corp.	$300,000	5.85%	18/3/2029	304,756	0.01%
Bunge Ltd. Finance Corp.	$198,000	3.25%	15/8/2026	193,427	0.00%
Bunge Ltd. Finance Corp.	$250,000	4.20%	17/9/2029	242,617	0.01%
Burlington Northern Santa Fe LLC	$600,000	3.25%	15/6/2027	582,873	0.01%
Cadence Design Systems, Inc.	$100,000	4.20%	10/9/2027	98,856	0.00%
Cadence Design Systems, Inc.	$200,000	4.30%	10/9/2029	196,039	0.00%
California Earthquake Authority	$100,000	5.60%	1/7/2027	100,610	0.00%
Camden Property Trust	$100,000	4.10%	15/10/2028	97,229	0.00%
Camden Property Trust	$125,000	3.15%	1/7/2029	116,178	0.00%
Cantor Fitzgerald LP	$100,000	7.20%	12/12/2028	104,505	0.00%
Capital One Financial Corp.	$350,000	2.64%	3/3/2026	348,462	0.01%
Capital One Financial Corp.	$675,000	3.75%	28/7/2026	662,812	0.01%
Capital One Financial Corp.	$225,000	7.15%	29/10/2027	233,494	0.01%
Capital One Financial Corp.	$600,000	1.88%	2/11/2027	567,051	0.01%
Capital One Financial Corp.	$300,000	4.93%	10/5/2028	298,950	0.01%
Capital One Financial Corp.	$300,000	5.47%	1/2/2029	302,158	0.01%
Capital One Financial Corp.	$600,000	6.31%	8/6/2029	619,751	0.01%
Capital One Financial Corp.	$375,000	5.70%	1/2/2030	380,202	0.01%
Capital One Financial Corp.	$800,000	3.27%	1/3/2030	738,810	0.02%
Capital One Financial Corp.	$475,000	5.46%	26/7/2030	476,579	0.01%
Cardinal Health, Inc.	$100,000	4.70%	15/11/2026	99,868	0.00%
Cardinal Health, Inc.	$250,000	5.13%	15/2/2029	250,484	0.01%
Cardinal Health, Inc.	$175,000	5.00%	15/11/2029	173,961	0.00%
Cargill, Inc.	$200,000	0.75%	2/2/2026	192,103	0.00%
Cargill, Inc.	$175,000	4.50%	24/6/2026	175,016	0.00%
Carnival Corp.	$500,000	4.00%	1/8/2028	473,707	0.01%
Caterpillar Financial Services Corp.	$100,000	5.05%	27/2/2026	100,682	0.00%
Caterpillar Financial Services Corp.	$300,000	0.90%	2/3/2026	288,056	0.01%
Caterpillar Financial Services Corp.	$200,000	4.35%	15/5/2026	199,777	0.00%
Caterpillar Financial Services Corp.	$100,000	1.15%	14/9/2026	94,677	0.00%
Caterpillar Financial Services Corp.	$150,000	4.45%	16/10/2026	150,037	0.00%
Caterpillar Financial Services Corp.	$500,000	1.70%	8/1/2027	473,181	0.01%
Caterpillar Financial Services Corp.	$175,000	3.60%	12/8/2027	171,194	0.00%
Caterpillar Financial Services Corp.	$150,000	4.40%	15/10/2027	149,387	0.00%
Caterpillar Financial Services Corp.	$200,000	4.60%	15/11/2027	200,121	0.00%
Caterpillar Financial Services Corp.	$200,000	4.70%	15/11/2029	199,304	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Caterpillar, Inc.	$125,000	2.60%	19/9/2029	113,980	0.00%
CBRE Services, Inc.	$125,000	4.88%	1/3/2026	124,907	0.00%
CBRE Services, Inc.	$100,000	5.50%	1/4/2029	101,656	0.00%
CCRE22 Commercial Mortgage Trust 2015	$250,000	3.60%	10/3/2048	246,848	0.01%
CCRE24 Commercial Mortgage Trust 2015	$58,123	3.43%	10/8/2048	57,861	0.00%
CCRE25 Commercial Mortgage Trust 2015	$350,000	3.76%	10/8/2048	347,657	0.01%
CCRE25 Commercial Mortgage Trust 2015	$187,730	3.51%	10/8/2048	186,714	0.00%
CCRE26 Commercial Mortgage Trust 2015	$100,000	3.63%	10/10/2048	98,864	0.00%
CCRE27 Commercial Mortgage Trust 2015	$70,865	3.40%	10/10/2048	70,494	0.00%
CD 2017-CD4 Mortgage Trust	$625,000	3.51%	10/5/2050	593,135	0.01%
CDW LLC/CDW Finance Corp.	$750,000	2.67%	1/12/2026	719,324	0.01%
Celanese US Holdings LLC	€400,000	4.78%	19/7/2026	420,576	0.01%
Celanese US Holdings LLC	$150,000	1.40%	5/8/2026	140,382	0.00%
Celanese US Holdings LLC	$375,000	6.17%	15/7/2027	380,804	0.01%
Celanese US Holdings LLC	€600,000	0.63%	10/9/2028	547,593	0.01%
Celanese US Holdings LLC	$200,000	6.60%	15/11/2028	204,665	0.01%
Cencora, Inc.	$100,000	4.63%	15/12/2027	99,997	0.00%
Cencora, Inc.	$100,000	3.45%	15/12/2027	96,775	0.00%
Cencora, Inc.	$100,000	4.85%	15/12/2029	99,317	0.00%
Centene Corp.	$300,000	4.25%	15/12/2027	290,419	0.01%
Centene Corp.	$600,000	2.45%	15/7/2028	540,682	0.01%
Centene Corp.	$770,000	4.63%	15/12/2029	728,007	0.01%
CenterPoint Energy Houston Electric LLC	$65,000	2.40%	1/9/2026	62,679	0.00%
CenterPoint Energy Houston Electric LLC	$100,000	3.00%	1/2/2027	96,760	0.00%
CenterPoint Energy Resources Corp.	$180,000	5.25%	1/3/2028	181,725	0.00%
CenterPoint Energy Resources Corp.	$75,000	4.00%	1/4/2028	72,794	0.00%
CenterPoint Energy, Inc.	$200,000	1.45%	1/6/2026	191,010	0.00%
CenterPoint Energy, Inc.	$100,000	5.25%	10/8/2026	100,758	0.00%
CenterPoint Energy, Inc.	$250,000	5.40%	1/6/2029	252,828	0.01%
CF Industries, Inc.	$350,000	4.50%	1/12/2026	346,543	0.01%
Charles Schwab Corp.	$600,000	0.90%	11/3/2026	574,209	0.01%
Charles Schwab Corp.	$400,000	1.15%	13/5/2026	382,026	0.01%
Charles Schwab Corp.	$215,000	5.88%	24/8/2026	218,869	0.01%
Charles Schwab Corp.	$400,000	2.45%	3/3/2027	381,836	0.01%
Charles Schwab Corp.	$875,000	4.00%	1/2/2029	848,365	0.02%
Charles Schwab Corp.	$450,000	5.64%	19/5/2029	459,088	0.01%
Charles Schwab Corp.	$175,000	6.20%	17/11/2029	182,290	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	$208,000	4.91%	23/7/2025	207,709	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$225,000	6.15%	10/11/2026	229,297	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$875,000	3.75%	15/2/2028	833,368	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	$250,000	5.05%	30/3/2029	245,143	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$550,000	6.10%	1/6/2029	560,542	0.01%
Cheniere Corpus Christi Holdings LLC	$270,000	5.13%	30/6/2027	271,424	0.01%
Cheniere Energy Partners LP	$320,000	4.50%	1/10/2029	309,807	0.01%
Cheniere Energy, Inc.	$285,000	4.63%	15/10/2028	279,474	0.01%
Chevron Corp.	$325,000	2.95%	16/5/2026	318,681	0.01%
Chevron Corp.	$400,000	2.00%	11/5/2027	378,161	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	$200,000	3.40%	1/12/2026	195,195	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	$125,000	3.70%	1/6/2028	120,090	0.00%
Chevron USA, Inc.	$400,000	1.02%	12/8/2027	366,072	0.01%
Chubb INA Holdings LLC	$400,000	3.35%	3/5/2026	393,978	0.01%
Chubb INA Holdings LLC	€500,000	0.88%	15/6/2027	494,186	0.01%
Chubb INA Holdings LLC	€300,000	1.55%	15/3/2028	298,236	0.01%
Chubb INA Holdings LLC	$150,000	4.65%	15/8/2029	149,408	0.00%
Cigna Group	$164,000	4.50%	25/2/2026	163,610	0.00%
Cigna Group	$84,000	1.25%	15/3/2026	80,601	0.00%
Cigna Group	$475,000	3.40%	1/3/2027	461,827	0.01%
Cigna Group	$200,000	3.05%	15/10/2027	191,364	0.00%
Cigna Group	$750,000	4.38%	15/10/2028	735,020	0.02%
Cigna Group	$200,000	5.00%	15/5/2029	199,878	0.00%
Cintas Corp. No 2	$179,000	3.70%	1/4/2027	175,412	0.00%
Cisco Systems, Inc.	$450,000	4.90%	26/2/2026	452,869	0.01%
Cisco Systems, Inc.	$200,000	2.95%	28/2/2026	196,664	0.00%
Cisco Systems, Inc.	$400,000	4.80%	26/2/2027	402,790	0.01%
Cisco Systems, Inc.	$1,775,000	4.85%	26/2/2029	1,785,680	0.04%
Citadel Finance LLC	$250,000	3.38%	9/3/2026	243,938	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Citibank NA	$400,000	5.44%	30/4/2026	403,832	0.01%
Citibank NA	$425,000	4.93%	6/8/2026	426,715	0.01%
Citibank NA	$525,000	5.49%	4/12/2026	532,872	0.01%
Citibank NA	$650,000	4.88%	19/11/2027	650,234	0.01%
Citibank NA	$550,000	5.80%	29/9/2028	567,034	0.01%
Citibank NA	$425,000	4.84%	6/8/2029	422,274	0.01%
Citigroup Commercial Mortgage Trust 2015	$700,000	3.82%	10/11/2048	688,547	0.01%
Citigroup Commercial Mortgage Trust 2015	$451,506	3.52%	10/9/2058	447,999	0.01%
Citigroup, Inc.	$806,000	4.60%	9/3/2026	803,791	0.02%
Citigroup, Inc.	$622,000	3.40%	1/5/2026	611,304	0.01%
Citigroup, Inc.	$1,000,000	1.12%	28/1/2027	960,189	0.02%
Citigroup, Inc.	$750,000	1.46%	9/6/2027	714,126	0.01%
Citigroup, Inc.	$700,000	4.45%	29/9/2027	690,295	0.01%
Citigroup, Inc.	€500,000	0.50%	8/10/2027	496,478	0.01%
Citigroup, Inc.	$800,000	3.07%	24/2/2028	769,212	0.02%
Citigroup, Inc.	$600,000	4.66%	24/5/2028	595,840	0.01%
Citigroup, Inc.	$500,000	3.67%	24/7/2028	484,078	0.01%
Citigroup, Inc.	$450,000	4.13%	25/7/2028	437,284	0.01%
Citigroup, Inc.	€500,000	3.71%	22/9/2028	528,288	0.01%
Citigroup, Inc.	$500,000	3.52%	27/10/2028	480,895	0.01%
Citigroup, Inc.	$850,000	5.17%	13/2/2030	848,686	0.02%
Citigroup, Inc.	$425,000	4.54%	19/9/2030	412,862	0.01%
Citigroup, Inc.	$600,000	5.59%	19/11/2034	595,231	0.01%
Citizens Bank NA	$250,000	4.58%	9/8/2028	247,511	0.01%
Citizens Financial Group, Inc.	$200,000	5.84%	23/1/2030	202,964	0.00%
Cleco Corporate Holdings LLC	$22,000	3.74%	1/5/2026	21,550	0.00%
Cleveland Electric Illuminating Co.	$75,000	3.50%	1/4/2028	71,385	0.00%
Clorox Co.	$175,000	3.10%	1/10/2027	167,731	0.00%
CME Group, Inc.	$175,000	3.75%	15/6/2028	170,285	0.00%
CMS Energy Corp.	$760,000	3.45%	15/8/2027	735,446	0.02%
CNA Financial Corp.	$500,000	3.45%	15/8/2027	483,364	0.01%
CNA Financial Corp.	$175,000	3.90%	1/5/2029	167,464	0.00%
CNH Industrial Capital LLC	$100,000	1.45%	15/7/2026	95,066	0.00%
CNH Industrial Capital LLC	$100,000	4.50%	8/10/2027	99,025	0.00%
CNH Industrial Capital LLC	$500,000	4.55%	10/4/2028	492,922	0.01%
CNH Industrial Capital LLC	$175,000	5.10%	20/4/2029	174,904	0.00%
CNO Financial Group, Inc.	$100,000	5.25%	30/5/2029	99,282	0.00%
CNO Global Funding	$125,000	4.88%	10/12/2027	124,488	0.00%
CNO Global Funding	$325,000	4.95%	9/9/2029	322,251	0.01%
Coca-Cola Co.	$691,000	2.90%	25/5/2027	668,264	0.01%
Coca-Cola Co.	$175,000	1.50%	5/3/2028	159,304	0.00%
Coca-Cola Co.	€400,000	0.13%	15/3/2029	371,617	0.01%
Coca-Cola Consolidated, Inc.	$125,000	5.25%	1/6/2029	126,543	0.00%
Colgate-Palmolive Co.	$175,000	4.80%	2/3/2026	175,839	0.00%
Colgate-Palmolive Co.	$175,000	3.10%	15/8/2027	169,324	0.00%
Colgate-Palmolive Co.	$175,000	4.60%	1/3/2028	176,060	0.00%
Colgate-Palmolive Co.	€600,000	0.30%	10/11/2029	556,179	0.01%
Columbia Pipelines Holding Co. LLC	$65,000	6.06%	15/8/2026	65,909	0.00%
Columbia Pipelines Holding Co. LLC	$155,000	6.04%	15/8/2028	158,714	0.00%
Comcast Corp.	$400,000	3.15%	1/3/2026	393,909	0.01%
Comcast Corp.	€800,000	0.00%	14/9/2026	791,558	0.02%
Comcast Corp.	$500,000	3.30%	1/4/2027	485,756	0.01%
Comcast Corp.	€100,000	0.25%	20/5/2027	97,721	0.00%
Comcast Corp.	$750,000	3.15%	15/2/2028	714,202	0.01%
Comcast Corp.	$1,255,000	4.15%	15/10/2028	1,224,368	0.02%
Comcast Corp.	$425,000	5.10%	1/6/2029	428,947	0.01%
Comerica, Inc.	$175,000	4.00%	1/2/2029	165,986	0.00%
Comerica, Inc.	$325,000	5.98%	30/1/2030	328,548	0.01%
CommonSpirit Health	$200,000	3.35%	1/10/2029	186,367	0.00%
Commonwealth Edison Co.	$160,000	2.55%	15/6/2026	155,374	0.00%
Commonwealth Edison Co.	$355,000	3.70%	15/8/2028	342,444	0.01%
Conagra Brands, Inc.	$125,000	5.30%	1/10/2026	126,240	0.00%
Conagra Brands, Inc.	$225,000	1.38%	1/11/2027	204,343	0.00%
Conagra Brands, Inc.	$310,000	4.85%	1/11/2028	308,297	0.01%
Concentrix Corp.	$150,000	6.65%	2/8/2026	152,659	0.00%
Concentrix Corp.	$225,000	6.60%	2/8/2028	230,530	0.01%
ConocoPhillips Co.	$300,000	4.70%	15/1/2030	296,753	0.01%
Conopco, Inc.	$60,000	7.25%	15/12/2026	63,151	0.00%
Consolidated Edison Co. of New York, Inc.	$130,000	3.80%	15/5/2028	125,851	0.00%
Constellation Brands, Inc.	$450,000	4.35%	9/5/2027	445,471	0.01%
Constellation Brands, Inc.	$375,000	3.60%	15/2/2028	360,140	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Constellation Brands, Inc.	$175,000	3.15%	1/8/2029	161,202	0.00%
Constellation Energy Generation LLC	$140,000	5.60%	1/3/2028	142,766	0.00%
Continental Resources, Inc.	$200,000	2.27%	15/11/2026	189,510	0.00%
Continental Resources, Inc.	$185,000	4.38%	15/1/2028	179,863	0.00%
Corebridge Financial, Inc.	$225,000	3.65%	5/4/2027	218,650	0.01%
Corebridge Financial, Inc.	$725,000	3.85%	5/4/2029	692,551	0.01%
Corebridge Financial, Inc.	$400,000	6.88%	15/12/2052	410,564	0.01%
Corebridge Global Funding	$150,000	5.35%	24/6/2026	151,349	0.00%
Corebridge Global Funding	$475,000	4.65%	20/8/2027	473,028	0.01%
Corebridge Global Funding	$275,000	5.90%	19/9/2028	282,533	0.01%
Corebridge Global Funding	$275,000	5.20%	12/1/2029	276,324	0.01%
Corebridge Global Funding	$125,000	5.20%	24/6/2029	125,541	0.00%
Corebridge Global Funding	$125,000	4.90%	3/12/2029	124,152	0.00%
Costco Wholesale Corp.	$1,207,000	3.00%	18/5/2027	1,172,182	0.02%
Coterra Energy, Inc.	$125,000	3.90%	15/5/2027	122,158	0.00%
Coterra Energy, Inc.	$275,000	4.38%	15/3/2029	266,178	0.01%
Cox Communications, Inc.	$750,000	3.50%	15/8/2027	725,127	0.01%
CR28 Commercial Mortgage Trust 2016	$175,000	3.76%	10/2/2049	173,310	0.00%
CRH America Finance, Inc.	$200,000	3.40%	9/5/2027	193,604	0.00%
CRH SMW Finance DAC	$200,000	5.20%	21/5/2029	201,407	0.00%
Crown Castle, Inc.	$1,050,000	2.90%	15/3/2027	1,008,692	0.02%
Crown Castle, Inc.	$350,000	4.80%	1/9/2028	346,116	0.01%
Crown Castle, Inc.	$250,000	5.60%	1/6/2029	254,818	0.01%
Crown Castle, Inc.	$150,000	4.90%	1/9/2029	148,398	0.00%
CSAIL 2015-C3 Commercial Mortgage Trust	$75,000	3.72%	15/8/2048	74,413	0.00%
CSAIL 2015-C4 Commercial Mortgage Trust	$400,000	3.81%	15/11/2048	396,884	0.01%
CSX Corp.	$170,000	3.80%	1/3/2028	165,269	0.00%
CSX Corp.	$450,000	4.25%	15/3/2029	440,621	0.01%
CubeSmart LP	$200,000	3.13%	1/9/2026	194,420	0.00%
CubeSmart LP	$175,000	2.25%	15/12/2028	157,401	0.00%
CubeSmart LP	$200,000	4.38%	15/2/2029	194,231	0.00%
Cummins, Inc.	$100,000	4.90%	20/2/2029	100,646	0.00%
CVS Health Corp.	$300,000	5.00%	20/2/2026	299,765	0.01%
CVS Health Corp.	$325,000	2.88%	1/6/2026	315,589	0.01%
CVS Health Corp.	$200,000	3.00%	15/8/2026	193,806	0.00%
CVS Health Corp.	$809,000	3.63%	1/4/2027	784,652	0.02%
CVS Health Corp.	$250,000	6.25%	1/6/2027	256,234	0.01%
CVS Health Corp.	$475,000	1.30%	21/8/2027	430,394	0.01%
CVS Health Corp.	$1,775,000	4.30%	25/3/2028	1,720,658	0.03%
CVS Health Corp.	$225,000	5.00%	30/1/2029	221,951	0.01%
CVS Health Corp.	$200,000	5.40%	1/6/2029	200,105	0.00%
CVS Health Corp.	$575,000	3.25%	15/8/2029	523,419	0.01%
Daimler Truck Finance North America LLC	$175,000	5.15%	16/1/2026	175,558	0.00%
Daimler Truck Finance North America LLC	$300,000	5.13%	19/1/2028	301,054	0.01%
Darden Restaurants, Inc.	$100,000	4.35%	15/10/2027	98,653	0.00%
Darden Restaurants, Inc.	$250,000	4.55%	15/10/2029	243,786	0.01%
DCP Midstream Operating LP	$165,000	5.63%	15/7/2027	167,268	0.00%
Dell International LLC/EMC Corp.	$1,416,000	6.02%	15/6/2026	1,436,680	0.03%
Dell International LLC/EMC Corp.	$175,000	5.25%	1/2/2028	177,027	0.00%
Dell International LLC/EMC Corp.	$125,000	4.35%	1/2/2030	120,994	0.00%
Delta Air Lines, Inc.	$325,000	4.38%	19/4/2028	317,374	0.01%
Delta Air Lines, Inc.	$150,000	3.75%	28/10/2029	140,216	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.	$750,000	4.75%	20/10/2028	739,655	0.02%
Diamondback Energy, Inc.	$200,000	3.25%	1/12/2026	194,738	0.00%
Diamondback Energy, Inc.	$1,180,000	5.20%	18/4/2027	1,191,415	0.02%
Digital Euro Finco LLC	€150,000	2.50%	16/1/2026	154,750	0.00%
Digital Euro Finco LLC	€800,000	1.13%	9/4/2028	778,284	0.02%
Digital Realty Trust LP	$150,000	3.70%	15/8/2027	146,012	0.00%
Digital Realty Trust LP	$275,000	5.55%	15/1/2028	279,216	0.01%
Digital Realty Trust LP	$200,000	3.60%	1/7/2029	188,939	0.00%
Discover Financial Services	$238,000	4.50%	30/1/2026	236,985	0.01%
Discovery Communications LLC	$632,000	3.95%	20/3/2028	598,468	0.01%
DOC DR LLC	$300,000	4.30%	15/3/2027	296,423	0.01%
Dollar General Corp.	$125,000	3.88%	15/4/2027	122,193	0.00%
Dollar General Corp.	$250,000	4.63%	1/11/2027	248,305	0.01%
Dollar General Corp.	$175,000	5.20%	5/7/2028	175,521	0.00%
Dollar Tree, Inc.	$250,000	4.20%	15/5/2028	243,001	0.01%
Dominion Energy, Inc.	$100,000	1.45%	15/4/2026	95,911	0.00%
Dominion Energy, Inc.	$140,000	2.85%	15/8/2026	135,910	0.00%
Dominion Energy, Inc.	$200,000	3.60%	15/3/2027	195,177	0.00%
Dover Corp.	€600,000	1.25%	9/11/2026	604,673	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Dover Corp.	€300,000	0.75%	4/11/2027	293,868	0.01%
Dow Chemical Co.	€500,000	0.50%	15/3/2027	492,139	0.01%
DTE Electric Co.	$100,000	4.85%	1/12/2026	100,754	0.00%
DTE Electric Co.	$115,000	1.90%	1/4/2028	105,234	0.00%
DTE Energy Co.	$250,000	4.95%	1/7/2027	250,970	0.01%
DTE Energy Co.	$205,000	4.88%	1/6/2028	204,356	0.00%
DTE Energy Co.	$375,000	5.10%	1/3/2029	375,836	0.01%
Duke Energy Carolinas LLC	$115,000	2.95%	1/12/2026	111,665	0.00%
Duke Energy Corp.	$330,000	2.65%	1/9/2026	319,455	0.01%
Duke Energy Corp.	$55,000	3.15%	15/8/2027	52,802	0.00%
Duke Energy Corp.	$100,000	5.00%	8/12/2027	100,760	0.00%
Duke Energy Corp.	$210,000	4.30%	15/3/2028	206,756	0.01%
Duke Energy Corp.	$215,000	4.85%	5/1/2029	214,068	0.01%
Duke Energy Corp.	$400,000	3.40%	15/6/2029	374,775	0.01%
Duke Energy Corp.	$100,000	3.25%	15/1/2082	93,235	0.00%
Duke Energy Florida LLC	$1,520,000	3.20%	15/1/2027	1,479,729	0.03%
Duke Energy Florida Project Finance LLC	$72,417	2.54%	1/9/2029	68,584	0.00%
Duke Energy Progress LLC	$275,000	3.45%	15/3/2029	260,708	0.01%
DuPont de Nemours, Inc.	$500,000	4.73%	15/11/2028	497,764	0.01%
Duquesne Light Holdings, Inc.	$60,000	3.62%	1/8/2027	57,745	0.00%
DXC Technology Co.	€1,100,000	1.75%	15/1/2026	1,124,593	0.02%
DXC Technology Co.	$850,000	1.80%	15/9/2026	804,229	0.02%
Eastman Chemical Co.	$175,000	4.50%	1/12/2028	171,746	0.00%
Eastman Chemical Co.	$610,000	5.00%	1/8/2029	608,457	0.01%
Eaton Capital ULC	€500,000	0.13%	8/3/2026	503,003	0.01%
Eaton Corp.	$550,000	4.35%	18/5/2028	545,158	0.01%
eBay, Inc.	$125,000	1.40%	10/5/2026	119,636	0.00%
eBay, Inc.	$150,000	5.95%	22/11/2027	154,908	0.00%
Ecolab, Inc.	$90,000	2.70%	1/11/2026	87,150	0.00%
Ecolab, Inc.	$75,000	1.65%	1/2/2027	70,679	0.00%
Ecolab, Inc.	$150,000	5.25%	15/1/2028	152,882	0.00%
Edison International	$70,000	5.75%	15/6/2027	71,165	0.00%
Edison International	$125,000	4.13%	15/3/2028	121,204	0.00%
Edison International	$105,000	5.25%	15/11/2028	105,183	0.00%
Edison International	$300,000	5.45%	15/6/2029	302,669	0.01%
Edwards Lifesciences Corp.	$150,000	4.30%	15/6/2028	146,838	0.00%
EIDP, Inc.	$175,000	4.50%	15/5/2026	174,801	0.00%
Elevance Health, Inc.	$175,000	4.90%	8/2/2026	174,867	0.00%
Elevance Health, Inc.	$150,000	1.50%	15/3/2026	144,451	0.00%
Elevance Health, Inc.	$70,000	4.50%	30/10/2026	69,858	0.00%
Elevance Health, Inc.	$300,000	3.65%	1/12/2027	291,840	0.01%
Elevance Health, Inc.	$275,000	4.10%	1/3/2028	268,855	0.01%
Elevance Health, Inc.	$125,000	5.15%	15/6/2029	125,738	0.00%
Elevance Health, Inc.	$180,000	2.88%	15/9/2029	163,702	0.00%
Eli Lilly & Co.	$200,000	4.50%	9/2/2027	200,425	0.00%
Eli Lilly & Co.	$175,000	4.15%	14/8/2027	174,052	0.00%
Eli Lilly & Co.	$200,000	4.50%	9/2/2029	199,019	0.00%
Eli Lilly & Co.	$200,000	3.38%	15/3/2029	190,579	0.00%
Eli Lilly & Co.	$225,000	4.20%	14/8/2029	220,184	0.01%
Emerson Electric Co.	$100,000	0.88%	15/10/2026	93,936	0.00%
Emerson Electric Co.	$375,000	2.00%	21/12/2028	338,381	0.01%
Enact Holdings, Inc.	$150,000	6.25%	28/5/2029	152,652	0.00%
Energy Transfer LP	$180,000	4.75%	15/1/2026	179,807	0.00%
Energy Transfer LP	$100,000	3.90%	15/7/2026	98,711	0.00%
Energy Transfer LP	$215,000	6.05%	1/12/2026	219,679	0.01%
Energy Transfer LP	$125,000	4.40%	15/3/2027	123,803	0.00%
Energy Transfer LP	$100,000	4.20%	15/4/2027	98,701	0.00%
Energy Transfer LP	$230,000	5.50%	1/6/2027	233,032	0.01%
Energy Transfer LP	$135,000	4.00%	1/10/2027	132,013	0.00%
Energy Transfer LP	$330,000	5.55%	15/2/2028	335,158	0.01%
Energy Transfer LP	$170,000	4.95%	15/5/2028	169,771	0.00%
Energy Transfer LP	$185,000	4.95%	15/6/2028	184,692	0.00%
Energy Transfer LP	$975,000	6.10%	1/12/2028	1,012,620	0.02%
Energy Transfer LP	$975,000	5.25%	15/4/2029	978,706	0.02%
Energy Transfer LP	$1,293,000	5.25%	1/7/2029	1,299,479	0.03%
EnLink Midstream LLC	$175,000	5.38%	1/6/2029	174,886	0.00%
Enstar Finance LLC	$100,000	5.50%	15/1/2042	95,334	0.00%
Enstar Group Ltd.	$100,000	4.95%	1/6/2029	98,266	0.00%
Entegris, Inc.	$300,000	4.75%	15/4/2029	287,209	0.01%
Entergy Arkansas LLC	$125,000	3.50%	1/4/2026	123,326	0.00%
Entergy Arkansas LLC	$120,000	4.00%	1/6/2028	117,041	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Entergy Corp.	$205,000	2.95%	1/9/2026	199,031	0.00%
Entergy Corp.	$135,000	1.90%	15/6/2028	121,935	0.00%
Entergy Louisiana LLC	$100,000	2.40%	1/10/2026	96,294	0.00%
Entergy Louisiana LLC	$90,000	3.12%	1/9/2027	86,524	0.00%
Entergy Louisiana LLC	$85,000	3.25%	1/4/2028	80,819	0.00%
Entergy Mississippi LLC	$75,000	2.85%	1/6/2028	70,341	0.00%
Entergy Texas, Inc.	$375,000	4.00%	30/3/2029	362,849	0.01%
Enterprise Products Operating LLC	$125,000	5.05%	10/1/2026	125,598	0.00%
Enterprise Products Operating LLC	$333,000	3.70%	15/2/2026	329,843	0.01%
Enterprise Products Operating LLC	$900,000	3.95%	15/2/2027	887,204	0.02%
Enterprise Products Operating LLC	$275,000	3.13%	31/7/2029	255,861	0.01%
Enterprise Products Operating LLC	$190,000	5.25%	16/8/2077	185,320	0.00%
Enterprise Products Operating LLC	$125,000	5.38%	15/2/2078	119,418	0.00%
EOG Resources, Inc.	$155,000	4.15%	15/1/2026	154,225	0.00%
EPR Properties	$100,000	4.75%	15/12/2026	99,213	0.00%
EPR Properties	$200,000	4.50%	1/6/2027	196,646	0.00%
EPR Properties	$100,000	3.75%	15/8/2029	92,604	0.00%
EQT Corp.	$120,000	3.13%	15/5/2026	116,877	0.00%
EQT Corp.	$175,000	3.90%	1/10/2027	170,049	0.00%
EQT Corp.	$150,000	5.70%	1/4/2028	152,208	0.00%
Equifax, Inc.	$500,000	5.10%	1/6/2028	501,957	0.01%
Equifax, Inc.	$75,000	4.80%	15/9/2029	74,108	0.00%
Equinix, Inc.	$100,000	1.45%	15/5/2026	95,682	0.00%
Equinix, Inc.	$525,000	1.55%	15/3/2028	472,589	0.01%
Equitable Financial Life Global Funding	$200,000	1.00%	9/1/2026	192,583	0.00%
Equitable Financial Life Global Funding	$100,000	1.30%	12/7/2026	94,991	0.00%
Equitable Financial Life Global Funding	$100,000	4.88%	19/11/2027	100,123	0.00%
Equitable Financial Life Global Funding	$450,000	1.80%	8/3/2028	406,695	0.01%
Equitable Financial Life Global Funding	€200,000	0.60%	16/6/2028	191,628	0.00%
Equitable Holdings, Inc.	$300,000	4.35%	20/4/2028	293,954	0.01%
ERAC USA Finance LLC	$1,705,000	4.60%	1/5/2028	1,692,601	0.03%
ERAC USA Finance LLC	$125,000	5.00%	15/2/2029	125,398	0.00%
ERP Operating LP	$300,000	3.50%	1/3/2028	288,981	0.01%
ERP Operating LP	$125,000	3.00%	1/7/2029	115,362	0.00%
Essent Group Ltd.	$100,000	6.25%	1/7/2029	102,133	0.00%
Essential Utilities, Inc.	$175,000	4.80%	15/8/2027	174,735	0.00%
Essential Utilities, Inc.	$200,000	3.57%	1/5/2029	188,215	0.00%
Essex Portfolio LP	$170,000	3.63%	1/5/2027	165,721	0.00%
Essex Portfolio LP	$175,000	4.00%	1/3/2029	168,331	0.00%
Estee Lauder Cos, Inc.	$175,000	4.38%	15/5/2028	172,843	0.00%
Euronet Worldwide, Inc.	€200,000	1.38%	22/5/2026	201,362	0.00%
Evergy Kansas Central, Inc.	$140,000	2.55%	1/7/2026	135,824	0.00%
Evergy Missouri West, Inc.	$55,000	5.15%	15/12/2027	55,307	0.00%
Evergy, Inc.	$250,000	2.90%	15/9/2029	227,358	0.01%
Eversource Energy	$400,000	4.60%	1/7/2027	397,239	0.01%
Eversource Energy	$360,000	5.45%	1/3/2028	364,595	0.01%
Eversource Energy	$200,000	5.95%	1/2/2029	206,081	0.01%
Eversource Energy	$200,000	4.25%	1/4/2029	193,256	0.00%
Exelon Corp.	$450,000	3.40%	15/4/2026	442,596	0.01%
Exelon Corp.	$125,000	5.15%	15/3/2028	125,777	0.00%
Exelon Corp.	$350,000	5.15%	15/3/2029	351,730	0.01%
Expedia Group, Inc.	$100,000	5.00%	15/2/2026	100,210	0.00%
Expedia Group, Inc.	$325,000	3.80%	15/2/2028	313,591	0.01%
Extra Space Storage LP	$400,000	3.88%	15/12/2027	391,032	0.01%
Extra Space Storage LP	$445,000	5.70%	1/4/2028	454,310	0.01%
Extra Space Storage LP	$100,000	3.90%	1/4/2029	95,516	0.00%
Extra Space Storage LP	$100,000	4.00%	15/6/2029	95,686	0.00%
Exxon Mobil Corp.	$260,000	3.04%	1/3/2026	255,914	0.01%
F&G Annuities & Life, Inc.	$115,000	6.50%	4/6/2029	117,258	0.00%
F&G Global Funding	$200,000	1.75%	30/6/2026	190,251	0.00%
F&G Global Funding	$525,000	2.30%	11/4/2027	493,574	0.01%
FactSet Research Systems, Inc.	$100,000	2.90%	1/3/2027	96,041	0.00%
Farmers Exchange Capital	$100,000	7.05%	15/7/2028	103,719	0.00%
Federal Farm Credit Banks Funding Corp.	$150,000	4.00%	13/1/2026	149,578	0.00%
Federal Farm Credit Banks Funding Corp.	$200,000	3.88%	2/2/2026	199,097	0.00%
Federal Farm Credit Banks Funding Corp.	$3,250,000	4.75%	9/3/2026	3,267,996	0.06%
Federal Farm Credit Banks Funding Corp.	$100,000	4.75%	8/5/2026	100,587	0.00%
Federal Farm Credit Banks Funding Corp.	$600,000	4.38%	23/6/2026	601,164	0.01%
Federal Farm Credit Banks Funding Corp.	$250,000	4.50%	14/8/2026	250,908	0.01%
Federal Farm Credit Banks Funding Corp.	$149,000	4.88%	28/8/2026	150,323	0.00%
Federal Farm Credit Banks Funding Corp.	$52,000	3.88%	16/10/2026	51,615	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Federal Farm Credit Banks Funding Corp.	$212,000	4.75%	6/5/2027	213,943	0.01%
Federal Farm Credit Banks Funding Corp.	$135,000	4.50%	20/5/2027	135,471	0.00%
Federal Farm Credit Banks Funding Corp.	$75,000	4.50%	7/6/2028	75,275	0.00%
Federal Farm Credit Banks Funding Corp.	$104,000	4.25%	15/12/2028	103,249	0.00%
Federal Farm Credit Banks Funding Corp.	$149,000	4.75%	30/4/2029	150,643	0.00%
Federal Farm Credit Banks Funding Corp.	$81,000	3.50%	10/9/2029	77,710	0.00%
Federal Home Loan Banks	$250,000	4.38%	12/6/2026	250,199	0.01%
Federal Home Loan Banks	$490,000	3.63%	4/9/2026	484,958	0.01%
Federal Home Loan Banks	$275,000	4.00%	9/10/2026	273,744	0.01%
Federal Home Loan Banks	$650,000	4.63%	17/11/2026	653,815	0.01%
Federal Home Loan Banks	$2,300,000	1.25%	21/12/2026	2,169,472	0.04%
Federal Home Loan Banks	$225,000	4.13%	15/1/2027	224,618	0.01%
Federal Home Loan Banks	$200,000	4.75%	9/4/2027	202,145	0.00%
Federal Home Loan Banks	$2,000,000	4.50%	10/3/2028	2,006,135	0.04%
Federal Home Loan Banks	$550,000	4.00%	30/6/2028	545,176	0.01%
Federal Home Loan Banks	$40,000	4.75%	8/12/2028	40,506	0.00%
Federal National Mortgage Association	$1,122,237	2.86%	25/4/2025	1,116,201	0.02%
Federal National Mortgage Association	$3,000,000	2.13%	24/4/2026	2,918,133	0.06%
Federal National Mortgage Association	$589,773	2.47%	25/4/2026	575,413	0.01%
Federal National Mortgage Association	$720,307	2.49%	25/5/2026	701,132	0.01%
Federal National Mortgage Association	$2,000,000	1.88%	24/9/2026	1,921,496	0.04%
Federal National Mortgage Association	$642,140	2.99%	25/12/2027	616,551	0.01%
Federal National Mortgage Association	$152,886	4.18%	25/7/2028	150,489	0.00%
Federal Realty OP LP	$125,000	3.25%	15/7/2027	120,205	0.00%
Federal Realty OP LP	$125,000	3.20%	15/6/2029	115,180	0.00%
Fells Point Funding Trust	$200,000	3.05%	31/1/2027	192,274	0.00%
Ferguson Finance plc	$200,000	4.25%	20/4/2027	197,014	0.00%
Fidelity National Information Services, Inc.	$475,000	1.15%	1/3/2026	455,615	0.01%
Fidelity National Information Services, Inc.	€200,000	1.50%	21/5/2027	200,892	0.00%
Fidelity National Information Services, Inc.	€500,000	1.00%	3/12/2028	482,020	0.01%
Fifth Third Bancorp	$300,000	2.55%	5/5/2027	284,861	0.01%
Fifth Third Bancorp	$300,000	3.95%	14/3/2028	290,507	0.01%
Fifth Third Bancorp	$300,000	4.06%	25/4/2028	293,554	0.01%
Fifth Third Bancorp	$200,000	6.34%	27/7/2029	207,414	0.01%
Fifth Third Bancorp	$575,000	4.77%	28/7/2030	563,416	0.01%
Fifth Third Bank, Inc.	$300,000	2.25%	1/2/2027	284,894	0.01%
FirstEnergy Pennsylvania Electric Co.	$95,000	3.25%	15/3/2028	90,115	0.00%
FirstEnergy Pennsylvania Electric Co.	$90,000	5.20%	1/4/2028	90,368	0.00%
Fiserv, Inc.	$350,000	2.25%	1/6/2027	330,158	0.01%
Fiserv, Inc.	€500,000	1.13%	1/7/2027	499,641	0.01%
Fiserv, Inc.	$425,000	5.45%	2/3/2028	431,648	0.01%
Fiserv, Inc.	$300,000	4.20%	1/10/2028	291,833	0.01%
Flex Ltd.	$200,000	4.88%	15/6/2029	196,055	0.00%
Florida Power & Light Co.	$205,000	5.05%	1/4/2028	207,025	0.01%
Florida Power & Light Co.	$175,000	4.40%	15/5/2028	173,258	0.00%
Florida Power & Light Co.	$375,000	5.15%	15/6/2029	379,716	0.01%
FMC Corp.	$175,000	5.15%	18/5/2026	175,202	0.00%
FNB Corp.	$100,000	5.72%	11/12/2030	98,736	0.00%
Ford Credit Canada Co.	CAD140,000	2.96%	16/9/2026	95,899	0.00%
Ford Credit Canada Co.	CAD200,000	6.38%	10/11/2028	148,614	0.00%
Ford Credit Canada Co.	CAD280,000	5.44%	9/2/2029	201,784	0.00%
Ford Credit Canada Co.	CAD160,000	4.79%	12/9/2029	112,412	0.00%
Ford Motor Credit Co. LLC	$550,000	6.95%	6/3/2026	559,704	0.01%
Ford Motor Credit Co. LLC	$200,000	4.54%	1/8/2026	197,757	0.00%
Ford Motor Credit Co. LLC	$325,000	2.70%	10/8/2026	312,143	0.01%
Ford Motor Credit Co. LLC	$500,000	5.13%	5/11/2026	499,606	0.01%
Ford Motor Credit Co. LLC	$200,000	4.27%	9/1/2027	195,908	0.00%
Ford Motor Credit Co. LLC	$700,000	5.85%	17/5/2027	707,261	0.01%
Ford Motor Credit Co. LLC	$325,000	4.95%	28/5/2027	322,139	0.01%
Ford Motor Credit Co. LLC	$250,000	4.13%	17/8/2027	241,934	0.01%
Ford Motor Credit Co. LLC	$200,000	3.82%	2/11/2027	191,586	0.00%
Ford Motor Credit Co. LLC	$325,000	7.35%	4/11/2027	340,061	0.01%
Ford Motor Credit Co. LLC	$200,000	2.90%	16/2/2028	184,543	0.00%
Ford Motor Credit Co. LLC	$325,000	6.80%	12/5/2028	335,908	0.01%
Ford Motor Credit Co. LLC	€200,000	6.13%	15/5/2028	223,939	0.01%
Ford Motor Credit Co. LLC	€900,000	4.17%	21/11/2028	948,965	0.02%
Ford Motor Credit Co. LLC	$200,000	2.90%	10/2/2029	179,023	0.00%
Ford Motor Credit Co. LLC	$300,000	5.80%	8/3/2029	300,022	0.01%
Ford Motor Credit Co. LLC	$1,000,000	5.11%	3/5/2029	973,328	0.02%
Ford Motor Credit Co. LLC	$600,000	5.30%	6/9/2029	588,149	0.01%
Fortinet, Inc.	$100,000	1.00%	15/3/2026	95,634	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Fortive Corp.	$200,000	3.15%	15/6/2026	195,487	0.00%
Fox Corp.	$300,000	4.71%	25/1/2029	296,450	0.01%
Franklin BSP Capital Corp.	$175,000	7.20%	15/6/2029	178,605	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$197,109	2.81%	25/1/2025	197,109	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$631,220	3.16%	25/5/2025	627,046	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$1,249,900	3.15%	25/11/2025	1,235,742	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates	$400,000	3.00%	25/12/2025	394,699	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$195,112	2.75%	25/1/2026	191,747	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$693,498	3.21%	25/2/2026	684,998	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$500,000	2.57%	25/7/2026	487,128	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$400,000	2.53%	25/10/2026	387,010	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$475,000	3.43%	25/1/2027	464,985	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$1,200,000	3.22%	25/3/2027	1,167,956	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates	$410,949	3.03%	25/4/2027	403,398	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$425,000	3.12%	25/6/2027	411,208	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$108,003	3.59%	25/10/2027	107,058	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$500,000	3.60%	25/1/2028	485,630	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$270,000	3.65%	25/2/2028	262,294	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$579,000	3.90%	25/4/2028	565,956	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$245,521	3.74%	25/4/2028	241,853	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$3,160,000	4.82%	25/6/2028	3,172,290	0.06%
Freddie Mac Multifamily Structured Pass Through Certificates	$117,090	3.94%	25/7/2028	115,863	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$200,000	4.74%	25/8/2028	200,216	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$120,000	4.65%	25/8/2028	119,786	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$400,000	4.80%	25/9/2028	401,225	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$150,000	4.85%	25/9/2028	150,657	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$100,000	5.07%	25/10/2028	101,154	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$50,000	4.86%	25/10/2028	50,235	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$50,000	5.00%	25/11/2028	50,484	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$100,000	4.72%	25/12/2028	100,006	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$275,000	5.40%	25/1/2029	281,429	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	$175,000	5.36%	25/1/2029	178,675	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$150,000	5.48%	25/1/2029	153,757	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	$175,000	5.18%	25/3/2029	177,698	0.00%
Freeport-McMoRan, Inc.	$175,000	4.13%	1/3/2028	170,074	0.00%
FS KKR Capital Corp.	$356,000	3.40%	15/1/2026	349,105	0.01%
FS KKR Capital Corp.	$100,000	3.25%	15/7/2027	94,829	0.00%
FS KKR Capital Corp.	$750,000	6.13%	15/1/2030	749,774	0.02%
GA Global Funding Trust	$75,000	1.63%	15/1/2026	72,472	0.00%
GA Global Funding Trust	$150,000	2.25%	6/1/2027	142,002	0.00%
GA Global Funding Trust	$175,000	4.40%	23/9/2027	172,366	0.00%
GA Global Funding Trust	$150,000	5.50%	8/1/2029	151,459	0.00%
Gartner, Inc.	$380,000	4.50%	1/7/2028	370,152	0.01%
GATX Corp.	$150,000	4.55%	7/11/2028	147,481	0.00%
GE HealthCare Technologies, Inc.	$375,000	5.65%	15/11/2027	384,353	0.01%
GE HealthCare Technologies, Inc.	$225,000	4.80%	14/8/2029	222,882	0.01%
General Dynamics Corp.	$925,000	1.15%	1/6/2026	884,277	0.02%
General Dynamics Corp.	$200,000	3.75%	15/5/2028	194,080	0.00%
General Electric Co.	€300,000	1.88%	28/5/2027	304,693	0.01%
General Mills, Inc.	$175,000	4.70%	30/1/2027	174,941	0.00%
General Mills, Inc.	$250,000	4.20%	17/4/2028	244,823	0.01%
General Mills, Inc.	$175,000	4.88%	30/1/2030	173,900	0.00%
General Motors Financial Co., Inc.	$325,000	1.25%	8/1/2026	313,124	0.01%
General Motors Financial Co., Inc.	$350,000	5.25%	1/3/2026	351,026	0.01%
General Motors Financial Co., Inc.	$200,000	5.40%	6/4/2026	201,187	0.00%
General Motors Financial Co., Inc.	£300,000	5.15%	15/8/2026	375,960	0.01%
General Motors Financial Co., Inc.	$275,000	4.00%	6/10/2026	271,099	0.01%
General Motors Financial Co., Inc.	$600,000	2.35%	26/2/2027	568,560	0.01%
General Motors Financial Co., Inc.	$250,000	5.00%	9/4/2027	250,167	0.01%
General Motors Financial Co., Inc.	$350,000	5.40%	8/5/2027	353,683	0.01%
General Motors Financial Co., Inc.	€200,000	0.60%	20/5/2027	195,711	0.00%
General Motors Financial Co., Inc.	$100,000	5.35%	15/7/2027	100,980	0.00%
General Motors Financial Co., Inc.	$625,000	2.70%	20/8/2027	590,492	0.01%
General Motors Financial Co., Inc.	€300,000	4.50%	22/11/2027	322,728	0.01%
General Motors Financial Co., Inc.	$200,000	3.85%	5/1/2028	193,198	0.00%
General Motors Financial Co., Inc.	$700,000	6.00%	9/1/2028	718,489	0.01%
General Motors Financial Co., Inc.	€225,000	3.90%	12/1/2028	238,337	0.01%
General Motors Financial Co., Inc.	$300,000	5.80%	23/6/2028	306,096	0.01%
General Motors Financial Co., Inc.	$175,000	2.40%	15/10/2028	158,661	0.00%
General Motors Financial Co., Inc.	$200,000	5.80%	7/1/2029	204,031	0.00%
General Motors Financial Co., Inc.	$250,000	5.55%	15/7/2029	252,781	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
General Motors Financial Co., Inc.	$150,000	4.90%	6/10/2029	147,672	0.00%
General Motors Financial of Canada Ltd.	CAD255,000	1.75%	15/4/2026	173,385	0.00%
General Motors Financial of Canada Ltd.	CAD60,000	3.15%	8/2/2027	41,348	0.00%
General Motors Financial of Canada Ltd.	CAD290,000	5.00%	9/2/2029	208,826	0.01%
Genpact Luxembourg Sarl/Genpact USA, Inc.	$50,000	6.00%	4/6/2029	51,091	0.00%
Genuine Parts Co.	$150,000	4.95%	15/8/2029	149,483	0.00%
Georgia Power Co.	$230,000	3.25%	1/4/2026	226,198	0.01%
Georgia Power Co.	$100,000	5.00%	23/2/2027	100,788	0.00%
Georgia Power Co.	$165,000	4.65%	16/5/2028	164,324	0.00%
Georgia Power Co.	$200,000	4.55%	15/3/2030	196,749	0.00%
Georgia-Pacific LLC	$150,000	0.95%	15/5/2026	142,455	0.00%
Georgia-Pacific LLC	$300,000	2.10%	30/4/2027	283,049	0.01%
Gilead Sciences, Inc.	$365,000	3.65%	1/3/2026	360,900	0.01%
Gilead Sciences, Inc.	$350,000	2.95%	1/3/2027	338,035	0.01%
Gilead Sciences, Inc.	$225,000	1.20%	1/10/2027	205,152	0.01%
Gilead Sciences, Inc.	$225,000	4.80%	15/11/2029	224,605	0.01%
Glencore Funding LLC	$200,000	5.40%	8/5/2028	201,942	0.00%
Global Atlantic Finance Co.	$150,000	4.40%	15/10/2029	142,136	0.00%
Global Payments, Inc.	$1,300,000	1.20%	1/3/2026	1,245,931	0.02%
Global Payments, Inc.	$400,000	2.15%	15/1/2027	379,172	0.01%
Global Payments, Inc.	$100,000	4.95%	15/8/2027	100,162	0.00%
Global Payments, Inc.	$250,000	5.30%	15/8/2029	250,349	0.01%
GLP Capital LP/GLP Financing II, Inc.	$345,000	5.38%	15/4/2026	345,331	0.01%
GLP Capital LP/GLP Financing II, Inc.	$125,000	5.75%	1/6/2028	126,065	0.00%
GLP Capital LP/GLP Financing II, Inc.	$175,000	5.30%	15/1/2029	173,704	0.00%
Goldman Sachs Bank USA	$400,000	5.28%	18/3/2027	402,364	0.01%
Goldman Sachs Bank USA	$400,000	5.41%	21/5/2027	403,051	0.01%
Goldman Sachs Group, Inc.	$664,000	3.75%	25/2/2026	657,126	0.01%
Goldman Sachs Group, Inc.	€1,000,000	1.63%	27/7/2026	1,018,017	0.02%
Goldman Sachs Group, Inc.	$500,000	1.43%	9/3/2027	479,831	0.01%
Goldman Sachs Group, Inc.	$200,000	4.39%	15/6/2027	198,750	0.00%
Goldman Sachs Group, Inc.	$500,000	1.54%	10/9/2027	472,827	0.01%
Goldman Sachs Group, Inc.	$398,000	1.95%	21/10/2027	377,584	0.01%
Goldman Sachs Group, Inc.	CAD200,000	2.60%	30/11/2027	136,695	0.00%
Goldman Sachs Group, Inc.	$1,000,000	3.62%	15/3/2028	972,025	0.02%
Goldman Sachs Group, Inc.	$1,000,000	4.48%	23/8/2028	988,326	0.02%
Goldman Sachs Group, Inc.	€500,000	1.25%	7/2/2029	482,772	0.01%
Goldman Sachs Group, Inc.	CAD180,000	2.01%	28/2/2029	118,961	0.00%
Goldman Sachs Group, Inc.	$550,000	3.81%	23/4/2029	528,875	0.01%
Goldman Sachs Group, Inc.	$700,000	4.22%	1/5/2029	681,457	0.01%
Goldman Sachs Group, Inc.	$600,000	6.48%	24/10/2029	628,522	0.01%
Goldman Sachs Group, Inc.	£500,000	3.63%	29/10/2029	595,413	0.01%
Goldman Sachs Group, Inc.	$725,000	5.73%	25/4/2030	740,215	0.02%
Goldman Sachs Group, Inc.	$600,000	4.69%	23/10/2030	587,721	0.01%
Golub Capital BDC, Inc.	$100,000	2.50%	24/8/2026	95,284	0.00%
Golub Capital BDC, Inc.	$100,000	7.05%	5/12/2028	103,673	0.00%
Golub Capital BDC, Inc.	$40,000	6.00%	15/7/2029	39,984	0.00%
Golub Capital Private Credit Fund	$275,000	5.80%	12/9/2029	269,277	0.01%
Graphic Packaging International LLC	$75,000	1.51%	15/4/2026	71,486	0.00%
Gray Oak Pipeline LLC	$135,000	3.45%	15/10/2027	128,375	0.00%
GS Mortgage Securities Trust 2015	$750,000	3.76%	10/7/2048	745,793	0.02%
GS Mortgage Securities Trust 2015	$100,000	3.38%	10/5/2050	99,444	0.00%
GS Mortgage Securities Trust 2016	$500,000	3.44%	10/11/2049	486,154	0.01%
Guardian Life Global Funding	$300,000	3.25%	29/3/2027	290,670	0.01%
Guardian Life Global Funding	$300,000	5.55%	28/10/2027	305,985	0.01%
Guardian Life Global Funding	$150,000	4.18%	26/9/2029	145,691	0.00%
GXO Logistics, Inc.	$150,000	1.65%	15/7/2026	142,601	0.00%
GXO Logistics, Inc.	$100,000	6.25%	6/5/2029	102,442	0.00%
Haleon US Capital LLC	$525,000	3.38%	24/3/2027	509,754	0.01%
Haleon US Capital LLC	$250,000	3.38%	24/3/2029	234,997	0.01%
Harley-Davidson Financial Services, Inc.	€700,000	5.13%	5/4/2026	740,944	0.02%
Harley-Davidson Financial Services, Inc.	$325,000	3.05%	14/2/2027	308,469	0.01%
Harley-Davidson Financial Services, Inc.	$100,000	6.50%	10/3/2028	102,326	0.00%
Harley-Davidson Financial Services, Inc.	$250,000	5.95%	11/6/2029	250,278	0.01%
Hasbro, Inc.	$175,000	3.55%	19/11/2026	170,977	0.00%
Hasbro, Inc.	$175,000	3.50%	15/9/2027	168,719	0.00%
HAT Holdings I LLC/HAT Holdings II LLC	$206,000	3.38%	15/6/2026	199,546	0.00%
HAT Holdings I LLC/HAT Holdings II LLC	$200,000	8.00%	15/6/2027	208,412	0.01%
HCA, Inc.	$175,000	5.88%	15/2/2026	175,883	0.00%
HCA, Inc.	$405,000	5.25%	15/6/2026	405,948	0.01%
HCA, Inc.	$200,000	5.38%	1/9/2026	200,800	0.00%

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HCA, Inc.	$270,000	4.50%	15/2/2027	267,424	0.01%
HCA, Inc.	$300,000	3.13%	15/3/2027	288,729	0.01%
HCA, Inc.	$375,000	5.20%	1/6/2028	375,945	0.01%
HCA, Inc.	$500,000	5.63%	1/9/2028	506,427	0.01%
HCA, Inc.	$250,000	5.88%	1/2/2029	255,037	0.01%
HCA, Inc.	$100,000	3.38%	15/3/2029	92,892	0.00%
HCA, Inc.	$600,000	4.13%	15/6/2029	572,752	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	$150,000	5.20%	15/6/2029	150,603	0.00%
Healthcare Realty Holdings LP	$210,000	3.50%	1/8/2026	205,224	0.01%
Healthpeak OP LLC	$150,000	1.35%	1/2/2027	139,896	0.00%
Healthpeak OP LLC	$175,000	2.13%	1/12/2028	157,339	0.00%
Healthpeak OP LLC	$125,000	3.50%	15/7/2029	117,074	0.00%
HEICO Corp.	$175,000	5.25%	1/8/2028	176,635	0.00%
Helmerich & Payne, Inc.	$100,000	4.65%	1/12/2027	98,761	0.00%
Helmerich & Payne, Inc.	$100,000	4.85%	1/12/2029	96,860	0.00%
Hercules Capital, Inc.	$50,000	2.63%	16/9/2026	47,553	0.00%
Hershey Co.	$500,000	4.25%	4/5/2028	495,191	0.01%
Hess Corp.	$185,000	4.30%	1/4/2027	183,144	0.00%
Hewlett Packard Enterprise Co.	$250,000	4.45%	25/9/2026	248,739	0.01%
Hewlett Packard Enterprise Co.	$200,000	4.40%	25/9/2027	197,828	0.00%
Hewlett Packard Enterprise Co.	$150,000	5.25%	1/7/2028	151,410	0.00%
Hewlett Packard Enterprise Co.	$325,000	4.55%	15/10/2029	316,755	0.01%
HF Sinclair Corp.	$170,000	5.88%	1/4/2026	171,273	0.00%
Highland Holdings Sarl	€529,000	0.32%	15/12/2026	522,158	0.01%
Highmark, Inc.	$300,000	1.45%	10/5/2026	284,689	0.01%
Highwoods Realty LP	$140,000	4.20%	15/4/2029	132,898	0.00%
Home Depot, Inc.	$400,000	3.00%	1/4/2026	392,945	0.01%
Home Depot, Inc.	$350,000	5.15%	25/6/2026	353,501	0.01%
Home Depot, Inc.	$225,000	2.13%	15/9/2026	216,499	0.01%
Home Depot, Inc.	$100,000	4.95%	30/9/2026	100,908	0.00%
Home Depot, Inc.	$700,000	2.88%	15/4/2027	676,584	0.01%
Home Depot, Inc.	$200,000	2.50%	15/4/2027	191,386	0.00%
Home Depot, Inc.	$75,000	4.88%	25/6/2027	75,704	0.00%
Home Depot, Inc.	$125,000	0.90%	15/3/2028	111,596	0.00%
Home Depot, Inc.	$250,000	1.50%	15/9/2028	223,463	0.01%
Home Depot, Inc.	$250,000	3.90%	6/12/2028	243,664	0.01%
Home Depot, Inc.	$625,000	4.75%	25/6/2029	626,146	0.01%
Honeywell International, Inc.	$300,000	2.50%	1/11/2026	289,763	0.01%
Honeywell International, Inc.	$318,000	1.10%	1/3/2027	296,021	0.01%
Honeywell International, Inc.	$2,630,000	4.65%	30/7/2027	2,639,382	0.05%
Honeywell International, Inc.	$275,000	4.95%	15/2/2028	278,116	0.01%
Honeywell International, Inc.	€1,000,000	2.25%	22/2/2028	1,021,063	0.02%
Hormel Foods Corp.	$100,000	4.80%	30/3/2027	100,481	0.00%
Hormel Foods Corp.	$175,000	1.70%	3/6/2028	158,547	0.00%
Host Hotels & Resorts LP	$150,000	3.38%	15/12/2029	137,258	0.00%
Howmet Aerospace, Inc.	$100,000	3.00%	15/1/2029	92,872	0.00%
HP, Inc.	$650,000	1.45%	17/6/2026	620,024	0.01%
HP, Inc.	$180,000	3.00%	17/6/2027	172,480	0.00%
HP, Inc.	$200,000	4.00%	15/4/2029	191,686	0.00%
HPS Corporate Lending Fund	$175,000	6.75%	30/1/2029	179,576	0.00%
Hubbell, Inc.	$200,000	3.15%	15/8/2027	191,510	0.00%
Humana, Inc.	$200,000	1.35%	3/2/2027	185,897	0.00%
Humana, Inc.	$275,000	3.95%	15/3/2027	269,612	0.01%
Humana, Inc.	$100,000	5.75%	1/3/2028	101,849	0.00%
Humana, Inc.	$125,000	5.75%	1/12/2028	127,258	0.00%
Humana, Inc.	$125,000	3.13%	15/8/2029	114,196	0.00%
Huntington Bancshares, Inc.	$300,000	4.44%	4/8/2028	296,697	0.01%
Huntington Bancshares, Inc.	$230,000	6.21%	21/8/2029	237,347	0.01%
Huntington Bancshares, Inc.	$275,000	5.27%	15/1/2031	275,019	0.01%
Huntington Ingalls Industries, Inc.	$250,000	3.48%	1/12/2027	240,070	0.01%
Huntington Ingalls Industries, Inc.	$100,000	5.35%	15/1/2030	100,171	0.00%
Huntington National Bank	$350,000	4.55%	17/5/2028	347,044	0.01%
Huntsman International LLC	$300,000	4.50%	1/5/2029	286,134	0.01%
Hyatt Hotels Corp.	$325,000	4.85%	15/3/2026	324,762	0.01%
Hyatt Hotels Corp.	$200,000	5.75%	30/1/2027	203,084	0.00%
Hyatt Hotels Corp.	$150,000	5.25%	30/6/2029	150,137	0.00%
Hyundai Capital America	$100,000	5.50%	30/3/2026	100,642	0.00%
Hyundai Capital America	$100,000	1.50%	15/6/2026	95,198	0.00%
Hyundai Capital America	$150,000	5.65%	26/6/2026	151,505	0.00%
Hyundai Capital America	$200,000	3.50%	2/11/2026	194,992	0.00%
Hyundai Capital America	$200,000	4.30%	24/9/2027	196,723	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Hyundai Capital America	$125,000	4.88%	1/11/2027	124,617	0.00%
Hyundai Capital America	$175,000	2.10%	15/9/2028	156,733	0.00%
Hyundai Capital America	$375,000	5.35%	19/3/2029	376,586	0.01%
Hyundai Capital America	$200,000	4.55%	26/9/2029	194,089	0.00%
IBM International Capital Pte Ltd.	$325,000	4.70%	5/2/2026	325,373	0.01%
IBM International Capital Pte Ltd.	$300,000	4.60%	5/2/2029	297,292	0.01%
IDEX Corp.	$100,000	4.95%	1/9/2029	99,577	0.00%
Illinois Tool Works, Inc.	€750,000	3.25%	17/5/2028	789,733	0.02%
Illumina, Inc.	$100,000	4.65%	9/9/2026	99,713	0.00%
Illumina, Inc.	$150,000	5.75%	13/12/2027	153,923	0.00%
Ingersoll Rand, Inc.	$150,000	5.20%	15/6/2027	151,714	0.00%
Ingersoll Rand, Inc.	$150,000	5.40%	14/8/2028	152,453	0.00%
Intel Corp.	$600,000	4.88%	10/2/2026	600,097	0.01%
Intel Corp.	$500,000	2.60%	19/5/2026	484,903	0.01%
Intel Corp.	$325,000	3.15%	11/5/2027	311,781	0.01%
Intel Corp.	$250,000	3.75%	5/8/2027	242,477	0.01%
Intel Corp.	$975,000	4.88%	10/2/2028	969,712	0.02%
Intercontinental Exchange, Inc.	$325,000	4.00%	15/9/2027	320,206	0.01%
Intercontinental Exchange, Inc.	$825,000	3.63%	1/9/2028	791,383	0.02%
Intercontinental Exchange, Inc.	$260,000	4.35%	15/6/2029	254,511	0.01%
International Business Machines Corp.	$175,000	4.50%	6/2/2026	174,810	0.00%
International Business Machines Corp.	$400,000	3.30%	15/5/2026	392,925	0.01%
International Business Machines Corp.	€500,000	1.25%	29/1/2027	503,456	0.01%
International Business Machines Corp.	$500,000	2.20%	9/2/2027	475,288	0.01%
International Business Machines Corp.	$175,000	4.50%	6/2/2028	173,897	0.00%
International Business Machines Corp.	$800,000	3.50%	15/5/2029	758,279	0.02%
Interstate Power & Light Co.	$135,000	4.10%	26/9/2028	131,060	0.00%
Invitation Homes Operating Partnership LP	$150,000	2.30%	15/11/2028	135,365	0.00%
IQVIA, Inc.	$200,000	5.70%	15/5/2028	202,481	0.00%
IQVIA, Inc.	$200,000	6.25%	1/2/2029	206,595	0.01%
ITC Holdings Corp.	$300,000	4.95%	22/9/2027	300,334	0.01%
Jabil, Inc.	$230,000	5.45%	1/2/2029	231,682	0.01%
Jackson Financial, Inc.	$150,000	5.17%	8/6/2027	150,726	0.00%
Jackson National Life Global Funding	$155,000	5.55%	2/7/2027	156,951	0.00%
Jackson National Life Global Funding	$200,000	5.25%	12/4/2028	199,019	0.00%
Jacobs Engineering Group, Inc.	$175,000	6.35%	18/8/2028	182,053	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$400,000	2.50%	15/1/2027	379,883	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$650,000	5.13%	1/2/2028	646,750	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$275,000	5.50%	15/1/2030	274,680	0.01%
Jefferies Financial Group, Inc.	€150,000	3.88%	16/4/2026	156,797	0.00%
Jefferies Financial Group, Inc.	$300,000	4.85%	15/1/2027	300,434	0.01%
Jefferies Financial Group, Inc.	$200,000	6.45%	8/6/2027	206,817	0.01%
Jefferies Financial Group, Inc.	$150,000	5.88%	21/7/2028	153,353	0.00%
Jefferies Financial Group, Inc.	€500,000	4.00%	16/4/2029	534,191	0.01%
Jersey Central Power & Light Co.	$145,000	4.30%	15/1/2026	144,261	0.00%
JM Smucker Co.	$150,000	3.38%	15/12/2027	145,320	0.00%
JM Smucker Co.	$125,000	5.90%	15/11/2028	129,505	0.00%
John Deere Bank SA	€600,000	3.30%	15/10/2029	634,910	0.01%
John Deere Capital Corp.	$975,000	4.80%	9/1/2026	977,977	0.02%
John Deere Capital Corp.	$100,000	0.70%	15/1/2026	96,153	0.00%
John Deere Capital Corp.	$175,000	4.75%	8/6/2026	175,742	0.00%
John Deere Capital Corp.	$1,000,000	1.05%	17/6/2026	952,160	0.02%
John Deere Capital Corp.	$150,000	5.15%	8/9/2026	151,913	0.00%
John Deere Capital Corp.	$375,000	1.30%	13/10/2026	355,048	0.01%
John Deere Capital Corp.	$250,000	1.70%	11/1/2027	236,460	0.01%
John Deere Capital Corp.	$250,000	2.35%	8/3/2027	238,612	0.01%
John Deere Capital Corp.	$128,000	4.90%	11/6/2027	128,951	0.00%
John Deere Capital Corp.	$250,000	4.15%	15/9/2027	247,545	0.01%
John Deere Capital Corp.	$175,000	4.75%	20/1/2028	175,878	0.00%
John Deere Capital Corp.	$200,000	4.95%	14/7/2028	201,897	0.00%
John Deere Capital Corp.	$275,000	4.50%	16/1/2029	272,559	0.01%
John Deere Capital Corp.	$719,000	4.85%	11/6/2029	721,506	0.01%
John Deere Cash Management Sarl	€1,000,000	1.85%	2/4/2028	1,013,424	0.02%
John Deere Financial, Inc.	CAD250,000	4.95%	14/6/2027	180,114	0.00%
John Deere Financial, Inc.	CAD75,000	1.34%	8/9/2027	49,644	0.00%
Johnson & Johnson	$819,000	2.45%	1/3/2026	801,065	0.02%
Johnson & Johnson	$350,000	0.95%	1/9/2027	320,879	0.01%
Johnson & Johnson	$225,000	4.80%	1/6/2029	226,863	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€1,000,000	0.38%	15/9/2027	970,265	0.02%
Jones Lang LaSalle, Inc.	$100,000	6.88%	1/12/2028	105,958	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2016	$400,000	3.65%	15/12/2049	389,490	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
JPMBB Commercial Mortgage Securities Trust 2015	$245,727	3.80%	15/8/2048	243,535	0.01%
JPMorgan Chase & Co.	$440,000	3.20%	15/6/2026	431,652	0.01%
JPMorgan Chase & Co.	$600,000	4.13%	15/12/2026	593,833	0.01%
JPMorgan Chase & Co.	$545,000	3.96%	29/1/2027	540,274	0.01%
JPMorgan Chase & Co.	$923,000	1.04%	4/2/2027	886,324	0.02%
JPMorgan Chase & Co.	€1,700,000	1.09%	11/3/2027	1,723,851	0.03%
JPMorgan Chase & Co.	$900,000	1.58%	22/4/2027	864,235	0.02%
JPMorgan Chase & Co.	$3,100,000	1.47%	22/9/2027	2,931,614	0.06%
JPMorgan Chase & Co.	$175,000	4.25%	1/10/2027	173,694	0.00%
JPMorgan Chase & Co.	$435,000	6.07%	22/10/2027	445,213	0.01%
JPMorgan Chase & Co.	$300,000	3.63%	1/12/2027	291,518	0.01%
JPMorgan Chase & Co.	$375,000	5.04%	23/1/2028	376,226	0.01%
JPMorgan Chase & Co.	$375,000	2.95%	24/2/2028	360,464	0.01%
JPMorgan Chase & Co.	CAD275,000	1.90%	5/3/2028	184,819	0.00%
JPMorgan Chase & Co.	$400,000	5.57%	22/4/2028	406,920	0.01%
JPMorgan Chase & Co.	$600,000	4.32%	26/4/2028	592,736	0.01%
JPMorgan Chase & Co.	$1,000,000	3.54%	1/5/2028	971,083	0.02%
JPMorgan Chase & Co.	€800,000	1.64%	18/5/2028	803,655	0.02%
JPMorgan Chase & Co.	$1,500,000	2.18%	1/6/2028	1,407,986	0.03%
JPMorgan Chase & Co.	$200,000	4.98%	22/7/2028	200,542	0.00%
JPMorgan Chase & Co.	$525,000	4.85%	25/7/2028	524,790	0.01%
JPMorgan Chase & Co.	$200,000	4.51%	22/10/2028	198,232	0.00%
JPMorgan Chase & Co.	$1,500,000	3.51%	23/1/2029	1,439,567	0.03%
JPMorgan Chase & Co.	$500,000	4.20%	23/7/2029	486,755	0.01%
JPMorgan Chase & Co.	$625,000	5.30%	24/7/2029	630,777	0.01%
JPMorgan Chase & Co.	$500,000	6.09%	23/10/2029	518,673	0.01%
JPMorgan Chase & Co.	$500,000	4.45%	5/12/2029	489,578	0.01%
JPMorgan Chase & Co.	$375,000	5.01%	23/1/2030	374,511	0.01%
JPMorgan Chase & Co.	€500,000	1.96%	23/3/2030	495,521	0.01%
JPMorgan Chase & Co.	$400,000	5.58%	22/4/2030	407,542	0.01%
JPMorgan Chase & Co.	$375,000	3.70%	6/5/2030	355,059	0.01%
JPMorgan Chase & Co.	$275,000	4.57%	14/6/2030	269,451	0.01%
JPMorgan Chase & Co.	$750,000	5.00%	22/7/2030	747,127	0.02%
JPMorgan Chase & Co.	$550,000	4.60%	22/10/2030	539,653	0.01%
Kaiser Foundation Hospitals	$125,000	3.15%	1/5/2027	121,015	0.00%
Kellanova	$125,000	3.40%	15/11/2027	120,597	0.00%
Kellanova	$125,000	4.30%	15/5/2028	122,947	0.00%
Kennametal, Inc.	$100,000	4.63%	15/6/2028	98,634	0.00%
Kenvue, Inc.	$575,000	5.35%	22/3/2026	580,478	0.01%
Kenvue, Inc.	$575,000	5.05%	22/3/2028	581,821	0.01%
Keurig Dr Pepper, Inc.	$150,000	5.10%	15/3/2027	151,366	0.00%
Keurig Dr Pepper, Inc.	$200,000	3.43%	15/6/2027	194,113	0.00%
Keurig Dr Pepper, Inc.	$225,000	4.60%	25/5/2028	223,088	0.01%
Keurig Dr Pepper, Inc.	$150,000	5.05%	15/3/2029	150,393	0.00%
Keurig Dr Pepper, Inc.	$200,000	3.95%	15/4/2029	191,854	0.00%
KeyBank NA	$250,000	4.70%	26/1/2026	249,408	0.01%
KeyBank NA	$250,000	5.85%	15/11/2027	256,077	0.01%
KeyCorp	$150,000	4.10%	30/4/2028	145,091	0.00%
KeySpan Gas East Corp.	$125,000	2.74%	15/8/2026	120,545	0.00%
Kimco Realty OP LLC	$255,000	2.80%	1/10/2026	246,896	0.01%
Kimco Realty OP LLC	$100,000	1.90%	1/3/2028	91,363	0.00%
Kraft Heinz Foods Co.	$820,000	3.88%	15/5/2027	803,532	0.02%
Kraft Heinz Foods Co.	$175,000	4.63%	30/1/2029	173,315	0.00%
Kraft Heinz Foods Co.	€1,500,000	3.50%	15/3/2029	1,583,813	0.03%
Kroger Co.	$100,000	2.65%	15/10/2026	96,481	0.00%
Kroger Co.	$175,000	4.50%	15/1/2029	172,712	0.00%
Kyndryl Holdings, Inc.	$100,000	2.70%	15/10/2028	91,529	0.00%
L3Harris Technologies, Inc.	$250,000	4.40%	15/6/2028	245,639	0.01%
L3Harris Technologies, Inc.	$390,000	5.05%	1/6/2029	390,080	0.01%
Laboratory Corp. of America Holdings	$200,000	1.55%	1/6/2026	191,231	0.00%
Laboratory Corp. of America Holdings	$200,000	2.95%	1/12/2029	181,408	0.00%
Lam Research Corp.	$375,000	4.00%	15/3/2029	364,602	0.01%
Las Vegas Sands Corp.	$150,000	5.90%	1/6/2027	152,174	0.00%
Las Vegas Sands Corp.	$275,000	3.90%	8/8/2029	255,569	0.01%
Las Vegas Sands Corp.	$100,000	6.00%	15/8/2029	101,226	0.00%
Lazard Group LLC	$200,000	3.63%	1/3/2027	194,644	0.00%
Lazard Group LLC	$175,000	4.50%	19/9/2028	171,291	0.00%
LC19 Commercial Mortgage Trust 2015	$225,000	3.53%	10/2/2048	223,540	0.01%
Leggett & Platt, Inc.	$155,000	4.40%	15/3/2029	145,116	0.00%
Lendlease US Capital, Inc.	$250,000	4.50%	26/5/2026	246,519	0.01%
Lennar Corp.	$150,000	5.00%	15/6/2027	150,343	0.00%

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Lennox International, Inc.	$100,000	5.50%	15/9/2028	101,620	0.00%
Liberty Utilities Co.	$125,000	5.58%	31/1/2029	125,971	0.00%
Lincoln National Corp.	$225,000	3.80%	1/3/2028	216,913	0.01%
Linde plc	€400,000	0.00%	30/9/2026	396,300	0.01%
Lockheed Martin Corp.	$300,000	5.10%	15/11/2027	304,774	0.01%
Lockheed Martin Corp.	$700,000	4.45%	15/5/2028	694,948	0.01%
Lockheed Martin Corp.	$275,000	4.50%	15/2/2029	271,978	0.01%
Lowe's Cos, Inc.	$175,000	4.80%	1/4/2026	175,307	0.00%
Lowe's Cos, Inc.	$725,000	2.50%	15/4/2026	707,043	0.01%
Lowe's Cos, Inc.	$300,000	3.10%	3/5/2027	290,143	0.01%
Lowe's Cos, Inc.	$360,000	1.30%	15/4/2028	321,878	0.01%
Lowe's Cos, Inc.	$575,000	3.65%	5/4/2029	547,516	0.01%
LPL Holdings, Inc.	$100,000	5.70%	20/5/2027	101,219	0.00%
LPL Holdings, Inc.	$150,000	6.75%	17/11/2028	157,607	0.00%
LXP Industrial Trust	$100,000	6.75%	15/11/2028	104,561	0.00%
LYB International Finance II BV	$250,000	3.50%	2/3/2027	242,839	0.01%
M&T Bank Corp.	$300,000	4.55%	16/8/2028	296,443	0.01%
M&T Bank Corp.	$100,000	4.83%	16/1/2029	99,580	0.00%
M&T Bank Corp.	$175,000	7.41%	30/10/2029	187,461	0.00%
Main Street Capital Corp.	$150,000	6.50%	4/6/2027	152,734	0.00%
Main Street Capital Corp.	$100,000	6.95%	1/3/2029	104,055	0.00%
ManpowerGroup, Inc.	€1,200,000	3.50%	30/6/2027	1,256,757	0.03%
Manufacturers & Traders Trust Co.	$500,000	4.70%	27/1/2028	494,687	0.01%
Marathon Petroleum Corp.	$160,000	5.13%	15/12/2026	161,111	0.00%
Marathon Petroleum Corp.	$100,000	3.80%	1/4/2028	96,569	0.00%
Markel Group, Inc.	$100,000	3.35%	17/9/2029	92,987	0.00%
Marriott International, Inc.	$250,000	3.13%	15/6/2026	244,392	0.01%
Marriott International, Inc.	$200,000	5.00%	15/10/2027	201,452	0.00%
Marriott International, Inc.	$150,000	5.55%	15/10/2028	153,227	0.00%
Marriott International, Inc.	$125,000	4.65%	1/12/2028	124,113	0.00%
Marriott International, Inc.	$100,000	4.88%	15/5/2029	99,609	0.00%
Mars, Inc.	$300,000	4.55%	20/4/2028	296,976	0.01%
Marsh & McLennan Cos, Inc.	$200,000	3.75%	14/3/2026	198,132	0.00%
Marsh & McLennan Cos, Inc.	$165,000	4.55%	8/11/2027	164,858	0.00%
Marsh & McLennan Cos, Inc.	$300,000	4.38%	15/3/2029	294,694	0.01%
Marvell Technology, Inc.	$700,000	2.45%	15/4/2028	645,844	0.01%
Masco Corp.	$130,000	3.50%	15/11/2027	125,312	0.00%
MassMutual Global Funding II	$200,000	3.40%	8/3/2026	197,373	0.00%
MassMutual Global Funding II	$375,000	4.50%	10/4/2026	374,687	0.01%
MassMutual Global Funding II	$200,000	1.20%	16/7/2026	189,992	0.00%
MassMutual Global Funding II	$200,000	5.10%	9/4/2027	202,274	0.00%
MassMutual Global Funding II	$200,000	5.05%	14/6/2028	201,561	0.00%
MassMutual Global Funding II	$200,000	4.85%	17/1/2029	199,982	0.00%
MassMutual Global Funding II	$200,000	5.15%	30/5/2029	202,462	0.00%
MasTec, Inc.	$150,000	4.50%	15/8/2028	145,286	0.00%
MasTec, Inc.	$275,000	5.90%	15/6/2029	279,669	0.01%
Mastercard, Inc.	$120,000	4.10%	15/1/2028	118,718	0.00%
Mastercard, Inc.	$175,000	4.88%	9/3/2028	177,064	0.00%
Mattel, Inc.	$125,000	3.38%	1/4/2026	122,424	0.00%
Mattel, Inc.	$150,000	5.88%	15/12/2027	150,416	0.00%
Mattel, Inc.	$125,000	3.75%	1/4/2029	117,069	0.00%
McCormick & Co., Inc.	$275,000	0.90%	15/2/2026	263,520	0.01%
McDonald's Corp.	$500,000	3.70%	30/1/2026	496,145	0.01%
McDonald's Corp.	$175,000	3.50%	1/3/2027	171,013	0.00%
McDonald's Corp.	$350,000	3.50%	1/7/2027	341,038	0.01%
McDonald's Corp.	$200,000	5.00%	17/5/2029	201,292	0.00%
McKesson Corp.	$100,000	4.25%	15/9/2029	97,762	0.00%
Medtronic Global Holdings SCA	$200,000	4.25%	30/3/2028	197,529	0.00%
Merck & Co., Inc.	$730,000	0.75%	24/2/2026	699,930	0.01%
Merck & Co., Inc.	$200,000	4.05%	17/5/2028	197,038	0.00%
Merck & Co., Inc.	$375,000	1.90%	10/12/2028	338,272	0.01%
Merck & Co., Inc.	$210,000	3.40%	7/3/2029	199,658	0.00%
Meritage Homes Corp.	$100,000	3.88%	15/4/2029	93,558	0.00%
Met Tower Global Funding	$150,000	4.85%	16/1/2027	150,552	0.00%
Met Tower Global Funding	$325,000	5.25%	12/4/2029	329,104	0.01%
Meta Platforms, Inc.	$500,000	3.50%	15/8/2027	488,514	0.01%
Meta Platforms, Inc.	$500,000	4.60%	15/5/2028	500,484	0.01%
Meta Platforms, Inc.	$373,000	4.30%	15/8/2029	368,110	0.01%
Metropolitan Life Global Funding I	CAD105,000	5.18%	15/6/2026	74,846	0.00%
Metropolitan Life Global Funding I	$150,000	5.05%	11/6/2027	151,392	0.00%
Metropolitan Life Global Funding I	€300,000	0.55%	16/6/2027	295,955	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Metropolitan Life Global Funding I	$800,000	4.40%	30/6/2027	795,016	0.02%
Metropolitan Life Global Funding I	£681,000	4.50%	9/7/2027	846,997	0.02%
Metropolitan Life Global Funding I	$750,000	3.00%	19/9/2027	717,429	0.01%
Metropolitan Life Global Funding I	$100,000	5.05%	6/1/2028	100,545	0.00%
Metropolitan Life Global Funding I	CAD200,000	1.95%	20/3/2028	132,481	0.00%
Metropolitan Life Global Funding I	€269,000	4.00%	5/4/2028	289,135	0.01%
Metropolitan Life Global Funding I	$150,000	4.85%	8/1/2029	149,708	0.00%
Metropolitan Life Global Funding I	CAD585,000	2.45%	12/1/2029	389,696	0.01%
Metropolitan Life Global Funding I	£580,000	1.63%	21/9/2029	629,794	0.01%
Microchip Technology, Inc.	$200,000	4.90%	15/3/2028	199,317	0.00%
Microchip Technology, Inc.	$605,000	5.05%	15/3/2029	603,558	0.01%
Microchip Technology, Inc.	$150,000	5.05%	15/2/2030	149,038	0.00%
Micron Technology, Inc.	$250,000	5.33%	6/2/2029	251,267	0.01%
Microsoft Corp.	$550,000	2.40%	8/8/2026	533,772	0.01%
Microsoft Corp.	$1,700,000	3.30%	6/2/2027	1,664,341	0.03%
Mid-America Apartments LP	$250,000	1.10%	15/9/2026	235,501	0.01%
MidAmerican Energy Co.	$165,000	3.10%	1/5/2027	159,612	0.00%
Mid-Atlantic Interstate Transmission LLC	$120,000	4.10%	15/5/2028	116,500	0.00%
Midwest Connector Capital Co. LLC	$200,000	4.63%	1/4/2029	195,963	0.00%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	$1,725,000	6.50%	20/6/2027	1,736,294	0.03%
Mississippi Power Co.	$95,000	3.95%	30/3/2028	92,331	0.00%
Mohawk Industries, Inc.	$175,000	5.85%	18/9/2028	179,932	0.00%
Molson Coors Beverage Co.	$546,000	3.00%	15/7/2026	532,462	0.01%
Molson Coors International LP	CAD120,000	3.44%	15/7/2026	83,317	0.00%
Mondelez International Holdings Netherlands BV	$400,000	1.25%	24/9/2026	376,602	0.01%
Mondelez International, Inc.	€500,000	1.63%	8/3/2027	506,466	0.01%
Mondelez International, Inc.	$200,000	2.63%	17/3/2027	191,332	0.00%
Monongahela Power Co.	$90,000	3.55%	15/5/2027	87,269	0.00%
Moody's Corp.	€600,000	1.75%	9/3/2027	613,413	0.01%
Morgan Stanley	$350,000	5.00%	24/11/2025	350,574	0.01%
Morgan Stanley	$1,075,000	3.88%	27/1/2026	1,066,614	0.02%
Morgan Stanley	$550,000	4.35%	8/9/2026	546,137	0.01%
Morgan Stanley	$917,000	3.63%	20/1/2027	899,836	0.02%
Morgan Stanley	£300,000	2.63%	9/3/2027	357,919	0.01%
Morgan Stanley	$1,175,000	3.95%	23/4/2027	1,150,995	0.02%
Morgan Stanley	$775,000	1.59%	4/5/2027	742,960	0.02%
Morgan Stanley	$1,175,000	1.51%	20/7/2027	1,118,165	0.02%
Morgan Stanley	CAD200,000	1.78%	4/8/2027	135,387	0.00%
Morgan Stanley	$250,000	5.65%	13/4/2028	254,093	0.01%
Morgan Stanley	$550,000	3.59%	22/7/2028	530,449	0.01%
Morgan Stanley	$400,000	6.30%	18/10/2028	414,409	0.01%
Morgan Stanley	€700,000	4.81%	25/10/2028	761,344	0.02%
Morgan Stanley	$1,000,000	3.77%	24/1/2029	964,359	0.02%
Morgan Stanley	$500,000	5.12%	1/2/2029	501,084	0.01%
Morgan Stanley	€1,000,000	4.66%	2/3/2029	1,086,663	0.02%
Morgan Stanley	$500,000	5.16%	20/4/2029	501,425	0.01%
Morgan Stanley	$470,000	5.45%	20/7/2029	475,246	0.01%
Morgan Stanley	€500,000	0.50%	26/10/2029	471,515	0.01%
Morgan Stanley	$475,000	6.41%	1/11/2029	496,206	0.01%
Morgan Stanley	$550,000	5.17%	16/1/2030	550,356	0.01%
Morgan Stanley	$1,325,000	4.43%	23/1/2030	1,290,885	0.03%
Morgan Stanley	$925,000	5.66%	18/4/2030	942,068	0.02%
Morgan Stanley	$425,000	5.04%	19/7/2030	423,246	0.01%
Morgan Stanley	$550,000	4.65%	18/10/2030	538,317	0.01%
Morgan Stanley Bank NA	$300,000	4.75%	21/4/2026	300,346	0.01%
Morgan Stanley Bank NA	$325,000	5.88%	30/10/2026	332,055	0.01%
Morgan Stanley Bank NA	$550,000	4.45%	15/10/2027	546,258	0.01%
Morgan Stanley Bank NA	$250,000	4.95%	14/1/2028	250,270	0.01%
Morgan Stanley Bank NA	$500,000	5.50%	26/5/2028	506,573	0.01%
Morgan Stanley Bank NA	$425,000	4.97%	14/7/2028	426,213	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	$50,000	3.73%	15/5/2048	49,663	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	$400,000	3.53%	15/10/2048	395,368	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	$50,000	3.64%	15/10/2048	49,497	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	$169,364	3.27%	15/1/2049	166,864	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	$1,000,000	3.10%	15/11/2049	959,000	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	$294,002	3.46%	15/12/2049	287,444	0.01%
Morgan Stanley Capital I Trust 2016	$99,879	3.33%	15/3/2049	98,568	0.00%
Morgan Stanley Direct Lending Fund	$100,000	6.15%	17/5/2029	100,580	0.00%
Mosaic Co.	$175,000	5.38%	15/11/2028	177,001	0.00%
Motorola Solutions, Inc.	$300,000	4.60%	23/5/2029	295,006	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
MPLX LP	$310,000	4.13%	1/3/2027	305,448	0.01%
MPLX LP	$130,000	4.25%	1/12/2027	128,026	0.00%
MPLX LP	$315,000	4.00%	15/3/2028	305,477	0.01%
Mutual of Omaha Cos Global Funding	$100,000	5.80%	27/7/2026	101,191	0.00%
Mutual of Omaha Cos Global Funding	$100,000	5.35%	9/4/2027	100,998	0.00%
Mutual of Omaha Cos Global Funding	$175,000	4.75%	15/10/2029	171,807	0.00%
Nasdaq, Inc.	$400,000	5.35%	28/6/2028	405,607	0.01%
Nasdaq, Inc.	€200,000	1.75%	28/3/2029	197,118	0.00%
National Fuel Gas Co.	$100,000	5.50%	1/10/2026	100,759	0.00%
National Fuel Gas Co.	$140,000	3.95%	15/9/2027	136,047	0.00%
National Grid North America, Inc.	€400,000	0.41%	20/1/2026	404,450	0.01%
National Grid North America, Inc.	€700,000	3.25%	25/11/2029	727,588	0.01%
National Rural Utilities Cooperative Finance Corp.	$100,000	4.45%	13/3/2026	99,830	0.00%
National Rural Utilities Cooperative Finance Corp.	$600,000	1.00%	15/6/2026	569,619	0.01%
National Rural Utilities Cooperative Finance Corp.	$115,000	4.80%	5/2/2027	115,288	0.00%
National Rural Utilities Cooperative Finance Corp.	$150,000	3.05%	25/4/2027	144,588	0.00%
National Rural Utilities Cooperative Finance Corp.	$100,000	5.10%	6/5/2027	100,793	0.00%
National Rural Utilities Cooperative Finance Corp.	$250,000	4.12%	16/9/2027	246,651	0.01%
National Rural Utilities Cooperative Finance Corp.	$90,000	3.40%	7/2/2028	86,439	0.00%
National Rural Utilities Cooperative Finance Corp.	$175,000	4.80%	15/3/2028	175,245	0.00%
National Rural Utilities Cooperative Finance Corp.	$100,000	4.85%	7/2/2029	100,019	0.00%
National Rural Utilities Cooperative Finance Corp.	$350,000	5.15%	15/6/2029	354,285	0.01%
National Rural Utilities Cooperative Finance Corp.	$55,000	7.13%	15/9/2053	56,753	0.00%
National Securities Clearing Corp.	$250,000	5.00%	30/5/2028	250,781	0.01%
Nestle Capital Corp.	$200,000	4.65%	12/3/2029	199,701	0.00%
Nestle Capital Corp.	AUD500,000	4.60%	4/4/2029	310,588	0.01%
Nestle Finance International Ltd.	€1,000,000	0.00%	14/6/2026	999,500	0.02%
Nestle Holdings, Inc.	$150,000	0.63%	15/1/2026	144,124	0.00%
Nestle Holdings, Inc.	$175,000	5.25%	13/3/2026	176,544	0.00%
Nestle Holdings, Inc.	$675,000	1.15%	14/1/2027	630,460	0.01%
Nestle Holdings, Inc.	£900,000	2.13%	4/4/2027	1,068,637	0.02%
Nestle Holdings, Inc.	$209,000	1.00%	15/9/2027	190,344	0.00%
Nestle Holdings, Inc.	$475,000	4.13%	1/10/2027	469,325	0.01%
Nestle Holdings, Inc.	$175,000	5.00%	14/3/2028	176,381	0.00%
Nestle Holdings, Inc.	CAD840,000	2.19%	26/1/2029	557,149	0.01%
Netflix, Inc.	€500,000	3.63%	15/5/2027	528,637	0.01%
Netflix, Inc.	$850,000	4.88%	15/4/2028	853,460	0.02%
Netflix, Inc.	$175,000	5.88%	15/11/2028	181,285	0.00%
Netflix, Inc.	$1,000,000	6.38%	15/5/2029	1,058,920	0.02%
Netflix, Inc.	€500,000	4.63%	15/5/2029	554,107	0.01%
New York Life Global Funding	$150,000	0.85%	15/1/2026	144,330	0.00%
New York Life Global Funding	$100,000	1.15%	9/6/2026	95,289	0.00%
New York Life Global Funding	$500,000	2.35%	14/7/2026	484,111	0.01%
New York Life Global Funding	$100,000	5.45%	18/9/2026	101,491	0.00%
New York Life Global Funding	€500,000	0.25%	23/1/2027	493,749	0.01%
New York Life Global Funding	$150,000	4.90%	2/4/2027	150,924	0.00%
New York Life Global Funding	$200,000	3.25%	7/4/2027	194,181	0.00%
New York Life Global Funding	£400,000	1.50%	15/7/2027	462,135	0.01%
New York Life Global Funding	$200,000	4.85%	9/1/2028	200,489	0.00%
New York Life Global Funding	CAD300,000	2.00%	17/4/2028	199,235	0.00%
New York Life Global Funding	AUD400,000	5.35%	19/9/2028	252,739	0.01%
New York Life Global Funding	$275,000	4.70%	29/1/2029	274,062	0.01%
New York Life Global Funding	$125,000	5.00%	6/6/2029	125,695	0.00%
New York Life Global Funding	$125,000	4.60%	5/12/2029	123,742	0.00%
New York State Electric & Gas Corp.	$215,000	3.25%	1/12/2026	208,535	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	$2,000,000	5.30%	15/3/2026	2,012,352	0.04%
NextEra Energy Capital Holdings, Inc.	$200,000	4.95%	29/1/2026	200,469	0.00%
NextEra Energy Capital Holdings, Inc.	$335,000	3.55%	1/5/2027	326,444	0.01%
NextEra Energy Capital Holdings, Inc.	$250,000	4.63%	15/7/2027	249,647	0.01%
NextEra Energy Capital Holdings, Inc.	$250,000	4.90%	28/2/2028	250,213	0.01%
NextEra Energy Capital Holdings, Inc.	$390,000	1.90%	15/6/2028	353,134	0.01%
NextEra Energy Capital Holdings, Inc.	$400,000	4.90%	15/3/2029	398,921	0.01%
NextEra Energy Capital Holdings, Inc.	$525,000	6.70%	1/9/2054	533,438	0.01%
NextEra Energy Capital Holdings, Inc.	$115,000	4.80%	1/12/2077	110,795	0.00%
NextEra Energy Capital Holdings, Inc.	$320,000	3.80%	15/3/2082	304,269	0.01%
NiSource, Inc.	$300,000	3.49%	15/5/2027	291,808	0.01%
NiSource, Inc.	$105,000	5.25%	30/3/2028	105,868	0.00%
NiSource, Inc.	$125,000	5.20%	1/7/2029	125,903	0.00%
NiSource, Inc.	$250,000	2.95%	1/9/2029	228,747	0.01%
Nissan Motor Acceptance Co. LLC	$175,000	2.00%	9/3/2026	167,876	0.00%
Nissan Motor Acceptance Co. LLC	$175,000	1.85%	16/9/2026	164,224	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nissan Motor Acceptance Co. LLC	$100,000	5.30%	13/9/2027	98,992	0.00%
Nissan Motor Acceptance Co. LLC	$175,000	2.75%	9/3/2028	159,048	0.00%
Nissan Motor Acceptance Co. LLC	$200,000	7.05%	15/9/2028	207,209	0.01%
Nissan Motor Acceptance Co. LLC	$100,000	5.55%	13/9/2029	98,762	0.00%
NMI Holdings, Inc.	$100,000	6.00%	15/8/2029	101,028	0.00%
NNN, Inc.	$100,000	3.60%	15/12/2026	97,885	0.00%
NNN, Inc.	$150,000	4.30%	15/10/2028	146,397	0.00%
Nordson Corp.	$100,000	5.60%	15/9/2028	102,108	0.00%
Nordson Corp.	$125,000	4.50%	15/12/2029	121,960	0.00%
Norfolk Southern Corp.	$700,000	2.90%	15/6/2026	683,815	0.01%
Norfolk Southern Corp.	$1,095,000	3.15%	1/6/2027	1,059,133	0.02%
Norfolk Southern Corp.	$100,000	2.55%	1/11/2029	90,147	0.00%
Northern Trust Corp.	$500,000	4.00%	10/5/2027	493,302	0.01%
Northrop Grumman Corp.	$500,000	3.25%	15/1/2028	477,791	0.01%
Northwest Pipeline LLC	$95,000	4.00%	1/4/2027	93,211	0.00%
Northwestern Mutual Global Funding	$125,000	5.07%	25/3/2027	126,123	0.00%
Northwestern Mutual Global Funding	$100,000	4.11%	12/9/2027	98,635	0.00%
Northwestern Mutual Global Funding	$300,000	4.35%	15/9/2027	297,713	0.01%
Northwestern Mutual Global Funding	$275,000	4.90%	12/6/2028	274,899	0.01%
Northwestern Mutual Global Funding	$100,000	4.71%	10/1/2029	99,183	0.00%
NRG Energy, Inc.	$200,000	2.45%	2/12/2027	185,691	0.00%
NSTAR Electric Co.	$200,000	3.20%	15/5/2027	193,193	0.00%
Nucor Corp.	$100,000	4.30%	23/5/2027	99,202	0.00%
Oaktree Specialty Lending Corp.	$75,000	2.70%	15/1/2027	70,623	0.00%
Oaktree Strategic Credit Fund	$110,000	8.40%	14/11/2028	117,754	0.00%
Occidental Petroleum Corp.	$175,000	5.55%	15/3/2026	175,853	0.00%
Occidental Petroleum Corp.	$100,000	8.50%	15/7/2027	106,702	0.00%
Occidental Petroleum Corp.	$125,000	6.38%	1/9/2028	129,060	0.00%
Occidental Petroleum Corp.	$320,000	5.20%	1/8/2029	317,582	0.01%
OGE Energy Corp.	$50,000	5.45%	15/5/2029	50,750	0.00%
Oklahoma Gas & Electric Co.	$85,000	3.80%	15/8/2028	82,026	0.00%
Old Republic International Corp.	$100,000	3.88%	26/8/2026	98,410	0.00%
Omega Healthcare Investors, Inc.	$350,000	5.25%	15/1/2026	350,575	0.01%
Omega Healthcare Investors, Inc.	$200,000	4.75%	15/1/2028	197,299	0.00%
Omega Healthcare Investors, Inc.	$125,000	3.63%	1/10/2029	115,357	0.00%
Omnicom Finance Holdings plc	€500,000	0.80%	8/7/2027	493,629	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	$300,000	3.60%	15/4/2026	295,787	0.01%
Oncor Electric Delivery Co. LLC	$100,000	4.30%	15/5/2028	98,709	0.00%
Oncor Electric Delivery Co. LLC	$180,000	3.70%	15/11/2028	173,035	0.00%
Oncor Electric Delivery Co. LLC	$125,000	4.65%	1/11/2029	123,754	0.00%
ONE Gas, Inc.	$100,000	5.10%	1/4/2029	100,699	0.00%
ONEOK, Inc.	$306,000	5.85%	15/1/2026	308,789	0.01%
ONEOK, Inc.	$145,000	5.00%	1/3/2026	145,178	0.00%
ONEOK, Inc.	$235,000	4.00%	13/7/2027	230,735	0.01%
ONEOK, Inc.	$275,000	4.25%	24/9/2027	271,047	0.01%
ONEOK, Inc.	$100,000	4.55%	15/7/2028	98,530	0.00%
ONEOK, Inc.	$145,000	5.65%	1/11/2028	148,001	0.00%
ONEOK, Inc.	$475,000	4.35%	15/3/2029	462,494	0.01%
Oracle Corp.	$550,000	1.65%	25/3/2026	530,265	0.01%
Oracle Corp.	$200,000	2.65%	15/7/2026	194,034	0.00%
Oracle Corp.	$525,000	3.25%	15/11/2027	504,686	0.01%
Oracle Corp.	$2,000,000	2.30%	25/3/2028	1,849,335	0.04%
Oracle Corp.	$800,000	4.20%	27/9/2029	772,523	0.02%
O'Reilly Automotive, Inc.	$150,000	5.75%	20/11/2026	152,595	0.00%
O'Reilly Automotive, Inc.	$200,000	3.60%	1/9/2027	194,102	0.00%
O'Reilly Automotive, Inc.	$200,000	4.35%	1/6/2028	196,453	0.00%
Oshkosh Corp.	$200,000	4.60%	15/5/2028	197,419	0.00%
Otis Worldwide Corp.	$435,000	2.29%	5/4/2027	412,357	0.01%
Ovintiv, Inc.	$100,000	5.38%	1/1/2026	100,310	0.00%
Ovintiv, Inc.	$140,000	5.65%	15/5/2028	141,879	0.00%
Owens Corning	$100,000	5.50%	15/6/2027	101,746	0.00%
PACCAR Financial Corp.	$175,000	4.45%	30/3/2026	174,896	0.00%
PACCAR Financial Corp.	$175,000	5.05%	10/8/2026	176,471	0.00%
PACCAR Financial Corp.	$200,000	4.50%	25/11/2026	200,161	0.00%
PACCAR Financial Corp.	$100,000	5.00%	13/5/2027	101,115	0.00%
PACCAR Financial Corp.	$150,000	4.45%	6/8/2027	149,868	0.00%
PACCAR Financial Corp.	$400,000	4.60%	10/1/2028	399,086	0.01%
PACCAR Financial Corp.	$175,000	4.95%	10/8/2028	176,356	0.00%
PACCAR Financial Corp.	$100,000	4.60%	31/1/2029	99,658	0.00%
PACCAR Financial Corp.	$125,000	4.00%	26/9/2029	121,037	0.00%
PACCAR Financial Europe BV	€500,000	0.00%	1/3/2026	501,585	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Pacific Gas & Electric Co.	$555,000	3.15%	1/1/2026	545,260	0.01%
Pacific Gas & Electric Co.	$305,000	2.95%	1/3/2026	298,124	0.01%
Pacific Gas & Electric Co.	$110,000	5.45%	15/6/2027	111,250	0.00%
Pacific Gas & Electric Co.	$200,000	2.10%	1/8/2027	186,523	0.00%
Pacific Gas & Electric Co.	$200,000	3.30%	1/12/2027	191,078	0.00%
Pacific Gas & Electric Co.	$165,000	3.00%	15/6/2028	154,641	0.00%
Pacific Gas & Electric Co.	$500,000	3.75%	1/7/2028	478,256	0.01%
Pacific Gas & Electric Co.	$200,000	4.65%	1/8/2028	196,730	0.00%
Pacific Gas & Electric Co.	$165,000	6.10%	15/1/2029	170,678	0.00%
Pacific Gas & Electric Co.	$500,000	4.20%	1/3/2029	482,255	0.01%
Pacific Gas & Electric Co.	$175,000	5.55%	15/5/2029	177,835	0.00%
Pacific Life Global Funding II	$300,000	4.90%	4/4/2028	298,733	0.01%
Pacific Life Global Funding II	$100,000	5.50%	18/7/2028	101,615	0.00%
Pacific Life Global Funding II	$275,000	4.90%	11/1/2029	274,370	0.01%
Packaging Corp. of America	$100,000	3.40%	15/12/2027	96,365	0.00%
Paramount Global	$450,000	2.90%	15/1/2027	430,258	0.01%
Paramount Global	$900,000	4.20%	1/6/2029	849,314	0.02%
Parker-Hannifin Corp.	$850,000	3.25%	1/3/2027	825,738	0.02%
Parker-Hannifin Corp.	$2,375,000	4.25%	15/9/2027	2,350,794	0.05%
Parker-Hannifin Corp.	$500,000	3.25%	14/6/2029	467,871	0.01%
PartnerRe Finance B LLC	$125,000	3.70%	2/7/2029	118,108	0.00%
Patterson-UTI Energy, Inc.	$105,000	3.95%	1/2/2028	100,452	0.00%
PayPal Holdings, Inc.	$100,000	3.90%	1/6/2027	98,537	0.00%
PayPal Holdings, Inc.	$500,000	2.85%	1/10/2029	456,895	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$500,000	4.40%	1/7/2027	493,327	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$300,000	5.88%	15/11/2027	307,147	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$500,000	5.70%	1/2/2028	508,581	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$175,000	5.55%	1/5/2028	177,582	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$175,000	6.05%	1/8/2028	180,100	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$255,000	5.35%	30/3/2029	256,746	0.01%
PepsiCo, Inc.	$175,000	4.55%	13/2/2026	175,369	0.00%
PepsiCo, Inc.	$200,000	2.85%	24/2/2026	196,550	0.00%
PepsiCo, Inc.	$125,000	5.13%	10/11/2026	126,574	0.00%
PepsiCo, Inc.	$450,000	2.63%	19/3/2027	433,549	0.01%
PepsiCo, Inc.	$300,000	3.00%	15/10/2027	288,859	0.01%
PepsiCo, Inc.	$175,000	4.45%	15/5/2028	174,823	0.00%
PepsiCo, Inc.	$375,000	2.63%	29/7/2029	343,748	0.01%
Pfizer Investment Enterprises Pte Ltd.	$625,000	4.45%	19/5/2026	624,146	0.01%
Pfizer Investment Enterprises Pte Ltd.	$500,000	4.45%	19/5/2028	495,624	0.01%
Pfizer, Inc.	$300,000	2.75%	3/6/2026	293,024	0.01%
Pfizer, Inc.	$200,000	3.00%	15/12/2026	194,619	0.00%
Pfizer, Inc.	$225,000	3.60%	15/9/2028	217,724	0.01%
Pfizer, Inc.	$250,000	3.45%	15/3/2029	238,369	0.01%
PG&E Wildfire Recovery Funding LLC	$70,377	3.59%	1/6/2030	68,126	0.00%
Pharmacia LLC	$400,000	6.60%	1/12/2028	424,971	0.01%
Philip Morris International, Inc.	$350,000	4.88%	13/2/2026	351,049	0.01%
Philip Morris International, Inc.	$490,000	0.88%	1/5/2026	466,430	0.01%
Philip Morris International, Inc.	€300,000	0.13%	3/8/2026	298,249	0.01%
Philip Morris International, Inc.	$200,000	4.75%	12/2/2027	200,476	0.00%
Philip Morris International, Inc.	$100,000	4.38%	1/11/2027	99,168	0.00%
Philip Morris International, Inc.	$375,000	5.13%	17/11/2027	379,483	0.01%
Philip Morris International, Inc.	$375,000	4.88%	15/2/2028	375,824	0.01%
Philip Morris International, Inc.	$250,000	5.25%	7/9/2028	253,628	0.01%
Philip Morris International, Inc.	$200,000	4.88%	13/2/2029	199,864	0.00%
Philip Morris International, Inc.	$475,000	4.63%	1/11/2029	468,566	0.01%
Philip Morris International, Inc.	$275,000	5.63%	17/11/2029	283,263	0.01%
Phillips 66	$100,000	1.30%	15/2/2026	96,353	0.00%
Phillips 66	$260,000	3.90%	15/3/2028	252,131	0.01%
Phillips 66 Co.	$100,000	3.55%	1/10/2026	98,184	0.00%
Piedmont Natural Gas Co., Inc.	$300,000	3.50%	1/6/2029	282,712	0.01%
Piedmont Operating Partnership LP	$125,000	9.25%	20/7/2028	137,416	0.00%
Piedmont Operating Partnership LP	$85,000	6.88%	15/7/2029	87,388	0.00%
Pioneer Natural Resources Co.	$510,000	1.13%	15/1/2026	492,229	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	$105,000	4.50%	15/12/2026	104,474	0.00%
PNC Bank NA	$250,000	4.78%	15/1/2027	250,086	0.01%
PNC Bank NA	$350,000	4.05%	26/7/2028	338,177	0.01%
PNC Financial Services Group, Inc.	$200,000	5.81%	12/6/2026	200,776	0.00%
PNC Financial Services Group, Inc.	$300,000	4.76%	26/1/2027	299,544	0.01%
PNC Financial Services Group, Inc.	$400,000	3.15%	19/5/2027	385,933	0.01%
PNC Financial Services Group, Inc.	$150,000	5.10%	23/7/2027	150,685	0.00%
PNC Financial Services Group, Inc.	$400,000	6.62%	20/10/2027	411,949	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
PNC Financial Services Group, Inc.	$200,000	5.30%	21/1/2028	201,640	0.00%
PNC Financial Services Group, Inc.	$600,000	5.35%	2/12/2028	608,073	0.01%
PNC Financial Services Group, Inc.	$475,000	3.45%	23/4/2029	449,433	0.01%
PNC Financial Services Group, Inc.	$500,000	5.58%	12/6/2029	508,353	0.01%
PNC Financial Services Group, Inc.	$1,225,000	5.49%	14/5/2030	1,241,520	0.02%
Polaris, Inc.	$175,000	6.95%	15/3/2029	184,100	0.00%
PPG Industries, Inc.	$500,000	1.20%	15/3/2026	478,838	0.01%
Pricoa Global Funding I	$150,000	4.40%	27/8/2027	149,217	0.00%
Pricoa Global Funding I	$350,000	5.10%	30/5/2028	352,654	0.01%
Principal Financial Group, Inc.	$400,000	3.10%	15/11/2026	388,461	0.01%
Principal Financial Group, Inc.	$100,000	3.70%	15/5/2029	95,212	0.00%
Principal Life Global Funding II	$400,000	0.88%	12/1/2026	384,446	0.01%
Principal Life Global Funding II	$200,000	1.50%	17/11/2026	188,751	0.00%
Principal Life Global Funding II	$100,000	4.60%	19/8/2027	99,692	0.00%
Principal Life Global Funding II	$275,000	5.10%	25/1/2029	275,433	0.01%
Principal Life Global Funding II	$150,000	4.95%	27/11/2029	149,458	0.00%
Private Export Funding Corp.	$125,000	3.90%	15/10/2027	122,825	0.00%
Private Export Funding Corp.	$150,000	4.30%	15/12/2028	148,163	0.00%
Procter & Gamble Co.	$650,000	2.70%	2/2/2026	638,123	0.01%
Procter & Gamble Co.	€455,000	3.25%	2/8/2026	476,420	0.01%
Procter & Gamble Co.	$325,000	2.80%	25/3/2027	314,334	0.01%
Procter & Gamble Co.	$200,000	4.35%	29/1/2029	199,034	0.00%
Progressive Corp.	$114,000	2.45%	15/1/2027	109,296	0.00%
Progressive Corp.	$300,000	2.50%	15/3/2027	287,252	0.01%
Progressive Corp.	$175,000	4.00%	1/3/2029	169,801	0.00%
Prologis Euro Finance LLC	€100,000	0.25%	10/9/2027	96,629	0.00%
Prologis Euro Finance LLC	€300,000	0.38%	6/2/2028	288,154	0.01%
Prologis Euro Finance LLC	€1,500,000	1.88%	5/1/2029	1,492,159	0.03%
Prologis LP	$301,000	2.13%	15/4/2027	285,115	0.01%
Prologis LP	$300,000	4.88%	15/6/2028	300,802	0.01%
Prologis LP	CAD145,000	4.70%	1/3/2029	103,955	0.00%
Prospect Capital Corp.	$100,000	3.36%	15/11/2026	93,236	0.00%
Protective Life Global Funding	$500,000	5.37%	6/1/2026	502,987	0.01%
Protective Life Global Funding	$150,000	4.99%	12/1/2027	150,453	0.00%
Protective Life Global Funding	$250,000	5.22%	12/6/2029	251,555	0.01%
Protective Life Global Funding	$150,000	4.77%	9/12/2029	148,677	0.00%
Prudential Financial, Inc.	$700,000	1.50%	10/3/2026	675,414	0.01%
Prudential Financial, Inc.	$106,000	5.38%	15/5/2045	105,283	0.00%
Prudential Financial, Inc.	$500,000	4.50%	15/9/2047	482,662	0.01%
Prudential Funding Asia plc	$200,000	2.95%	3/11/2033	181,805	0.00%
Public Service Electric & Gas Co.	$195,000	3.00%	15/5/2027	188,279	0.00%
Public Service Electric & Gas Co.	$75,000	3.70%	1/5/2028	72,501	0.00%
Public Service Enterprise Group, Inc.	$185,000	5.85%	15/11/2027	190,192	0.00%
Public Service Enterprise Group, Inc.	$125,000	5.20%	1/4/2029	126,333	0.00%
Public Storage Operating Co.	$400,000	1.50%	9/11/2026	378,499	0.01%
Public Storage Operating Co.	$200,000	5.13%	15/1/2029	202,378	0.00%
Public Storage Operating Co.	$100,000	3.39%	1/5/2029	94,402	0.00%
Puget Energy, Inc.	$130,000	2.38%	15/6/2028	118,634	0.00%
QUALCOMM, Inc.	$400,000	3.25%	20/5/2027	389,080	0.01%
Quanta Services, Inc.	$125,000	4.75%	9/8/2027	124,789	0.00%
Quest Diagnostics, Inc.	$300,000	3.45%	1/6/2026	295,002	0.01%
Quest Diagnostics, Inc.	$150,000	4.60%	15/12/2027	149,821	0.00%
Radian Group, Inc.	$400,000	4.88%	15/3/2027	396,920	0.01%
Radian Group, Inc.	$125,000	6.20%	15/5/2029	128,331	0.00%
Realty Income Corp.	$400,000	0.75%	15/3/2026	381,542	0.01%
Realty Income Corp.	$200,000	4.88%	1/6/2026	200,516	0.00%
Realty Income Corp.	$200,000	4.45%	15/9/2026	199,078	0.00%
Realty Income Corp.	$300,000	4.13%	15/10/2026	297,119	0.01%
Realty Income Corp.	£300,000	1.88%	14/1/2027	351,744	0.01%
Realty Income Corp.	$300,000	3.00%	15/1/2027	290,136	0.01%
Realty Income Corp.	£300,000	1.13%	13/7/2027	340,844	0.01%
Realty Income Corp.	$400,000	3.95%	15/8/2027	393,489	0.01%
Realty Income Corp.	$175,000	4.70%	15/12/2028	173,984	0.00%
Realty Income Corp.	$100,000	4.75%	15/2/2029	99,263	0.00%
Realty Income Corp.	$185,000	3.10%	15/12/2029	169,835	0.00%
Regal Rexnord Corp.	$175,000	6.05%	15/2/2026	176,603	0.00%
Regal Rexnord Corp.	$200,000	6.05%	15/4/2028	203,541	0.00%
Regency Centers LP	$200,000	4.13%	15/3/2028	194,894	0.00%
Regency Centers LP	$325,000	2.95%	15/9/2029	297,819	0.01%
Regions Financial Corp.	$200,000	5.72%	6/6/2030	202,576	0.00%
Reinsurance Group of America, Inc.	$150,000	3.90%	15/5/2029	143,266	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Reliance Standard Life Global Funding II	$300,000	1.51%	28/9/2026	281,452	0.01%
Reliance Standard Life Global Funding II	$100,000	2.75%	21/1/2027	94,661	0.00%
RenaissanceRe Holdings Ltd.	$125,000	3.60%	15/4/2029	117,634	0.00%
Republic Services, Inc.	$450,000	2.90%	1/7/2026	439,888	0.01%
Republic Services, Inc.	$175,000	3.95%	15/5/2028	170,482	0.00%
Republic Services, Inc.	$175,000	4.88%	1/4/2029	174,656	0.00%
Revvity, Inc.	$200,000	3.30%	15/9/2029	184,624	0.00%
Rexford Industrial Realty LP	$100,000	5.00%	15/6/2028	99,600	0.00%
RGA Global Funding	$175,000	2.70%	18/1/2029	159,805	0.00%
RGA Global Funding	$175,000	5.45%	24/5/2029	177,162	0.00%
Roche Holdings, Inc.	$200,000	0.99%	5/3/2026	192,124	0.00%
Roche Holdings, Inc.	$250,000	5.27%	13/11/2026	253,459	0.01%
Roche Holdings, Inc.	$400,000	2.31%	10/3/2027	381,607	0.01%
Roche Holdings, Inc.	$775,000	5.34%	13/11/2028	791,728	0.02%
Roche Holdings, Inc.	$300,000	1.93%	13/12/2028	269,960	0.01%
Roche Holdings, Inc.	$400,000	4.79%	8/3/2029	400,567	0.01%
Roche Holdings, Inc.	$200,000	4.20%	9/9/2029	195,358	0.00%
Rochester Gas & Electric Corp.	$95,000	3.10%	1/6/2027	90,892	0.00%
Rockwell Automation, Inc.	$275,000	3.50%	1/3/2029	261,113	0.01%
Roper Technologies, Inc.	$100,000	4.50%	15/10/2029	98,141	0.00%
Royalty Pharma plc	$200,000	1.75%	2/9/2027	184,258	0.00%
Royalty Pharma plc	$100,000	5.15%	2/9/2029	99,687	0.00%
RPM International, Inc.	$300,000	3.75%	15/3/2027	293,303	0.01%
RTX Corp.	$175,000	5.00%	27/2/2026	175,789	0.00%
RTX Corp.	$452,000	3.50%	15/3/2027	440,646	0.01%
RTX Corp.	$618,000	3.13%	4/5/2027	596,327	0.01%
RTX Corp.	$600,000	4.13%	16/11/2028	584,331	0.01%
Ryder System, Inc.	$500,000	2.85%	1/3/2027	479,307	0.01%
Ryder System, Inc.	$200,000	5.65%	1/3/2028	204,479	0.00%
Ryder System, Inc.	$550,000	5.25%	1/6/2028	555,306	0.01%
Ryder System, Inc.	$200,000	6.30%	1/12/2028	209,507	0.01%
Ryder System, Inc.	$175,000	5.38%	15/3/2029	177,084	0.00%
Ryder System, Inc.	$100,000	4.95%	1/9/2029	99,625	0.00%
Ryder System, Inc.	$50,000	4.90%	1/12/2029	49,561	0.00%
S&P Global, Inc.	$300,000	2.45%	1/3/2027	286,798	0.01%
S&P Global, Inc.	$875,000	2.70%	1/3/2029	805,553	0.02%
Sabal Trail Transmission LLC	$105,000	4.25%	1/5/2028	101,456	0.00%
Sabine Pass Liquefaction LLC	$860,000	5.88%	30/6/2026	868,328	0.02%
Sabine Pass Liquefaction LLC	$285,000	5.00%	15/3/2027	285,692	0.01%
Sabine Pass Liquefaction LLC	$270,000	4.20%	15/3/2028	263,575	0.01%
Sabra Health Care LP	$300,000	5.13%	15/8/2026	300,028	0.01%
Sabra Health Care LP	$200,000	3.90%	15/10/2029	186,979	0.00%
Salesforce, Inc.	$300,000	3.70%	11/4/2028	292,164	0.01%
Sammons Financial Group Global Funding	$100,000	5.10%	10/12/2029	99,256	0.00%
San Diego Gas & Electric Co.	$200,000	2.50%	15/5/2026	194,461	0.00%
San Diego Gas & Electric Co.	$100,000	4.95%	15/8/2028	100,391	0.00%
San Francisco City & County Public Utilities Commission Wastewater Revenue	$125,000	4.66%	1/10/2027	125,257	0.00%
Sanofi SA	€300,000	0.50%	13/1/2027	298,098	0.01%
Schlumberger Finance BV	€300,000	1.38%	28/10/2026	303,354	0.01%
Schlumberger Finance BV	€200,000	0.25%	15/10/2027	193,643	0.00%
Schlumberger Holdings Corp.	$100,000	5.00%	29/5/2027	100,510	0.00%
Schlumberger Holdings Corp.	$305,000	3.90%	17/5/2028	296,031	0.01%
Schlumberger Investment SA	$100,000	4.50%	15/5/2028	99,214	0.00%
Schneider Electric SE	€800,000	0.25%	11/3/2029	750,028	0.02%
Sealed Air Corp.	$200,000	1.57%	15/10/2026	188,194	0.00%
Sempra	$145,000	3.25%	15/6/2027	139,559	0.00%
Sempra	$255,000	3.40%	1/2/2028	243,692	0.01%
Sempra	$205,000	4.13%	1/4/2052	196,325	0.00%
Sempra	$650,000	6.88%	1/10/2054	656,848	0.01%
Shell International Finance BV	$500,000	2.88%	10/5/2026	489,139	0.01%
Sherwin-Williams Co.	$175,000	3.95%	15/1/2026	173,794	0.00%
Sherwin-Williams Co.	$300,000	3.45%	1/6/2027	291,738	0.01%
Sherwin-Williams Co.	$100,000	4.55%	1/3/2028	99,284	0.00%
Shire Acquisitions Investments Ireland DAC	$20,000	3.20%	23/9/2026	19,553	0.00%
Silgan Holdings, Inc.	$125,000	1.40%	1/4/2026	119,205	0.00%
Simon Property Group LP	$250,000	3.30%	15/1/2026	246,539	0.01%
Simon Property Group LP	$300,000	1.38%	15/1/2027	281,162	0.01%
Simon Property Group LP	$325,000	3.38%	1/12/2027	314,497	0.01%
Simon Property Group LP	$325,000	2.45%	13/9/2029	292,122	0.01%
Sixth Street Lending Partners	$175,000	6.50%	11/3/2029	177,179	0.00%

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Sixth Street Specialty Lending, Inc.	$375,000	2.50%	1/8/2026	360,272	0.01%
Sixth Street Specialty Lending, Inc.	$100,000	6.95%	14/8/2028	104,104	0.00%
Sixth Street Specialty Lending, Inc.	$100,000	6.13%	1/3/2029	101,252	0.00%
Skyworks Solutions, Inc.	$900,000	1.80%	1/6/2026	861,988	0.02%
Smithfield Foods, Inc.	$150,000	4.25%	1/2/2027	146,705	0.00%
Snap-on, Inc.	$125,000	3.25%	1/3/2027	121,391	0.00%
Solventum Corp.	$200,000	5.45%	25/2/2027	201,782	0.00%
Solventum Corp.	$100,000	5.40%	1/3/2029	100,302	0.00%
Sonoco Products Co.	$100,000	4.45%	1/9/2026	99,289	0.00%
Sonoco Products Co.	$125,000	4.60%	1/9/2029	121,803	0.00%
Southern California Edison Co.	$200,000	5.35%	1/3/2026	201,382	0.00%
Southern California Edison Co.	$100,000	4.40%	6/9/2026	99,612	0.00%
Southern California Edison Co.	$100,000	4.88%	1/2/2027	100,336	0.00%
Southern California Edison Co.	$200,000	4.70%	1/6/2027	200,061	0.00%
Southern California Edison Co.	$100,000	5.85%	1/11/2027	102,799	0.00%
Southern California Edison Co.	$250,000	5.30%	1/3/2028	253,136	0.01%
Southern California Edison Co.	$55,000	3.65%	1/3/2028	52,966	0.00%
Southern California Edison Co.	$100,000	5.65%	1/10/2028	102,373	0.00%
Southern California Edison Co.	$175,000	4.20%	1/3/2029	169,592	0.00%
Southern California Edison Co.	$200,000	5.15%	1/6/2029	201,218	0.00%
Southern California Gas Co.	$100,000	2.60%	15/6/2026	97,223	0.00%
Southern California Gas Co.	$125,000	2.95%	15/4/2027	120,249	0.00%
Southern Co.	$220,000	5.11%	1/8/2027	221,787	0.01%
Southern Co.	$70,000	1.75%	15/3/2028	63,505	0.00%
Southern Co.	$90,000	4.85%	15/6/2028	90,094	0.00%
Southern Co.	$275,000	5.50%	15/3/2029	280,577	0.01%
Southern Co.	$225,000	4.00%	15/1/2051	220,047	0.01%
Southern Co.	$235,000	3.75%	15/9/2051	224,991	0.01%
Southern Co.	€700,000	1.88%	15/9/2081	679,373	0.01%
Southern Co. Gas Capital Corp.	$65,000	3.25%	15/6/2026	63,663	0.00%
Southwest Airlines Co.	$1,710,000	5.13%	15/6/2027	1,718,924	0.03%
Southwest Gas Corp.	$100,000	5.80%	1/12/2027	102,428	0.00%
Southwest Gas Corp.	$60,000	5.45%	23/3/2028	60,687	0.00%
Southwest Gas Corp.	$25,000	3.70%	1/4/2028	24,024	0.00%
Southwestern Electric Power Co.	$100,000	1.65%	15/3/2026	96,232	0.00%
Southwestern Electric Power Co.	$100,000	2.75%	1/10/2026	96,430	0.00%
Southwestern Electric Power Co.	$100,000	4.10%	15/9/2028	97,031	0.00%
Spectra Energy Partners LP	$100,000	3.38%	15/10/2026	97,632	0.00%
Sprint Capital Corp.	$800,000	6.88%	15/11/2028	848,697	0.02%
Sprint LLC	$1,550,000	7.63%	1/3/2026	1,585,099	0.03%
SSM Health Care Corp.	$175,000	4.89%	1/6/2028	174,486	0.00%
Stanley Black & Decker, Inc.	$100,000	6.00%	6/3/2028	103,456	0.00%
Starbucks Corp.	$300,000	4.75%	15/2/2026	300,724	0.01%
Starbucks Corp.	$450,000	2.45%	15/6/2026	436,533	0.01%
Starbucks Corp.	$300,000	4.85%	8/2/2027	301,232	0.01%
Starbucks Corp.	$175,000	3.50%	1/3/2028	168,834	0.00%
State of California	$200,000	5.13%	1/9/2029	204,281	0.00%
State of Oregon	$157,591	5.89%	1/6/2027	160,698	0.00%
State Public School Building Authority	$100,000	5.00%	15/9/2027	100,789	0.00%
State Street Bank & Trust Co.	$250,000	4.78%	23/11/2029	249,036	0.01%
State Street Corp.	$200,000	5.10%	18/5/2026	200,277	0.00%
State Street Corp.	$225,000	2.65%	19/5/2026	219,491	0.01%
State Street Corp.	$200,000	5.27%	3/8/2026	201,980	0.00%
State Street Corp.	$200,000	4.99%	18/3/2027	201,653	0.00%
State Street Corp.	$400,000	5.82%	4/11/2028	411,213	0.01%
State Street Corp.	$100,000	4.53%	20/2/2029	98,862	0.00%
State Street Corp.	$225,000	5.68%	21/11/2029	231,315	0.01%
Stellantis Finance US, Inc.	$200,000	1.71%	29/1/2027	186,539	0.00%
Stellantis Finance US, Inc.	$200,000	5.63%	12/1/2028	202,730	0.00%
Stellantis NV	€700,000	3.88%	5/1/2026	729,916	0.01%
Store Capital LLC	$150,000	4.50%	15/3/2028	145,471	0.00%
Stryker Corp.	$150,000	3.65%	7/3/2028	144,877	0.00%
Stryker Corp.	€256,000	3.38%	11/12/2028	270,426	0.01%
Stryker Corp.	€1,500,000	0.75%	1/3/2029	1,426,545	0.03%
Stryker Corp.	$100,000	4.25%	11/9/2029	97,285	0.00%
Sun Communities Operating LP	$100,000	5.50%	15/1/2029	100,615	0.00%
Synchrony Bank	$250,000	5.63%	23/8/2027	251,823	0.01%
Synchrony Financial	$250,000	3.95%	1/12/2027	241,847	0.01%
Synchrony Financial	$175,000	5.15%	19/3/2029	172,502	0.00%
Synovus Financial Corp.	$100,000	6.17%	1/11/2030	100,848	0.00%
Sysco Corp.	$446,000	3.30%	15/7/2026	436,874	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Sysco Corp.	$100,000	5.75%	17/1/2029	102,964	0.00%
Take-Two Interactive Software, Inc.	$125,000	3.70%	14/4/2027	121,996	0.00%
Take-Two Interactive Software, Inc.	$200,000	5.40%	12/6/2029	202,498	0.00%
Tampa Electric Co.	$100,000	4.90%	1/3/2029	99,932	0.00%
Tapestry, Inc.	$100,000	5.10%	11/3/2030	98,938	0.00%
Targa Resources Corp	$530,000	5.20%	1/7/2027	533,228	0.01%
Targa Resources Corp.	$375,000	6.15%	1/3/2029	389,067	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	$400,000	6.50%	15/7/2027	402,926	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	$150,000	5.00%	15/1/2028	148,394	0.00%
Target Corp.	$175,000	1.95%	15/1/2027	166,529	0.00%
Target Corp.	$575,000	3.38%	15/4/2029	545,698	0.01%
TC PipeLines LP	$105,000	3.90%	25/5/2027	102,665	0.00%
TD SYNNEX Corp.	$200,000	1.75%	9/8/2026	189,873	0.00%
Teledyne Technologies, Inc.	$500,000	1.60%	1/4/2026	480,372	0.01%
Tennessee Valley Authority	$300,000	3.88%	15/3/2028	296,143	0.01%
Texas Eastern Transmission LP	$75,000	3.50%	15/1/2028	71,523	0.00%
Texas Instruments, Inc.	$100,000	1.13%	15/9/2026	94,605	0.00%
Texas Instruments, Inc.	$100,000	4.60%	15/2/2028	100,151	0.00%
Texas Instruments, Inc.	$575,000	4.60%	8/2/2029	573,487	0.01%
Texas Instruments, Inc.	$250,000	2.25%	4/9/2029	224,471	0.01%
The Campbell's Co.	$100,000	5.30%	20/3/2026	100,651	0.00%
The Campbell's Co.	$100,000	5.20%	19/3/2027	100,949	0.00%
The Campbell's Co.	$265,000	4.15%	15/3/2028	258,544	0.01%
The Campbell's Co.	$475,000	5.20%	21/3/2029	478,944	0.01%
Thermo Fisher Scientific, Inc.	€200,000	3.20%	21/1/2026	208,041	0.01%
Thermo Fisher Scientific, Inc.	€500,000	1.40%	23/1/2026	511,516	0.01%
Thermo Fisher Scientific, Inc.	$125,000	5.00%	5/12/2026	126,141	0.00%
Thermo Fisher Scientific, Inc.	€500,000	1.45%	16/3/2027	504,847	0.01%
Thermo Fisher Scientific, Inc.	$150,000	4.80%	21/11/2027	151,058	0.00%
Thermo Fisher Scientific, Inc.	€500,000	0.50%	1/3/2028	482,386	0.01%
Thermo Fisher Scientific, Inc.	$200,000	1.75%	15/10/2028	179,860	0.00%
Thermo Fisher Scientific, Inc.	$150,000	5.00%	31/1/2029	151,282	0.00%
Thermo Fisher Scientific, Inc.	$200,000	2.60%	1/10/2029	181,815	0.00%
TJX Cos, Inc.	$344,000	2.25%	15/9/2026	331,642	0.01%
T-Mobile USA, Inc.	$350,000	2.25%	15/2/2026	340,233	0.01%
T-Mobile USA, Inc.	$200,000	1.50%	15/2/2026	192,909	0.00%
T-Mobile USA, Inc.	$750,000	3.75%	15/4/2027	732,724	0.02%
T-Mobile USA, Inc.	$1,625,000	2.05%	15/2/2028	1,492,430	0.03%
T-Mobile USA, Inc.	$150,000	4.80%	15/7/2028	149,175	0.00%
T-Mobile USA, Inc.	$175,000	4.85%	15/1/2029	174,075	0.00%
T-Mobile USA, Inc.	$375,000	2.40%	15/3/2029	337,744	0.01%
T-Mobile USA, Inc.	€1,400,000	3.55%	8/5/2029	1,483,277	0.03%
T-Mobile USA, Inc.	$200,000	4.20%	1/10/2029	193,517	0.00%
Toll Brothers Finance Corp.	$250,000	4.88%	15/3/2027	249,710	0.01%
Toyota Motor Credit Corp.	$250,000	3.95%	30/6/2025	249,082	0.01%
Toyota Motor Credit Corp.	$150,000	4.80%	5/1/2026	150,481	0.00%
Toyota Motor Credit Corp.	$250,000	5.20%	15/5/2026	252,228	0.01%
Toyota Motor Credit Corp.	$700,000	4.45%	18/5/2026	699,421	0.01%
Toyota Motor Credit Corp.	$100,000	1.13%	18/6/2026	95,275	0.00%
Toyota Motor Credit Corp.	€700,000	0.25%	16/7/2026	697,630	0.01%
Toyota Motor Credit Corp.	$125,000	4.55%	7/8/2026	125,066	0.00%
Toyota Motor Credit Corp.	$100,000	5.00%	14/8/2026	100,759	0.00%
Toyota Motor Credit Corp.	$175,000	5.40%	20/11/2026	177,711	0.00%
Toyota Motor Credit Corp.	$175,000	5.00%	19/3/2027	176,507	0.00%
Toyota Motor Credit Corp.	$200,000	4.55%	20/9/2027	199,898	0.00%
Toyota Motor Credit Corp.	$150,000	4.35%	8/10/2027	148,969	0.00%
Toyota Motor Credit Corp.	$400,000	5.45%	10/11/2027	409,339	0.01%
Toyota Motor Credit Corp.	$650,000	4.63%	12/1/2028	648,657	0.01%
Toyota Motor Credit Corp.	$175,000	5.25%	11/9/2028	177,665	0.00%
Toyota Motor Credit Corp.	$150,000	4.65%	5/1/2029	149,157	0.00%
Toyota Motor Credit Corp.	$200,000	5.05%	16/5/2029	201,476	0.00%
Toyota Motor Credit Corp.	$200,000	4.55%	9/8/2029	197,406	0.00%
Transcontinental Gas Pipe Line Co. LLC	$179,000	7.85%	1/2/2026	183,520	0.00%
Transcontinental Gas Pipe Line Co. LLC	$90,000	4.00%	15/3/2028	87,425	0.00%
Trinity Acquisition plc	$200,000	4.40%	15/3/2026	198,525	0.00%
Truist Bank	$200,000	3.30%	15/5/2026	195,815	0.00%
Truist Financial Corp.	$250,000	1.27%	2/3/2027	239,737	0.01%
Truist Financial Corp.	$600,000	4.87%	26/1/2029	596,258	0.01%
Truist Financial Corp.	$275,000	3.88%	19/3/2029	262,244	0.01%
Truist Financial Corp.	$250,000	1.89%	7/6/2029	225,541	0.01%
Truist Financial Corp.	$360,000	7.16%	30/10/2029	384,710	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Truist Financial Corp.	$300,000	5.44%	24/1/2030	302,733	0.01%
TWDC Enterprises 18 Corp.	$700,000	1.85%	30/7/2026	671,972	0.01%
Tyson Foods, Inc.	$260,000	4.35%	1/3/2029	252,660	0.01%
UBS Commercial Mortgage Trust 2017	$383,280	3.42%	15/12/2050	367,432	0.01%
UBS Commercial Mortgage Trust 2018	$1,250,000	3.98%	15/2/2051	1,206,790	0.02%
UBS Commercial Mortgage Trust 2018	$148,034	3.72%	15/2/2051	143,338	0.00%
UDR, Inc.	$150,000	2.95%	1/9/2026	145,417	0.00%
Union Pacific Corp.	$676,000	2.15%	5/2/2027	644,565	0.01%
United Airlines 2014-2 Class A Pass Through Trust	$105,313	3.75%	3/9/2026	103,087	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	$258,013	2.88%	7/10/2028	239,534	0.01%
United Airlines 2020-1 Class A Pass Through Trust	$216,093	5.88%	15/10/2027	219,618	0.01%
UnitedHealth Group, Inc.	$220,000	1.25%	15/1/2026	212,763	0.01%
UnitedHealth Group, Inc.	$226,000	3.10%	15/3/2026	222,711	0.01%
UnitedHealth Group, Inc.	$100,000	1.15%	15/5/2026	95,572	0.00%
UnitedHealth Group, Inc.	$150,000	4.75%	15/7/2026	150,515	0.00%
UnitedHealth Group, Inc.	$800,000	5.25%	15/2/2028	812,451	0.02%
UnitedHealth Group, Inc.	$625,000	3.88%	15/12/2028	604,470	0.01%
UnitedHealth Group, Inc.	$200,000	4.00%	15/5/2029	193,222	0.00%
UnitedHealth Group, Inc.	$315,000	2.88%	15/8/2029	289,587	0.01%
Universal Health Services, Inc.	$100,000	4.63%	15/10/2029	96,531	0.00%
Upjohn Finance BV	€300,000	1.36%	23/6/2027	299,546	0.01%
US Bancorp	$201,000	3.10%	27/4/2026	196,738	0.00%
US Bancorp	$582,000	2.38%	22/7/2026	562,680	0.01%
US Bancorp	$500,000	6.79%	26/10/2027	516,546	0.01%
US Bancorp	$500,000	2.22%	27/1/2028	473,743	0.01%
US Bancorp	$300,000	4.55%	22/7/2028	297,326	0.01%
US Bancorp	$600,000	4.65%	1/2/2029	593,909	0.01%
US Bancorp	$300,000	5.78%	12/6/2029	307,071	0.01%
US Bancorp	$850,000	5.38%	23/1/2030	857,530	0.02%
US Bancorp	$200,000	5.10%	23/7/2030	199,583	0.00%
US Bank NA	$275,000	4.51%	22/10/2027	273,396	0.01%
US Treasury Bond	$350,000	6.75%	15/8/2026	363,084	0.01%
US Treasury Bond	$1,670,600	6.13%	15/11/2027	1,750,737	0.03%
US Treasury Bond	$1,000,000	5.25%	15/11/2028	1,029,766	0.02%
US Treasury Bond	$3,734,400	5.25%	15/2/2029	3,866,563	0.07%
US Treasury Note	$7,922,000	3.88%	15/1/2026	7,896,006	0.15%
US Treasury Note	$12,717,000	0.38%	31/1/2026	12,201,365	0.23%
US Treasury Note	$11,585,000	4.25%	31/1/2026	11,586,358	0.22%
US Treasury Note	$5,520,000	2.63%	31/1/2026	5,426,419	0.10%
US Treasury Note	$11,670,000	1.63%	15/2/2026	11,337,679	0.22%
US Treasury Note	$7,609,800	4.00%	15/2/2026	7,589,884	0.15%
US Treasury Note	$15,640,000	4.63%	28/2/2026	15,705,370	0.30%
US Treasury Note	$12,475,000	0.50%	28/2/2026	11,951,635	0.23%
US Treasury Note	$6,005,000	2.50%	28/2/2026	5,886,777	0.11%
US Treasury Note	$8,123,000	4.63%	15/3/2026	8,157,904	0.16%
US Treasury Note[1]	$16,798,000	4.50%	31/3/2026	16,845,244	0.32%
US Treasury Note	$16,444,000	0.75%	31/3/2026	15,750,269	0.30%
US Treasury Note	$10,250,000	2.25%	31/3/2026	10,001,357	0.19%
US Treasury Note	$12,451,000	3.75%	15/4/2026	12,371,722	0.24%
US Treasury Note[1]	$15,764,000	0.75%	30/4/2026	15,056,467	0.29%
US Treasury Note	$12,649,500	4.88%	30/4/2026	12,748,818	0.24%
US Treasury Note	$3,410,000	2.38%	30/4/2026	3,327,414	0.06%
US Treasury Note	$9,863,000	3.63%	15/5/2026	9,782,478	0.19%
US Treasury Note	$9,241,800	1.63%	15/5/2026	8,919,059	0.17%
US Treasury Note	$13,127,000	4.88%	31/5/2026	13,237,246	0.25%
US Treasury Note	$13,815,700	0.75%	31/5/2026	13,158,375	0.25%
US Treasury Note	$8,075,000	2.13%	31/5/2026	7,840,636	0.15%
US Treasury Note	$6,562,000	4.13%	15/6/2026	6,551,234	0.13%
US Treasury Note	$14,531,300	4.63%	30/6/2026	14,611,336	0.28%
US Treasury Note[1]	$10,508,000	0.88%	30/6/2026	9,999,429	0.19%
US Treasury Note	$4,088,200	1.88%	30/6/2026	3,949,425	0.08%
US Treasury Note	$14,430,000	4.50%	15/7/2026	14,482,985	0.28%
US Treasury Note[1]	$24,679,000	0.63%	31/7/2026	23,324,547	0.45%
US Treasury Note	$16,689,000	4.38%	31/7/2026	16,720,292	0.32%
US Treasury Note	$4,313,200	1.88%	31/7/2026	4,158,531	0.08%
US Treasury Note[1]	$16,580,000	1.50%	15/8/2026	15,870,169	0.30%
US Treasury Note	$8,379,000	4.38%	15/8/2026	8,395,038	0.16%
US Treasury Note[1]	$23,403,000	3.75%	31/8/2026	23,220,164	0.44%
US Treasury Note[1]	$17,458,300	0.75%	31/8/2026	16,486,500	0.31%
US Treasury Note	$2,810,000	1.38%	31/8/2026	2,681,684	0.05%
US Treasury Note	$8,650,000	4.63%	15/9/2026	8,701,697	0.17%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
US Treasury Note[1]	$18,589,000	0.88%	30/9/2026	17,541,917	0.34%
US Treasury Note	$14,440,000	3.50%	30/9/2026	14,260,628	0.27%
US Treasury Note	$6,975,000	1.63%	30/9/2026	6,670,661	0.13%
US Treasury Note	$11,802,700	4.63%	15/10/2026	11,876,006	0.23%
US Treasury Note	$13,856,000	4.13%	31/10/2026	13,826,231	0.26%
US Treasury Note	$11,475,000	1.13%	31/10/2026	10,849,254	0.21%
US Treasury Note	$6,150,000	1.63%	31/10/2026	5,869,166	0.11%
US Treasury Note	$13,628,000	2.00%	15/11/2026	13,079,154	0.25%
US Treasury Note	$8,920,000	4.63%	15/11/2026	8,979,234	0.17%
US Treasury Note[1]	$18,814,000	4.25%	30/11/2026	18,813,265	0.36%
US Treasury Note	$14,025,000	1.25%	30/11/2026	13,259,104	0.25%
US Treasury Note	$8,350,000	1.63%	30/11/2026	7,950,766	0.15%
US Treasury Note	$14,523,000	4.38%	15/12/2026	14,558,173	0.28%
US Treasury Note[1]	$21,420,000	1.25%	31/12/2026	20,202,574	0.39%
US Treasury Note	$18,017,900	4.25%	31/12/2026	18,020,012	0.34%
US Treasury Note	$6,940,000	1.75%	31/12/2026	6,612,519	0.13%
US Treasury Note	$11,102,000	4.00%	15/1/2027	11,048,225	0.21%
US Treasury Note	$14,455,000	1.50%	31/1/2027	13,670,139	0.26%
US Treasury Note	$10,864,200	4.13%	15/2/2027	10,835,342	0.21%
US Treasury Note	$8,330,000	2.25%	15/2/2027	7,994,197	0.15%
US Treasury Note[1]	$15,192,000	1.88%	28/2/2027	14,453,764	0.28%
US Treasury Note	$6,545,000	1.13%	28/2/2027	6,127,245	0.12%
US Treasury Note	$9,749,000	4.25%	15/3/2027	9,748,238	0.19%
US Treasury Note	$10,487,000	2.50%	31/3/2027	10,098,653	0.19%
US Treasury Note	$3,479,000	0.63%	31/3/2027	3,211,824	0.06%
US Treasury Note	$12,365,000	4.50%	15/4/2027	12,428,757	0.24%
US Treasury Note	$7,115,000	2.75%	30/4/2027	6,879,316	0.13%
US Treasury Note	$6,688,000	0.50%	30/4/2027	6,135,718	0.12%
US Treasury Note	$11,030,000	2.38%	15/5/2027	10,563,810	0.20%
US Treasury Note	$9,322,000	4.50%	15/5/2027	9,370,067	0.18%
US Treasury Note	$9,646,100	2.63%	31/5/2027	9,287,386	0.18%
US Treasury Note	$5,192,000	0.50%	31/5/2027	4,747,841	0.09%
US Treasury Note	$10,547,000	4.63%	15/6/2027	10,636,814	0.20%
US Treasury Note	$10,623,000	3.25%	30/6/2027	10,375,683	0.20%
US Treasury Note	$7,259,000	0.50%	30/6/2027	6,618,166	0.13%
US Treasury Note	$15,754,000	4.38%	15/7/2027	15,797,077	0.30%
US Treasury Note	$9,225,000	2.75%	31/7/2027	8,885,549	0.17%
US Treasury Note	$7,996,000	0.38%	31/7/2027	7,241,377	0.14%
US Treasury Note	$13,228,000	3.75%	15/8/2027	13,060,583	0.25%
US Treasury Note	$10,295,000	2.25%	15/8/2027	9,785,076	0.19%
US Treasury Note	$9,055,000	3.13%	31/8/2027	8,794,669	0.17%
US Treasury Note	$5,955,000	0.50%	31/8/2027	5,394,393	0.10%
US Treasury Note	$8,376,000	3.38%	15/9/2027	8,186,886	0.16%
US Treasury Note	$8,935,000	4.13%	30/9/2027	8,901,494	0.17%
US Treasury Note	$8,993,000	0.38%	30/9/2027	8,091,592	0.16%
US Treasury Note	$12,676,000	3.88%	15/10/2027	12,544,289	0.24%
US Treasury Note	$9,652,000	4.13%	31/10/2027	9,615,051	0.18%
US Treasury Note	$10,000,000	0.50%	31/10/2027	9,000,781	0.17%
US Treasury Note[1]	$11,833,000	4.13%	15/11/2027	11,784,004	0.23%
US Treasury Note	$8,274,000	2.25%	15/11/2027	7,823,455	0.15%
US Treasury Note	$11,375,000	0.63%	30/11/2027	10,245,498	0.20%
US Treasury Note	$8,600,000	3.88%	30/11/2027	8,503,922	0.16%
US Treasury Note	$10,000,000	4.00%	15/12/2027	9,924,219	0.19%
US Treasury Note[1]	$13,725,000	0.63%	31/12/2027	12,326,766	0.24%
US Treasury Note	$8,604,000	3.88%	31/12/2027	8,507,877	0.16%
US Treasury Note	$12,280,000	0.75%	31/1/2028	11,034,731	0.21%
US Treasury Note	$8,214,000	3.50%	31/1/2028	8,026,618	0.15%
US Treasury Note	$12,300,000	2.75%	15/2/2028	11,745,539	0.22%
US Treasury Note[1]	$15,504,000	1.13%	29/2/2028	14,066,246	0.27%
US Treasury Note	$7,820,700	4.00%	29/2/2028	7,751,658	0.15%
US Treasury Note	$11,999,000	1.25%	31/3/2028	10,899,404	0.21%
US Treasury Note	$7,195,000	3.63%	31/3/2028	7,047,165	0.14%
US Treasury Note[1]	$16,875,000	1.25%	30/4/2028	15,283,740	0.29%
US Treasury Note	$8,986,000	3.50%	30/4/2028	8,760,648	0.17%
US Treasury Note	$15,000,000	2.88%	15/5/2028	14,330,859	0.27%
US Treasury Note	$13,214,000	1.25%	31/5/2028	11,935,958	0.23%
US Treasury Note	$9,001,000	3.63%	31/5/2028	8,804,103	0.17%
US Treasury Note	$18,730,000	1.25%	30/6/2028	16,881,876	0.32%
US Treasury Note	$10,651,000	4.00%	30/6/2028	10,541,994	0.20%
US Treasury Note	$19,450,000	1.00%	31/7/2028	17,318,098	0.33%
US Treasury Note	$9,113,000	4.13%	31/7/2028	9,051,060	0.17%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
US Treasury Note[1]	$17,019,000	2.88%	15/8/2028	16,193,313	0.31%
US Treasury Note[1]	$18,780,000	1.13%	31/8/2028	16,752,347	0.32%
US Treasury Note	$10,075,800	4.38%	31/8/2028	10,085,246	0.19%
US Treasury Note[1]	$17,140,000	1.25%	30/9/2028	15,318,875	0.29%
US Treasury Note[1]	$10,057,000	4.63%	30/9/2028	10,152,856	0.19%
US Treasury Note	$18,930,000	1.38%	31/10/2028	16,955,660	0.32%
US Treasury Note	$8,243,000	4.88%	31/10/2028	8,393,048	0.16%
US Treasury Note[1]	$16,280,000	3.13%	15/11/2028	15,579,197	0.30%
US Treasury Note[1]	$16,670,000	1.50%	30/11/2028	14,974,348	0.29%
US Treasury Note	$10,651,000	4.38%	30/11/2028	10,657,657	0.20%
US Treasury Note[1]	$17,618,500	1.38%	31/12/2028	15,710,747	0.30%
US Treasury Note[1]	$15,098,500	3.75%	31/12/2028	14,763,502	0.28%
US Treasury Note[1]	$16,798,200	1.75%	31/1/2029	15,170,874	0.29%
US Treasury Note	$11,625,000	4.00%	31/1/2029	11,468,789	0.22%
US Treasury Note[1]	$20,130,000	2.63%	15/2/2029	18,823,123	0.36%
US Treasury Note[1]	$18,090,000	1.88%	28/2/2029	16,389,823	0.31%
US Treasury Note	$14,115,000	4.25%	28/2/2029	14,053,247	0.27%
US Treasury Note	$14,450,000	4.13%	31/3/2029	14,312,273	0.27%
US Treasury Note	$9,700,000	2.38%	31/3/2029	8,954,313	0.17%
US Treasury Note	$14,741,500	4.63%	30/4/2029	14,887,763	0.28%
US Treasury Note	$9,065,000	2.88%	30/4/2029	8,533,848	0.16%
US Treasury Note	$10,345,000	2.38%	15/5/2029	9,535,180	0.18%
US Treasury Note	$14,393,000	4.50%	31/5/2029	14,464,965	0.28%
US Treasury Note	$8,635,000	2.75%	31/5/2029	8,075,074	0.15%
US Treasury Note	$14,742,000	4.25%	30/6/2029	14,664,835	0.28%
US Treasury Note	$7,892,000	3.25%	30/6/2029	7,531,928	0.14%
US Treasury Note[1]	$15,000,000	4.00%	31/7/2029	14,766,797	0.28%
US Treasury Note	$8,130,000	2.63%	31/7/2029	7,543,751	0.14%
US Treasury Note	$14,996,000	1.63%	15/8/2029	13,313,636	0.25%
US Treasury Note	$14,854,000	3.63%	31/8/2029	14,386,331	0.27%
US Treasury Note	$7,920,000	3.13%	31/8/2029	7,503,581	0.14%
US Treasury Note[1]	$14,933,000	3.50%	30/9/2029	14,373,013	0.27%
US Treasury Note	$7,654,000	3.88%	30/9/2029	7,488,961	0.14%
US Treasury Note[1]	$19,304,000	4.13%	31/10/2029	19,086,830	0.36%
US Treasury Note	$7,463,000	4.00%	31/10/2029	7,338,811	0.14%
US Treasury Note[1]	$17,371,000	1.75%	15/11/2029	15,408,620	0.29%
US Treasury Note	$18,252,000	4.13%	30/11/2029	18,050,943	0.34%
US Treasury Note	$10,026,000	3.88%	30/11/2029	9,802,765	0.19%
US Treasury Note	$22,000,000	4.38%	31/12/2029	21,996,564	0.42%
US Treasury Note	$13,000,000	3.88%	31/12/2029	12,703,438	0.24%
Utah Acquisition Sub, Inc.	$121,000	3.95%	15/6/2026	119,193	0.00%
Valero Energy Corp.	$90,000	3.40%	15/9/2026	88,132	0.00%
Valero Energy Corp.	$165,000	2.15%	15/9/2027	154,287	0.00%
Valero Energy Corp.	$120,000	4.35%	1/6/2028	117,593	0.00%
Valero Energy Partners LP	$95,000	4.50%	15/3/2028	93,650	0.00%
Ventas Canada Finance Ltd.	CAD60,000	2.45%	4/1/2027	40,805	0.00%
Ventas Canada Finance Ltd.	CAD150,000	5.40%	21/4/2028	109,267	0.00%
Ventas Canada Finance Ltd.	CAD374,000	5.10%	5/3/2029	270,963	0.01%
Ventas Realty LP	$200,000	4.13%	15/1/2026	198,469	0.00%
Ventas Realty LP	$350,000	3.25%	15/10/2026	340,558	0.01%
Ventas Realty LP	$175,000	4.40%	15/1/2029	170,465	0.00%
Veralto Corp.	$150,000	5.50%	18/9/2026	151,773	0.00%
Veralto Corp.	$150,000	5.35%	18/9/2028	151,919	0.00%
Verisk Analytics, Inc.	$82,000	4.00%	15/6/2025	81,613	0.00%
Verizon Communications, Inc.	$550,000	4.13%	16/3/2027	543,743	0.01%
Verizon Communications, Inc.	$650,000	2.10%	22/3/2028	597,686	0.01%
Verizon Communications, Inc.	CAD300,000	2.38%	22/3/2028	201,182	0.00%
Verizon Communications, Inc.	€1,000,000	0.38%	22/3/2029	933,275	0.02%
Viatris, Inc.	$125,000	2.30%	22/6/2027	117,217	0.00%
VICI Properties LP	$275,000	4.75%	15/2/2028	272,863	0.01%
VICI Properties LP/VICI Note Co., Inc.	$250,000	4.25%	1/12/2026	245,948	0.01%
VICI Properties LP/VICI Note Co., Inc.	$500,000	5.75%	1/2/2027	504,425	0.01%
VICI Properties LP/VICI Note Co., Inc.	$375,000	3.88%	15/2/2029	353,472	0.01%
Virginia Electric & Power Co.	$225,000	3.15%	15/1/2026	221,791	0.01%
Virginia Electric & Power Co.	$345,000	2.95%	15/11/2026	334,780	0.01%
Virginia Electric & Power Co.	$200,000	3.50%	15/3/2027	194,953	0.00%
Virginia Electric & Power Co.	$400,000	3.75%	15/5/2027	391,616	0.01%
Virginia Electric & Power Co.	$375,000	2.88%	15/7/2029	345,316	0.01%
Visa, Inc.	€500,000	1.50%	15/6/2026	510,696	0.01%
Visa, Inc.	$500,000	1.90%	15/4/2027	472,725	0.01%
Visa, Inc.	$700,000	2.75%	15/9/2027	669,896	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Visa, Inc.	€1,000,000	2.00%	15/6/2029	1,002,837	0.02%
Vistra Operations Co. LLC	$100,000	5.05%	30/12/2026	100,094	0.00%
Vistra Operations Co. LLC	$150,000	3.70%	30/1/2027	145,980	0.00%
VMware LLC	$225,000	1.40%	15/8/2026	213,150	0.01%
VMware LLC	$500,000	3.90%	21/8/2027	488,739	0.01%
Vontier Corp.	$100,000	1.80%	1/4/2026	95,978	0.00%
Voya Financial, Inc.	$100,000	4.70%	23/1/2048	93,948	0.00%
Vulcan Materials Co.	$100,000	3.90%	1/4/2027	98,317	0.00%
Vulcan Materials Co.	$75,000	4.95%	1/12/2029	74,754	0.00%
Walmart, Inc.	$200,000	4.00%	15/4/2026	199,083	0.00%
Walmart, Inc.	$325,000	3.05%	8/7/2026	318,648	0.01%
Walmart, Inc.	$200,000	1.05%	17/9/2026	189,217	0.00%
Walmart, Inc.	$700,000	3.90%	15/4/2028	687,636	0.01%
Walmart, Inc.	$550,000	3.70%	26/6/2028	537,925	0.01%
Walt Disney Co.	$600,000	1.75%	13/1/2026	583,714	0.01%
Walt Disney Co.	CAD200,000	3.06%	30/3/2027	137,900	0.00%
Warnermedia Holdings, Inc.	$1,360,000	3.76%	15/3/2027	1,310,372	0.03%
Warnermedia Holdings, Inc.	$600,000	4.05%	15/3/2029	558,187	0.01%
Waste Connections, Inc.	$200,000	4.25%	1/12/2028	195,767	0.00%
Waste Connections, Inc.	CAD290,000	4.50%	14/6/2029	208,684	0.01%
Waste Management of Canada Corp.	CAD100,000	2.60%	23/9/2026	68,674	0.00%
Waste Management, Inc.	$125,000	4.95%	3/7/2027	126,259	0.00%
Waste Management, Inc.	$225,000	4.50%	15/3/2028	223,747	0.01%
Waste Management, Inc.	$350,000	4.88%	15/2/2029	351,459	0.01%
WEC Energy Group, Inc.	$300,000	4.75%	9/1/2026	300,090	0.01%
WEC Energy Group, Inc.	$42,000	5.60%	12/9/2026	42,539	0.00%
WEC Energy Group, Inc.	$100,000	5.15%	1/10/2027	101,045	0.00%
WEC Energy Group, Inc.	$105,000	1.38%	15/10/2027	95,788	0.00%
WEC Energy Group, Inc.	$45,000	4.75%	15/1/2028	44,933	0.00%
Wells Fargo & Co.	$1,634,000	3.00%	22/4/2026	1,598,354	0.03%
Wells Fargo & Co.	€500,000	2.00%	27/4/2026	512,297	0.01%
Wells Fargo & Co.	CAD290,000	2.98%	19/5/2026	200,258	0.00%
Wells Fargo & Co.	€300,000	1.00%	2/2/2027	298,686	0.01%
Wells Fargo & Co.	CAD250,000	2.49%	18/2/2027	170,035	0.00%
Wells Fargo & Co.	€300,000	1.50%	24/5/2027	300,061	0.01%
Wells Fargo & Co.	$600,000	3.20%	17/6/2027	586,023	0.01%
Wells Fargo & Co.	$500,000	4.30%	22/7/2027	493,532	0.01%
Wells Fargo & Co.	$2,000,000	5.71%	22/4/2028	2,032,514	0.04%
Wells Fargo & Co.	$595,000	3.58%	22/5/2028	576,716	0.01%
Wells Fargo & Co.	$700,000	2.39%	2/6/2028	659,205	0.01%
Wells Fargo & Co.	$700,000	4.81%	25/7/2028	697,323	0.01%
Wells Fargo & Co.	$500,000	4.15%	24/1/2029	484,909	0.01%
Wells Fargo & Co.	$1,125,000	5.57%	25/7/2029	1,141,629	0.02%
Wells Fargo & Co.	$500,000	6.30%	23/10/2029	519,802	0.01%
Wells Fargo & Co.	$675,000	5.20%	23/1/2030	677,230	0.01%
Wells Fargo Bank NA	$250,000	4.81%	15/1/2026	250,791	0.01%
Wells Fargo Bank NA	$375,000	5.45%	7/8/2026	379,530	0.01%
Wells Fargo Bank NA	$475,000	5.25%	11/12/2026	480,591	0.01%
Wells Fargo Commercial Mortgage Trust 2015	$1,164,000	3.64%	15/6/2048	1,157,451	0.02%
Wells Fargo Commercial Mortgage Trust 2015	$500,000	3.66%	15/9/2058	496,320	0.01%
Wells Fargo Commercial Mortgage Trust 2016	$150,000	3.37%	15/10/2049	142,523	0.00%
Wells Fargo Commercial Mortgage Trust 2016	$100,000	2.94%	15/10/2049	97,132	0.00%
Wells Fargo Commercial Mortgage Trust 2016	$350,000	2.92%	15/11/2049	338,171	0.01%
Wells Fargo Commercial Mortgage Trust 2016	$247,699	2.81%	15/11/2059	239,808	0.01%
Wells Fargo Commercial Mortgage Trust 2016	$80,000	3.42%	15/11/2059	77,526	0.00%
Wells Fargo Commercial Mortgage Trust 2017	$2,000,000	3.64%	15/3/2050	1,911,562	0.04%
Welltower OP LLC	$350,000	4.25%	15/4/2028	342,799	0.01%
Welltower OP LLC	$275,000	2.05%	15/1/2029	245,883	0.01%
Welltower OP LLC	$175,000	3.10%	15/1/2030	159,375	0.00%
Western Digital Corp.	$200,000	2.85%	1/2/2029	177,972	0.00%
Western Midstream Operating LP	$225,000	4.50%	1/3/2028	220,244	0.01%
Western Midstream Operating LP	$55,000	4.75%	15/8/2028	54,003	0.00%
Western Union Co.	$100,000	1.35%	15/3/2026	95,652	0.00%
Westinghouse Air Brake Technologies Corp.	$275,000	4.70%	15/9/2028	272,503	0.01%
Williams Cos, Inc.	$245,000	5.40%	2/3/2026	246,705	0.01%
Williams Cos, Inc.	$325,000	3.75%	15/6/2027	316,671	0.01%
Williams Cos, Inc.	$185,000	5.30%	15/8/2028	186,759	0.00%
Williams Cos, Inc.	$575,000	4.90%	15/3/2029	570,685	0.01%
Willis North America, Inc.	$160,000	4.65%	15/6/2027	159,648	0.00%
Willis North America, Inc.	$130,000	4.50%	15/9/2028	127,727	0.00%
Willis North America, Inc.	$155,000	2.95%	15/9/2029	141,104	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Wisconsin Electric Power Co.	$150,000	5.00%	15/5/2029	151,119	0.00%
Wisconsin Public Service Corp.	$100,000	4.55%	1/12/2029	98,654	0.00%
Workday, Inc.	$350,000	3.50%	1/4/2027	341,019	0.01%
WP Carey, Inc.	$100,000	3.85%	15/7/2029	95,148	0.00%
WPC Eurobond BV	€230,000	2.13%	15/4/2027	234,396	0.01%
WRKCo, Inc.	$175,000	4.00%	15/3/2028	169,620	0.00%
WRKCo, Inc.	$475,000	4.90%	15/3/2029	472,019	0.01%
Xcel Energy, Inc.	$200,000	1.75%	15/3/2027	187,226	0.00%
Xcel Energy, Inc.	$155,000	4.00%	15/6/2028	149,968	0.00%
Xylem, Inc.	$200,000	1.95%	30/1/2028	183,373	0.00%
Zimmer Biomet Holdings, Inc.	€500,000	1.16%	15/11/2027	494,708	0.01%
				2,354,140,649	**44.82%**
Uruguay 0.01% (31 December 2023: 0.01%)					
Uruguay Government International Bond	$300,000	4.38%	27/10/2027	297,112	0.01%
				297,112	**0.01%**
Total Fixed Income				**5,165,195,726**	**98.33%**
Total Transferable Securities				**5,165,195,726**	**98.33%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2023: 0.00%)				
Futures (0.00%) (31 December 2023: 0.00%)				
Euro-Schatz March 2025	124	€13,271,445	(5,493)	(0.00%)
Euro-Bobl March 2025	325	€38,505,440	(208,074)	(0.00%)
			(213,567)	**(0.00%)**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(213,567)**	**(0.00%)**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (0.36%) (31 December 2023: (0.03%))							
Forward Currency Exchange Contracts 1.18% (31 December 2023: (0.73%))							
USD	743,540,666	EUR	(703,013,352)	UBS AG	3/1/2025	15,570,306	0.30%
USD	371,770,334	EUR	(351,506,677)	HSBC Bank	3/1/2025	7,785,153	0.15%
USD	371,770,333	EUR	(351,506,676)	Royal Bank of Canada	3/1/2025	7,785,153	0.15%
USD	103,405,366	JPY	(15,450,230,000)	Bank of America	7/1/2025	5,049,615	0.10%
USD	103,404,951	JPY	(15,450,230,000)	Barclays Bank plc	7/1/2025	5,049,199	0.10%
USD	172,211,010	GBP	(135,489,655)	UBS AG	3/1/2025	2,523,778	0.05%
USD	45,664,659	AUD	(70,077,159)	UBS AG	3/1/2025	2,276,400	0.04%
USD	45,664,380	AUD	(70,077,160)	JPMorgan Chase Bank	3/1/2025	2,276,120	0.04%
USD	72,888,308	CAD	(101,930,727)	Royal Bank of Canada	2/1/2025	2,014,489	0.04%
USD	72,888,307	CAD	(101,930,726)	Toronto-Dominion Bank	2/1/2025	2,014,488	0.04%
USD	32,763,952	KRW	(45,653,945,905)	State Street Bank & Trust Co.	6/1/2025	1,749,495	0.03%
USD	32,739,751	KRW	(45,653,945,905)	State Street Bank & Trust Co.	6/1/2025	1,725,294	0.03%
USD	27,147,558	CHF	(23,819,763)	UBS AG	6/1/2025	854,804	0.02%
USD	12,374,445	NZD	(20,909,341)	JPMorgan Chase Bank	6/1/2025	659,820	0.01%
USD	41,270,047	SEK	(448,722,000)	HSBC Bank	3/1/2025	658,965	0.01%
USD	21,381,407	MXN	(435,555,290)	UBS AG	3/1/2025	433,947	0.01%
USD	32,115,282	KRW	(46,606,338,824)	State Street Bank & Trust Co.	5/2/2025	423,871	0.01%
USD	19,480,571	EUR	(18,419,089)	Royal Bank of Canada	3/1/2025	407,603	0.01%
USD	16,601,077	DKK	(116,850,000)	Deutsche Bank AG	3/1/2025	375,516	0.01%
USD	202,390,243	JPY	(31,627,523,340)	Toronto-Dominion Bank	4/2/2025	361,008	0.01%
USD	15,350,553	SGD	(20,538,502)	HSBC Bank	3/1/2025	295,207	0.01%
USD	22,781,004	PLN	(92,890,000)	Toronto-Dominion Bank	3/1/2025	292,746	0.01%
USD	40,916,757	SEK	(448,722,000)	BNP Paribas	4/2/2025	234,706	0.01%
USD	15,623,879	EUR	(14,905,000)	BNP Paribas	3/1/2025	189,750	0.01%
USD	16,928,695	CNY	(122,194,704)	HSBC Bank	3/1/2025	187,974	0.00%
USD	22,647,536	PLN	(92,890,000)	BNP Paribas	4/2/2025	185,054	0.00%
USD	9,619,490	CZK	(229,800,000)	BNP Paribas	3/1/2025	167,348	0.00%
USD	16,906,678	CNY	(122,194,705)	HSBC Bank	3/1/2025	165,957	0.00%
USD	5,846,940	JPY	(895,387,000)	Royal Bank of Canada	7/1/2025	146,930	0.00%
USD	10,280,423	IDR	(163,150,000,000)	Deutsche Bank AG	3/1/2025	143,734	0.00%
USD	10,280,099	IDR	(163,150,000,000)	Deutsche Bank AG	3/1/2025	143,410	0.00%
USD	4,547,354	NOK	(50,330,000)	UBS AG	3/1/2025	115,862	0.00%
USD	6,228,431	RON	(29,400,000)	BNP Paribas	8/1/2025	110,949	0.00%
USD	7,785,012	GBP	(6,135,000)	BNP Paribas	3/1/2025	101,538	0.00%
USD	9,121,128	MYR	(40,401,123)	Deutsche Bank AG	3/1/2025	85,877	0.00%
USD	5,022,849	HUF	(1,962,000,000)	UBS AG	3/1/2025	84,045	0.00%
USD	13,816,747	DKK	(98,740,000)	HSBC Bank	4/2/2025	82,879	0.00%
USD	9,113,309	MYR	(40,401,123)	HSBC Bank	3/1/2025	78,059	0.00%
USD	3,113,635	JPY	(477,136,000)	Toronto-Dominion Bank	7/1/2025	76,200	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	9,529,101	CZK	(229,800,000)	UBS AG	4/2/2025	72,007	0.00%
IDR	163,150,000,000	USD	(10,070,988)	HSBC Bank	3/1/2025	65,701	0.00%
KRW	46,606,338,825	USD	(31,597,518)	BNP Paribas	6/1/2025	63,936	0.00%
USD	3,159,319	EUR	(3,000,000)	JPMorgan Chase Bank	3/1/2025	52,819	0.00%
USD	15,123,301	SGD	(20,538,502)	State Street Bank & Trust Co.	4/2/2025	47,191	0.00%
USD	4,972,577	HUF	(1,962,000,000)	BNP Paribas	4/2/2025	42,159	0.00%
USD	3,696,984	CAD	(5,257,000)	Toronto-Dominion Bank	2/1/2025	41,720	0.00%
USD	6,144,586	RON	(29,400,000)	HSBC Bank	4/2/2025	38,681	0.00%
USD	1,330,994	KRW	(1,904,785,839)	Deutsche Bank AG	6/1/2025	37,001	0.00%
MYR	41,965,394	USD	(9,350,891)	BNP Paribas	3/1/2025	34,191	0.00%
THB	299,094,990	USD	(8,740,126)	BNP Paribas	3/1/2025	32,274	0.00%
USD	1,591,402	CHF	(1,418,000)	Toronto-Dominion Bank	6/1/2025	26,184	0.00%
USD	2,112,261	CNY	(15,241,445)	Standard Chartered Bank	3/1/2025	24,178	0.00%
USD	9,807,320	ILS	(35,650,000)	BNP Paribas	3/1/2025	23,175	0.00%
USD	1,294,460	CLP	(1,265,761,500)	State Street Bank & Trust Co.	6/1/2025	21,752	0.00%
USD	1,294,208	CLP	(1,265,761,500)	State Street Bank & Trust Co.	6/1/2025	21,500	0.00%
THB	299,094,990	USD	(8,752,505)	BNP Paribas	3/1/2025	19,895	0.00%
USD	17,843,800	CNY	(129,815,427)	Standard Chartered Bank	6/2/2025	12,841	0.00%
USD	9,409,950	MYR	(41,965,395)	BNP Paribas	4/2/2025	12,637	0.00%
USD	4,441,920	NOK	(50,330,000)	UBS AG	4/2/2025	10,744	0.00%
COP	18,472,137,800	USD	(4,181,109)	State Street Bank & Trust Co.	7/1/2025	9,461	0.00%
USD	3,190,915	EUR	(3,070,000)	JPMorgan Chase Bank	4/2/2025	7,754	0.00%
IDR	12,373,954,140	USD	(761,380)	HSBC Bank	3/1/2025	7,427	0.00%
CLP	2,531,523,000	USD	(2,539,140)	State Street Bank & Trust Co.	6/1/2025	6,275	0.00%
USD	2,101,210	THB	(71,308,337)	Deutsche Bank AG	4/2/2025	6,052	0.00%
USD	20,827,416	MXN	(435,555,290)	UBS AG	5/2/2025	6,000	0.00%
USD	2,056,059	ILS	(7,471,000)	Toronto-Dominion Bank	3/1/2025	5,643	0.00%
USD	390,021	IDR	(6,186,977,070)	UBS AG	3/1/2025	5,617	0.00%
USD	390,021	IDR	(6,186,977,070)	UBS AG	3/1/2025	5,617	0.00%
JPY	1,176,670,000	USD	(7,485,178)	State Street Bank & Trust Co.	7/1/2025	5,472	0.00%
USD	704,072	MYR	(3,128,543)	Deutsche Bank AG	3/1/2025	4,409	0.00%
USD	964,760	PEN	(3,608,782)	State Street Bank & Trust Co.	6/1/2025	4,317	0.00%
USD	17,834,974	CNY	(129,815,427)	HSBC Bank	6/2/2025	4,015	0.00%
THB	20,380,337	USD	(594,841)	BNP Paribas	4/2/2025	3,967	0.00%
USD	4,189,673	KRW	(6,158,400,001)	Deutsche Bank AG	5/2/2025	2,080	0.00%
JPY	645,459,660	USD	(4,107,023)	JPMorgan Chase Bank	7/1/2025	1,956	0.00%
USD	3,780,665	KRW	(5,557,200,000)	Deutsche Bank AG	5/2/2025	1,877	0.00%
USD	1,673,621	MXN	(35,000,000)	JPMorgan Chase Bank	5/2/2025	470	0.00%
USD	966,254	HKD	(7,500,000)	HSBC Bank	4/2/2025	450	0.00%
USD	68,706,956	GBP	(54,875,062)	UBS AG	4/2/2025	364	0.00%
USD	34,353,479	GBP	(27,437,531)	Toronto-Dominion Bank	4/2/2025	183	0.00%
USD	34,353,478	GBP	(27,437,531)	State Street Bank & Trust Co.	4/2/2025	182	0.00%
USD	34,353,435	GBP	(27,437,531)	HSBC Bank	4/2/2025	139	0.00%
USD	8,962	CHF	(8,075)	JPMorgan Chase Bank	3/1/2025	52	0.00%
SEK	36,000,000	USD	(3,263,817)	BNP Paribas	4/2/2025	16	0.00%
EUR	217	USD	(227)	JPMorgan Chase Bank	6/1/2025	(1)	(0.00%)
USD	43,390,235	AUD	(70,077,159)	JPMorgan Chase Bank	4/2/2025	(12)	(0.00%)
USD	1,543,384	CNY	(11,236,607)	Standard Chartered Bank	6/2/2025	(34)	(0.00%)
USD	43,390,206	AUD	(70,077,160)	UBS AG	4/2/2025	(43)	(0.00%)
USD	11,716,466	NZD	(20,909,341)	JPMorgan Chase Bank	4/2/2025	(470)	(0.00%)
USD	1,917,678	PEN	(7,217,565)	Citibank NA	5/2/2025	(780)	(0.00%)
USD	963,945	HKD	(7,500,000)	HSBC Bank	3/1/2025	(1,560)	(0.00%)
USD	958,635	PEN	(3,608,783)	State Street Bank & Trust Co.	6/1/2025	(1,808)	(0.00%)
USD	1,108,503	THB	(37,873,885)	BNP Paribas	3/1/2025	(2,331)	(0.00%)
USD	4,120,683	JPY	(645,459,660)	JPMorgan Chase Bank	4/2/2025	(2,363)	(0.00%)
USD	36,287,692	EUR	(35,000,000)	JPMorgan Chase Bank	4/2/2025	(2,422)	(0.00%)
USD	72,785,411	CAD	(104,559,227)	Royal Bank of Canada	3/2/2025	(2,533)	(0.00%)
USD	72,785,410	CAD	(104,559,226)	Toronto-Dominion Bank	3/2/2025	(2,533)	(0.00%)
USD	11,840,086	ILS	(43,121,000)	HSBC Bank	4/2/2025	(4,156)	(0.00%)
CNY	129,815,427	USD	(17,789,271)	HSBC Bank	3/1/2025	(4,509)	(0.00%)
USD	7,510,009	JPY	(1,176,672,000)	State Street Bank & Trust Co.	4/2/2025	(6,297)	(0.00%)
USD	2,538,122	CLP	(2,531,523,000)	State Street Bank & Trust Co.	5/2/2025	(6,462)	(0.00%)
USD	191,811,515	EUR	(185,000,000)	JPMorgan Chase Bank	4/2/2025	(7,657)	(0.00%)
USD	759,604	IDR	(12,373,954,140)	HSBC Bank	4/2/2025	(8,335)	(0.00%)
USD	2,085,527	COP	(9,236,068,900)	State Street Bank & Trust Co.	7/1/2025	(9,758)	(0.00%)
USD	4,162,454	COP	(18,472,137,800)	State Street Bank & Trust Co.	5/2/2025	(10,909)	(0.00%)
USD	27,939,906	CHF	(25,237,763)	UBS AG	4/2/2025	(12,048)	(0.00%)
MYR	41,965,395	USD	(9,397,770)	BNP Paribas	3/1/2025	(12,688)	(0.00%)
CNY	129,815,427	USD	(17,797,563)	Standard Chartered Bank	3/1/2025	(12,801)	(0.00%)
USD	324,524,391	EUR	(313,000,000)	UBS AG	4/2/2025	(12,910)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	398,120,656	EUR	(383,982,794)	BNP Paribas	4/2/2025	(15,892)	(0.00%)
USD	2,076,198	COP	(9,236,068,900)	State Street Bank & Trust Co.	7/1/2025	(19,087)	(0.00%)
USD	576,471,442	EUR	(556,000,000)	State Street Bank & Trust Co.	4/2/2025	(22,933)	(0.00%)
DKK	18,110,000	USD	(2,546,288)	BNP Paribas	3/1/2025	(31,569)	(0.00%)
USD	8,756,093	THB	(299,094,990)	BNP Paribas	4/2/2025	(31,816)	(0.00%)
USD	9,362,949	MYR	(41,965,394)	BNP Paribas	4/2/2025	(34,364)	(0.00%)
RON	29,400,000	USD	(6,154,490)	HSBC Bank	8/1/2025	(37,008)	(0.00%)
USD	10,087,489	IDR	(163,150,000,000)	Deutsche Bank AG	4/2/2025	(37,750)	(0.00%)
USD	8,744,598	THB	(299,094,990)	BNP Paribas	4/2/2025	(43,310)	(0.00%)
GBP	4,437,000	USD	(5,603,222)	BNP Paribas	3/1/2025	(46,324)	(0.00%)
EUR	4,368,000	USD	(4,579,161)	BNP Paribas	3/1/2025	(56,097)	(0.00%)
USD	10,059,810	IDR	(163,150,000,000)	HSBC Bank	4/2/2025	(65,429)	(0.00%)
USD	31,623,889	KRW	(46,606,338,825)	BNP Paribas	5/2/2025	(67,521)	(0.00%)
USD	8,141,195	THB	(280,158,048)	Standard Chartered Bank	3/1/2025	(75,789)	(0.00%)
USD	8,141,195	THB	(280,158,047)	Standard Chartered Bank	3/1/2025	(75,789)	(0.00%)
KRW	13,073,650,000	USD	(9,012,581)	Deutsche Bank AG	5/2/2025	(122,751)	(0.00%)
JPY	31,627,523,340	USD	(201,719,008)	Toronto-Dominion Bank	7/1/2025	(379,040)	(0.01%)
KRW	46,606,338,824	USD	(32,080,354)	State Street Bank & Trust Co.	6/1/2025	(418,900)	(0.01%)
						61,966,841	**1.18%**
Hedge Share Class Level Forward Currency Exchange Contracts (1.54%) (31 December 2023: 0.70%)							
USD	175,826,000	GBP	(140,000,000)	Toronto-Dominion Bank	3/1/2025	490,012	0.01%
USD	175,812,000	GBP	(140,000,000)	Royal Bank of Canada	3/1/2025	476,012	0.01%
USD	175,784,000	GBP	(140,000,000)	HSBC Bank	3/1/2025	448,012	0.01%
USD	175,728,000	GBP	(140,000,000)	BNP Paribas	3/1/2025	392,012	0.01%
USD	175,714,000	GBP	(140,000,000)	Royal Bank of Canada	3/1/2025	378,012	0.01%
USD	175,672,000	GBP	(140,000,000)	BNP Paribas	3/1/2025	336,012	0.01%
USD	175,560,000	GBP	(140,000,000)	Royal Bank of Canada	3/1/2025	224,012	0.00%
USD	11,192,237	GBP	(8,773,759)	Toronto-Dominion Bank	3/1/2025	203,982	0.00%
USD	175,504,000	GBP	(140,000,000)	Toronto-Dominion Bank	3/1/2025	168,012	0.00%
USD	83,686,490	GBP	(66,698,406)	HSBC Bank	3/1/2025	153,412	0.00%
USD	175,476,000	GBP	(140,000,000)	Royal Bank of Canada	3/1/2025	140,012	0.00%
USD	175,434,000	GBP	(140,000,000)	Royal Bank of Canada	3/1/2025	98,012	0.00%
USD	5,367,659	EUR	(5,159,406)	BNP Paribas	3/1/2025	25,094	0.00%
USD	1,288,693	GBP	(1,014,082)	BNP Paribas	3/1/2025	18,656	0.00%
CHF	38,087,128	USD	(42,165,012)	Royal Bank of Canada	4/2/2025	18,189	0.00%
CHF	38,087,128	USD	(42,165,020)	UBS AG	4/2/2025	18,182	0.00%
EUR	264,809,173	USD	(274,559,182)	JPMorgan Chase Bank	4/2/2025	10,960	0.00%
EUR	257,020,669	USD	(266,483,913)	BNP Paribas	4/2/2025	10,637	0.00%
EUR	257,020,669	USD	(266,483,949)	State Street Bank & Trust Co.	4/2/2025	10,601	0.00%
USD	349,273	CHF	(307,239)	Toronto-Dominion Bank	6/1/2025	10,136	0.00%
CHF	19,043,564	USD	(21,082,510)	Toronto-Dominion Bank	4/2/2025	9,091	0.00%
USD	163,912	CHF	(144,556)	JPMorgan Chase Bank	6/1/2025	4,348	0.00%
USD	351,954	CHF	(315,440)	BNP Paribas	6/1/2025	3,765	0.00%
GBP	2,786,553	USD	(3,486,124)	JPMorgan Chase Bank	3/1/2025	3,755	0.00%
USD	1,196,206	EUR	(1,151,891)	BNP Paribas	3/1/2025	3,422	0.00%
USD	147,701	EUR	(139,671)	JPMorgan Chase Bank	3/1/2025	3,071	0.00%
GBP	4,053,437	USD	(5,073,809)	State Street Bank & Trust Co.	3/1/2025	2,715	0.00%
USD	82,604	CHF	(72,433)	Toronto-Dominion Bank	6/1/2025	2,651	0.00%
USD	175,131	EUR	(166,804)	BNP Paribas	3/1/2025	2,405	0.00%
USD	147,679	GBP	(116,189)	BNP Paribas	3/1/2025	2,164	0.00%
USD	91,585	EUR	(87,362)	BNP Paribas	3/1/2025	1,122	0.00%
USD	7,276,718	GBP	(5,811,767)	BNP Paribas	4/2/2025	66	0.00%
USD	678,270,361	GBP	(541,576,462)	Toronto-Dominion Bank	3/1/2025	48	0.00%
USD	603,373,532	GBP	(481,773,820)	HSBC Bank	3/1/2025	43	0.00%
USD	608,965,766	GBP	(486,239,034)	State Street Bank & Trust Co.	3/1/2025	43	0.00%
USD	434,185,975	GBP	(346,683,148)	Royal Bank of Canada	3/1/2025	31	0.00%
CHF	52,008	USD	(57,383)	State Street Bank & Trust Co.	6/1/2025	25	0.00%
CHF	52,008	USD	(57,576)	State Street Bank & Trust Co.	4/2/2025	25	0.00%
EUR	543,246	USD	(563,248)	State Street Bank & Trust Co.	4/2/2025	22	0.00%
USD	1,197	CHF	(1,067)	Toronto-Dominion Bank	6/1/2025	20	0.00%
USD	1,506,836	GBP	(1,203,479)	BNP Paribas	4/2/2025	14	0.00%
USD	562,531	EUR	(543,246)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
USD	3,489,879	GBP	(2,786,553)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
CHF	60	USD	(68)	BNP Paribas	6/1/2025	(2)	(0.00%)
CHF	60	USD	(68)	BNP Paribas	6/1/2025	(2)	(0.00%)
CHF	89	USD	(101)	Toronto-Dominion Bank	6/1/2025	(3)	(0.00%)
USD	266,144,903	EUR	(257,020,669)	BNP Paribas	3/1/2025	(12)	(0.00%)
USD	266,144,903	EUR	(257,020,669)	State Street Bank & Trust Co.	3/1/2025	(12)	(0.00%)
USD	274,209,899	EUR	(264,809,173)	JPMorgan Chase Bank	3/1/2025	(13)	(0.00%)
USD	57,388	CHF	(52,008)	State Street Bank & Trust Co.	6/1/2025	(19)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
GBP	2,786,553	USD	(3,488,936)	State Street Bank & Trust Co.	4/2/2025	(19)	(0.00%)
USD	1,242,748	EUR	(1,198,612)	BNP Paribas	4/2/2025	(46)	(0.00%)
CHF	8,074	USD	(8,965)	JPMorgan Chase Bank	6/1/2025	(52)	(0.00%)
CHF	3,508	USD	(3,957)	BNP Paribas	6/1/2025	(85)	(0.00%)
CHF	6,990	USD	(7,842)	Toronto-Dominion Bank	6/1/2025	(126)	(0.00%)
USD	367,458	CHF	(331,924)	JPMorgan Chase Bank	4/2/2025	(163)	(0.00%)
CHF	10,601	USD	(11,871)	BNP Paribas	6/1/2025	(169)	(0.00%)
CHF	42,184	USD	(46,928)	State Street Bank & Trust Co.	6/1/2025	(365)	(0.00%)
CHF	21,909	USD	(25,058)	JPMorgan Chase Bank	6/1/2025	(874)	(0.00%)
EUR	543,246	USD	(563,949)	JPMorgan Chase Bank	3/1/2025	(1,418)	(0.00%)
CHF	39,308	USD	(45,009)	Toronto-Dominion Bank	6/1/2025	(1,620)	(0.00%)
CHF	65,934	USD	(74,753)	Toronto-Dominion Bank	6/1/2025	(1,973)	(0.00%)
CHF	56,473	USD	(64,360)	State Street Bank & Trust Co.	6/1/2025	(2,024)	(0.00%)
CHF	129,546	USD	(145,134)	BNP Paribas	6/1/2025	(2,138)	(0.00%)
GBP	346,683,148	USD	(434,068,622)	Royal Bank of Canada	4/2/2025	(2,276)	(0.00%)
GBP	481,773,820	USD	(603,209,729)	HSBC Bank	4/2/2025	(2,440)	(0.00%)
GBP	486,239,034	USD	(608,801,208)	State Street Bank & Trust Co.	4/2/2025	(3,226)	(0.00%)
EUR	498,534	USD	(519,734)	JPMorgan Chase Bank	3/1/2025	(3,502)	(0.00%)
CHF	132,250	USD	(149,552)	BNP Paribas	6/1/2025	(3,571)	(0.00%)
GBP	541,576,462	USD	(678,087,092)	Toronto-Dominion Bank	4/2/2025	(3,610)	(0.00%)
CHF	154,533	USD	(176,121)	Toronto-Dominion Bank	6/1/2025	(5,544)	(0.00%)
GBP	3,573,876	USD	(4,481,494)	BNP Paribas	3/1/2025	(5,572)	(0.00%)
USD	21,013,588	CHF	(19,043,564)	Toronto-Dominion Bank	6/1/2025	(7,098)	(0.00%)
EUR	415,025	USD	(439,322)	State Street Bank & Trust Co.	3/1/2025	(9,563)	(0.00%)
EUR	766,409	USD	(803,373)	BNP Paribas	3/1/2025	(9,757)	(0.00%)
EUR	631,725	USD	(664,239)	Toronto-Dominion Bank	3/1/2025	(10,088)	(0.00%)
EUR	592,062	USD	(624,162)	BNP Paribas	3/1/2025	(11,082)	(0.00%)
EUR	2,780,217	USD	(2,890,133)	State Street Bank & Trust Co.	3/1/2025	(11,218)	(0.00%)
GBP	5,531,890	USD	(6,940,816)	BNP Paribas	3/1/2025	(12,677)	(0.00%)
EUR	844,099	USD	(887,577)	Toronto-Dominion Bank	3/1/2025	(13,512)	(0.00%)
EUR	553,963	USD	(587,359)	State Street Bank & Trust Co.	3/1/2025	(13,731)	(0.00%)
USD	42,027,176	CHF	(38,087,128)	Royal Bank of Canada	6/1/2025	(14,196)	(0.00%)
USD	42,027,176	CHF	(38,087,128)	UBS AG	6/1/2025	(14,196)	(0.00%)
EUR	1,409,250	USD	(1,476,762)	Toronto-Dominion Bank	3/1/2025	(17,483)	(0.00%)
EUR	1,283,703	USD	(1,348,710)	BNP Paribas	3/1/2025	(19,436)	(0.00%)
GBP	2,147,170	USD	(2,711,533)	BNP Paribas	3/1/2025	(22,417)	(0.00%)
EUR	1,219,260	USD	(1,285,179)	BNP Paribas	3/1/2025	(22,635)	(0.00%)
GBP	2,184,304	USD	(2,769,298)	Toronto-Dominion Bank	3/1/2025	(33,676)	(0.00%)
EUR	2,935,622	USD	(3,081,605)	HSBC Bank	3/1/2025	(41,768)	(0.00%)
EUR	2,138,894	USD	(2,264,640)	Toronto-Dominion Bank	3/1/2025	(49,815)	(0.00%)
GBP	3,931,232	USD	(4,977,062)	JPMorgan Chase Bank	3/1/2025	(53,587)	(0.00%)
EUR	3,117,729	USD	(3,283,300)	JPMorgan Chase Bank	3/1/2025	(54,892)	(0.00%)
GBP	9,924,581	USD	(12,484,756)	JPMorgan Chase Bank	3/1/2025	(55,211)	(0.00%)
GBP	2,637,555	USD	(3,359,968)	Toronto-Dominion Bank	3/1/2025	(56,694)	(0.00%)
GBP	3,682,679	USD	(4,673,239)	Toronto-Dominion Bank	3/1/2025	(61,052)	(0.00%)
EUR	2,819,221	USD	(2,981,698)	HSBC Bank	3/1/2025	(62,395)	(0.00%)
GBP	3,985,155	USD	(5,057,106)	Toronto-Dominion Bank	3/1/2025	(66,098)	(0.00%)
GBP	3,121,016	USD	(3,976,855)	BNP Paribas	3/1/2025	(68,095)	(0.00%)
GBP	8,489,626	USD	(10,707,184)	Toronto-Dominion Bank	3/1/2025	(74,777)	(0.00%)
GBP	2,873,347	USD	(3,676,982)	State Street Bank & Trust Co.	3/1/2025	(78,402)	(0.00%)
GBP	3,771,883	USD	(4,806,382)	Toronto-Dominion Bank	3/1/2025	(82,476)	(0.00%)
EUR	4,206,940	USD	(4,449,394)	HSBC Bank	3/1/2025	(93,108)	(0.00%)
GBP	140,000,000	USD	(175,386,400)	Royal Bank of Canada	4/2/2025	(98,709)	(0.00%)
GBP	6,195,229	USD	(7,878,468)	State Street Bank & Trust Co.	3/1/2025	(119,564)	(0.00%)
GBP	140,000,000	USD	(175,427,700)	Royal Bank of Canada	4/2/2025	(140,009)	(0.00%)
GBP	66,698,406	USD	(83,663,279)	HSBC Bank	4/2/2025	(153,211)	(0.00%)
GBP	140,000,000	USD	(175,455,560)	Toronto-Dominion Bank	4/2/2025	(167,869)	(0.00%)
GBP	10,057,290	USD	(12,783,245)	Royal Bank of Canada	3/1/2025	(187,496)	(0.00%)
GBP	140,000,000	USD	(175,511,700)	Royal Bank of Canada	4/2/2025	(224,009)	(0.00%)
GBP	15,719,555	USD	(19,979,507)	HSBC Bank	3/1/2025	(292,338)	(0.01%)
GBP	140,000,000	USD	(175,623,980)	BNP Paribas	4/2/2025	(336,289)	(0.01%)
GBP	140,000,000	USD	(175,665,000)	Royal Bank of Canada	4/2/2025	(377,309)	(0.01%)
GBP	140,000,000	USD	(175,679,000)	BNP Paribas	4/2/2025	(391,309)	(0.01%)
GBP	140,000,000	USD	(175,735,280)	HSBC Bank	4/2/2025	(447,589)	(0.01%)
GBP	140,000,000	USD	(175,763,000)	Royal Bank of Canada	4/2/2025	(475,309)	(0.01%)
GBP	140,000,000	USD	(175,776,860)	Toronto-Dominion Bank	4/2/2025	(489,169)	(0.01%)
GBP	31,203,627	USD	(39,666,487)	HSBC Bank	3/1/2025	(587,068)	(0.01%)
GBP	38,904,476	USD	(49,448,639)	Toronto-Dominion Bank	3/1/2025	(724,677)	(0.01%)
GBP	46,017,393	USD	(58,393,798)	BNP Paribas	3/1/2025	(761,620)	(0.02%)
CHF	48,722,363	USD	(54,723,876)	Toronto-Dominion Bank	6/1/2025	(943,109)	(0.02%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
CHF	46,664,673	USD	(53,184,069)	UBS AG	6/1/2025	(1,674,623)	(0.03%)
GBP	140,000,000	USD	(177,432,360)	HSBC Bank	3/1/2025	(2,096,372)	(0.04%)
GBP	113,416,505	USD	(144,155,440)	Royal Bank of Canada	3/1/2025	(2,112,619)	(0.04%)
GBP	140,000,000	USD	(177,656,500)	Royal Bank of Canada	3/1/2025	(2,320,512)	(0.04%)
GBP	140,000,000	USD	(177,684,640)	Royal Bank of Canada	3/1/2025	(2,348,652)	(0.05%)
GBP	140,000,000	USD	(177,700,040)	Royal Bank of Canada	3/1/2025	(2,364,052)	(0.05%)
GBP	131,633,080	USD	(167,309,199)	UBS AG	3/1/2025	(2,451,941)	(0.05%)
GBP	140,000,000	USD	(177,793,840)	BNP Paribas	3/1/2025	(2,457,852)	(0.05%)
GBP	140,000,000	USD	(177,867,060)	Deutsche Bank AG	3/1/2025	(2,531,072)	(0.05%)
GBP	140,000,000	USD	(177,892,400)	BNP Paribas	3/1/2025	(2,556,412)	(0.05%)
GBP	140,000,000	USD	(178,004,120)	State Street Bank & Trust Co.	3/1/2025	(2,668,132)	(0.05%)
GBP	140,000,000	USD	(178,018,820)	Toronto-Dominion Bank	3/1/2025	(2,682,832)	(0.05%)
GBP	140,000,000	USD	(179,056,360)	Royal Bank of Canada	3/1/2025	(3,720,372)	(0.07%)
EUR	379,671,496	USD	(401,558,798)	HSBC Bank	3/1/2025	(8,408,946)	(0.16%)
EUR	379,671,496	USD	(401,558,798)	Toronto-Dominion Bank	3/1/2025	(8,408,946)	(0.16%)
GBP	456,312,617	USD	(579,987,026)	State Street Bank & Trust Co.	3/1/2025	(8,501,145)	(0.16%)
GBP	466,928,189	USD	(593,478,802)	HSBC Bank	3/1/2025	(8,697,980)	(0.17%)
GBP	556,579,188	USD	(707,427,176)	Toronto-Dominion Bank	3/1/2025	(10,367,450)	(0.20%)
						(80,799,759)	**(1.54%)**
Total OTC Financial Derivative Instruments						**(18,832,918)**	**(0.36%)**
Total Investments						**5,146,149,241**	**97.97%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**106,576,479**	**2.03%**
Net Assets	**5,252,725,720**	**100.00%**

Analysis of Total Assets		US Dollars ($)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	4,251,530,698	77.94%
(b)	Transferable securities dealt in on another regulated market	772,947,900	14.17%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	140,717,128	2.58%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	67,342,445	1.23%
(f)	Other assets	222,528,984	4.08%
Total Assets		5,455,067,155	100.00%

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

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	5,165,195,726	4,220,949,694
Financial Derivative Instruments	3,17	67,342,445	48,667,948
Cash	3	117,756,171	17,386,529
Receivables:			
Interest and Dividends		44,979,053	32,632,430
Capital Shares Issued		25,977,444	20,542,418
Investments Sold		33,212,100	64,565,940
Margin Cash Due from Broker	3	604,079	370,506
Other Receivables		137	—
Total Current Assets		**5,455,067,155**	**4,405,115,465**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	86,388,930	50,060,829
Bank Overdraft		—	1,094
Unrealised Depreciation on Spot Currency Contracts		602,844	24,306
Payables and Other Liabilities:			
Investments Purchased		96,088,998	74,226,157
Income Distribution Payable		9,747,315	5,953,089
Capital Shares Redeemed		8,916,754	3,523,347
Margin Cash Due to Broker	3	—	29,878
Management Fees Payable	12	596,594	494,243
Total Current Liabilities		**202,341,435**	**134,312,943**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**5,252,725,720**	**4,270,802,522**

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
CHF Hedged Acc			
US ($) Equivalent	$50,111,701	$52,227,044	$99,609,753
Net Assets	CHF45,416,235	CHF43,956,892	CHF92,158,943
Number of Shares Outstanding	487,003	471,585	1,003,607
Net Asset Value Per Share[1]	**CHF93.26**	**CHF93.21**	**CHF91.83**
Institutional Plus CHF Hedged Acc			
US ($) Equivalent	$54,724,881	$1,437,108	$4,983
Net Assets	CHF49,597,160	CHF1,209,542	CHF4,610
Number of Shares Outstanding	527,926	12,894	50
Net Asset Value Per Share[1]	**CHF93.95**	**CHF93.81**	**CHF92.20**
EUR Hedged Acc			
US ($) Equivalent	$442,860,639	$336,839,968	$320,433,618
Net Assets	€427,670,519	€304,929,141	€300,242,327
Number of Shares Outstanding	4,184,469	3,063,660	3,126,464
Net Asset Value Per Share[1]	**€102.20**	**€99.53**	**€96.03**
EUR Hedged Dist[2]			
US ($) Equivalent	$3,699,396	$160,220	$—
Net Assets	€3,572,507	€145,041	€—
Number of Shares Outstanding	34,854	1,409	—
Net Asset Value Per Share[1]	**€102.50**	**€102.94**	**€—**
Investor EUR Hedged			
US ($) Equivalent	$68,776,631	$72,398,898	$72,336,974
Net Assets	€66,417,593	€65,540,125	€67,778,848
Number of Shares Outstanding	651,330	659,993	707,410
Net Asset Value Per Share[1]	**€101.97**	**€99.30**	**€95.81**

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

Net Asset Value Per Share (continued)

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
Institutional Plus EUR Hedged Acc			
US ($) Equivalent	$289,069,741	$125,664,896	$104,176,145
Net Assets	€279,154,649	€113,759,923	€97,611,756
Number of Shares Outstanding	2,717,033	1,137,557	1,012,162
Net Asset Value Per Share[1]	**€102.74**	**€100.00**	**€96.44**
GBP Hedged Acc			
US ($) Equivalent	$1,615,731,979	$1,814,702,008	$1,911,847,952
Net Assets	£1,290,161,985	£1,423,519,018	£1,589,365,699
Number of Shares Outstanding	11,321,037	13,003,455	15,261,432
Net Asset Value Per Share[1]	**£113.96**	**£109.47**	**£104.14**
GBP Hedged Dist			
US ($) Equivalent	$897,910,810	$721,815,127	$577,741,663
Net Assets	£716,981,782	£566,218,341	£480,290,695
Number of Shares Outstanding	7,243,320	5,769,787	5,026,512
Net Asset Value Per Share[1]	**£98.99**	**£98.14**	**£95.55**
Institutional Plus GBP Hedged Acc			
US ($) Equivalent	$1,396,310,830	$755,066,319	$184,342,690
Net Assets	£1,114,954,198	£592,301,800	£153,248,561
Number of Shares Outstanding	9,864,790	5,458,177	1,485,192
Net Asset Value Per Share[1]	**£113.02**	**£108.52**	**£103.18**
Institutional Plus GBP Hedged Dist			
US ($) Equivalent	$231,219,092	$154,901,010	$141,940,720
Net Assets	£184,628,445	£121,510,051	£117,998,773
Number of Shares Outstanding	1,880,699	1,248,569	1,245,459
Net Asset Value Per Share[1]	**£98.17**	**£97.32**	**£94.74**
USD Hedged Acc			
Net Assets	$168,999,630	$186,002,594	$157,015,247
Number of Shares Outstanding	1,389,924	1,596,655	1,425,976
Net Asset Value Per Share[1]	**$121.59**	**$116.50**	**$110.11**
USD Hedged Dist			
Net Assets	$5,896,161	$6,153,661	$6,495,331
Number of Shares Outstanding	60,742	64,121	69,961
Net Asset Value Per Share[1]	**$97.07**	**$95.97**	**$92.84**
Institutional Plus USD Hedged Acc			
Net Assets	$27,414,229	$43,433,669	$57,821,244
Number of Shares Outstanding	229,077	378,998	534,064
Net Asset Value Per Share[1]	**$119.67**	**$114.60**	**$108.27**

[1] The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for swing pricing and trade date accounting.
[2] The share class launched on 3 October 2023.

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		159,878,189	108,776,146
Other Income		256,805	252,504
Net (Loss)/Gain on Financial Instruments		(91,114,517)	312,366,470
Total Investment Income		**69,020,477**	**421,395,120**
Expenses			
Management Fees	12	6,453,474	5,935,268
Transaction Fees and Commissions		4,370	4,785
Other Expenses		20	—
Total Expenses		**6,457,864**	**5,940,053**
Finance Costs			
Interest Expense		31,239	33,417
Distribution	6	33,807,480	18,469,972
Total Finance Costs		**33,838,719**	**18,503,389**
Net Investment Income		**28,723,894**	**396,951,678**
Taxation	5	(93,529)	(190,390)
Net Increase in Net Assets		**28,630,365**	**396,761,288**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	28,630,365	396,761,288
Capital Transactions		
Subscriptions	2,908,501,044	2,829,101,606
Redemptions	(1,955,208,211)	(2,588,826,692)
Total Capital Transactions	953,292,833	240,274,914
Total Increase for the Year	981,923,198	637,036,202
Net Assets		
Beginning of Year	4,270,802,522	3,633,766,320
End of Year	**5,252,725,720**	**4,270,802,522**

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

Vanguard Global Short-Term Corporate Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate Corporate 1–5 Year Float Adjusted Index, a market-weighted index of global corporate fixed income investments with maturities of between 1 and 5 years.

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground, and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks returned 16.69%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US turned in a stronger performance than the rest of the world as a whole.
- Global bonds returned –1.69%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis.
- The fund's benchmark, which is hedged to the US dollar, returned 5.65% for the 12 months.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole. Other index heavyweights, including Canada, Italy, Spain and Germany, outperformed.
- By sector, bonds issued by financial institutions fared better than those issued by industrial companies and utilities.
- From a credit-quality perspective, bonds on the bottom rung of the investment-grade ladder performed better than their higher-rated counterparts.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Corporate 1–5 Year Float Adjusted Index Hedged

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
EUR Hedged Acc	3.85%	0.37%	0.37%
Benchmark	3.96	0.56	0.57
Tracking Difference*	-0.11		
Institutional Plus EUR Hedged Acc	3.90%	0.42%	0.62%
Benchmark	3.96	0.56	0.78
Tracking Difference*	-0.06		
GBP Hedged Acc	5.24%	1.37%	1.46%
Benchmark	5.37	1.66	1.75
Tracking Difference*	-0.13		
Institutional Plus GBP Hedged Acc	5.31%	1.42%	1.54%
Benchmark	5.37	1.66	1.75
Tracking Difference*	-0.06		
USD Hedged Acc	5.53%	2.00%	2.41%
Benchmark	5.65	2.21	2.65
Tracking Difference*	-0.12		

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

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

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

[1] Since-inception returns: EUR Hedged Acc, 11 September 2019; Institutional Plus EUR Hedged Acc, 7 February 2018; GBP Hedged Acc, Institutional Plus GBP Hedged Acc and USD Hedged Acc, 2 November 2017.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal US Dollars ($)	Cost US Dollars ($)
US Treasury Note 4.13% 31/3/2029	11,823,000	11,730,741
US Treasury Note 4.63% 28/2/2026	9,807,000	9,807,201
US Treasury Note 3.50% 30/9/2026	8,555,000	8,516,118
US Treasury Note 4.13% 15/11/2027	8,340,000	8,312,947
US Treasury Note 4.38% 31/7/2026	7,388,000	7,400,938
US Treasury Note 4.25% 28/2/2029	7,214,000	7,224,495
US Treasury Note 4.50% 31/5/2029	7,070,000	7,099,372
US Treasury Note 3.63% 31/8/2029	6,850,000	6,857,518
US Treasury Note 3.50% 30/9/2029	6,773,000	6,693,100
US Treasury Note 4.25% 30/11/2026	6,628,300	6,627,919
US Treasury Note 4.13% 30/11/2029	6,453,000	6,466,995
US Treasury Note 4.88% 31/5/2026	6,384,500	6,389,803
US Treasury Note 3.75% 31/8/2026	6,227,000	6,221,465
US Treasury Note 4.13% 31/10/2026	6,114,000	6,101,647
US Treasury Note 4.63% 30/6/2026	5,795,000	5,819,614
US Treasury Note 4.50% 15/5/2027	5,733,000	5,704,971
US Treasury Note 3.88% 15/10/2027	5,665,000	5,652,922
US Treasury Note 4.00% 31/1/2029	4,804,000	4,754,246
US Treasury Note 4.13% 31/10/2029	4,747,000	4,723,780
US Treasury Note 4.50% 31/3/2026	4,706,000	4,690,083

Sales	Principal US Dollars ($)	Proceeds US Dollars ($)
US Treasury Note 4.13% 31/3/2029	11,823,000	11,691,639
US Treasury Note 4.63% 28/2/2026	9,807,000	9,803,985
US Treasury Note 3.50% 30/9/2026	8,555,000	8,476,923
US Treasury Note 4.38% 31/7/2026	7,388,000	7,417,373
US Treasury Note 4.25% 28/2/2029	7,214,000	7,240,007
US Treasury Note 4.50% 31/5/2029	7,070,000	7,120,507
US Treasury Note 3.63% 31/8/2029	6,850,000	6,874,644
US Treasury Note 3.50% 30/9/2029	6,773,000	6,690,749
US Treasury Note 4.13% 15/11/2027	6,470,000	6,463,598
US Treasury Note 4.13% 30/11/2029	6,453,000	6,455,751
US Treasury Note 4.88% 31/5/2026	6,384,500	6,392,072
US Treasury Note 3.75% 31/8/2026	6,227,000	6,218,455
US Treasury Note 4.13% 31/10/2026	6,114,000	6,104,010
US Treasury Note 4.63% 30/6/2026	5,795,000	5,837,946
US Treasury Note 4.50% 15/5/2027	5,733,000	5,713,747
US Treasury Note 3.88% 15/10/2027	5,665,000	5,636,396
US Treasury Note 4.00% 31/1/2029	4,804,000	4,755,826
US Treasury Note 4.13% 31/10/2029	4,747,000	4,720,171
US Treasury Note 4.50% 31/3/2026	4,706,000	4,686,826
US Treasury Note 4.13% 15/2/2027	4,491,000	4,458,209

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

Financial Statements
Statement of Investments
31 December 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 98.40% (31 December 2023: 98.16%)					
Fixed Income 98.40% (31 December 2023: 98.16%)					
Australia 2.50% (31 December 2023: 2.65%)					
Amcor UK Finance plc	€100,000	1.13%	23/6/2027	98,825	0.01%
APA Infrastructure Ltd.	€300,000	2.00%	22/3/2027	303,998	0.03%
APA Infrastructure Ltd.	$125,000	4.25%	15/7/2027	122,933	0.01%
APA Infrastructure Ltd.	€500,000	0.75%	15/3/2029	467,977	0.04%
Ausgrid Finance Pty Ltd.	AUD400,000	1.81%	5/2/2027	233,445	0.02%
Ausgrid Finance Pty Ltd.	$75,000	4.35%	1/8/2028	72,683	0.01%
AusNet Services Holdings Pty Ltd.	€300,000	1.50%	26/2/2027	302,215	0.03%
AusNet Services Holdings Pty Ltd.	AUD500,000	4.30%	30/3/2028	304,045	0.03%
Australia & New Zealand Banking Group Ltd.	€400,000	3.65%	20/1/2026	417,850	0.04%
Australia & New Zealand Banking Group Ltd.	$410,000	4.40%	19/5/2026	406,616	0.04%
Australia & New Zealand Banking Group Ltd.	$250,000	4.42%	16/12/2026	249,688	0.02%
Australia & New Zealand Banking Group Ltd.	$250,000	4.75%	18/1/2027	250,829	0.02%
Australia & New Zealand Banking Group Ltd.	$250,000	4.90%	16/7/2027	251,829	0.02%
Australia & New Zealand Banking Group Ltd.	AUD500,000	5.35%	4/11/2027	316,680	0.03%
Australia & New Zealand Banking Group Ltd.	AUD1,000,000	4.70%	15/12/2027	623,131	0.06%
Australia & New Zealand Banking Group Ltd.	AUD500,000	5.00%	18/6/2029	313,965	0.03%
Australia & New Zealand Banking Group Ltd.	$250,000	4.62%	16/12/2029	247,926	0.02%
Australia & New Zealand Banking Group Ltd.	$200,000	5.73%	18/9/2034	201,303	0.02%
Australian Energy Market Operator Ltd.	AUD200,000	5.35%	6/12/2028	126,086	0.01%
BHP Billiton Finance USA Ltd.	$150,000	4.88%	27/2/2026	150,404	0.01%
BHP Billiton Finance USA Ltd.	$150,000	6.42%	1/3/2026	153,044	0.01%
BHP Billiton Finance USA Ltd.	$125,000	4.75%	28/2/2028	124,809	0.01%
BHP Billiton Finance USA Ltd.	$100,000	5.10%	8/9/2028	100,941	0.01%
CIMIC Finance Ltd.	€100,000	1.50%	28/5/2029	93,544	0.01%
Coles Group Treasury Pty Ltd.	AUD500,000	2.20%	6/11/2026	295,980	0.03%
Commonwealth Bank of Australia	$250,000	5.32%	13/3/2026	252,265	0.02%
Commonwealth Bank of Australia	$300,000	2.85%	18/5/2026	293,345	0.03%
Commonwealth Bank of Australia	$100,000	1.13%	15/6/2026	95,288	0.01%
Commonwealth Bank of Australia	$250,000	4.58%	27/11/2026	250,219	0.02%
Commonwealth Bank of Australia	$350,000	2.55%	14/3/2027	335,435	0.03%
Commonwealth Bank of Australia	AUD250,000	4.40%	18/8/2027	154,532	0.01%
Commonwealth Bank of Australia	AUD200,000	5.00%	13/1/2028	125,502	0.01%
Commonwealth Bank of Australia	$150,000	3.90%	16/3/2028	146,634	0.01%
Commonwealth Bank of Australia	AUD560,000	4.90%	17/8/2028	350,770	0.03%
Commonwealth Bank of Australia	€100,000	4.27%	4/6/2034	106,782	0.01%
Commonwealth Bank of Australia	$300,000	3.61%	12/9/2034	276,171	0.03%
CSL Finance plc	$125,000	3.85%	27/4/2027	122,069	0.01%
GAIF Bond Issuer Pty Ltd.	$185,000	3.40%	30/9/2026	180,064	0.02%
Glencore Capital Finance DAC	€100,000	1.13%	10/3/2028	97,644	0.01%
Glencore Capital Finance DAC	€200,000	0.75%	1/3/2029	188,021	0.02%
Glencore Finance Europe Ltd.	€100,000	3.75%	1/4/2026	104,365	0.01%
Glencore Funding LLC	$150,000	1.63%	27/4/2026	143,857	0.01%
Glencore Funding LLC	$200,000	4.00%	27/3/2027	196,056	0.02%
Glencore Funding LLC	$100,000	6.13%	6/10/2028	103,215	0.01%
Goodman US Finance Three LLC	$75,000	3.70%	15/3/2028	71,369	0.01%
John Deere Financial Ltd.	AUD200,000	5.05%	28/6/2029	125,519	0.01%
Lonsdale Finance Pty Ltd.	AUD500,000	2.45%	20/11/2026	296,484	0.03%
Macquarie Bank Ltd.	$100,000	3.90%	15/1/2026	99,216	0.01%
Macquarie Bank Ltd.	$100,000	5.21%	15/6/2026	100,745	0.01%
Macquarie Bank Ltd.	$150,000	5.39%	7/12/2026	152,110	0.01%
Macquarie Bank Ltd.	€200,000	3.20%	17/9/2029	208,893	0.02%
Macquarie Bank Ltd.	AUD200,000	5.95%	1/3/2034	126,285	0.01%
Macquarie Group Ltd.	$325,000	1.34%	12/1/2027	313,143	0.03%
Macquarie Group Ltd.	€400,000	0.63%	3/2/2027	395,693	0.04%
Macquarie Group Ltd.	$200,000	1.63%	23/9/2027	188,976	0.02%
Macquarie Group Ltd.	€200,000	0.35%	3/3/2028	191,094	0.02%
Macquarie Group Ltd.	$300,000	1.94%	14/4/2028	279,429	0.03%
Macquarie Group Ltd.	$150,000	4.10%	21/6/2028	146,588	0.01%
Macquarie Group Ltd.	€400,000	0.94%	19/1/2029	379,967	0.03%
Macquarie Group Ltd.	CAD135,000	2.72%	21/8/2029	89,610	0.01%
Macquarie Group Ltd.	$150,000	5.03%	15/1/2030	148,732	0.01%
National Australia Bank Ltd.	$500,000	4.97%	12/1/2026	502,080	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
National Australia Bank Ltd.	€500,000	1.25%	18/5/2026	508,405	0.05%
National Australia Bank Ltd.	$188,000	2.50%	12/7/2026	182,401	0.02%
National Australia Bank Ltd.	$375,000	1.89%	12/1/2027	355,328	0.03%
National Australia Bank Ltd.	AUD300,000	4.95%	25/11/2027	188,082	0.02%
National Australia Bank Ltd.	$250,000	4.94%	12/1/2028	251,409	0.02%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	123,300	0.01%
National Australia Bank Ltd.	€300,000	2.13%	24/5/2028	303,912	0.03%
National Australia Bank Ltd.	$250,000	4.90%	13/6/2028	251,137	0.02%
National Australia Bank Ltd.	€200,000	1.38%	30/8/2028	197,002	0.02%
National Australia Bank Ltd.	$250,000	4.79%	10/1/2029	250,393	0.02%
National Australia Bank Ltd.	AUD700,000	4.85%	22/3/2029	437,145	0.04%
National Australia Bank Ltd.	£100,000	1.70%	15/9/2031	117,678	0.01%
National Australia Bank Ltd.	AUD250,000	6.32%	3/8/2032	160,044	0.01%
National Australia Bank Ltd.	$500,000	3.93%	2/8/2034	466,840	0.04%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	187,387	0.02%
Newcastle Coal Infrastructure Group Pty Ltd.	$47,872	4.40%	29/9/2027	46,444	0.00%
Qantas Airways Ltd.	AUD300,000	3.15%	27/9/2028	172,619	0.02%
Rio Tinto Finance USA Ltd.	$735,000	7.13%	15/7/2028	788,953	0.07%
Santos Finance Ltd.	$200,000	4.13%	14/9/2027	193,659	0.02%
Scentre Group Trust 1	£150,000	3.88%	16/7/2026	184,341	0.02%
Scentre Group Trust 1	AUD200,000	5.20%	27/11/2029	125,104	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	$150,000	3.63%	28/1/2026	147,811	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.75%	11/4/2028	99,804	0.01%
Stockland Trust	€400,000	1.63%	27/4/2026	404,367	0.04%
Sydney Airport Finance Co. Pty Ltd.	$275,000	3.63%	28/4/2026	270,263	0.02%
Sydney Airport Finance Co. Pty Ltd.	€100,000	1.75%	26/4/2028	99,863	0.01%
Telstra Corp., Ltd.	€500,000	1.13%	14/4/2026	508,334	0.05%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	124,803	0.01%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	123,653	0.01%
Toyota Finance Australia Ltd.	€200,000	3.43%	18/6/2026	209,174	0.02%
Toyota Finance Australia Ltd.	£200,000	3.92%	28/6/2027	245,163	0.02%
Toyota Finance Australia Ltd.	£150,000	4.63%	29/3/2028	186,178	0.02%
Toyota Finance Australia Ltd.	AUD330,000	4.65%	17/9/2029	202,934	0.02%
Transurban Finance Co. Pty Ltd.	$245,000	4.13%	2/2/2026	242,720	0.02%
Transurban Finance Co. Pty Ltd.	€200,000	1.45%	16/5/2029	193,353	0.02%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.55%	14/6/2028	186,848	0.02%
Westpac Banking Corp.	€300,000	3.70%	16/1/2026	313,851	0.03%
Westpac Banking Corp.	AUD200,000	4.60%	16/2/2026	124,052	0.01%
Westpac Banking Corp.	$125,000	5.20%	16/4/2026	126,038	0.01%
Westpac Banking Corp.	$172,000	2.85%	13/5/2026	168,213	0.02%
Westpac Banking Corp.	$399,000	1.15%	3/6/2026	380,640	0.04%
Westpac Banking Corp.	AUD200,000	4.13%	4/6/2026	123,315	0.01%
Westpac Banking Corp.	$105,000	4.60%	20/10/2026	105,213	0.01%
Westpac Banking Corp.	AUD400,000	2.40%	25/1/2027	237,709	0.02%
Westpac Banking Corp.	$200,000	3.35%	8/3/2027	195,035	0.02%
Westpac Banking Corp.	$150,000	4.04%	26/8/2027	148,322	0.01%
Westpac Banking Corp.	$200,000	5.46%	18/11/2027	204,682	0.02%
Westpac Banking Corp.	$500,000	3.40%	25/1/2028	480,834	0.04%
Westpac Banking Corp.	AUD200,000	4.80%	16/2/2028	124,847	0.01%
Westpac Banking Corp.	AUD200,000	5.00%	19/9/2028	125,549	0.01%
Westpac Banking Corp.	$250,000	1.95%	20/11/2028	225,260	0.02%
Westpac Banking Corp.	AUD700,000	5.00%	15/1/2029	439,867	0.04%
Westpac Banking Corp.	$325,000	5.05%	16/4/2029	328,308	0.03%
Westpac Banking Corp.	€100,000	0.77%	13/5/2031	100,016	0.01%
Westpac Banking Corp.	$220,000	4.32%	23/11/2031	216,626	0.02%
Westpac Banking Corp.	$250,000	4.11%	24/7/2034	235,482	0.02%
Woodside Finance Ltd.	$230,000	3.70%	15/9/2026	224,944	0.02%
Woodside Finance Ltd.	$125,000	3.70%	15/3/2028	119,132	0.01%
Woodside Finance Ltd.	$245,000	4.50%	4/3/2029	237,249	0.02%
				27,290,948	**2.50%**
Austria 0.41% (31 December 2023: 0.41%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€100,000	4.13%	18/1/2027	105,828	0.01%
CA Immobilien Anlagen AG	€200,000	0.88%	5/2/2027	195,086	0.02%
Erste Group Bank AG	€300,000	1.50%	7/4/2026	305,612	0.03%
Erste Group Bank AG	€200,000	0.10%	16/11/2028	190,849	0.01%
Erste Group Bank AG	€100,000	4.25%	30/5/2030	108,436	0.01%
Erste Group Bank AG	€200,000	4.00%	7/6/2033	208,529	0.02%
JAB Holdings BV	€400,000	2.50%	17/4/2027	411,265	0.04%
OMV AG	€100,000	2.50%	Perpetual	101,363	0.01%
OMV AG	€100,000	2.88%	Perpetual	97,861	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
OMV AG	€200,000	2.00%	9/4/2028	203,074	0.02%
OMV AG	€400,000	1.88%	4/12/2028	399,767	0.03%
Raiffeisen Bank International AG	€100,000	0.38%	25/9/2026	99,374	0.01%
Raiffeisen Bank International AG	€300,000	4.75%	26/1/2027	316,662	0.03%
Raiffeisen Bank International AG	€300,000	0.05%	1/9/2027	288,457	0.02%
Raiffeisen Bank International AG	€200,000	5.75%	27/1/2028	222,994	0.02%
Raiffeisen Bank International AG	€100,000	6.00%	15/9/2028	110,698	0.01%
Raiffeisen Bank International AG	€200,000	4.63%	21/8/2029	214,255	0.02%
Raiffeisen Bank International AG	€400,000	4.50%	31/5/2030	432,034	0.04%
Raiffeisen Bank International AG	€100,000	2.88%	18/6/2032	99,765	0.01%
Raiffeisen Bank International AG	€100,000	1.38%	17/6/2033	94,507	0.01%
Telekom Finanzmanagement GmbH	€100,000	1.50%	7/12/2026	101,504	0.01%
Volksbank Wien AG	€100,000	0.88%	23/3/2026	100,502	0.01%
Volksbank Wien AG	€100,000	5.75%	21/6/2034	107,220	0.01%
				4,515,642	**0.41%**
Belgium 0.76% (31 December 2023: 0.73%)					
AG Insurance SA	€100,000	3.50%	30/6/2047	103,771	0.01%
Aliaxis Finance SA	€200,000	0.88%	8/11/2028	189,575	0.02%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	$300,000	3.65%	1/2/2026	297,332	0.03%
Anheuser-Busch InBev SA	€1,183,000	2.00%	17/3/2028	1,205,124	0.11%
Anheuser-Busch InBev Worldwide, Inc.	$150,000	4.00%	13/4/2028	147,260	0.01%
Anheuser-Busch InBev Worldwide, Inc.	$975,000	4.75%	23/1/2029	975,334	0.09%
Argenta Spaarbank NV	€400,000	1.00%	29/1/2027	397,385	0.04%
Argenta Spaarbank NV	€200,000	5.38%	29/11/2027	215,453	0.02%
Argenta Spaarbank NV	€500,000	1.38%	8/2/2029	489,151	0.04%
Barry Callebaut Services NV	€200,000	4.00%	14/6/2029	210,714	0.02%
Cofinimmo SA	€100,000	1.00%	24/1/2028	96,645	0.01%
Crelan SA	€100,000	5.75%	26/1/2028	111,058	0.01%
Crelan SA	€600,000	6.00%	28/2/2030	683,249	0.06%
Elia Transmission Belgium SA	€100,000	1.38%	14/1/2026	102,247	0.01%
Elia Transmission Belgium SA	€300,000	3.25%	4/4/2028	313,540	0.03%
Euroclear Bank SA	$200,000	1.26%	3/8/2026	188,905	0.02%
Euroclear Bank SA	€100,000	3.63%	13/10/2027	105,886	0.01%
Euroclear Holding NV	€200,000	1.13%	7/12/2026	201,035	0.02%
KBC Group NV	€600,000	0.75%	21/1/2028	595,399	0.05%
KBC Group NV	£100,000	5.50%	20/9/2028	126,587	0.01%
KBC Group NV	$200,000	5.80%	19/1/2029	203,046	0.02%
KBC Group NV	€200,000	4.25%	28/11/2029	215,782	0.02%
KBC Group NV	€100,000	4.38%	19/4/2030	108,679	0.01%
KBC Group NV	$200,000	4.93%	16/10/2030	196,618	0.02%
KBC Group NV	€200,000	4.88%	25/4/2033	215,076	0.02%
KBC Group NV	£100,000	6.15%	19/3/2034	127,072	0.01%
Solvay SA	€100,000	3.88%	3/4/2028	105,698	0.01%
Syensqo SA	€200,000	2.75%	2/12/2027	207,188	0.02%
VGP NV	€100,000	1.63%	17/1/2027	100,124	0.01%
				8,234,933	**0.76%**
Bermuda 0.03% (31 December 2023: 0.02%)					
Athora Holding Ltd.	€100,000	6.63%	16/6/2028	112,385	0.01%
Bacardi Ltd.	$125,000	2.75%	15/7/2026	120,646	0.01%
Triton Container International Ltd.	$135,000	2.05%	15/4/2026	129,382	0.01%
				362,413	**0.03%**
Brazil 0.12% (31 December 2023: 0.08%)					
Embraer Netherlands Finance BV	$100,000	5.40%	1/2/2027	99,816	0.01%
Gerdau Trade, Inc.	$200,000	4.88%	24/10/2027	197,231	0.01%
Raizen Fuels Finance SA	$200,000	5.30%	20/1/2027	198,883	0.02%
Sitios Latinoamerica SAB de CV	$200,000	6.00%	25/11/2029	199,191	0.02%
Suzano Austria GmbH	$250,000	2.50%	15/9/2028	223,231	0.02%
Suzano Austria GmbH	$200,000	6.00%	15/1/2029	200,609	0.02%
Suzano International Finance BV	$200,000	5.50%	17/1/2027	200,250	0.02%
				1,319,211	**0.12%**
Canada 5.62% (31 December 2023: 5.87%)					
AIMCo Realty Investors LP	CAD45,000	3.37%	1/6/2027	31,254	0.00%
AIMCo Realty Investors LP	CAD90,000	3.04%	1/6/2028	61,489	0.01%
AIMCo Realty Investors LP	CAD120,000	2.71%	1/6/2029	80,126	0.01%
Alectra, Inc.	CAD150,000	2.49%	17/5/2027	102,229	0.01%
Algonquin Power & Utilities Corp.	$200,000	5.37%	15/6/2026	201,060	0.02%
Algonquin Power Co.	CAD25,000	4.09%	17/2/2027	17,568	0.00%
Algonquin Power Co.	CAD75,000	4.60%	29/1/2029	53,962	0.00%
Alimentation Couche-Tard, Inc.	$175,000	3.55%	26/7/2027	169,147	0.02%
Alimentation Couche-Tard, Inc.	CAD100,000	4.60%	25/1/2029	71,727	0.01%
AltaGas Ltd.	CAD105,000	4.12%	7/4/2026	73,415	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
AltaGas Ltd.	CAD25,000	3.98%	4/10/2027	17,530	0.00%
AltaGas Ltd.	CAD120,000	2.08%	30/5/2028	79,218	0.01%
AltaGas Ltd.	CAD50,000	4.67%	8/1/2029	35,879	0.00%
ARC Resources Ltd.	CAD235,000	2.35%	10/3/2026	161,190	0.01%
Bank of Montreal	CAD200,000	1.76%	10/3/2026	136,597	0.01%
Bank of Montreal	CAD195,000	1.55%	28/5/2026	132,396	0.01%
Bank of Montreal	$400,000	5.30%	5/6/2026	403,657	0.04%
Bank of Montreal	£100,000	1.00%	9/9/2026	117,389	0.01%
Bank of Montreal	$50,000	1.25%	15/9/2026	47,259	0.00%
Bank of Montreal	CAD215,000	2.70%	9/12/2026	148,233	0.01%
Bank of Montreal	$200,000	5.27%	11/12/2026	202,334	0.02%
Bank of Montreal	$150,000	0.95%	22/1/2027	144,019	0.01%
Bank of Montreal	$425,000	2.65%	8/3/2027	408,041	0.04%
Bank of Montreal	CAD565,000	3.65%	1/4/2027	394,167	0.04%
Bank of Montreal	CAD400,000	4.31%	1/6/2027	283,054	0.03%
Bank of Montreal	$200,000	5.37%	4/6/2027	203,095	0.02%
Bank of Montreal	€300,000	2.75%	15/6/2027	310,861	0.03%
Bank of Montreal	$205,000	4.57%	10/9/2027	204,358	0.02%
Bank of Montreal	$172,000	4.70%	14/9/2027	171,877	0.02%
Bank of Montreal	CAD500,000	4.71%	7/12/2027	358,356	0.03%
Bank of Montreal	$225,000	5.20%	1/2/2028	226,747	0.02%
Bank of Montreal	CAD410,000	3.19%	1/3/2028	283,131	0.03%
Bank of Montreal	CAD420,000	5.04%	29/5/2028	304,943	0.03%
Bank of Montreal	$175,000	5.72%	25/9/2028	179,475	0.02%
Bank of Montreal	CAD355,000	4.54%	18/12/2028	254,430	0.02%
Bank of Montreal	CAD400,000	4.42%	17/7/2029	285,798	0.03%
Bank of Montreal	€200,000	3.75%	10/7/2030	211,180	0.02%
Bank of Montreal	CAD150,000	6.53%	27/10/2032	111,620	0.01%
Bank of Montreal	$200,000	3.80%	15/12/2032	191,313	0.02%
Bank of Montreal	CAD180,000	6.03%	7/9/2033	133,626	0.01%
Bank of Montreal	CAD180,000	4.98%	3/7/2034	129,384	0.01%
Bank of Nova Scotia	$350,000	4.75%	2/2/2026	350,258	0.03%
Bank of Nova Scotia	CAD230,000	5.50%	8/5/2026	164,128	0.02%
Bank of Nova Scotia	$200,000	2.70%	3/8/2026	194,084	0.02%
Bank of Nova Scotia	$275,000	1.30%	15/9/2026	260,086	0.02%
Bank of Nova Scotia	CAD485,000	1.85%	2/11/2026	328,023	0.03%
Bank of Nova Scotia	CAD85,000	2.62%	2/12/2026	58,503	0.01%
Bank of Nova Scotia	$100,000	5.35%	7/12/2026	101,315	0.01%
Bank of Nova Scotia	$150,000	1.95%	2/2/2027	141,865	0.01%
Bank of Nova Scotia	CAD950,000	2.95%	8/3/2027	653,154	0.06%
Bank of Nova Scotia	$250,000	2.95%	11/3/2027	240,759	0.02%
Bank of Nova Scotia	£100,000	2.88%	3/5/2027	119,403	0.01%
Bank of Nova Scotia	$175,000	5.40%	4/6/2027	177,769	0.02%
Bank of Nova Scotia	CAD210,000	1.40%	1/11/2027	138,603	0.01%
Bank of Nova Scotia	CAD200,000	3.10%	2/2/2028	137,849	0.01%
Bank of Nova Scotia	$100,000	5.25%	12/6/2028	101,057	0.01%
Bank of Nova Scotia	$200,000	4.40%	8/9/2028	197,916	0.02%
Bank of Nova Scotia	CAD200,000	3.81%	15/11/2028	139,937	0.01%
Bank of Nova Scotia	CAD400,000	4.68%	1/2/2029	288,391	0.03%
Bank of Nova Scotia	€200,000	3.50%	17/4/2029	210,596	0.02%
Bank of Nova Scotia	$315,000	5.45%	1/8/2029	320,640	0.03%
Bank of Nova Scotia	CAD210,000	3.84%	26/9/2030	146,284	0.01%
Bank of Nova Scotia	CAD350,000	3.93%	3/5/2032	244,180	0.02%
Bank of Nova Scotia	CAD210,000	5.68%	2/8/2033	154,150	0.01%
Bank of Nova Scotia	CAD180,000	4.95%	1/8/2034	129,377	0.01%
BCI QuadReal Realty	CAD75,000	1.07%	4/2/2026	50,910	0.00%
BCI QuadReal Realty	CAD65,000	2.55%	24/6/2026	44,698	0.00%
bcIMC Realty Corp.	CAD125,000	3.00%	31/3/2027	86,207	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD205,000	3.55%	2/3/2026	142,641	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD85,000	2.90%	12/8/2026	58,625	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	1.65%	16/8/2027	66,584	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD260,000	3.60%	29/9/2027	180,754	0.02%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	2.20%	29/5/2028	33,276	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD180,000	3.80%	21/8/2028	125,250	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD110,000	5.15%	14/11/2028	79,859	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD105,000	5.25%	15/3/2029	76,780	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD90,000	2.90%	10/9/2029	60,026	0.01%
BMW Canada, Inc.	CAD75,000	4.86%	6/4/2026	53,054	0.00%
Brookfield Corp.	CAD190,000	4.82%	28/1/2026	133,590	0.01%
Brookfield Corp.	CAD115,000	3.80%	16/3/2027	80,484	0.01%
Brookfield Finance, Inc.	$50,000	4.25%	2/6/2026	49,647	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Brookfield Finance, Inc.	$150,000	3.90%	25/1/2028	145,928	0.01%
Brookfield Finance, Inc.	$450,000	4.85%	29/3/2029	446,725	0.04%
Brookfield Infrastructure Finance ULC	CAD150,000	5.62%	14/11/2027	109,664	0.01%
Brookfield Infrastructure Finance ULC	CAD105,000	4.19%	11/9/2028	74,041	0.01%
Brookfield Infrastructure Finance ULC	CAD105,000	3.41%	9/10/2029	71,540	0.01%
Brookfield Renewable Partners ULC	CAD105,000	3.63%	15/1/2027	73,209	0.01%
Brookfield Renewable Partners ULC	CAD50,000	4.25%	15/1/2029	35,458	0.00%
Bruce Power LP	CAD95,000	3.97%	23/6/2026	66,485	0.01%
Bruce Power LP	CAD150,000	2.68%	21/12/2028	100,725	0.01%
Bruce Power LP	CAD60,000	4.01%	21/6/2029	42,248	0.00%
CAE, Inc.	CAD110,000	5.54%	12/6/2028	79,604	0.01%
Cameco Corp.	CAD55,000	2.95%	21/10/2027	37,603	0.00%
Canadian Core Real Estate LP	CAD30,000	3.30%	2/3/2027	20,579	0.00%
Canadian Imperial Bank of Commerce	CAD135,000	1.10%	19/1/2026	91,863	0.01%
Canadian Imperial Bank of Commerce	$300,000	1.25%	22/6/2026	285,592	0.03%
Canadian Imperial Bank of Commerce	CAD220,000	1.70%	15/7/2026	149,377	0.01%
Canadian Imperial Bank of Commerce	$100,000	5.62%	17/7/2026	101,326	0.01%
Canadian Imperial Bank of Commerce	$150,000	5.93%	2/10/2026	153,022	0.01%
Canadian Imperial Bank of Commerce	CAD180,000	5.00%	7/12/2026	128,702	0.01%
Canadian Imperial Bank of Commerce	CAD335,000	2.25%	7/1/2027	227,532	0.02%
Canadian Imperial Bank of Commerce	CAD425,000	4.90%	2/4/2027	300,427	0.03%
Canadian Imperial Bank of Commerce	$177,000	3.45%	7/4/2027	172,169	0.02%
Canadian Imperial Bank of Commerce	$90,000	5.24%	28/6/2027	91,008	0.01%
Canadian Imperial Bank of Commerce	CAD335,000	4.95%	29/6/2027	240,621	0.02%
Canadian Imperial Bank of Commerce	$100,000	4.51%	11/9/2027	99,518	0.01%
Canadian Imperial Bank of Commerce	CAD350,000	5.05%	7/10/2027	252,646	0.02%
Canadian Imperial Bank of Commerce	CAD295,000	5.50%	14/1/2028	216,117	0.02%
Canadian Imperial Bank of Commerce	$175,000	5.00%	28/4/2028	175,457	0.02%
Canadian Imperial Bank of Commerce	$100,000	5.99%	3/10/2028	103,236	0.01%
Canadian Imperial Bank of Commerce	$250,000	5.26%	8/4/2029	252,093	0.02%
Canadian Imperial Bank of Commerce	$300,000	4.63%	11/9/2030	293,633	0.03%
Canadian Imperial Bank of Commerce	CAD420,000	3.80%	10/12/2030	291,766	0.03%
Canadian Imperial Bank of Commerce	CAD220,000	4.20%	7/4/2032	154,326	0.01%
Canadian Imperial Bank of Commerce	CAD250,000	5.33%	20/1/2033	180,883	0.02%
Canadian Imperial Bank of Commerce	CAD125,000	5.35%	20/4/2033	90,613	0.01%
Canadian Imperial Bank of Commerce	CAD225,000	5.30%	16/1/2034	163,433	0.02%
Canadian Imperial Bank of Commerce	CAD150,000	4.90%	12/6/2034	107,407	0.01%
Canadian National Railway Co.	$200,000	2.75%	1/3/2026	196,061	0.02%
Canadian National Railway Co.	CAD50,000	3.20%	31/7/2028	34,515	0.00%
Canadian National Railway Co.	CAD100,000	3.00%	8/2/2029	68,369	0.01%
Canadian National Railway Co.	CAD80,000	4.60%	2/5/2029	57,922	0.01%
Canadian Natural Resources Ltd.	CAD115,000	3.42%	1/12/2026	80,022	0.01%
Canadian Natural Resources Ltd.	$180,000	3.85%	1/6/2027	176,115	0.02%
Canadian Natural Resources Ltd.	CAD55,000	2.50%	17/1/2028	37,018	0.00%
Canadian Natural Resources Ltd.	$160,000	5.00%	15/12/2029	158,282	0.01%
Canadian Pacific Railway Co.	$250,000	1.75%	2/12/2026	236,731	0.02%
Canadian Pacific Railway Co.	CAD250,000	2.54%	28/2/2028	169,443	0.02%
Canadian Pacific Railway Co.	CAD130,000	3.15%	13/3/2029	89,046	0.01%
Canadian Tire Corp., Ltd.	CAD80,000	6.50%	13/4/2028	59,816	0.01%
Canadian Western Bank	CAD115,000	1.93%	16/4/2026	78,651	0.01%
Canadian Western Bank	CAD60,000	4.27%	8/2/2027	42,438	0.00%
Canadian Western Bank	CAD50,000	5.15%	2/9/2027	36,226	0.00%
Canadian Western Bank	CAD170,000	1.82%	16/12/2027	113,031	0.01%
Canadian Western Bank	CAD60,000	5.94%	22/12/2032	44,049	0.00%
Canadian Western Bank	CAD110,000	5.95%	29/1/2034	81,679	0.01%
Capital Power Corp.	CAD60,000	4.99%	23/1/2026	42,239	0.00%
Capital Power Corp.	CAD90,000	5.38%	25/1/2027	64,772	0.01%
Capital Power Corp.	CAD90,000	5.82%	15/9/2028	66,560	0.01%
CCL Industries, Inc.	$100,000	3.25%	1/10/2026	97,215	0.01%
CCL Industries, Inc.	CAD75,000	3.86%	13/4/2028	52,146	0.00%
Cenovus Energy, Inc.	CAD200,000	3.60%	10/3/2027	139,192	0.01%
Cenovus Energy, Inc.	$55,000	4.25%	15/4/2027	54,267	0.01%
Cenovus Energy, Inc.	CAD200,000	3.50%	7/2/2028	138,317	0.01%
Central 1 Credit Union	CAD35,000	1.32%	29/1/2026	23,796	0.00%
Central 1 Credit Union	CAD70,000	5.88%	10/11/2026	50,510	0.00%
Central 1 Credit Union	CAD80,000	4.65%	7/2/2028	56,790	0.01%
Central 1 Credit Union	CAD85,000	5.98%	10/11/2028	63,048	0.01%
Central 1 Credit Union	CAD110,000	2.39%	30/6/2031	74,742	0.01%
CGI, Inc.	$125,000	1.45%	14/9/2026	118,274	0.01%
CGI, Inc.	CAD50,000	3.99%	7/9/2027	35,151	0.00%
CGI, Inc.	CAD86,000	2.10%	18/9/2028	56,754	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
CGI, Inc.	CAD90,000	4.15%	5/9/2029	63,438	0.01%
Chip Mortgage Trust	CAD25,000	6.07%	14/11/2028	18,512	0.00%
Choice Properties	CAD40,000	2.46%	30/11/2026	27,347	0.00%
Choice Properties	CAD100,000	2.85%	21/5/2027	68,489	0.01%
Choice Properties	CAD145,000	4.18%	8/3/2028	102,188	0.01%
Choice Properties	CAD120,000	3.53%	11/6/2029	82,256	0.01%
CI Financial Corp.	$150,000	7.50%	30/5/2029	156,612	0.01%
Coastal Gaslink Pipeline LP	CAD120,000	4.69%	30/9/2029	86,948	0.01%
Crombie	CAD30,000	3.68%	26/8/2026	20,885	0.00%
Crombie	CAD25,000	3.92%	21/6/2027	17,459	0.00%
Crombie	CAD40,000	2.69%	31/3/2028	26,811	0.00%
Crombie	CAD30,000	5.24%	28/9/2029	21,869	0.00%
CT	CAD35,000	3.29%	1/6/2026	24,236	0.00%
CT	CAD90,000	5.83%	14/6/2028	66,204	0.01%
CT	CAD60,000	3.03%	5/2/2029	40,135	0.00%
Daimler Truck Finance Canada, Inc.	CAD115,000	5.22%	20/9/2027	83,079	0.01%
Daimler Truck Finance Canada, Inc.	CAD50,000	4.46%	27/9/2027	35,454	0.00%
Dollarama, Inc.	CAD100,000	1.87%	8/7/2026	68,116	0.01%
Dollarama, Inc.	CAD85,000	1.51%	20/9/2027	56,285	0.01%
Dollarama, Inc.	CAD75,000	5.53%	26/9/2028	55,565	0.01%
Dream Industrial	CAD150,000	2.06%	17/6/2027	100,177	0.01%
Dream Industrial	CAD75,000	5.38%	22/3/2028	54,374	0.01%
Dream Summit Industrial LP	CAD110,000	1.82%	1/4/2026	75,072	0.01%
Dream Summit Industrial LP	CAD65,000	2.25%	12/1/2027	43,935	0.00%
Dream Summit Industrial LP	CAD50,000	5.11%	12/2/2029	36,130	0.00%
Element Fleet Management Corp.	$150,000	6.27%	26/6/2026	152,529	0.01%
Element Fleet Management Corp.	$150,000	5.64%	13/3/2027	152,061	0.01%
Element Fleet Management Corp.	$150,000	6.32%	4/12/2028	156,334	0.01%
Emera US Finance LP	$188,000	3.55%	15/6/2026	184,150	0.02%
Empire Life Insurance Co.	CAD50,000	2.02%	24/9/2031	33,728	0.00%
Empire Life Insurance Co.	CAD55,000	5.50%	13/1/2033	39,834	0.00%
Empower Finance 2020 LP	$150,000	1.36%	17/9/2027	136,243	0.01%
Enbridge Gas, Inc.	CAD80,000	2.81%	1/6/2026	55,177	0.01%
Enbridge Gas, Inc.	CAD95,000	2.88%	22/11/2027	65,152	0.01%
Enbridge Gas, Inc.	CAD95,000	5.46%	6/10/2028	70,479	0.01%
Enbridge Pipelines, Inc.	CAD125,000	3.00%	10/8/2026	86,268	0.01%
Enbridge Pipelines, Inc.	CAD145,000	3.52%	22/2/2029	100,057	0.01%
Enbridge, Inc.	$70,000	1.60%	4/10/2026	66,288	0.01%
Enbridge, Inc.	$100,000	5.90%	15/11/2026	101,951	0.01%
Enbridge, Inc.	$100,000	4.25%	1/12/2026	99,117	0.01%
Enbridge, Inc.	$125,000	5.25%	5/4/2027	126,470	0.01%
Enbridge, Inc.	CAD340,000	3.20%	8/6/2027	234,390	0.02%
Enbridge, Inc.	$115,000	3.70%	15/7/2027	112,198	0.01%
Enbridge, Inc.	CAD230,000	5.70%	9/11/2027	168,685	0.02%
Enbridge, Inc.	CAD130,000	4.90%	26/5/2028	93,922	0.01%
Enbridge, Inc.	$290,000	6.00%	15/11/2028	300,096	0.03%
Enbridge, Inc.	$535,000	5.30%	5/4/2029	540,559	0.05%
Energir, Inc.	CAD65,000	2.10%	16/4/2027	43,934	0.00%
Equitable Bank	CAD115,000	3.36%	2/3/2026	79,628	0.01%
Equitable Bank	CAD40,000	3.99%	24/3/2028	27,859	0.00%
Fairfax Financial Holdings Ltd.	CAD170,000	4.70%	16/12/2026	120,517	0.01%
Fairfax Financial Holdings Ltd.	CAD50,000	4.25%	6/12/2027	35,306	0.00%
Fairfax Financial Holdings Ltd.	$95,000	4.85%	17/4/2028	94,345	0.01%
Fairfax Financial Holdings Ltd.	CAD60,000	4.23%	14/6/2029	42,350	0.00%
Federation des Caisses Desjardins du Quebec	CAD275,000	1.09%	21/1/2026	187,034	0.02%
Federation des Caisses Desjardins du Quebec	CAD155,000	1.59%	10/9/2026	104,860	0.01%
Federation des Caisses Desjardins du Quebec	CAD100,000	4.41%	19/5/2027	70,934	0.01%
Federation des Caisses Desjardins du Quebec	$50,000	4.55%	23/8/2027	49,414	0.00%
Federation des Caisses Desjardins du Quebec	$200,000	5.70%	14/3/2028	203,836	0.02%
Federation des Caisses Desjardins du Quebec	CAD105,000	5.48%	16/8/2028	77,475	0.01%
Federation des Caisses Desjardins du Quebec	CAD250,000	5.47%	17/11/2028	184,776	0.02%
Federation des Caisses Desjardins du Quebec	$200,000	5.25%	26/4/2029	200,902	0.02%
Federation des Caisses Desjardins du Quebec	CAD210,000	3.80%	24/9/2029	146,121	0.01%
Federation des Caisses Desjardins du Quebec	CAD175,000	1.99%	28/5/2031	119,200	0.01%
Federation des Caisses Desjardins du Quebec	CAD135,000	5.04%	23/8/2032	96,693	0.01%
Federation des Caisses Desjardins du Quebec	CAD230,000	5.28%	15/5/2034	167,173	0.02%
Finning International, Inc.	CAD25,000	2.63%	14/8/2026	17,172	0.00%
Finning International, Inc.	CAD50,000	4.45%	16/5/2028	35,608	0.00%
First Capital	CAD65,000	3.60%	6/5/2026	45,176	0.00%
First Capital	CAD50,000	3.46%	22/1/2027	34,601	0.00%
First Capital	CAD70,000	3.45%	1/3/2028	48,061	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
First National Financial Corp.	CAD30,000	7.29%	8/9/2026	21,824	0.00%
First West Credit Union	CAD35,000	9.19%	9/8/2033	27,476	0.00%
Ford Credit Canada Co.	CAD75,000	7.00%	10/2/2026	53,876	0.00%
Fortis, Inc.	$160,000	3.06%	4/10/2026	154,993	0.01%
Fortis, Inc.	CAD70,000	2.18%	15/5/2028	46,796	0.00%
Fortis, Inc.	CAD140,000	4.43%	31/5/2029	100,011	0.01%
FortisBC Energy, Inc.	CAD25,000	2.58%	8/4/2026	17,220	0.00%
FortisBC Energy, Inc.	CAD25,000	6.95%	21/9/2029	19,676	0.00%
General Motors Financial of Canada Ltd.	CAD125,000	5.20%	9/2/2028	90,196	0.01%
Gibson Energy, Inc.	CAD30,000	2.85%	14/7/2027	20,448	0.00%
Gibson Energy, Inc.	CAD90,000	3.60%	17/9/2029	61,746	0.01%
Gildan Activewear, Inc.	CAD150,000	4.36%	22/11/2029	105,896	0.01%
Granite Holdings LP	CAD190,000	3.06%	4/6/2027	130,297	0.01%
Granite Holdings LP	CAD62,000	2.19%	30/8/2028	40,669	0.00%
Granite Holdings LP	CAD105,000	6.07%	12/4/2029	78,828	0.01%
Greater Toronto Airports Authority	CAD150,000	2.73%	3/4/2029	101,522	0.01%
Greater Toronto Airports Authority	CAD66,841	6.45%	30/7/2029	49,580	0.00%
Great-West Lifeco, Inc.	CAD120,000	3.34%	28/2/2028	83,145	0.01%
H&R	CAD70,000	2.91%	2/6/2026	48,077	0.00%
H&R	CAD80,000	5.46%	28/2/2029	58,008	0.01%
HomeEquity Bank	CAD80,000	7.11%	11/12/2026	58,087	0.01%
HomeEquity Bank	CAD80,000	6.55%	18/10/2027	57,890	0.01%
HomeEquity Bank	CAD30,000	5.82%	13/8/2029	21,254	0.00%
Honda Canada Finance, Inc.	CAD25,000	1.34%	17/3/2026	16,976	0.00%
Honda Canada Finance, Inc.	CAD130,000	1.71%	28/9/2026	87,891	0.01%
Honda Canada Finance, Inc.	CAD50,000	4.87%	23/9/2027	35,905	0.00%
Honda Canada Finance, Inc.	CAD75,000	5.73%	28/9/2028	55,830	0.01%
Honda Canada Finance, Inc.	CAD125,000	4.90%	21/2/2029	90,759	0.01%
Honda Canada Finance, Inc.	CAD150,000	4.90%	4/6/2029	108,983	0.01%
Hydro One, Inc.	CAD105,000	2.77%	24/2/2026	72,636	0.01%
Hydro One, Inc.	CAD220,000	4.91%	27/1/2028	159,674	0.01%
Hydro One, Inc.	CAD40,000	3.02%	5/4/2029	27,379	0.00%
Hydro One, Inc.	CAD150,000	3.93%	30/11/2029	106,314	0.01%
Hyundai Capital Canada, Inc.	CAD60,000	2.01%	12/5/2026	40,893	0.00%
Hyundai Capital Canada, Inc.	CAD80,000	3.20%	16/2/2027	55,232	0.01%
Hyundai Capital Canada, Inc.	CAD100,000	5.57%	8/3/2028	73,191	0.01%
Hyundai Capital Canada, Inc.	CAD100,000	4.90%	31/1/2029	72,095	0.01%
Hyundai Capital Canada, Inc.	CAD90,000	4.58%	24/7/2029	64,172	0.01%
iA Financial Corp., Inc.	CAD85,000	3.07%	24/9/2031	58,581	0.01%
iA Financial Corp., Inc.	CAD25,000	3.19%	25/2/2032	17,219	0.00%
iA Financial Corp., Inc.	CAD95,000	5.69%	20/6/2033	69,851	0.01%
IGM Financial, Inc.	CAD190,000	3.44%	26/1/2027	131,935	0.01%
Intact Financial Corp.	CAD25,000	3.77%	2/3/2026	17,443	0.00%
Intact Financial Corp.	CAD50,000	2.85%	7/6/2027	34,319	0.00%
Intact Financial Corp.	CAD120,000	4.65%	16/5/2034	86,279	0.01%
Inter Pipeline Ltd.	CAD130,000	3.48%	16/12/2026	90,089	0.01%
Inter Pipeline Ltd.	CAD100,000	4.23%	1/6/2027	70,097	0.01%
Inter Pipeline Ltd.	CAD170,000	5.76%	17/2/2028	124,222	0.01%
Ivanhoe Cambridge II, Inc.	CAD30,000	4.99%	2/6/2028	21,811	0.00%
Keyera Corp.	CAD50,000	3.93%	21/6/2028	34,991	0.00%
Kinross Gold Corp.	$100,000	4.50%	15/7/2027	99,022	0.01%
Loblaw Cos Ltd.	CAD175,000	4.49%	11/12/2028	125,722	0.01%
Loblaw Cos Ltd.	CAD30,000	6.50%	22/1/2029	22,750	0.00%
Magna International, Inc.	$300,000	5.98%	21/3/2026	300,056	0.03%
Magna International, Inc.	$100,000	5.05%	14/3/2029	100,433	0.01%
Magna International, Inc.	CAD75,000	4.80%	30/5/2029	53,920	0.00%
Manulife Bank of Canada	CAD140,000	1.34%	26/2/2026	95,232	0.01%
Manulife Bank of Canada	CAD155,000	1.54%	14/9/2026	104,695	0.01%
Manulife Bank of Canada	CAD145,000	2.86%	16/2/2027	99,836	0.01%
Manulife Bank of Canada	CAD150,000	4.55%	8/3/2029	107,677	0.01%
Manulife Financial Corp.	$132,000	4.15%	4/3/2026	131,241	0.01%
Manulife Financial Corp.	$175,000	2.48%	19/5/2027	166,496	0.02%
Manulife Financial Corp.	$150,000	4.06%	24/2/2032	146,378	0.01%
Manulife Financial Corp.	CAD200,000	5.41%	10/3/2033	145,755	0.01%
Manulife Financial Corp.	CAD205,000	5.05%	23/2/2034	148,695	0.01%
Manulife Financial Corp.	CAD280,000	4.06%	6/12/2034	195,167	0.02%
MCAP Commercial LP	CAD30,000	3.38%	26/11/2027	20,254	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD100,000	4.64%	9/7/2027	71,176	0.01%
Mercedes-Benz Finance Canada, Inc.	CAD70,000	5.12%	27/6/2028	50,806	0.00%
Metro, Inc.	CAD70,000	3.39%	6/12/2027	48,586	0.00%
Metro, Inc.	CAD90,000	4.00%	27/11/2029	63,459	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
National Bank of Canada	CAD110,000	1.53%	15/6/2026	74,615	0.01%
National Bank of Canada	CAD290,000	2.24%	4/11/2026	197,489	0.02%
National Bank of Canada	CAD90,000	4.97%	7/12/2026	64,332	0.01%
National Bank of Canada	CAD400,000	5.22%	14/6/2028	292,435	0.03%
National Bank of Canada	$250,000	5.60%	18/12/2028	254,814	0.02%
National Bank of Canada	CAD235,000	5.02%	1/2/2029	171,544	0.02%
National Bank of Canada	€200,000	3.75%	2/5/2029	212,983	0.02%
National Bank of Canada	$250,000	4.50%	10/10/2029	243,171	0.02%
National Bank of Canada	CAD120,000	5.43%	16/8/2032	86,721	0.01%
National Bank of Canada	CAD125,000	5.28%	15/2/2034	90,753	0.01%
NAV Canada	CAD84,000	0.94%	9/2/2026	57,007	0.01%
NAV Canada	CAD128,000	7.40%	1/6/2027	97,054	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD105,000	3.20%	24/4/2026	72,830	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD170,000	2.00%	1/12/2026	115,163	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD150,000	2.80%	1/6/2027	102,795	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD65,000	4.25%	1/6/2029	46,272	0.00%
Nutrien Ltd.	$150,000	4.00%	15/12/2026	147,956	0.01%
Nutrien Ltd.	$100,000	5.20%	21/6/2027	101,065	0.01%
Nutrien Ltd.	$500,000	4.90%	27/3/2028	499,915	0.05%
Nutrien Ltd.	$325,000	4.20%	1/4/2029	315,272	0.03%
OMERS Realty Corp.	CAD150,000	3.24%	4/10/2027	103,860	0.01%
OMERS Realty Corp.	CAD150,000	5.38%	14/11/2028	110,640	0.01%
OMERS Realty Corp.	CAD215,000	4.54%	9/4/2029	154,328	0.01%
Open Text Corp.	$150,000	6.90%	1/12/2027	154,861	0.01%
Pembina Pipeline Corp.	CAD25,000	3.71%	11/8/2026	17,424	0.00%
Pembina Pipeline Corp.	CAD150,000	4.24%	15/6/2027	105,689	0.01%
Pembina Pipeline Corp.	CAD180,000	4.02%	27/3/2028	126,468	0.01%
Pembina Pipeline Corp.	CAD100,000	3.62%	3/4/2029	69,134	0.01%
Penske Truck Leasing Canada, Inc.	CAD160,000	3.70%	1/10/2027	111,387	0.01%
Primaris	CAD75,000	4.73%	30/3/2027	53,193	0.00%
Primaris	CAD55,000	5.93%	29/3/2028	40,431	0.00%
Primaris	CAD60,000	6.37%	30/6/2029	45,279	0.00%
Reliance LP	CAD120,000	3.75%	15/3/2026	83,581	0.01%
Reliance LP	CAD45,000	2.68%	1/12/2027	30,364	0.00%
Reliance LP	CAD90,000	2.67%	1/8/2028	59,834	0.01%
RioCan	CAD55,000	1.97%	15/6/2026	37,435	0.00%
RioCan	CAD125,000	2.36%	10/3/2027	84,632	0.01%
RioCan	CAD50,000	5.61%	6/10/2027	36,315	0.00%
RioCan	CAD60,000	2.83%	8/11/2028	40,010	0.00%
RioCan	CAD60,000	4.63%	1/5/2029	42,475	0.00%
RioCan	CAD90,000	5.96%	1/10/2029	67,047	0.01%
Rogers Communications, Inc.	CAD145,000	5.65%	21/9/2026	104,389	0.01%
Rogers Communications, Inc.	$100,000	2.90%	15/11/2026	96,591	0.01%
Rogers Communications, Inc.	$332,000	3.20%	15/3/2027	320,675	0.03%
Rogers Communications, Inc.	CAD175,000	3.65%	31/3/2027	121,775	0.01%
Rogers Communications, Inc.	CAD230,000	5.70%	21/9/2028	170,077	0.02%
Rogers Communications, Inc.	CAD125,000	4.40%	2/11/2028	88,641	0.01%
Rogers Communications, Inc.	$135,000	5.00%	15/2/2029	134,175	0.01%
Rogers Communications, Inc.	CAD220,000	3.75%	15/4/2029	152,149	0.01%
Rogers Communications, Inc.	CAD180,000	3.25%	1/5/2029	122,160	0.01%
Royal Bank of Canada	$125,000	4.88%	12/1/2026	125,359	0.01%
Royal Bank of Canada	$450,000	0.88%	20/1/2026	433,155	0.04%
Royal Bank of Canada	$301,000	4.65%	27/1/2026	300,500	0.03%
Royal Bank of Canada	$200,000	1.20%	27/4/2026	191,436	0.02%
Royal Bank of Canada	CAD190,000	1.59%	4/5/2026	129,293	0.01%
Royal Bank of Canada	CAD330,000	1.78%	20/5/2026	225,018	0.02%
Royal Bank of Canada	CAD205,000	5.34%	23/6/2026	146,424	0.01%
Royal Bank of Canada	$175,000	1.15%	14/7/2026	166,356	0.02%
Royal Bank of Canada	$100,000	5.20%	20/7/2026	100,953	0.01%
Royal Bank of Canada	$225,000	1.40%	2/11/2026	212,466	0.02%
Royal Bank of Canada	CAD275,000	5.24%	2/11/2026	197,275	0.02%
Royal Bank of Canada	$375,000	4.88%	19/1/2027	376,451	0.03%
Royal Bank of Canada	$250,000	2.05%	21/1/2027	237,350	0.02%
Royal Bank of Canada	CAD435,000	2.33%	28/1/2027	295,905	0.03%
Royal Bank of Canada	$236,000	3.63%	4/5/2027	230,539	0.02%
Royal Bank of Canada	£100,000	3.63%	14/6/2027	121,708	0.01%
Royal Bank of Canada	$325,000	5.07%	23/7/2027	326,527	0.03%
Royal Bank of Canada	CAD300,000	4.61%	26/7/2027	214,382	0.02%
Royal Bank of Canada	$200,000	4.24%	3/8/2027	197,644	0.02%
Royal Bank of Canada	$100,000	4.51%	18/10/2027	99,589	0.01%
Royal Bank of Canada	$175,000	6.00%	1/11/2027	180,744	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Royal Bank of Canada	$275,000	4.90%	12/1/2028	275,195	0.03%
Royal Bank of Canada	CAD470,000	4.64%	17/1/2028	337,121	0.03%
Royal Bank of Canada	£100,000	5.00%	24/1/2028	125,741	0.01%
Royal Bank of Canada	CAD410,000	4.63%	1/5/2028	294,488	0.03%
Royal Bank of Canada	€200,000	4.13%	5/7/2028	215,826	0.02%
Royal Bank of Canada	CAD150,000	1.83%	31/7/2028	99,031	0.01%
Royal Bank of Canada	$105,000	4.52%	18/10/2028	104,070	0.01%
Royal Bank of Canada	$175,000	4.95%	1/2/2029	174,960	0.02%
Royal Bank of Canada	€300,000	2.13%	26/4/2029	300,992	0.03%
Royal Bank of Canada	$250,000	4.97%	2/8/2030	248,342	0.02%
Royal Bank of Canada	CAD400,000	4.00%	17/10/2030	280,783	0.03%
Royal Bank of Canada	$350,000	4.65%	18/10/2030	342,704	0.03%
Royal Bank of Canada	CAD345,000	2.14%	3/11/2031	233,636	0.02%
Royal Bank of Canada	CAD160,000	2.94%	3/5/2032	109,497	0.01%
Royal Bank of Canada	CAD105,000	1.67%	28/1/2033	68,873	0.01%
Royal Bank of Canada	CAD540,000	5.01%	1/2/2033	387,835	0.04%
Royal Bank of Canada	CAD355,000	5.10%	3/4/2034	256,695	0.02%
Royal Bank of Canada	CAD160,000	4.83%	8/8/2034	114,539	0.01%
Sagen MI Canada, Inc.	CAD35,000	2.96%	1/3/2027	23,761	0.00%
Sagen MI Canada, Inc.	CAD90,000	5.91%	19/5/2028	65,237	0.01%
Saputo, Inc.	CAD40,000	1.42%	19/6/2026	27,081	0.00%
Saputo, Inc.	CAD120,000	2.30%	22/6/2028	80,090	0.01%
Saputo, Inc.	CAD90,000	5.25%	29/11/2029	66,274	0.01%
Sienna Senior Living, Inc.	CAD25,000	3.45%	27/2/2026	17,334	0.00%
SmartCentres	CAD50,000	3.44%	28/8/2026	34,661	0.00%
SmartCentres	CAD155,000	3.19%	11/6/2027	106,193	0.01%
SmartCentres	CAD50,000	3.83%	21/12/2027	34,612	0.00%
SmartCentres	CAD90,000	5.35%	29/5/2028	65,019	0.01%
SmartCentres	CAD30,000	2.31%	18/12/2028	19,479	0.00%
South Bow USA Infrastructure Holdings LLC	$75,000	4.91%	1/9/2027	74,740	0.01%
South Bow USA Infrastructure Holdings LLC	$175,000	5.03%	1/10/2029	171,877	0.02%
Sun Life Financial, Inc.	CAD170,000	2.46%	18/11/2031	116,069	0.01%
Sun Life Financial, Inc.	CAD390,000	2.58%	10/5/2032	265,305	0.02%
Sun Life Financial, Inc.	CAD135,000	2.80%	21/11/2033	90,676	0.01%
Sun Life Financial, Inc.	CAD30,000	4.78%	10/8/2034	21,657	0.00%
Suncor Energy, Inc.	CAD55,000	5.40%	17/11/2026	39,531	0.00%
TELUS Corp.	CAD190,000	2.75%	8/7/2026	130,798	0.01%
TELUS Corp.	$75,000	2.80%	16/2/2027	71,830	0.01%
TELUS Corp.	$130,000	3.70%	15/9/2027	126,140	0.01%
TELUS Corp.	CAD160,000	2.35%	27/1/2028	107,316	0.01%
TELUS Corp.	CAD100,000	3.63%	1/3/2028	69,508	0.01%
TELUS Corp.	CAD145,000	4.80%	15/12/2028	104,509	0.01%
TELUS Corp.	CAD180,000	3.30%	2/5/2029	122,578	0.01%
TELUS Corp.	CAD60,000	5.00%	13/9/2029	43,604	0.00%
Teranet Holdings LP	CAD125,000	3.72%	23/2/2029	84,686	0.01%
Thomson Reuters Corp.	$75,000	3.35%	15/5/2026	73,652	0.01%
TMX Group Ltd.	CAD170,000	4.75%	26/5/2026	120,344	0.01%
TMX Group Ltd.	CAD30,000	3.78%	5/6/2028	21,041	0.00%
Toronto-Dominion Bank	$300,000	5.10%	9/1/2026	301,288	0.03%
Toronto-Dominion Bank	CAD520,000	4.34%	27/1/2026	364,788	0.03%
Toronto-Dominion Bank	$200,000	1.20%	3/6/2026	190,489	0.02%
Toronto-Dominion Bank	CAD225,000	5.42%	10/7/2026	160,913	0.01%
Toronto-Dominion Bank	$350,000	5.53%	17/7/2026	354,104	0.03%
Toronto-Dominion Bank	$200,000	1.25%	10/9/2026	188,963	0.02%
Toronto-Dominion Bank	$200,000	5.26%	11/12/2026	202,190	0.02%
Toronto-Dominion Bank	CAD250,000	2.26%	7/1/2027	169,805	0.02%
Toronto-Dominion Bank	$250,000	1.95%	12/1/2027	236,445	0.02%
Toronto-Dominion Bank	€100,000	0.50%	18/1/2027	99,017	0.01%
Toronto-Dominion Bank	$250,000	2.80%	10/3/2027	239,751	0.02%
Toronto-Dominion Bank	£300,000	2.88%	5/4/2027	358,618	0.03%
Toronto-Dominion Bank	$125,000	4.98%	5/4/2027	125,468	0.01%
Toronto-Dominion Bank	CAD450,000	4.21%	1/6/2027	317,845	0.03%
Toronto-Dominion Bank	$200,000	4.11%	8/6/2027	196,728	0.02%
Toronto-Dominion Bank	€300,000	2.55%	3/8/2027	308,307	0.03%
Toronto-Dominion Bank	$225,000	4.69%	15/9/2027	224,449	0.02%
Toronto-Dominion Bank	CAD435,000	5.38%	21/10/2027	316,926	0.03%
Toronto-Dominion Bank	$450,000	5.16%	10/1/2028	452,219	0.04%
Toronto-Dominion Bank	£100,000	5.29%	11/1/2028	126,283	0.01%
Toronto-Dominion Bank	CAD300,000	4.48%	18/1/2028	214,014	0.02%
Toronto-Dominion Bank	CAD200,000	1.89%	8/3/2028	132,613	0.01%
Toronto-Dominion Bank	$185,000	5.52%	17/7/2028	188,125	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Toronto-Dominion Bank	CAD310,000	5.49%	8/9/2028	228,888	0.02%
Toronto-Dominion Bank	CAD175,000	1.90%	11/9/2028	115,392	0.01%
Toronto-Dominion Bank	CAD470,000	4.68%	8/1/2029	338,581	0.03%
Toronto-Dominion Bank	AUD400,000	5.25%	23/7/2029	249,948	0.02%
Toronto-Dominion Bank	CAD450,000	4.00%	31/10/2030	315,488	0.03%
Toronto-Dominion Bank	CAD165,000	4.86%	4/3/2031	116,291	0.01%
Toronto-Dominion Bank	$250,000	3.63%	15/9/2031	242,940	0.02%
Toronto-Dominion Bank	CAD380,000	3.06%	26/1/2032	260,809	0.02%
Toronto-Dominion Bank	CAD335,000	5.18%	9/4/2034	242,604	0.02%
Toronto-Dominion Bank	$105,000	5.15%	10/9/2034	102,777	0.01%
Tourmaline Oil Corp.	CAD50,000	2.08%	25/1/2028	33,264	0.00%
Toyota Credit Canada, Inc.	CAD200,000	4.45%	26/1/2026	140,732	0.01%
Toyota Credit Canada, Inc.	CAD70,000	1.18%	23/2/2026	47,552	0.00%
Toyota Credit Canada, Inc.	CAD200,000	5.16%	12/7/2028	146,249	0.01%
Toyota Credit Canada, Inc.	CAD200,000	4.46%	19/3/2029	143,321	0.01%
TransCanada PipeLines Ltd.	$185,000	4.88%	15/1/2026	184,875	0.02%
TransCanada PipeLines Ltd.	CAD25,000	8.29%	5/2/2026	18,150	0.00%
TransCanada PipeLines Ltd.	CAD250,000	3.80%	5/4/2027	174,435	0.02%
TransCanada PipeLines Ltd.	CAD105,000	7.90%	15/4/2027	78,734	0.01%
TransCanada PipeLines Ltd.	CAD175,000	3.39%	15/3/2028	120,774	0.01%
TransCanada PipeLines Ltd.	$350,000	4.25%	15/5/2028	341,665	0.03%
TransCanada PipeLines Ltd.	CAD50,000	6.89%	7/8/2028	37,656	0.00%
TransCanada PipeLines Ltd.	CAD60,000	5.65%	20/6/2029	44,368	0.00%
TransCanada PipeLines Ltd.	CAD120,000	3.00%	18/9/2029	81,003	0.01%
TriSummit Utilities, Inc.	CAD30,000	3.15%	6/4/2026	20,751	0.00%
TriSummit Utilities, Inc.	CAD50,000	4.26%	5/12/2028	35,265	0.00%
Vancouver Airport Authority	CAD25,000	7.43%	7/12/2026	18,639	0.00%
Veren, Inc.	CAD120,000	4.97%	21/6/2029	86,068	0.01%
Videotron Ltd.	CAD135,000	3.63%	15/6/2028	93,211	0.01%
Videotron Ltd.	CAD120,000	4.65%	15/7/2029	85,712	0.01%
VW Credit Canada, Inc.	CAD60,000	5.86%	15/11/2027	43,856	0.00%
VW Credit Canada, Inc.	CAD50,000	5.73%	20/9/2028	36,722	0.00%
Westcoast Energy, Inc.	CAD45,000	6.75%	15/12/2027	33,434	0.00%
Whitecap Resources, Inc.	CAD70,000	4.38%	1/11/2029	49,066	0.00%
WSP Global, Inc.	CAD170,000	2.41%	19/4/2028	113,762	0.01%
WSP Global, Inc.	CAD130,000	4.12%	12/9/2029	91,268	0.01%
				61,271,293	**5.62%**
Chile 0.13% (31 December 2023: 0.12%)					
AES Andes SA	$200,000	6.30%	15/3/2029	200,840	0.02%
Caja de Compensacion de Asignacion Familiar de Los Andes	$200,000	7.00%	30/7/2029	204,633	0.02%
Celulosa Arauco y Constitucion SA	$200,000	3.88%	2/11/2027	191,598	0.01%
Cencosud SA	$200,000	4.38%	17/7/2027	195,258	0.02%
Enel Americas SA	$200,000	4.00%	25/10/2026	195,455	0.02%
Enel Chile SA	$250,000	4.88%	12/6/2028	246,302	0.02%
Sociedad Quimica y Minera de Chile SA	$200,000	4.25%	7/5/2029	191,765	0.02%
				1,425,851	**0.13%**
China 0.65% (31 December 2023: 0.71%)					
Alibaba Group Holding Ltd.	$575,000	3.40%	6/12/2027	554,636	0.05%
Baidu, Inc.	$200,000	1.72%	9/4/2026	192,327	0.02%
Baidu, Inc.	$200,000	4.38%	29/3/2028	196,377	0.02%
BOCOM International Blossom Ltd.	$200,000	1.75%	28/6/2026	190,420	0.02%
China Merchants Bank Co., Ltd.	$200,000	1.25%	1/9/2026	188,903	0.01%
China Modern Dairy Holdings Ltd.	$200,000	2.13%	14/7/2026	190,258	0.01%
China Railway Xunjie Co., Ltd.	$200,000	4.00%	6/7/2027	196,520	0.02%
CICC Hong Kong Finance 2016 MTN Ltd.	$400,000	2.00%	26/1/2026	387,933	0.03%
CICC Hong Kong Finance 2016 MTN Ltd.	$300,000	5.49%	1/3/2026	301,839	0.03%
Coastal Emerald Ltd.	$200,000	6.50%	Perpetual	206,045	0.02%
ENN Energy Holdings Ltd.	$200,000	4.63%	17/5/2027	198,331	0.02%
Franshion Brilliant Ltd.	$200,000	3.20%	9/4/2026	189,969	0.01%
Haitong International Securities Group Ltd.	$200,000	2.13%	20/5/2026	190,549	0.02%
JD.com, Inc.	$200,000	3.88%	29/4/2026	197,266	0.02%
Lenovo Group Ltd.	$200,000	5.83%	27/1/2028	202,547	0.02%
Link Finance Cayman 2009 Ltd.	$200,000	2.88%	21/7/2026	194,046	0.02%
Meituan	$200,000	4.50%	2/4/2028	194,962	0.02%
Meituan	$200,000	4.63%	2/10/2029	193,604	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$125,000	4.40%	1/6/2027	123,709	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$200,000	4.30%	18/6/2029	193,845	0.02%
Pioneer Reward Ltd.	$200,000	2.00%	9/4/2026	192,881	0.02%
Pioneer Reward Ltd.	$200,000	5.25%	9/8/2026	201,071	0.02%
Prosus NV	$275,000	3.26%	19/1/2027	262,142	0.02%
SF Holding Investment 2021 Ltd.	$200,000	2.38%	17/11/2026	190,952	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Shanghai Port Group BVI Development Co., Ltd.	$300,000	3.38%	18/6/2029	282,312	0.02%
Tencent Holdings Ltd.	$200,000	1.81%	26/1/2026	193,755	0.02%
Tencent Holdings Ltd.	$350,000	3.60%	19/1/2028	336,836	0.03%
Tencent Holdings Ltd.	$600,000	3.98%	11/4/2029	577,395	0.05%
ZhongAn Online P&C Insurance Co., Ltd.	$200,000	3.50%	8/3/2026	194,312	0.02%
Zhongsheng Group Holdings Ltd.	$200,000	5.98%	30/1/2028	197,863	0.02%
				7,113,605	**0.65%**
Colombia 0.01% (31 December 2023: 0.02%)					
SURA Asset Management SA	$150,000	4.38%	11/4/2027	146,184	0.01%
				146,184	**0.01%**
Czech Republic 0.09% (31 December 2023: 0.10%)					
Ceska sporitelna A.S.	€100,000	5.74%	8/3/2028	108,768	0.01%
Ceska sporitelna A.S.	€100,000	4.82%	15/1/2030	108,573	0.01%
Czech Gas Networks Investments Sarl	€100,000	1.00%	16/7/2027	98,392	0.01%
EP Infrastructure A.S.	€100,000	1.70%	30/7/2026	100,469	0.01%
EP Infrastructure A.S.	€200,000	2.05%	9/10/2028	193,161	0.02%
EPH Financing International A.S.	€200,000	6.65%	13/11/2028	223,232	0.02%
Raiffeisenbank A.S.	€100,000	4.96%	5/6/2030	107,167	0.01%
				939,762	**0.09%**
Denmark 0.77% (31 December 2023: 0.67%)					
AP Moller-Maersk A/S	$90,000	4.50%	20/6/2029	88,105	0.01%
Carlsberg Breweries A/S	€200,000	3.50%	26/11/2026	210,287	0.02%
Carlsberg Breweries A/S	€100,000	0.38%	30/6/2027	97,807	0.01%
Carlsberg Breweries A/S	€100,000	4.00%	5/10/2028	107,620	0.01%
Danfoss Finance I BV	€100,000	0.13%	28/4/2026	100,176	0.01%
Danfoss Finance I BV	€200,000	0.38%	28/10/2028	187,557	0.02%
Danske Bank A/S	€300,000	4.00%	12/1/2027	314,330	0.03%
Danske Bank A/S	£200,000	4.63%	13/4/2027	249,758	0.02%
Danske Bank A/S	$200,000	5.43%	1/3/2028	201,721	0.02%
Danske Bank A/S	$500,000	4.30%	1/4/2028	492,628	0.04%
Danske Bank A/S	£100,000	6.50%	23/8/2028	129,879	0.01%
Danske Bank A/S	€400,000	0.75%	9/6/2029	383,856	0.03%
Danske Bank A/S	$200,000	5.71%	1/3/2030	202,809	0.02%
Danske Bank A/S	€500,000	4.75%	21/6/2030	552,171	0.05%
Danske Bank A/S	$200,000	4.61%	2/10/2030	193,925	0.02%
Danske Bank A/S	€100,000	1.00%	15/5/2031	100,769	0.01%
Danske Bank A/S	€300,000	4.63%	14/5/2034	322,736	0.03%
DSV Finance BV	€400,000	3.50%	26/6/2029	424,360	0.04%
ISS Global A/S	€150,000	0.88%	18/6/2026	151,134	0.01%
ISS Global A/S	€173,000	3.88%	5/6/2029	183,503	0.02%
Jyske Bank A/S	€100,000	0.25%	17/2/2028	98,134	0.01%
Jyske Bank A/S	€300,000	5.00%	26/10/2028	325,592	0.03%
Novo Nordisk Finance Netherlands BV	€800,000	3.38%	21/5/2026	836,485	0.07%
Novo Nordisk Finance Netherlands BV	€250,000	3.13%	21/1/2029	262,504	0.02%
Nykredit Realkredit A/S	€300,000	0.25%	13/1/2026	302,533	0.03%
Nykredit Realkredit A/S	€200,000	1.38%	12/7/2027	200,013	0.02%
Nykredit Realkredit A/S	€400,000	4.00%	17/7/2028	425,189	0.04%
Nykredit Realkredit A/S	€200,000	3.88%	9/7/2029	211,759	0.02%
Nykredit Realkredit A/S	€100,000	0.88%	28/7/2031	100,012	0.01%
Nykredit Realkredit A/S	€200,000	5.50%	29/12/2032	216,925	0.02%
Pandora A/S	€200,000	4.50%	10/4/2028	216,112	0.02%
Scandinavian Tobacco Group A/S	€310,000	4.88%	12/9/2029	327,568	0.03%
TDC Net A/S	€200,000	5.19%	2/8/2029	216,735	0.02%
				8,434,692	**0.77%**
Finland 0.53% (31 December 2023: 0.63%)					
Balder Finland OYJ	€300,000	1.00%	18/1/2027	296,898	0.03%
Nokia OYJ	$80,000	4.38%	12/6/2027	77,805	0.01%
Nordea Bank Abp	$275,000	1.50%	30/9/2026	260,171	0.02%
Nordea Bank Abp	€200,000	0.50%	14/5/2027	196,653	0.02%
Nordea Bank Abp	$200,000	5.38%	22/9/2027	202,504	0.02%
Nordea Bank Abp	€151,000	4.13%	5/5/2028	162,076	0.01%
Nordea Bank Abp	CHF400,000	2.49%	26/5/2028	466,791	0.04%
Nordea Bank Abp	€200,000	0.50%	2/11/2028	188,506	0.02%
Nordea Bank Abp	€200,000	2.50%	23/5/2029	202,895	0.02%
Nordea Bank Abp	€300,000	3.38%	11/6/2029	317,932	0.03%
Nordea Bank Abp	$200,000	4.38%	10/9/2029	194,916	0.02%
Nordea Bank Abp	€300,000	0.63%	18/8/2031	298,306	0.03%
Nordea Bank Abp	£100,000	1.63%	9/12/2032	113,650	0.01%
Nordea Bank Abp	$65,000	4.63%	13/9/2033	62,563	0.00%
OP Corporate Bank plc	€130,000	0.25%	24/3/2026	130,396	0.01%
OP Corporate Bank plc	£100,000	1.38%	4/9/2026	117,990	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
OP Corporate Bank plc	€300,000	0.63%	27/7/2027	292,766	0.03%
OP Corporate Bank plc	€200,000	0.10%	16/11/2027	191,853	0.02%
OP Corporate Bank plc	€200,000	4.00%	13/6/2028	214,664	0.02%
OP Corporate Bank plc	€100,000	0.38%	8/12/2028	92,996	0.01%
OP Corporate Bank plc	€300,000	0.63%	12/11/2029	275,122	0.02%
Sampo OYJ	€100,000	1.63%	21/2/2028	99,920	0.01%
Sampo OYJ	€200,000	3.38%	23/5/2049	204,385	0.02%
Stora Enso OYJ	€200,000	2.50%	7/6/2027	204,853	0.02%
Stora Enso OYJ	€200,000	4.25%	1/9/2029	214,200	0.02%
Teollisuuden Voima OYJ	€200,000	1.13%	9/3/2026	202,805	0.02%
Teollisuuden Voima OYJ	€200,000	2.63%	31/3/2027	205,527	0.02%
UPM-Kymmene OYJ	$60,000	7.45%	26/11/2027	63,036	0.00%
UPM-Kymmene OYJ	€200,000	2.25%	23/5/2029	201,188	0.02%
				5,753,367	**0.53%**
France 7.24% (31 December 2023: 8.17%)					
Accor SA	€200,000	2.38%	29/11/2028	201,011	0.02%
Air Liquide Finance SA	$250,000	2.25%	10/9/2029	223,452	0.02%
Airbus SE	€400,000	1.38%	9/6/2026	406,815	0.04%
Airbus SE	$150,000	3.15%	10/4/2027	144,732	0.01%
Altarea SCA	€100,000	1.88%	17/1/2028	96,713	0.01%
APRR SA	€200,000	1.25%	6/1/2027	201,293	0.02%
APRR SA	€200,000	1.25%	14/1/2027	201,375	0.02%
APRR SA	€300,000	0.00%	19/6/2028	282,317	0.02%
ARGAN SA	€100,000	1.01%	17/11/2026	99,167	0.01%
Arkema SA	€100,000	1.50%	Perpetual	100,572	0.01%
Arkema SA	€300,000	4.25%	20/5/2030	325,533	0.03%
Arval Service Lease SA	€200,000	3.38%	4/1/2026	207,740	0.02%
Arval Service Lease SA	€200,000	4.75%	22/5/2027	214,968	0.02%
Autoroutes du Sud de la France SA	€100,000	1.13%	20/4/2026	101,650	0.01%
Autoroutes du Sud de la France SA	€500,000	1.25%	18/1/2027	504,526	0.04%
AXA SA	$200,000	5.13%	17/1/2047	199,067	0.02%
AXA SA	€400,000	3.38%	6/7/2047	415,366	0.04%
AXA SA	€500,000	3.25%	28/5/2049	512,206	0.05%
Ayvens SA	€200,000	1.25%	2/3/2026	203,100	0.02%
Ayvens SA	€400,000	4.25%	18/1/2027	424,619	0.04%
Ayvens SA	€100,000	4.00%	5/7/2027	106,043	0.01%
Ayvens SA	€300,000	3.88%	24/1/2028	317,756	0.03%
Ayvens SA	€300,000	4.88%	6/10/2028	327,422	0.03%
Ayvens SA	€200,000	3.88%	16/7/2029	211,971	0.02%
Banque Federative du Credit Mutuel SA	$200,000	4.94%	26/1/2026	200,430	0.02%
Banque Federative du Credit Mutuel SA	€200,000	2.38%	24/3/2026	205,199	0.02%
Banque Federative du Credit Mutuel SA	€200,000	0.01%	11/5/2026	199,328	0.02%
Banque Federative du Credit Mutuel SA	€200,000	0.75%	8/6/2026	200,957	0.02%
Banque Federative du Credit Mutuel SA	$200,000	5.90%	13/7/2026	202,899	0.02%
Banque Federative du Credit Mutuel SA	£100,000	1.00%	16/7/2026	118,020	0.01%
Banque Federative du Credit Mutuel SA	£200,000	1.50%	7/10/2026	236,100	0.02%
Banque Federative du Credit Mutuel SA	€100,000	1.88%	4/11/2026	101,306	0.01%
Banque Federative du Credit Mutuel SA	€300,000	2.63%	31/3/2027	306,377	0.03%
Banque Federative du Credit Mutuel SA	€300,000	1.25%	26/5/2027	298,953	0.03%
Banque Federative du Credit Mutuel SA	$350,000	4.75%	13/7/2027	348,250	0.03%
Banque Federative du Credit Mutuel SA	€500,000	3.88%	26/1/2028	528,083	0.05%
Banque Federative du Credit Mutuel SA	€900,000	3.88%	14/2/2028	958,870	0.09%
Banque Federative du Credit Mutuel SA	$200,000	5.19%	16/2/2028	200,941	0.02%
Banque Federative du Credit Mutuel SA	£100,000	5.38%	25/5/2028	126,747	0.01%
Banque Federative du Credit Mutuel SA	$200,000	5.79%	13/7/2028	203,760	0.02%
Banque Federative du Credit Mutuel SA	€400,000	1.38%	16/7/2028	392,152	0.03%
Banque Federative du Credit Mutuel SA	£200,000	1.88%	26/10/2028	223,673	0.02%
Banque Federative du Credit Mutuel SA	€200,000	0.63%	3/11/2028	187,660	0.02%
Banque Federative du Credit Mutuel SA	€300,000	4.13%	13/3/2029	323,220	0.03%
Banque Federative du Credit Mutuel SA	€400,000	1.75%	15/3/2029	388,806	0.03%
Banque Federative du Credit Mutuel SA	€100,000	1.88%	18/6/2029	96,465	0.01%
Banque Federative du Credit Mutuel SA	£300,000	5.00%	22/10/2029	374,459	0.03%
Banque Federative du Credit Mutuel SA	€300,000	4.00%	21/11/2029	322,160	0.03%
Banque Federative du Credit Mutuel SA	€600,000	3.88%	16/6/2032	622,083	0.06%
Banque Stellantis France SACA	€100,000	3.50%	19/7/2027	104,711	0.01%
BNP Paribas SA	€300,000	2.75%	27/1/2026	310,094	0.03%
BNP Paribas SA	$225,000	4.38%	12/5/2026	222,424	0.02%
BNP Paribas SA	€400,000	0.13%	4/9/2026	395,504	0.03%
BNP Paribas SA	$700,000	1.32%	13/1/2027	673,799	0.06%
BNP Paribas SA	€300,000	2.13%	23/1/2027	307,836	0.03%
BNP Paribas SA	$200,000	4.63%	13/3/2027	196,708	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BNP Paribas SA	€700,000	0.25%	13/4/2027	700,089	0.06%
BNP Paribas SA	$200,000	1.68%	30/6/2027	190,509	0.02%
BNP Paribas SA	$300,000	3.50%	16/11/2027	287,404	0.02%
BNP Paribas SA	£400,000	1.88%	14/12/2027	457,726	0.04%
BNP Paribas SA	CHF200,000	2.41%	13/1/2028	231,366	0.02%
BNP Paribas SA	$200,000	2.59%	20/1/2028	190,063	0.02%
BNP Paribas SA	€100,000	1.50%	23/5/2028	98,298	0.01%
BNP Paribas SA	€100,000	1.50%	25/5/2028	99,539	0.01%
BNP Paribas SA	€400,000	2.75%	25/7/2028	410,080	0.04%
BNP Paribas SA	$550,000	4.40%	14/8/2028	534,218	0.05%
BNP Paribas SA	$300,000	1.90%	30/9/2028	275,020	0.02%
BNP Paribas SA	$400,000	5.13%	13/1/2029	399,154	0.04%
BNP Paribas SA	€300,000	4.38%	13/1/2029	321,519	0.03%
BNP Paribas SA	€400,000	3.88%	23/2/2029	425,207	0.04%
BNP Paribas SA	€500,000	1.13%	17/4/2029	484,665	0.04%
BNP Paribas SA	€300,000	1.38%	28/5/2029	286,738	0.02%
BNP Paribas SA	$200,000	5.34%	12/6/2029	200,397	0.02%
BNP Paribas SA	CAD50,000	2.54%	13/7/2029	33,119	0.00%
BNP Paribas SA	£200,000	6.00%	18/8/2029	257,211	0.02%
BNP Paribas SA	$430,000	2.16%	15/9/2029	385,038	0.03%
BNP Paribas SA	$275,000	5.18%	9/1/2030	273,816	0.02%
BNP Paribas SA	$200,000	5.50%	20/5/2030	200,220	0.02%
BNP Paribas SA	€500,000	0.88%	11/7/2030	463,830	0.04%
BNP Paribas SA	$300,000	5.28%	19/11/2030	296,895	0.03%
BNP Paribas SA	£100,000	2.00%	24/5/2031	119,072	0.01%
BNP Paribas SA	€200,000	1.13%	15/1/2032	196,927	0.02%
BNP Paribas SA	€500,000	2.50%	31/3/2032	503,930	0.04%
BNP Paribas SA	$200,000	4.38%	1/3/2033	190,692	0.02%
BNP Paribas SA	€100,000	0.88%	31/8/2033	93,015	0.01%
BNP Paribas SA	€300,000	4.16%	28/8/2034	312,994	0.03%
Bouygues SA	£100,000	5.50%	6/10/2026	126,691	0.01%
Bouygues SA	€700,000	1.13%	24/7/2028	685,618	0.06%
BPCE SA	€100,000	0.25%	15/1/2026	100,781	0.01%
BPCE SA	$360,000	1.00%	20/1/2026	346,013	0.03%
BPCE SA	€300,000	0.38%	2/2/2026	302,263	0.03%
BPCE SA	$200,000	4.88%	1/4/2026	199,108	0.02%
BPCE SA	€200,000	3.63%	17/4/2026	209,051	0.02%
BPCE SA	€200,000	2.88%	22/4/2026	206,368	0.02%
BPCE SA	$250,000	3.38%	2/12/2026	244,031	0.02%
BPCE SA	£100,000	1.38%	23/12/2026	116,974	0.01%
BPCE SA	$250,000	5.98%	18/1/2027	251,916	0.02%
BPCE SA	€300,000	0.50%	24/2/2027	294,596	0.03%
BPCE SA	€300,000	1.75%	26/4/2027	302,709	0.03%
BPCE SA	¥100,000,000	1.16%	13/7/2027	631,978	0.06%
BPCE SA	$200,000	4.75%	19/7/2027	199,056	0.02%
BPCE SA	€300,000	0.50%	15/9/2027	297,375	0.03%
BPCE SA	$300,000	3.50%	23/10/2027	286,608	0.02%
BPCE SA	€400,000	3.50%	25/1/2028	420,649	0.04%
BPCE SA	€200,000	1.63%	31/1/2028	197,515	0.02%
BPCE SA	$250,000	4.63%	12/9/2028	243,662	0.02%
BPCE SA	€200,000	3.88%	11/1/2029	211,466	0.02%
BPCE SA	€200,000	1.63%	2/3/2029	196,564	0.02%
BPCE SA	£100,000	5.25%	16/4/2029	123,647	0.01%
BPCE SA	£200,000	6.13%	24/5/2029	256,287	0.02%
BPCE SA	$250,000	2.70%	1/10/2029	223,607	0.02%
BPCE SA	$250,000	6.71%	19/10/2029	259,796	0.02%
BPCE SA	$250,000	5.72%	18/1/2030	251,077	0.02%
BPCE SA	€300,000	4.63%	2/3/2030	325,098	0.03%
BPCE SA	€100,000	2.25%	2/3/2032	100,415	0.01%
BPCE SA	£100,000	2.50%	30/11/2032	113,989	0.01%
BPCE SA	€200,000	5.75%	1/6/2033	219,720	0.02%
BPCE SA	€200,000	1.75%	2/2/2034	190,109	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€100,000	3.38%	24/9/2028	102,984	0.01%
Capgemini SE	€400,000	1.63%	15/4/2026	408,992	0.04%
Capgemini SE	€700,000	1.75%	18/4/2028	701,840	0.06%
Carmila SA	€100,000	5.50%	9/10/2028	110,787	0.01%
Carrefour SA	€400,000	1.88%	30/10/2026	407,478	0.04%
Carrefour SA	€200,000	4.13%	12/10/2028	214,679	0.02%
Cie de Saint-Gobain SA	€100,000	1.13%	23/3/2026	101,668	0.01%
Cie de Saint-Gobain SA	€200,000	3.75%	29/11/2026	210,977	0.02%
Cie de Saint-Gobain SA	€200,000	1.38%	14/6/2027	200,964	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Cie de Saint-Gobain SA	€200,000	1.88%	21/9/2028	200,068	0.02%
Cie de Saint-Gobain SA	€400,000	3.25%	9/8/2029	418,436	0.04%
Cofiroute SA	€200,000	0.75%	9/9/2028	193,259	0.02%
Credit Agricole Assurances SA	€100,000	2.63%	29/1/2048	100,303	0.01%
Credit Agricole Assurances SA	€200,000	4.75%	27/9/2048	214,735	0.02%
Credit Agricole SA	€200,000	3.13%	5/2/2026	208,443	0.02%
Credit Agricole SA	€800,000	1.25%	14/4/2026	812,809	0.07%
Credit Agricole SA	$250,000	5.59%	5/7/2026	252,820	0.02%
Credit Agricole SA	€200,000	1.88%	20/12/2026	202,792	0.02%
Credit Agricole SA	$175,000	4.13%	10/1/2027	171,908	0.01%
Credit Agricole SA	$100,000	2.02%	11/1/2027	94,536	0.01%
Credit Agricole SA	$250,000	1.25%	26/1/2027	239,985	0.02%
Credit Agricole SA	$250,000	5.13%	11/3/2027	251,301	0.02%
Credit Agricole SA	€200,000	2.63%	17/3/2027	205,417	0.02%
Credit Agricole SA	€200,000	1.88%	22/4/2027	204,462	0.02%
Credit Agricole SA	€100,000	1.38%	3/5/2027	100,162	0.01%
Credit Agricole SA	¥100,000,000	0.51%	6/7/2027	629,086	0.06%
Credit Agricole SA	€300,000	3.38%	28/7/2027	314,644	0.03%
Credit Agricole SA	£100,000	5.75%	29/11/2027	126,345	0.01%
Credit Agricole SA	€400,000	0.63%	12/1/2028	394,913	0.03%
Credit Agricole SA	€100,000	0.38%	20/4/2028	94,893	0.01%
Credit Agricole SA	$250,000	5.30%	12/7/2028	251,546	0.02%
Credit Agricole SA	$250,000	4.63%	11/9/2028	246,793	0.02%
Credit Agricole SA	AUD300,000	5.41%	18/1/2029	189,334	0.02%
Credit Agricole SA	€300,000	1.13%	24/2/2029	288,854	0.02%
Credit Agricole SA	€300,000	1.75%	5/3/2029	292,570	0.03%
Credit Agricole SA	€100,000	1.00%	3/7/2029	95,086	0.01%
Credit Agricole SA	€400,000	0.50%	21/9/2029	375,527	0.03%
Credit Agricole SA	$250,000	6.32%	3/10/2029	258,434	0.02%
Credit Agricole SA	£100,000	4.88%	23/10/2029	124,193	0.01%
Credit Agricole SA	$250,000	5.34%	10/1/2030	249,806	0.02%
Credit Agricole SA	£100,000	1.87%	9/12/2031	116,433	0.01%
Credit Agricole SA	$250,000	4.00%	10/1/2033	235,927	0.02%
Credit Agricole SA	€200,000	5.50%	28/8/2033	219,057	0.02%
Credit Mutuel Arkea SA	€300,000	0.01%	28/1/2026	301,478	0.03%
Credit Mutuel Arkea SA	€200,000	3.25%	1/6/2026	207,307	0.02%
Credit Mutuel Arkea SA	€200,000	0.88%	7/5/2027	197,491	0.02%
Credit Mutuel Arkea SA	€300,000	3.38%	19/9/2027	314,859	0.03%
Credit Mutuel Arkea SA	€100,000	3.88%	22/5/2028	106,714	0.01%
Credit Mutuel Arkea SA	€100,000	0.38%	3/10/2028	94,179	0.01%
Credit Mutuel Arkea SA	€200,000	1.13%	23/5/2029	190,971	0.02%
Credit Mutuel Arkea SA	€100,000	1.25%	11/6/2029	96,886	0.01%
Danone SA	€100,000	1.00%	Perpetual	98,544	0.01%
Danone SA	$300,000	2.95%	2/11/2026	290,772	0.03%
Danone SA	€600,000	1.21%	3/11/2028	589,412	0.05%
Dassault Systemes SE	€700,000	0.13%	16/9/2026	693,778	0.06%
Dassault Systemes SE	€300,000	0.38%	16/9/2029	277,001	0.02%
Engie SA	€200,000	1.50%	Perpetual	191,084	0.02%
Engie SA	€100,000	3.63%	6/12/2026	105,201	0.01%
Engie SA	€700,000	1.75%	27/3/2028	698,911	0.06%
Engie SA	€200,000	1.38%	22/6/2028	197,170	0.02%
Engie SA	£200,000	7.00%	30/10/2028	268,263	0.02%
Engie SA	$200,000	5.25%	10/4/2029	199,969	0.02%
Engie SA[1]	€300,000	0.38%	26/10/2029	274,420	0.02%
EssilorLuxottica SA	€400,000	0.38%	5/1/2026	404,970	0.04%
EssilorLuxottica SA[1]	€500,000	2.88%	5/3/2029	519,556	0.05%
Gecina SA	€100,000	1.38%	30/6/2027	100,694	0.01%
Gecina SA	€200,000	1.38%	26/1/2028	198,611	0.02%
Gecina SA	€100,000	1.00%	30/1/2029	96,172	0.01%
Groupe des Assurances du Credit Mutuel SADIR	€100,000	3.75%	30/4/2029	105,660	0.01%
Holding d'Infrastructures de Transport SASU	€200,000	2.50%	4/5/2027	204,852	0.02%
Holding d'Infrastructures de Transport SASU	€200,000	0.63%	14/9/2028	188,897	0.02%
HSBC Continental Europe SA	€100,000	0.10%	3/9/2027	96,804	0.01%
HSBC Continental Europe SA	€500,000	1.38%	4/9/2028	491,691	0.04%
ICADE	€300,000	1.75%	10/6/2026	305,454	0.03%
ICADE	€100,000	1.63%	28/2/2028	98,492	0.01%
Imerys SA	€300,000	1.50%	15/1/2027	301,695	0.03%
Indigo Group SAS	€200,000	1.63%	19/4/2028	197,148	0.02%
Kering SA	€500,000	1.25%	10/5/2026	507,463	0.05%
Kering SA	£300,000	5.13%	23/11/2026	377,163	0.03%
Kering SA	€100,000	0.75%	13/5/2028	96,579	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Klepierre SA	€300,000	1.88%	19/2/2026	307,510	0.03%
Klepierre SA	€500,000	2.00%	12/5/2029	499,704	0.04%
La Mondiale SAM	$200,000	5.88%	26/1/2047	198,930	0.02%
Legrand SA	€200,000	3.50%	29/5/2029	212,084	0.02%
L'Oreal SA	€700,000	2.88%	19/5/2028	730,462	0.07%
LVMH Moet Hennessy Louis Vuitton SE[1]	€500,000	0.00%	11/2/2026	503,645	0.04%
LVMH Moet Hennessy Louis Vuitton SE	£200,000	1.13%	11/2/2027	233,605	0.02%
LVMH Moet Hennessy Louis Vuitton SE	€500,000	2.75%	7/11/2027	519,826	0.05%
LVMH Moet Hennessy Louis Vuitton SE	€400,000	0.13%	11/2/2028	383,562	0.03%
Mercialys SA	€100,000	1.80%	27/2/2026	101,948	0.01%
MMS USA Holdings, Inc.	€700,000	1.25%	13/6/2028	686,062	0.06%
Orange SA	€300,000	5.00%	Perpetual	318,539	0.03%
Orange SA	€200,000	1.38%	Perpetual	186,815	0.02%
Orange SA	€100,000	1.75%	Perpetual	99,776	0.01%
Orange SA	€200,000	0.00%	29/6/2026	199,223	0.02%
Orange SA	€200,000	0.88%	3/2/2027	199,825	0.02%
Orange SA	€700,000	1.38%	20/3/2028	695,407	0.06%
Orange SA	€300,000	2.00%	15/1/2029	301,860	0.03%
Pernod Ricard SA	€100,000	1.50%	18/5/2026	101,858	0.01%
Pernod Ricard SA	€100,000	3.75%	15/9/2027	106,023	0.01%
Pernod Ricard SA	€200,000	1.38%	7/4/2029	194,063	0.02%
RCI Banque SA	€175,000	4.63%	2/10/2026	185,053	0.02%
RCI Banque SA	€525,000	1.13%	15/1/2027	522,777	0.05%
RCI Banque SA	€179,000	4.50%	6/4/2027	189,812	0.02%
RCI Banque SA	€350,000	4.75%	6/7/2027	373,966	0.03%
RCI Banque SA	€200,000	3.75%	4/10/2027	209,410	0.02%
RCI Banque SA	€80,000	4.88%	14/6/2028	86,562	0.01%
RCI Banque SA	€200,000	3.88%	12/1/2029	209,799	0.02%
RCI Banque SA	€200,000	4.88%	2/10/2029	218,050	0.02%
Safran SA	€100,000	0.13%	16/3/2026	100,421	0.01%
Sanofi SA	€300,000	1.00%	21/3/2026	304,859	0.03%
Sanofi SA[1]	$100,000	3.63%	19/6/2028	96,925	0.01%
Schneider Electric SE	€300,000	3.25%	9/11/2027	315,878	0.03%
SCOR SE	€300,000	3.00%	8/6/2046	308,638	0.03%
SCOR SE	€200,000	3.63%	27/5/2048	206,479	0.02%
Societe Fonciere Lyonnaise SA	€100,000	1.50%	5/6/2027	100,023	0.01%
Societe Generale SA	€400,000	0.13%	24/2/2026	402,076	0.04%
Societe Generale SA	€300,000	0.88%	1/7/2026	300,813	0.03%
Societe Generale SA	$400,000	4.25%	19/8/2026	392,149	0.03%
Societe Generale SA	$375,000	6.45%	12/1/2027	379,210	0.03%
Societe Generale SA	$200,000	5.25%	19/2/2027	200,221	0.02%
Societe Generale SA	€200,000	4.13%	2/6/2027	212,828	0.02%
Societe Generale SA	$200,000	1.79%	9/6/2027	190,168	0.02%
Societe Generale SA	$200,000	4.68%	15/6/2027	198,966	0.02%
Societe Generale SA	€200,000	4.00%	16/11/2027	212,775	0.02%
Societe Generale SA	€300,000	0.63%	2/12/2027	295,615	0.03%
Societe Generale SA	£100,000	1.25%	7/12/2027	112,608	0.01%
Societe Generale SA	€100,000	1.38%	13/1/2028	97,939	0.01%
Societe Generale SA	$200,000	5.52%	19/1/2028	200,405	0.02%
Societe Generale SA	$200,000	2.80%	19/1/2028	189,800	0.02%
Societe Generale SA	€100,000	0.13%	18/2/2028	94,738	0.01%
Societe Generale SA	$200,000	4.75%	14/9/2028	195,648	0.02%
Societe Generale SA	€200,000	4.13%	21/11/2028	215,153	0.02%
Societe Generale SA	$200,000	6.45%	10/1/2029	204,503	0.02%
Societe Generale SA	€200,000	2.63%	30/5/2029	204,233	0.02%
Societe Generale SA	€800,000	0.50%	12/6/2029	749,910	0.07%
Societe Generale SA	€200,000	0.88%	24/9/2029	183,868	0.02%
Societe Generale SA	€300,000	4.75%	28/9/2029	324,639	0.03%
Societe Generale SA	$200,000	5.63%	19/1/2030	199,655	0.02%
Societe Generale SA	€200,000	3.63%	13/11/2030	206,471	0.02%
Societe Generale SA	€200,000	1.13%	30/6/2031	199,763	0.02%
Sodexo SA	€200,000	2.50%	24/6/2026	206,471	0.02%
Sodexo, Inc.	$125,000	1.63%	16/4/2026	119,611	0.01%
Sogecap SA	€100,000	4.13%	Perpetual	103,847	0.01%
Suez SACA	€100,000	1.88%	24/5/2027	100,800	0.01%
Suez SACA	€200,000	4.63%	3/11/2028	217,670	0.02%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	103,155	0.01%
TDF Infrastructure SASU	€200,000	5.63%	21/7/2028	220,054	0.02%
Technip Energies NV	€100,000	1.13%	28/5/2028	96,587	0.01%
Teleperformance SE	€200,000	5.25%	22/11/2028	218,545	0.02%
Thales SA	€500,000	0.25%	29/1/2027	490,000	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Thales SA	€200,000	1.00%	15/5/2028	193,908	0.02%
Thales SA	€200,000	3.63%	14/6/2029	211,388	0.02%
Tikehau Capital SCA	€100,000	2.25%	14/10/2026	101,774	0.01%
TotalEnergies Capital International SA	€400,000	2.50%	25/3/2026	413,599	0.04%
TotalEnergies Capital International SA	€500,000	1.49%	8/4/2027	504,378	0.04%
TotalEnergies Capital International SA	$570,000	3.46%	19/2/2029	543,014	0.05%
TotalEnergies Capital SA	$195,000	3.88%	11/10/2028	189,551	0.02%
TotalEnergies SE	€400,000	1.63%	Perpetual	389,233	0.03%
TotalEnergies SE	€200,000	4.12%	Perpetual	209,407	0.02%
TotalEnergies SE	€200,000	3.37%	Perpetual	206,762	0.02%
TotalEnergies SE	€200,000	2.00%	Perpetual	199,695	0.02%
Unibail-Rodamco-Westfield SE	€200,000	7.25%	Perpetual	226,184	0.02%
Unibail-Rodamco-Westfield SE	€100,000	2.88%	Perpetual	101,912	0.01%
Unibail-Rodamco-Westfield SE	€600,000	0.63%	4/5/2027	590,063	0.05%
Unibail-Rodamco-Westfield SE	€300,000	1.50%	29/5/2029	289,149	0.03%
Unibail-Rodamco-Westfield SE	€100,000	3.50%	11/9/2029	104,414	0.01%
Veolia Environnement SA	€600,000	1.50%	30/11/2026	607,964	0.05%
Veolia Environnement SA	€400,000	1.25%	2/4/2027	400,067	0.04%
Veolia Environnement SA	€200,000	1.25%	19/5/2028	197,382	0.02%
Veolia Environnement SA	€400,000	0.93%	4/1/2029	385,536	0.03%
Verallia SA	€100,000	1.63%	14/5/2028	98,748	0.01%
Vinci SA	£100,000	2.25%	15/3/2027	118,786	0.01%
Vinci SA	€600,000	1.63%	18/1/2029	592,343	0.05%
Vinci SA	$200,000	3.75%	10/4/2029	190,454	0.02%
WEA Finance LLC	$200,000	2.88%	15/1/2027	190,310	0.02%
WEA Finance LLC	$75,000	4.13%	20/9/2028	71,305	0.01%
Wendel SE	€100,000	2.50%	9/2/2027	102,976	0.01%
Westfield America Management Ltd.	£100,000	2.63%	30/3/2029	111,956	0.01%
				78,974,964	**7.24%**
Germany 5.27% (31 December 2023: 5.17%)					
Aareal Bank AG	€100,000	5.88%	29/5/2026	106,031	0.01%
Aareal Bank AG	€100,000	0.50%	7/4/2027	97,140	0.01%
Aareal Bank AG	€100,000	0.25%	23/11/2027	94,030	0.01%
Allianz Finance II BV	€200,000	0.00%	22/11/2026	197,441	0.02%
Allianz Finance II BV	€300,000	3.00%	13/3/2028	316,367	0.03%
Allianz SE	€200,000	4.60%	7/9/2038	215,549	0.02%
Allianz SE	€200,000	3.10%	6/7/2047	206,763	0.02%
Allianz SE	€100,000	1.30%	25/9/2049	93,899	0.01%
Amprion GmbH	€200,000	3.45%	22/9/2027	210,249	0.02%
Amprion GmbH	€100,000	3.88%	7/9/2028	106,470	0.01%
Aroundtown Finance Sarl	€300,000	5.00%	Perpetual	274,554	0.02%
Aroundtown SA	€200,000	1.50%	28/5/2026	201,771	0.02%
Aroundtown SA	€200,000	0.00%	16/7/2026	197,512	0.02%
Aroundtown SA	€300,000	0.38%	15/4/2027	289,711	0.03%
Aroundtown SA	€500,000	1.45%	9/7/2028	480,209	0.04%
Aroundtown SA	$200,000	5.38%	21/3/2029	193,356	0.02%
Aroundtown SA	€100,000	4.80%	16/7/2029	107,211	0.01%
Aroundtown SA	£100,000	3.00%	16/10/2029	108,470	0.01%
BASF SE	€300,000	0.75%	17/3/2026	303,169	0.03%
BASF SE	€300,000	0.25%	5/6/2027	293,799	0.03%
BASF SE	€300,000	3.13%	29/6/2028	313,906	0.03%
Bayer AG	€200,000	4.00%	26/8/2026	210,440	0.02%
Bayer AG	€600,000	0.75%	6/1/2027	594,043	0.05%
Bayer AG	€300,000	0.38%	12/1/2029	276,725	0.02%
Bayer US Finance II LLC	$575,000	4.38%	15/12/2028	552,218	0.05%
Berlin Hyp AG	€200,000	0.38%	25/1/2027	198,056	0.02%
Berlin Hyp AG	€100,000	1.13%	25/10/2027	98,593	0.01%
Bertelsmann SE & Co. KGaA	€300,000	2.00%	1/4/2028	303,050	0.03%
Bertelsmann SE & Co. KGaA	€500,000	3.50%	29/5/2029	530,918	0.05%
BMW Finance NV	€100,000	0.00%	11/1/2026	100,892	0.01%
BMW Finance NV	€300,000	0.38%	24/9/2027	291,563	0.03%
BMW Finance NV	€200,000	1.50%	6/2/2029	196,173	0.02%
BMW International Investment BV	€300,000	3.00%	27/8/2027	312,249	0.03%
BMW US Capital LLC	$325,000	5.05%	2/4/2026	326,425	0.03%
BMW US Capital LLC	$175,000	1.25%	12/8/2026	165,865	0.01%
BMW US Capital LLC	$125,000	4.65%	13/8/2026	125,043	0.01%
BMW US Capital LLC	$125,000	4.90%	2/4/2027	125,355	0.01%
BMW US Capital LLC	$400,000	3.30%	6/4/2027	387,685	0.03%
BMW US Capital LLC	€400,000	1.00%	20/4/2027	400,943	0.04%
BMW US Capital LLC	$125,000	4.60%	13/8/2027	124,364	0.01%
BMW US Capital LLC	€350,000	3.00%	2/11/2027	364,689	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BMW US Capital LLC	$365,000	3.75%	12/4/2028	351,468	0.03%
BMW US Capital LLC	$125,000	5.05%	11/8/2028	125,200	0.01%
BMW US Capital LLC	$125,000	4.90%	2/4/2029	124,054	0.01%
BMW US Capital LLC	$150,000	3.63%	18/4/2029	141,701	0.01%
BMW US Capital LLC	$100,000	4.65%	13/8/2029	98,138	0.01%
Commerzbank AG	€400,000	1.00%	4/3/2026	405,933	0.04%
Commerzbank AG	€200,000	0.50%	4/12/2026	198,568	0.02%
Commerzbank AG	€300,000	4.00%	30/3/2027	316,388	0.03%
Commerzbank AG	€200,000	0.38%	1/9/2027	195,959	0.02%
Commerzbank AG	€500,000	3.00%	14/9/2027	518,709	0.05%
Commerzbank AG	€100,000	2.63%	8/12/2028	102,860	0.01%
Commerzbank AG	€400,000	5.13%	18/1/2030	441,193	0.04%
Commerzbank AG	€100,000	4.63%	17/1/2031	108,768	0.01%
Commerzbank AG	€100,000	6.50%	6/12/2032	110,831	0.01%
Commerzbank AG	£100,000	8.63%	28/2/2033	134,344	0.01%
Commerzbank AG	€400,000	6.75%	5/10/2033	452,377	0.04%
Continental AG	€300,000	4.00%	1/6/2028	320,843	0.03%
Covestro AG	€400,000	0.88%	3/2/2026	406,884	0.04%
Daimler Truck Finance Canada, Inc.	CAD45,000	5.81%	25/9/2026	32,478	0.00%
Daimler Truck Finance Canada, Inc.	CAD25,000	5.77%	25/9/2028	18,548	0.00%
Daimler Truck Finance Canada, Inc.	CAD30,000	4.54%	27/9/2029	21,353	0.00%
Daimler Truck Finance North America LLC	$200,000	2.00%	14/12/2026	189,495	0.02%
Daimler Truck Finance North America LLC	$200,000	5.00%	15/1/2027	200,388	0.02%
Daimler Truck Finance North America LLC	$150,000	3.65%	7/4/2027	145,906	0.01%
Daimler Truck Finance North America LLC	$150,000	5.13%	25/9/2027	150,755	0.01%
Daimler Truck Finance North America LLC	$150,000	5.40%	20/9/2028	151,789	0.01%
Daimler Truck Finance North America LLC	$100,000	5.13%	25/9/2029	100,220	0.01%
Daimler Truck International Finance BV	€300,000	3.88%	19/6/2029	321,785	0.03%
Deutsche Bank AG	$100,000	4.10%	13/1/2026	99,281	0.01%
Deutsche Bank AG	€300,000	2.63%	12/2/2026	309,404	0.03%
Deutsche Bank AG	$200,000	1.69%	19/3/2026	192,854	0.02%
Deutsche Bank AG	€100,000	4.50%	19/5/2026	105,302	0.01%
Deutsche Bank AG	€200,000	1.63%	20/1/2027	201,236	0.02%
Deutsche Bank AG	€100,000	0.75%	17/2/2027	100,927	0.01%
Deutsche Bank AG	$350,000	7.15%	13/7/2027	360,682	0.03%
Deutsche Bank AG	$450,000	2.31%	16/11/2027	427,693	0.04%
Deutsche Bank AG	€300,000	4.00%	29/11/2027	321,844	0.03%
Deutsche Bank AG	$250,000	2.55%	7/1/2028	237,583	0.02%
Deutsche Bank AG	€300,000	1.75%	17/1/2028	298,832	0.03%
Deutsche Bank AG	€300,000	1.88%	23/2/2028	302,243	0.03%
Deutsche Bank AG	€100,000	3.25%	24/5/2028	103,687	0.01%
Deutsche Bank AG	$145,000	5.52%	1/9/2028	145,082	0.01%
Deutsche Bank AG	€200,000	5.38%	11/1/2029	219,736	0.02%
Deutsche Bank AG	$400,000	6.72%	18/1/2029	415,045	0.04%
Deutsche Bank AG	$170,000	5.41%	10/5/2029	172,565	0.01%
Deutsche Bank AG	$175,000	6.82%	20/11/2029	183,085	0.02%
Deutsche Bank AG	€200,000	3.75%	15/1/2030	212,242	0.02%
Deutsche Bank AG	€300,000	4.13%	4/4/2030	318,056	0.03%
Deutsche Bank AG	€100,000	5.00%	5/9/2030	110,121	0.01%
Deutsche Bank AG	$350,000	5.00%	11/9/2030	342,033	0.03%
Deutsche Bank AG	€300,000	1.75%	19/11/2030	286,129	0.02%
Deutsche Bank AG	€400,000	5.63%	19/5/2031	422,716	0.04%
Deutsche Bank AG	€200,000	4.00%	24/6/2032	207,261	0.02%
Deutsche Bank AG	$346,000	4.88%	1/12/2032	335,332	0.03%
Deutsche Boerse AG	€500,000	3.75%	28/9/2029	538,522	0.05%
Deutsche Boerse AG	€200,000	2.00%	23/6/2048	196,774	0.02%
Deutsche Lufthansa AG	€600,000	2.88%	16/5/2027	616,585	0.06%
Deutsche Pfandbriefbank AG	€100,000	0.10%	2/2/2026	98,589	0.01%
Deutsche Pfandbriefbank AG	€100,000	5.00%	5/2/2027	106,174	0.01%
Deutsche Post AG	€300,000	1.25%	1/4/2026	305,734	0.03%
Deutsche Post AG	€100,000	0.38%	20/5/2026	100,521	0.01%
Deutsche Post AG	€200,000	1.00%	13/12/2027	198,507	0.02%
Deutsche Post AG	€200,000	1.63%	5/12/2028	200,303	0.02%
Deutsche Telekom International Finance BV	€900,000	1.50%	3/4/2028	901,364	0.08%
Deutsche Telekom International Finance BV	$150,000	4.38%	21/6/2028	146,980	0.01%
E.ON International Finance BV	€100,000	1.63%	30/5/2026	102,493	0.01%
E.ON International Finance BV	€400,000	1.25%	19/10/2027	398,363	0.04%
E.ON International Finance BV	€500,000	1.50%	31/7/2029	488,504	0.04%
E.ON SE	€200,000	0.38%	29/9/2027	195,793	0.02%
E.ON SE	€300,000	3.50%	12/1/2028	317,331	0.03%
E.ON SE	€300,000	3.75%	1/3/2029	321,703	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Eurogrid GmbH	€400,000	3.60%	1/2/2029	422,062	0.04%
Evonik Industries AG	€300,000	2.25%	25/9/2027	306,500	0.03%
Fresenius Finance Ireland plc	€200,000	2.13%	1/2/2027	204,988	0.02%
Fresenius Finance Ireland plc	€450,000	0.50%	1/10/2028	426,266	0.04%
Fresenius Medical Care US Finance III, Inc.	$150,000	1.88%	1/12/2026	140,991	0.01%
Fresenius Medical Care US Finance III, Inc.	$150,000	3.75%	15/6/2029	139,728	0.01%
Fresenius SE & Co. KGaA	€200,000	0.75%	15/1/2028	195,548	0.02%
Fresenius SE & Co. KGaA	€600,000	5.00%	28/11/2029	672,128	0.06%
Grand City Properties SA	€100,000	1.50%	22/2/2027	99,719	0.01%
Grand City Properties SA	€100,000	0.13%	11/1/2028	94,141	0.01%
Grenke Finance plc	€100,000	5.13%	4/1/2029	104,590	0.01%
Hamburg Commercial Bank AG	€200,000	4.75%	2/5/2029	218,588	0.02%
Hannover Rueck SE	€200,000	1.13%	18/4/2028	197,717	0.02%
Hannover Rueck SE	€200,000	1.13%	9/10/2039	186,467	0.02%
Heidelberg Materials Finance Luxembourg SA	€150,000	1.13%	1/12/2027	148,875	0.01%
Heidelberg Materials Finance Luxembourg SA	€400,000	1.75%	24/4/2028	399,957	0.04%
Heraeus Finance GmbH	€100,000	2.63%	9/6/2027	103,018	0.01%
HOCHTIEF AG	€200,000	0.50%	3/9/2027	195,524	0.02%
Infineon Technologies AG	€300,000	3.63%	Perpetual	308,065	0.03%
Infineon Technologies AG	€100,000	1.13%	24/6/2026	101,110	0.01%
K+S AG	€200,000	4.25%	19/6/2029	211,506	0.02%
KION Group AG	€200,000	4.00%	20/11/2029	210,953	0.02%
Knorr-Bremse AG	€300,000	3.00%	30/9/2029	311,800	0.03%
LANXESS AG	€200,000	1.00%	7/10/2026	199,837	0.02%
LANXESS AG	€200,000	1.75%	22/3/2028	197,070	0.02%
LEG Immobilien SE	€100,000	0.88%	28/11/2027	98,082	0.01%
LEG Immobilien SE	€100,000	0.88%	17/1/2029	94,258	0.01%
Mercedes-Benz Finance Canada, Inc.	CAD55,000	5.14%	29/6/2026	39,122	0.00%
Mercedes-Benz Finance Canada, Inc.	€100,000	3.00%	23/2/2027	103,883	0.01%
Mercedes-Benz Finance North America LLC	$150,000	1.45%	2/3/2026	144,398	0.01%
Mercedes-Benz Finance North America LLC	$200,000	4.80%	30/3/2026	200,228	0.02%
Mercedes-Benz Finance North America LLC	$150,000	4.88%	31/7/2026	150,432	0.01%
Mercedes-Benz Finance North America LLC	$200,000	5.20%	3/8/2026	201,447	0.02%
Mercedes-Benz Finance North America LLC	$150,000	4.80%	13/11/2026	150,289	0.01%
Mercedes-Benz Finance North America LLC	$225,000	3.45%	6/1/2027	219,327	0.02%
Mercedes-Benz Finance North America LLC	$150,000	4.80%	11/1/2027	149,950	0.01%
Mercedes-Benz Finance North America LLC	$200,000	4.75%	1/8/2027	199,755	0.02%
Mercedes-Benz Finance North America LLC	$150,000	4.90%	15/11/2027	149,888	0.01%
Mercedes-Benz Finance North America LLC	$150,000	5.25%	29/11/2027	151,262	0.01%
Mercedes-Benz Finance North America LLC	$200,000	4.80%	30/3/2028	198,597	0.02%
Mercedes-Benz Finance North America LLC	$150,000	5.10%	3/8/2028	150,142	0.01%
Mercedes-Benz Finance North America LLC	$150,000	4.85%	11/1/2029	148,805	0.01%
Mercedes-Benz Finance North America LLC	$200,000	4.80%	1/8/2029	197,282	0.02%
Mercedes-Benz Finance North America LLC	$200,000	5.10%	15/11/2029	199,421	0.02%
Mercedes-Benz Group AG	€200,000	1.38%	11/5/2028	198,006	0.02%
Mercedes-Benz International Finance BV	€100,000	1.50%	9/3/2026	102,032	0.01%
Mercedes-Benz International Finance BV	€200,000	1.38%	26/6/2026	203,253	0.02%
Mercedes-Benz International Finance BV	€700,000	2.00%	22/8/2026	716,239	0.06%
Mercedes-Benz International Finance BV	€150,000	0.38%	8/11/2026	148,685	0.01%
Mercedes-Benz International Finance BV	€650,000	1.50%	9/2/2027	657,430	0.06%
Mercedes-Benz International Finance BV	€300,000	3.25%	15/9/2027	313,764	0.03%
Merck Financial Services GmbH	€200,000	0.38%	5/7/2027	196,303	0.02%
Merck KGaA	€300,000	1.63%	9/9/2080	301,331	0.03%
Muenchener Hypothekenbank eG	€300,000	0.50%	8/6/2026	299,684	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€200,000	3.25%	26/5/2049	205,035	0.02%
Roadster Finance DAC	€100,000	2.38%	8/12/2027	98,370	0.01%
Robert Bosch GmbH	€300,000	3.63%	2/6/2027	316,198	0.03%
Robert Bosch Investment Nederland BV	€200,000	2.63%	24/5/2028	206,720	0.02%
RWE AG	€200,000	0.50%	26/11/2028	189,639	0.02%
Santander Consumer Bank AG	€300,000	4.50%	30/6/2026	318,406	0.03%
SAP SE	€100,000	0.13%	18/5/2026	100,304	0.01%
SAP SE	€300,000	1.25%	10/3/2028	298,775	0.03%
Siemens Energy Finance BV	€300,000	4.00%	5/4/2026	313,885	0.03%
Siemens Financieringsmaatschappij NV	€100,000	0.00%	20/2/2026	100,633	0.01%
Siemens Financieringsmaatschappij NV	$575,000	1.20%	11/3/2026	552,989	0.05%
Siemens Financieringsmaatschappij NV	€700,000	0.38%	5/6/2026	704,016	0.06%
Siemens Financieringsmaatschappij NV	$250,000	6.13%	17/8/2026	256,303	0.02%
Siemens Financieringsmaatschappij NV	$375,000	3.40%	16/3/2027	365,840	0.03%
Siemens Financieringsmaatschappij NV	$250,000	1.70%	11/3/2028	228,234	0.02%
Siemens Financieringsmaatschappij NV[1]	€400,000	0.25%	20/2/2029	375,703	0.03%
Siemens Financieringsmaatschappij NV	€400,000	0.13%	5/9/2029	374,540	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Sirius Real Estate Ltd.	€100,000	1.13%	22/6/2026	100,464	0.01%
Talanx AG	€600,000	2.25%	5/12/2047	601,073	0.05%
Traton Finance Luxembourg SA	€400,000	4.50%	23/11/2026	424,255	0.04%
Traton Finance Luxembourg SA	€100,000	4.25%	16/5/2028	106,464	0.01%
Traton Finance Luxembourg SA	£300,000	5.63%	16/1/2029	376,292	0.03%
Vier Gas Transport GmbH	€100,000	4.00%	26/9/2027	106,229	0.01%
Volkswagen Bank GmbH	€400,000	4.25%	7/1/2026	419,032	0.04%
Volkswagen Bank GmbH	€100,000	4.38%	3/5/2028	106,860	0.01%
Volkswagen Financial Services AG	€1,100,000	3.75%	10/9/2026	1,152,040	0.10%
Volkswagen Financial Services AG	€250,000	0.88%	31/1/2028	240,459	0.02%
Volkswagen Financial Services AG	€500,000	3.63%	19/5/2029	518,634	0.05%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.30%	9/2/2027	185,639	0.02%
Volkswagen Financial Services NV	£100,000	1.13%	5/7/2026	117,550	0.01%
Volkswagen Financial Services NV	£100,000	3.25%	13/4/2027	119,288	0.01%
Volkswagen Financial Services NV	£100,000	1.38%	14/9/2028	108,256	0.01%
Volkswagen Financial Services NV	£300,000	5.88%	23/5/2029	378,118	0.03%
Volkswagen Group of America Finance LLC	$400,000	5.40%	20/3/2026	401,452	0.04%
Volkswagen Group of America Finance LLC	$200,000	6.00%	16/11/2026	203,039	0.02%
Volkswagen Group of America Finance LLC	$200,000	5.30%	22/3/2027	200,249	0.02%
Volkswagen Group of America Finance LLC	$200,000	4.35%	8/6/2027	195,939	0.02%
Volkswagen Group of America Finance LLC	$200,000	4.85%	15/8/2027	197,913	0.02%
Volkswagen Group of America Finance LLC	$200,000	1.63%	24/11/2027	180,569	0.02%
Volkswagen Group of America Finance LLC	$315,000	5.65%	12/9/2028	316,353	0.03%
Volkswagen Group of America Finance LLC	$200,000	4.75%	13/11/2028	194,558	0.02%
Volkswagen Group of America Finance LLC	$200,000	5.25%	22/3/2029	197,563	0.02%
Volkswagen Group of America Finance LLC	$200,000	4.95%	15/8/2029	195,202	0.02%
Volkswagen International Finance NV	€700,000	3.88%	Perpetual	689,024	0.06%
Volkswagen International Finance NV	€200,000	7.50%	Perpetual	222,609	0.02%
Volkswagen International Finance NV	€100,000	4.63%	Perpetual	101,729	0.01%
Volkswagen International Finance NV	€200,000	3.88%	29/3/2026	208,885	0.02%
Volkswagen International Finance NV	€400,000	1.88%	30/3/2027	402,344	0.04%
Volkswagen International Finance NV	€100,000	4.25%	15/2/2028	106,209	0.01%
Volkswagen International Finance NV	€200,000	0.88%	22/9/2028	189,296	0.02%
Volkswagen International Finance NV	€700,000	4.25%	29/3/2029	746,571	0.07%
Volkswagen Leasing GmbH	€100,000	0.25%	12/1/2026	100,733	0.01%
Volkswagen Leasing GmbH	€340,000	4.50%	25/3/2026	357,766	0.03%
Volkswagen Leasing GmbH	€300,000	0.38%	20/7/2026	298,723	0.03%
Volkswagen Leasing GmbH	€100,000	3.63%	11/10/2026	104,504	0.01%
Volkswagen Leasing GmbH	€220,000	3.88%	11/10/2028	231,348	0.02%
Vonovia SE	€100,000	0.63%	9/7/2026	100,387	0.01%
Vonovia SE	€200,000	4.75%	23/5/2027	215,486	0.02%
Vonovia SE	€100,000	1.50%	14/1/2028	99,291	0.01%
Vonovia SE	€500,000	1.88%	28/6/2028	499,223	0.04%
Vonovia SE	€400,000	0.25%	1/9/2028	375,015	0.03%
VW Credit Canada, Inc.	CAD50,000	5.75%	21/9/2026	35,946	0.00%
VW Credit Canada, Inc.	CAD160,000	2.45%	10/12/2026	108,866	0.01%
VW Credit Canada, Inc.	CAD100,000	4.21%	19/8/2027	70,060	0.01%
VW Credit Canada, Inc.	CAD30,000	4.42%	20/8/2029	21,029	0.00%
Wintershall Dea Finance BV	€200,000	1.33%	25/9/2028	191,953	0.02%
Wurth Finance International BV	€100,000	0.75%	22/11/2027	98,082	0.01%
				57,449,644	**5.27%**
Greece 0.07% (31 December 2023: 0.00%)					
Eurobank SA	€228,000	3.25%	12/3/2030	234,266	0.02%
Eurobank SA	€200,000	4.00%	24/9/2030	211,463	0.02%
National Bank of Greece SA	€340,000	3.50%	19/11/2030	352,951	0.03%
				798,680	**0.07%**
Hong Kong 0.29% (31 December 2023: 0.26%)					
AIA Group Ltd.	$200,000	5.63%	25/10/2027	204,985	0.02%
AIA Group Ltd.	$200,000	3.90%	6/4/2028	193,959	0.02%
AIA Group Ltd.	$200,000	3.60%	9/4/2029	190,318	0.02%
AIA Group Ltd.	€100,000	0.88%	9/9/2033	94,196	0.01%
Bank of Communications Hong Kong Ltd.	$250,000	2.30%	8/7/2031	240,016	0.02%
Bank of East Asia Ltd.	$250,000	6.75%	15/3/2027	253,023	0.02%
Bank of East Asia Ltd.	$250,000	6.75%	27/6/2034	250,704	0.02%
CK Hutchison Group Telecom Finance SA	€200,000	1.13%	17/10/2028	190,874	0.02%
HKT Capital No 4 Ltd.	$225,000	3.00%	14/7/2026	218,519	0.02%
Hongkong Electric Finance Ltd.	$225,000	2.88%	3/5/2026	219,384	0.02%
HPHT Finance 21 Ltd.	$200,000	2.00%	19/3/2026	193,029	0.02%
Hysan MTN Ltd.	$200,000	2.82%	4/9/2029	177,664	0.01%
IFC Development Corporate Treasury Ltd.	$200,000	3.63%	17/4/2029	187,940	0.01%
Nan Fung Treasury Ltd.	$200,000	3.88%	3/10/2027	190,518	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Sun Hung Kai Properties Capital Market Ltd.	$200,000	3.75%	25/2/2029	189,590	0.02%
Swire Properties MTN Financing Ltd.	$200,000	3.50%	10/1/2028	191,282	0.02%
				3,186,001	**0.29%**
Hungary 0.05% (31 December 2023: 0.02%)					
MOL Hungarian Oil & Gas plc	€100,000	1.50%	8/10/2027	97,695	0.01%
OTP Bank Nyrt	€100,000	6.13%	5/10/2027	107,685	0.01%
OTP Bank Nyrt	€200,000	4.75%	12/6/2028	211,824	0.02%
Raiffeisen Bank zrt	€100,000	5.15%	23/5/2030	107,907	0.01%
				525,111	**0.05%**
Iceland 0.01% (31 December 2023: 0.01%)					
Arion Banki HF	€100,000	7.25%	25/5/2026	109,540	0.01%
				109,540	**0.01%**
India 0.11% (31 December 2023: 0.14%)					
ABJA Investment Co. Pte Ltd.	$200,000	5.45%	24/1/2028	200,917	0.02%
Adani Ports & Special Economic Zone Ltd.	$200,000	4.20%	4/8/2027	180,044	0.02%
Adani Ports & Special Economic Zone Ltd.	$200,000	4.38%	3/7/2029	171,548	0.01%
HDFC Bank Ltd.	$200,000	5.18%	15/2/2029	199,657	0.02%
ICICI Bank Ltd.	$250,000	4.00%	18/3/2026	247,147	0.02%
Reliance Industries Ltd.	$250,000	3.67%	30/11/2027	241,412	0.02%
				1,240,725	**0.11%**
Indonesia 0.04% (31 December 2023: 0.02%)					
Krakatau Posco PT	$200,000	6.38%	11/6/2027	200,453	0.02%
PT Tower Bersama Infrastructure Tbk	$200,000	2.75%	20/1/2026	194,336	0.02%
				394,789	**0.04%**
Ireland 0.98% (31 December 2023: 1.08%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$350,000	1.75%	30/1/2026	338,625	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$850,000	2.45%	29/10/2026	813,952	0.07%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$150,000	3.88%	23/1/2028	145,203	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$150,000	5.75%	6/6/2028	152,903	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$650,000	3.00%	29/10/2028	601,751	0.06%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$450,000	5.10%	19/1/2029	449,472	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	$250,000	4.63%	10/9/2029	244,410	0.02%
Aercap Sukuk Ltd.	$200,000	4.50%	3/10/2029	193,035	0.02%
AIB Group plc	€200,000	0.50%	17/11/2027	198,209	0.02%
AIB Group plc	€240,000	2.25%	4/4/2028	244,787	0.02%
AIB Group plc	€100,000	5.75%	16/2/2029	111,681	0.01%
AIB Group plc	€400,000	4.63%	23/7/2029	435,305	0.04%
AIB Group plc	$200,000	6.61%	13/9/2029	208,984	0.02%
Avolon Holdings Funding Ltd.	$200,000	2.13%	21/2/2026	193,459	0.02%
Avolon Holdings Funding Ltd.	$250,000	4.25%	15/4/2026	246,979	0.02%
Avolon Holdings Funding Ltd.	$250,000	4.38%	1/5/2026	247,311	0.02%
Avolon Holdings Funding Ltd.	$300,000	3.25%	15/2/2027	288,363	0.03%
Avolon Holdings Funding Ltd.	$400,000	2.53%	18/11/2027	370,916	0.03%
Avolon Holdings Funding Ltd.	$200,000	2.75%	21/2/2028	185,329	0.02%
Avolon Holdings Funding Ltd.	$100,000	6.38%	4/5/2028	102,872	0.01%
Avolon Holdings Funding Ltd.	$125,000	5.75%	1/3/2029	126,278	0.01%
Avolon Holdings Funding Ltd.	$200,000	5.75%	15/11/2029	201,935	0.02%
Avolon Holdings Funding Ltd.	$125,000	5.15%	15/1/2030	122,533	0.01%
Bank of Ireland Group plc	€100,000	0.38%	10/5/2027	100,281	0.01%
Bank of Ireland Group plc	$150,000	2.03%	30/9/2027	142,622	0.01%
Bank of Ireland Group plc	€200,000	4.88%	16/7/2028	216,944	0.02%
Bank of Ireland Group plc	€300,000	4.63%	13/11/2029	327,228	0.03%
Bank of Ireland Group plc	$200,000	5.60%	20/3/2030	201,883	0.02%
Bank of Ireland Group plc	€300,000	1.38%	11/8/2031	301,603	0.03%
Bank of Ireland Group plc	£100,000	7.59%	6/12/2032	130,569	0.01%
Bank of Ireland Group plc	€100,000	6.75%	1/3/2033	111,802	0.01%
Bank of Ireland Group plc	€100,000	4.75%	10/8/2034	106,823	0.01%
CRH America Finance, Inc.	$200,000	3.95%	4/4/2028	194,129	0.02%
CRH SMW Finance DAC	€200,000	1.25%	5/11/2026	201,996	0.02%
CRH SMW Finance DAC	€100,000	4.00%	11/7/2027	106,640	0.01%
Dell Bank International DAC	€200,000	0.50%	27/10/2026	199,882	0.02%
DXC Capital Funding DAC	€500,000	0.45%	15/9/2027	480,384	0.04%
Hammerson Ireland Finance DAC	€100,000	1.75%	3/6/2027	99,943	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	$150,000	5.50%	19/4/2029	152,714	0.01%
Linde plc	€200,000	1.00%	31/3/2027	199,617	0.02%
Ryanair DAC	€200,000	0.88%	25/5/2026	201,702	0.02%
Securitas Treasury Ireland DAC	€200,000	4.38%	6/3/2029	216,381	0.02%
SMBC Aviation Capital Finance DAC	$200,000	1.90%	15/10/2026	189,531	0.02%
SMBC Aviation Capital Finance DAC	$200,000	5.45%	3/5/2028	201,075	0.02%
SMBC Aviation Capital Finance DAC	$200,000	2.30%	15/6/2028	181,779	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Smurfit Kappa Treasury ULC	€200,000	1.50%	15/9/2027	200,874	0.02%
				10,690,694	**0.98%**
Israel 0.02% (31 December 2023: 0.02%)					
Israel Discount Bank Ltd.	$200,000	5.38%	26/1/2028	198,306	0.02%
				198,306	**0.02%**
Italy 2.07% (31 December 2023: 1.63%)					
2i Rete Gas SpA	€200,000	1.75%	28/8/2026	203,948	0.02%
ASTM SpA	€300,000	1.00%	25/11/2026	300,052	0.03%
ASTM SpA	€100,000	1.63%	8/2/2028	99,189	0.01%
Autostrade per l'Italia SpA	€200,000	1.63%	25/1/2028	198,177	0.02%
Autostrade per l'Italia SpA	€200,000	2.00%	4/12/2028	197,769	0.02%
Autostrade per l'Italia SpA	€300,000	1.88%	26/9/2029	292,019	0.02%
Banca Popolare di Sondrio SpA	€300,000	1.25%	13/7/2027	302,806	0.03%
Banca Popolare di Sondrio SpA	€100,000	4.13%	4/6/2030	106,486	0.01%
Banco BPM SpA	€160,000	4.63%	29/11/2027	173,193	0.01%
Banco BPM SpA	€200,000	6.00%	21/1/2028	218,984	0.02%
Banco BPM SpA	€300,000	4.88%	17/1/2030	327,556	0.03%
Banco BPM SpA	€200,000	3.88%	9/9/2030	210,001	0.02%
BPER Banca SpA	€200,000	4.25%	20/2/2030	215,163	0.02%
CA Auto Bank SpA	€500,000	3.75%	12/4/2027	525,398	0.05%
Coca-Cola HBC Finance BV	€300,000	0.63%	21/11/2029	279,116	0.02%
Covivio SA	€200,000	2.38%	20/2/2028	205,485	0.02%
Enel Finance International NV	€600,000	0.25%	28/5/2026	601,397	0.05%
Enel Finance International NV	$200,000	1.63%	12/7/2026	190,491	0.02%
Enel Finance International NV	€300,000	1.13%	16/9/2026	303,029	0.03%
Enel Finance International NV	$200,000	4.63%	15/6/2027	198,223	0.02%
Enel Finance International NV	€200,000	0.38%	17/6/2027	195,877	0.02%
Enel Finance International NV	€100,000	0.25%	17/6/2027	97,547	0.01%
Enel Finance International NV	£100,000	1.00%	20/10/2027	112,750	0.01%
Enel Finance International NV	$200,000	3.50%	6/4/2028	190,491	0.02%
Enel Finance International NV	$200,000	2.13%	12/7/2028	180,891	0.01%
Enel Finance International NV	€200,000	3.38%	23/7/2028	210,652	0.02%
Enel Finance International NV	€550,000	0.63%	28/5/2029	515,348	0.05%
Enel Finance International NV	$200,000	4.88%	14/6/2029	198,839	0.02%
Enel Finance International NV	$225,000	5.13%	26/6/2029	224,583	0.02%
Enel SpA	€450,000	1.38%	Perpetual	436,852	0.04%
Enel SpA	€250,000	6.38%	Perpetual	277,570	0.02%
Enel SpA	€200,000	4.75%	Perpetual	212,103	0.02%
Enel SpA	€150,000	2.25%	Perpetual	150,656	0.01%
Eni SpA	€400,000	2.63%	Perpetual	409,981	0.04%
Eni SpA	€300,000	3.38%	Perpetual	301,186	0.03%
Eni SpA	€100,000	2.00%	Perpetual	99,451	0.01%
Eni SpA	€200,000	1.50%	2/2/2026	204,628	0.02%
Eni SpA	€100,000	1.25%	18/5/2026	101,551	0.01%
Eni SpA	€400,000	1.50%	17/1/2027	405,324	0.04%
Eni SpA	€290,000	3.63%	19/5/2027	306,103	0.03%
Eni SpA	€200,000	0.38%	14/6/2028	190,185	0.02%
Eni SpA	$150,000	4.75%	12/9/2028	148,797	0.01%
Eni SpA	€200,000	3.63%	29/1/2029	213,348	0.02%
Eni SpA	$210,000	4.25%	9/5/2029	203,217	0.02%
Eni USA, Inc.	$60,000	7.30%	15/11/2027	63,897	0.00%
FinecoBank Banca Fineco SpA	€100,000	4.63%	23/2/2029	107,941	0.01%
Generali	£100,000	6.27%	Perpetual	125,908	0.01%
Generali	€100,000	4.13%	4/5/2026	105,089	0.01%
Generali	€100,000	3.21%	15/1/2029	104,957	0.01%
Generali	€300,000	5.50%	27/10/2047	328,229	0.03%
Generali	€400,000	5.00%	8/6/2048	434,688	0.04%
Iccrea Banca SpA	€200,000	6.38%	20/9/2027	218,247	0.02%
Iccrea Banca SpA	€100,000	4.25%	5/2/2030	106,979	0.01%
Intesa Sanpaolo SpA	$200,000	7.00%	21/11/2025	203,410	0.02%
Intesa Sanpaolo SpA	€250,000	0.63%	24/2/2026	252,312	0.02%
Intesa Sanpaolo SpA	€200,000	4.00%	19/5/2026	210,710	0.02%
Intesa Sanpaolo SpA	€150,000	1.00%	19/11/2026	150,257	0.01%
Intesa Sanpaolo SpA	€200,000	4.38%	29/8/2027	215,151	0.02%
Intesa Sanpaolo SpA	$100,000	3.88%	12/1/2028	95,710	0.01%
Intesa Sanpaolo SpA	€200,000	5.00%	8/3/2028	215,667	0.02%
Intesa Sanpaolo SpA	€200,000	0.75%	16/3/2028	193,585	0.02%
Intesa Sanpaolo SpA	€200,000	1.75%	20/3/2028	199,456	0.02%
Intesa Sanpaolo SpA	£150,000	6.50%	14/3/2029	193,707	0.02%
Intesa Sanpaolo SpA	€100,000	1.75%	4/7/2029	98,006	0.01%
Intesa Sanpaolo SpA	$200,000	4.00%	23/9/2029	188,458	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Italgas SpA	€200,000	0.00%	16/2/2028	190,164	0.02%
Italgas SpA	€680,000	3.13%	8/2/2029	706,957	0.06%
Leasys SpA	€600,000	3.88%	1/3/2028	630,653	0.06%
Mediobanca Banca di Credito Finanziario SpA	€300,000	0.75%	15/7/2027	293,629	0.03%
Mediobanca Banca di Credito Finanziario SpA	€200,000	4.75%	14/3/2028	215,210	0.02%
Mediobanca Banca di Credito Finanziario SpA	€100,000	4.63%	7/2/2029	108,482	0.01%
Mediobanca Banca di Credito Finanziario SpA	€200,000	4.38%	1/2/2030	217,123	0.02%
Mediobanca Banca di Credito Finanziario SpA	€200,000	3.88%	4/7/2030	212,731	0.02%
Pirelli & C SpA	€150,000	3.88%	2/7/2029	159,218	0.01%
Snam SpA	€1,100,000	0.88%	25/10/2026	1,102,759	0.10%
Snam SpA	€130,000	3.38%	19/2/2028	136,487	0.01%
Snam SpA	€200,000	0.00%	7/12/2028	184,582	0.02%
Snam SpA	€200,000	4.00%	27/11/2029	214,929	0.02%
Terna - Rete Elettrica Nazionale	€800,000	1.00%	10/4/2026	811,377	0.07%
Terna - Rete Elettrica Nazionale	€100,000	0.38%	23/6/2029	92,493	0.01%
UniCredit SpA	€300,000	0.33%	19/1/2026	303,287	0.03%
UniCredit SpA	$200,000	4.63%	12/4/2027	197,500	0.02%
UniCredit SpA	$200,000	1.98%	3/6/2027	191,392	0.02%
UniCredit SpA	€500,000	2.20%	22/7/2027	512,066	0.05%
UniCredit SpA	€150,000	5.85%	15/11/2027	163,352	0.01%
UniCredit SpA	€490,000	0.93%	18/1/2028	488,048	0.04%
UniCredit SpA	€200,000	3.88%	11/6/2028	210,940	0.02%
UniCredit SpA	€100,000	4.80%	17/1/2029	109,170	0.01%
UniCredit SpA	€250,000	4.45%	16/2/2029	268,846	0.02%
UniCredit SpA	€300,000	4.60%	14/2/2030	327,630	0.03%
				22,597,801	**2.07%**
Japan 3.26% (31 December 2023: 3.33%)					
Asahi Group Holdings Ltd.	€353,000	3.38%	16/4/2029	371,637	0.03%
Dai-ichi Life Insurance Co., Ltd.	$475,000	4.00%	Perpetual	465,092	0.04%
Denso Corp.	$200,000	4.42%	11/9/2029	196,177	0.02%
Honda Motor Co., Ltd.	$375,000	2.53%	10/3/2027	358,348	0.03%
ITOCHU Corp.	$250,000	1.56%	30/3/2026	240,225	0.02%
JERA Co., Inc.	$200,000	4.61%	4/9/2029	195,887	0.02%
JT International Financial Services BV	€100,000	2.38%	7/4/2081	101,762	0.01%
Kansai Electric Power Co., Inc.	¥100,000,000	0.41%	20/6/2029	619,795	0.05%
Kubota Corp.	¥100,000,000	0.30%	2/6/2027	627,711	0.06%
Kubota Credit Corp. USA	$200,000	4.96%	31/5/2026	200,137	0.02%
Kyushu Electric Power Co., Inc.	¥100,000,000	0.36%	23/4/2027	629,518	0.06%
Marubeni Corp.	$300,000	4.46%	19/9/2029	292,396	0.02%
Meiji Yasuda Life Insurance Co.	$200,000	5.10%	26/4/2048	198,050	0.02%
Mitsubishi Corp.[1]	$260,000	5.00%	2/7/2029	260,929	0.02%
Mitsubishi HC Capital, Inc.	$200,000	5.08%	15/9/2027	200,194	0.02%
Mitsubishi UFJ Financial Group, Inc.	$250,000	3.85%	1/3/2026	247,486	0.02%
Mitsubishi UFJ Financial Group, Inc.	$123,000	2.76%	13/9/2026	119,104	0.01%
Mitsubishi UFJ Financial Group, Inc.	$200,000	3.68%	22/2/2027	195,893	0.02%
Mitsubishi UFJ Financial Group, Inc.	€200,000	0.34%	8/6/2027	199,780	0.02%
Mitsubishi UFJ Financial Group, Inc.	$250,000	1.54%	20/7/2027	237,774	0.02%
Mitsubishi UFJ Financial Group, Inc.	$400,000	1.64%	13/10/2027	378,444	0.03%
Mitsubishi UFJ Financial Group, Inc.	$500,000	2.34%	19/1/2028	475,703	0.04%
Mitsubishi UFJ Financial Group, Inc.	$200,000	3.96%	2/3/2028	195,079	0.02%
Mitsubishi UFJ Financial Group, Inc.	$125,000	4.08%	19/4/2028	122,826	0.01%
Mitsubishi UFJ Financial Group, Inc.	$475,000	4.05%	11/9/2028	462,723	0.04%
Mitsubishi UFJ Financial Group, Inc.	$200,000	5.35%	13/9/2028	202,518	0.02%
Mitsubishi UFJ Financial Group, Inc.	$300,000	5.42%	22/2/2029	303,750	0.03%
Mitsubishi UFJ Financial Group, Inc.	¥100,000,000	1.03%	7/3/2029	634,547	0.06%
Mitsubishi UFJ Financial Group, Inc.	$400,000	3.74%	7/3/2029	383,190	0.03%
Mitsubishi UFJ Financial Group, Inc.	$200,000	5.24%	19/4/2029	201,367	0.02%
Mitsubishi UFJ Financial Group, Inc.	$300,000	3.20%	18/7/2029	278,441	0.02%
Mitsubishi UFJ Financial Group, Inc.	$200,000	5.26%	17/4/2030	201,577	0.02%
Mitsui & Co., Ltd.	$200,000	5.51%	10/10/2028	203,679	0.02%
Mitsui Fudosan Co., Ltd.	$200,000	3.65%	20/7/2027	193,961	0.02%
Mitsui Sumitomo Insurance Co., Ltd.	$200,000	4.95%	Perpetual	196,649	0.02%
Mizuho Financial Group, Inc.	$525,000	3.48%	12/4/2026	516,445	0.05%
Mizuho Financial Group, Inc.	$200,000	2.84%	13/9/2026	194,151	0.02%
Mizuho Financial Group, Inc.	$150,000	3.66%	28/2/2027	146,393	0.01%
Mizuho Financial Group, Inc.	€600,000	1.63%	8/4/2027	603,974	0.05%
Mizuho Financial Group, Inc.	$200,000	1.23%	22/5/2027	190,379	0.02%
Mizuho Financial Group, Inc.	$200,000	1.55%	9/7/2027	190,376	0.02%
Mizuho Financial Group, Inc.	$200,000	3.17%	11/9/2027	191,816	0.02%
Mizuho Financial Group, Inc.	$200,000	4.02%	5/3/2028	194,592	0.02%
Mizuho Financial Group, Inc.	€200,000	4.16%	20/5/2028	214,676	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Mizuho Financial Group, Inc.	$200,000	5.41%	13/9/2028	202,617	0.02%
Mizuho Financial Group, Inc.	$200,000	5.78%	6/7/2029	204,554	0.02%
Mizuho Financial Group, Inc.	€200,000	0.40%	6/9/2029	182,962	0.01%
Mizuho Financial Group, Inc.	$200,000	4.25%	11/9/2029	194,361	0.02%
Mizuho Financial Group, Inc.	$250,000	3.26%	22/5/2030	231,773	0.02%
Mizuho Financial Group, Inc.	$200,000	3.15%	16/7/2030	183,681	0.02%
NIDEC Corp.	€100,000	0.05%	30/3/2026	100,313	0.01%
Nippon Life Insurance Co.	$200,000	4.70%	20/1/2046	198,461	0.02%
Nippon Life Insurance Co.	$200,000	4.00%	19/9/2047	193,198	0.02%
Nissan Motor Co., Ltd.	€100,000	2.65%	17/3/2026	102,782	0.01%
Nissan Motor Co., Ltd.	$550,000	4.35%	17/9/2027	530,277	0.05%
Nissan Motor Co., Ltd.	€300,000	3.20%	17/9/2028	305,194	0.03%
Nomura Holdings, Inc.	$200,000	1.65%	14/7/2026	190,238	0.02%
Nomura Holdings, Inc.	¥100,000,000	0.28%	4/9/2026	628,366	0.06%
Nomura Holdings, Inc.	$425,000	2.33%	22/1/2027	402,679	0.04%
Nomura Holdings, Inc.	$200,000	5.59%	2/7/2027	202,413	0.02%
Nomura Holdings, Inc.	$200,000	5.39%	6/7/2027	201,374	0.02%
Nomura Holdings, Inc.	$200,000	6.07%	12/7/2028	205,561	0.02%
Nomura Holdings, Inc.	$200,000	2.17%	14/7/2028	180,431	0.01%
Norinchukin Bank	$400,000	1.28%	22/9/2026	374,915	0.03%
Norinchukin Bank	$200,000	4.87%	14/9/2027	198,818	0.02%
NTT Finance Corp.	$450,000	1.16%	3/4/2026	430,816	0.04%
NTT Finance Corp.	¥100,000,000	0.28%	20/12/2027	625,013	0.06%
NTT Finance Corp.	$400,000	1.59%	3/4/2028	360,237	0.03%
NTT Finance Corp.	€900,000	0.40%	13/12/2028	847,939	0.08%
NTT Finance Corp.	¥100,000,000	0.97%	20/6/2029	634,608	0.06%
Olympus Corp.	$125,000	2.14%	8/12/2026	118,627	0.01%
ORIX Corp.	€100,000	1.92%	20/4/2026	102,319	0.01%
ORIX Corp.	$450,000	5.00%	13/9/2027	452,785	0.04%
ORIX Corp.	€200,000	3.78%	29/5/2029	211,329	0.02%
ORIX Corp.	$200,000	4.65%	10/9/2029	196,742	0.02%
Panasonic Holdings Corp.	¥100,000,000	0.71%	14/9/2028	627,914	0.06%
Renesas Electronics Corp.	$200,000	2.17%	25/11/2026	189,631	0.02%
Sumitomo Corp.	$200,000	5.05%	3/7/2029	200,023	0.02%
Sumitomo Life Insurance Co.	$200,000	4.00%	14/9/2077	192,917	0.02%
Sumitomo Mitsui Finance & Leasing Co., Ltd.	$200,000	5.11%	23/1/2029	199,209	0.02%
Sumitomo Mitsui Financial Group, Inc.	$200,000	0.95%	12/1/2026	192,464	0.02%
Sumitomo Mitsui Financial Group, Inc.	$300,000	5.46%	13/1/2026	302,154	0.03%
Sumitomo Mitsui Financial Group, Inc.	$442,000	3.78%	9/3/2026	437,419	0.04%
Sumitomo Mitsui Financial Group, Inc.	€200,000	1.55%	15/6/2026	203,448	0.02%
Sumitomo Mitsui Financial Group, Inc.	$200,000	5.88%	13/7/2026	203,400	0.02%
Sumitomo Mitsui Financial Group, Inc.	$300,000	2.63%	14/7/2026	290,875	0.02%
Sumitomo Mitsui Financial Group, Inc.	$425,000	1.40%	17/9/2026	402,067	0.04%
Sumitomo Mitsui Financial Group, Inc.	$200,000	3.01%	19/10/2026	194,179	0.02%
Sumitomo Mitsui Financial Group, Inc.	$275,000	3.45%	11/1/2027	268,413	0.02%
Sumitomo Mitsui Financial Group, Inc.	$200,000	2.17%	14/1/2027	190,058	0.02%
Sumitomo Mitsui Financial Group, Inc.	$200,000	3.36%	12/7/2027	193,799	0.02%
Sumitomo Mitsui Financial Group, Inc.	$175,000	3.35%	18/10/2027	168,766	0.01%
Sumitomo Mitsui Financial Group, Inc.	€200,000	0.30%	28/10/2027	193,054	0.02%
Sumitomo Mitsui Financial Group, Inc.	$450,000	5.52%	13/1/2028	457,105	0.04%
Sumitomo Mitsui Financial Group, Inc.	$50,000	3.54%	17/1/2028	48,043	0.00%
Sumitomo Mitsui Financial Group, Inc.	$200,000	5.80%	13/7/2028	205,375	0.02%
Sumitomo Mitsui Financial Group, Inc.	$50,000	3.94%	19/7/2028	48,395	0.00%
Sumitomo Mitsui Financial Group, Inc.	$200,000	5.72%	14/9/2028	204,701	0.02%
Sumitomo Mitsui Financial Group, Inc.	$600,000	1.90%	17/9/2028	537,527	0.05%
Sumitomo Mitsui Financial Group, Inc.	$250,000	4.31%	16/10/2028	245,485	0.02%
Sumitomo Mitsui Financial Group, Inc.	¥100,000,000	1.05%	26/1/2029	634,011	0.06%
Sumitomo Mitsui Financial Group, Inc.	$450,000	3.04%	16/7/2029	413,255	0.04%
Sumitomo Mitsui Financial Group, Inc.	$300,000	3.20%	17/9/2029	276,630	0.02%
Sumitomo Mitsui Trust Bank Ltd.	$200,000	5.65%	9/3/2026	201,938	0.02%
Sumitomo Mitsui Trust Bank Ltd.	$338,000	1.55%	25/3/2026	325,080	0.03%
Sumitomo Mitsui Trust Bank Ltd.	$200,000	4.45%	10/9/2027	198,059	0.02%
Sumitomo Mitsui Trust Bank Ltd.	$200,000	5.50%	9/3/2028	202,904	0.02%
Sumitomo Mitsui Trust Bank Ltd.	¥100,000,000	0.54%	25/1/2029	625,331	0.06%
Sumitomo Mitsui Trust Bank Ltd.	$200,000	5.20%	7/3/2029	201,153	0.02%
Sumitomo Mitsui Trust Bank Ltd.	$200,000	4.50%	10/9/2029	195,527	0.02%
Suntory Holdings Ltd.	$200,000	5.12%	11/6/2029	200,606	0.02%
Takeda Pharmaceutical Co., Ltd.	€300,000	2.25%	21/11/2026	308,209	0.03%
Takeda Pharmaceutical Co., Ltd.	$400,000	5.00%	26/11/2028	401,138	0.03%
Takeda Pharmaceutical Co., Ltd.	€300,000	1.00%	9/7/2029	285,922	0.02%
Toyota Finance Corp.	¥100,000,000	0.06%	15/4/2026	631,038	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Toyota Finance Corp.	¥100,000,000	0.37%	13/10/2026	631,522	0.06%
Toyota Motor Corp.	$325,000	1.34%	25/3/2026	312,772	0.03%
Toyota Motor Corp.	$100,000	5.28%	13/7/2026	101,145	0.01%
Toyota Motor Corp.	$100,000	5.12%	13/7/2028	101,158	0.01%
Toyota Motor Corp.	$50,000	3.67%	20/7/2028	48,592	0.00%
Toyota Motor Corp.	$150,000	2.76%	2/7/2029	138,199	0.01%
Toyota Motor Finance Netherlands BV	£220,000	4.63%	8/6/2026	274,607	0.02%
Toyota Motor Finance Netherlands BV	€400,000	3.13%	11/1/2027	416,683	0.04%
				35,552,434	**3.26%**
Kuwait 0.06% (31 December 2023: 0.08%)					
KFH Sukuk Co.	$200,000	5.01%	17/1/2029	199,281	0.02%
NBK SPC Ltd.	$325,000	1.63%	15/9/2027	305,376	0.02%
NBK Tier 1 Financing 2 Ltd.	$200,000	4.50%	Perpetual	196,622	0.02%
				701,279	**0.06%**
Luxembourg 0.31% (31 December 2023: 0.24%)					
Acef Holding SCA	€200,000	0.75%	14/6/2028	190,799	0.02%
ArcelorMittal SA	$150,000	4.55%	11/3/2026	149,079	0.01%
ArcelorMittal SA	€228,000	4.88%	26/9/2026	243,453	0.02%
ArcelorMittal SA	$175,000	6.55%	29/11/2027	181,971	0.02%
ArcelorMittal SA	$95,000	4.25%	16/7/2029	91,917	0.01%
AXA Logistics Europe Master SCA	€100,000	0.38%	15/11/2026	98,575	0.01%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.00%	20/10/2026	99,457	0.01%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.25%	26/4/2027	98,802	0.01%
Blackstone Property Partners Europe Holdings Sarl	€300,000	1.00%	4/5/2028	285,902	0.02%
Blackstone Property Partners Europe Holdings Sarl	£200,000	2.63%	20/10/2028	226,041	0.02%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.75%	12/3/2029	96,276	0.01%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€100,000	0.50%	27/1/2028	95,596	0.01%
Eurofins Scientific SE	€100,000	3.75%	17/7/2026	104,249	0.01%
JAB Holdings BV	€200,000	1.75%	25/6/2026	203,964	0.02%
JAB Holdings BV	€500,000	2.50%	25/6/2029	507,822	0.05%
SELP Finance Sarl	€100,000	1.50%	20/12/2026	101,261	0.01%
SELP Finance Sarl	€100,000	3.75%	10/8/2027	105,175	0.01%
SELP Finance Sarl	€400,000	0.88%	27/5/2029	370,774	0.03%
SES SA	€100,000	0.88%	4/11/2027	95,878	0.01%
				3,346,991	**0.31%**
Macau 0.07% (31 December 2023: 0.08%)					
Sands China Ltd.	$200,000	3.80%	8/1/2026	196,292	0.02%
Sands China Ltd.	$200,000	2.30%	8/3/2027	186,091	0.02%
Sands China Ltd.	$200,000	5.40%	8/8/2028	197,679	0.02%
Sands China Ltd.	$200,000	2.85%	8/3/2029	178,228	0.01%
				758,290	**0.07%**
Malaysia 0.04% (31 December 2023: 0.04%)					
Gohl Capital Ltd.	$200,000	4.25%	24/1/2027	194,252	0.02%
RHB Bank Bhd	$200,000	1.66%	29/6/2026	190,217	0.02%
				384,469	**0.04%**
Mexico 0.14% (31 December 2023: 0.14%)					
Alpek SAB de CV	$200,000	4.25%	18/9/2029	183,806	0.01%
America Movil SAB de CV	£100,000	5.00%	27/10/2026	125,323	0.01%
America Movil SAB de CV	$100,000	6.38%	1/3/2035	105,785	0.01%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	$200,000	4.38%	11/4/2027	194,208	0.02%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	$200,000	5.62%	10/12/2029	199,618	0.02%
Bimbo Bakeries USA, Inc.	$200,000	6.05%	15/1/2029	204,596	0.02%
Cibanco SA Ibm/PLA Administradora Industrial S de RL de CV	$100,000	4.96%	18/7/2029	95,003	0.01%
Orbia Advance Corp. SAB de CV	$200,000	1.88%	11/5/2026	188,870	0.02%
Trust Fibra Uno	$200,000	5.25%	30/1/2026	199,147	0.02%
				1,496,356	**0.14%**
Netherlands 2.45% (31 December 2023: 3.17%)					
ABN AMRO Bank NV	€400,000	0.50%	15/4/2026	402,821	0.04%
ABN AMRO Bank NV	$150,000	4.80%	18/4/2026	149,270	0.01%
ABN AMRO Bank NV	€200,000	3.88%	21/12/2026	211,768	0.02%
ABN AMRO Bank NV	€100,000	0.60%	15/1/2027	98,945	0.01%
ABN AMRO Bank NV	€100,000	2.38%	1/6/2027	102,548	0.01%
ABN AMRO Bank NV	$175,000	1.54%	16/6/2027	166,533	0.01%
ABN AMRO Bank NV	$200,000	6.34%	18/9/2027	204,454	0.02%
ABN AMRO Bank NV	€100,000	4.00%	16/1/2028	106,739	0.01%
ABN AMRO Bank NV	£200,000	5.13%	22/2/2028	251,596	0.02%
ABN AMRO Bank NV	€500,000	4.38%	20/10/2028	542,833	0.05%
ABN AMRO Bank NV	$300,000	4.99%	3/12/2028	299,357	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
ABN AMRO Bank NV	€200,000	0.50%	23/9/2029	183,142	0.02%
ABN AMRO Bank NV	$200,000	2.47%	13/12/2029	179,846	0.02%
ABN AMRO Bank NV	€200,000	5.13%	22/2/2033	215,647	0.02%
ABN AMRO Bank NV	€100,000	5.50%	21/9/2033	109,677	0.01%
Achmea Bank NV	€100,000	2.75%	10/12/2027	103,356	0.01%
AEGON Funding Co. LLC	$200,000	5.50%	16/4/2027	201,707	0.02%
Aegon Ltd.	$200,000	5.50%	11/4/2048	196,870	0.02%
AGCO International Holdings BV	€100,000	0.80%	6/10/2028	93,979	0.01%
Akzo Nobel NV	€200,000	1.13%	8/4/2026	203,059	0.02%
ASR Nederland NV	€200,000	3.38%	2/5/2049	204,042	0.02%
Athora Netherlands NV	€100,000	5.38%	31/8/2032	106,160	0.01%
Ayvens Bank NV	€300,000	0.25%	23/2/2026	301,460	0.03%
Ayvens Bank NV	€100,000	0.25%	7/9/2026	99,156	0.01%
BMW Finance NV	€200,000	3.88%	4/10/2028	214,479	0.02%
Coloplast Finance BV	€108,000	2.25%	19/5/2027	110,475	0.01%
Cooperatieve Rabobank UA	$250,000	4.85%	9/1/2026	250,722	0.02%
Cooperatieve Rabobank UA	€900,000	1.25%	23/3/2026	916,128	0.08%
Cooperatieve Rabobank UA	$150,000	3.75%	21/7/2026	147,009	0.01%
Cooperatieve Rabobank UA	CHF200,000	3.13%	15/9/2026	230,250	0.02%
Cooperatieve Rabobank UA	$250,000	5.50%	5/10/2026	254,045	0.02%
Cooperatieve Rabobank UA	€300,000	1.38%	3/2/2027	306,527	0.03%
Cooperatieve Rabobank UA	£100,000	5.25%	14/9/2027	125,082	0.01%
Cooperatieve Rabobank UA	€200,000	0.38%	1/12/2027	197,391	0.02%
Cooperatieve Rabobank UA	$283,000	1.98%	15/12/2027	267,682	0.02%
Cooperatieve Rabobank UA	€300,000	4.63%	27/1/2028	321,442	0.03%
Cooperatieve Rabobank UA	$250,000	3.65%	6/4/2028	242,502	0.02%
Cooperatieve Rabobank UA	£400,000	1.88%	12/7/2028	466,357	0.04%
Cooperatieve Rabobank UA	$250,000	4.66%	22/8/2028	247,419	0.02%
Cooperatieve Rabobank UA	€400,000	4.23%	25/4/2029	430,406	0.04%
Cooperatieve Rabobank UA	$250,000	4.49%	17/10/2029	245,150	0.02%
Cooperatieve Rabobank UA	$250,000	5.45%	5/3/2030	252,604	0.02%
Cooperatieve Rabobank UA	€100,000	3.88%	30/11/2032	105,124	0.01%
CTP NV	€240,000	0.63%	27/9/2026	239,700	0.02%
Daimler Truck International Finance BV	€200,000	1.63%	6/4/2027	201,858	0.02%
DSM BV	€300,000	0.25%	23/6/2028	284,974	0.02%
Euronext NV	€300,000	0.13%	17/5/2026	300,438	0.03%
EXOR NV	€100,000	1.75%	18/1/2028	100,569	0.01%
Heineken NV	€800,000	1.00%	4/5/2026	810,702	0.07%
Heineken NV	$250,000	3.50%	29/1/2028	240,723	0.02%
IMCD NV	€300,000	2.13%	31/3/2027	302,773	0.03%
ING Bank NV	€200,000	4.13%	2/10/2026	212,255	0.02%
ING Groep NV	$200,000	4.63%	6/1/2026	199,993	0.02%
ING Groep NV	€200,000	2.13%	10/1/2026	205,847	0.02%
ING Groep NV	£200,000	3.00%	18/2/2026	245,049	0.02%
ING Groep NV	€300,000	1.25%	16/2/2027	304,931	0.03%
ING Groep NV	$200,000	3.95%	29/3/2027	196,266	0.02%
ING Groep NV	$200,000	1.73%	1/4/2027	192,193	0.02%
ING Groep NV	$200,000	6.08%	11/9/2027	203,737	0.02%
ING Groep NV	€400,000	4.88%	14/11/2027	428,757	0.04%
ING Groep NV	$400,000	4.02%	28/3/2028	391,661	0.03%
ING Groep NV	€200,000	0.38%	29/9/2028	192,930	0.02%
ING Groep NV	$250,000	4.55%	2/10/2028	245,418	0.02%
ING Groep NV	£100,000	1.13%	7/12/2028	112,402	0.01%
ING Groep NV	€300,000	0.25%	18/2/2029	284,361	0.02%
ING Groep NV	€500,000	4.50%	23/5/2029	540,501	0.05%
ING Groep NV	€400,000	0.25%	1/2/2030	367,766	0.03%
ING Groep NV	$300,000	5.34%	19/3/2030	300,967	0.03%
ING Groep NV	€200,000	3.50%	3/9/2030	209,385	0.02%
ING Groep NV	€200,000	0.88%	29/11/2030	185,784	0.02%
ING Groep NV	€200,000	2.13%	26/5/2031	204,237	0.02%
ING Groep NV	£100,000	6.25%	20/5/2033	127,131	0.01%
ING Groep NV	€200,000	4.13%	24/8/2033	210,877	0.02%
ING Groep NV	€300,000	4.38%	15/8/2034	318,653	0.03%
JAB Holdings BV	€300,000	2.00%	18/5/2028	302,269	0.03%
JDE Peet's NV	€200,000	0.00%	16/1/2026	201,397	0.02%
JDE Peet's NV	$200,000	1.38%	15/1/2027	185,438	0.02%
JDE Peet's NV	€400,000	0.63%	9/2/2028	385,341	0.03%
Koninklijke Ahold Delhaize NV	€200,000	3.50%	4/4/2028	211,726	0.02%
Koninklijke KPN NV	£100,000	5.00%	18/11/2026	125,659	0.01%
Koninklijke Philips NV	€200,000	1.88%	5/5/2027	202,666	0.02%
Louis Dreyfus Co Finance BV	€200,000	1.63%	28/4/2028	197,521	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
NIBC Bank NV	€200,000	0.25%	9/9/2026	198,097	0.02%
NIBC Bank NV	€200,000	6.00%	16/11/2028	227,386	0.02%
NN Group NV	€100,000	4.50%	Perpetual	104,193	0.01%
NN Group NV	€200,000	4.63%	13/1/2048	215,173	0.02%
NXP BV/NXP Funding LLC	$125,000	5.35%	1/3/2026	125,506	0.01%
NXP BV/NXP Funding LLC	$100,000	5.55%	1/12/2028	101,651	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	$200,000	3.88%	18/6/2026	197,226	0.02%
PACCAR Financial Europe BV	€400,000	3.00%	29/8/2027	417,105	0.04%
Pluxee NV	€300,000	3.50%	4/9/2028	313,755	0.03%
Prosus NV	€100,000	1.21%	19/1/2026	101,376	0.01%
Rentokil Initial Finance BV	€100,000	3.88%	27/6/2027	105,620	0.01%
Repsol International Finance BV	€300,000	2.50%	Perpetual	303,135	0.03%
Repsol International Finance BV	€100,000	3.75%	Perpetual	103,513	0.01%
Sagax Euro Mtn NL BV	€100,000	1.63%	24/2/2026	101,754	0.01%
Sandoz Finance BV	€300,000	3.25%	12/9/2029	313,197	0.03%
Sartorius Finance BV	€200,000	4.25%	14/9/2026	211,527	0.02%
Shell International Finance BV	$149,000	2.50%	12/9/2026	144,231	0.01%
Shell International Finance BV	€500,000	0.13%	8/11/2027	482,301	0.04%
Shell International Finance BV	€300,000	1.25%	12/5/2028	296,464	0.03%
Shell International Finance BV	€200,000	0.75%	15/8/2028	193,524	0.02%
Siemens Energy Finance BV	€200,000	4.25%	5/4/2029	214,243	0.02%
Siemens Financieringsmaatschappij NV	€500,000	2.50%	8/9/2027	518,461	0.05%
Toyota Motor Finance Netherlands BV	€300,000	3.38%	13/1/2026	312,597	0.03%
Toyota Motor Finance Netherlands BV	€300,000	3.50%	13/1/2028	316,232	0.03%
Universal Music Group NV	€300,000	3.00%	30/6/2027	311,927	0.03%
Vesteda Finance BV	€100,000	1.50%	24/5/2027	100,038	0.01%
VIA Outlets BV	€100,000	1.75%	15/11/2028	97,924	0.01%
Wolters Kluwer NV	€300,000	0.25%	30/3/2028	287,412	0.03%
				26,656,182	**2.45%**
New Zealand 0.32% (31 December 2023: 0.26%)					
ANZ Bank New Zealand Ltd.	NZD200,000	3.00%	17/9/2031	108,259	0.01%
ANZ Bank New Zealand Ltd.	$100,000	5.55%	11/8/2032	100,441	0.01%
ANZ Bank New Zealand Ltd.	$100,000	5.90%	10/7/2034	101,136	0.01%
ANZ New Zealand Int'l Ltd.	$200,000	3.45%	21/1/2028	191,330	0.02%
ANZ New Zealand Int'l Ltd.	$200,000	5.36%	14/8/2028	202,642	0.02%
ASB Bank Ltd.	NZD200,000	5.93%	16/11/2026	116,181	0.01%
ASB Bank Ltd.	$200,000	5.40%	29/11/2027	203,332	0.02%
ASB Bank Ltd.	€300,000	0.25%	8/9/2028	281,827	0.03%
ASB Bank Ltd.	$200,000	5.28%	17/6/2032	198,890	0.02%
Bank of New Zealand	NZD600,000	1.88%	8/6/2026	327,187	0.03%
Bank of New Zealand	$250,000	4.85%	7/2/2028	249,338	0.02%
Bank of New Zealand	$250,000	5.08%	30/1/2029	250,552	0.02%
Westpac New Zealand Ltd.	NZD250,000	3.70%	16/2/2027	139,415	0.01%
Westpac New Zealand Ltd.	$200,000	5.13%	26/2/2027	201,224	0.02%
Westpac New Zealand Ltd.	$200,000	5.20%	28/2/2029	200,978	0.02%
Westpac New Zealand Ltd.	NZD380,000	4.34%	24/9/2029	212,298	0.02%
Westpac Securities NZ Ltd.	€150,000	1.10%	24/3/2026	151,610	0.01%
Westpac Securities NZ Ltd.	€200,000	0.10%	13/7/2027	193,598	0.02%
				3,430,238	**0.32%**
Norway 0.47% (31 December 2023: 0.48%)					
Aker BP A.S.A	$150,000	5.60%	13/6/2028	152,020	0.01%
Aker BP A.S.A	€200,000	1.13%	12/5/2029	188,986	0.02%
DNB Bank A.S.A	€100,000	3.63%	16/2/2027	104,435	0.01%
DNB Bank A.S.A	$200,000	1.54%	25/5/2027	190,764	0.02%
DNB Bank A.S.A	£150,000	4.00%	17/8/2027	185,028	0.02%
DNB Bank A.S.A	€400,000	3.13%	21/9/2027	416,747	0.04%
DNB Bank A.S.A	€148,000	0.38%	18/1/2028	146,097	0.01%
DNB Bank A.S.A	$250,000	1.61%	30/3/2028	231,985	0.02%
DNB Bank A.S.A	€100,000	4.50%	19/7/2028	107,515	0.01%
DNB Bank A.S.A	€400,000	0.25%	23/2/2029	380,292	0.03%
DNB Bank A.S.A	€300,000	4.00%	14/3/2029	321,548	0.03%
DNB Bank A.S.A	€194,000	4.63%	1/11/2029	212,061	0.02%
DNB Bank A.S.A	$210,000	4.85%	5/11/2030	207,598	0.02%
DNB Bank A.S.A	€200,000	3.00%	29/11/2030	206,028	0.02%
DNB Bank A.S.A	€200,000	4.63%	28/2/2033	214,069	0.02%
DNB Bank A.S.A	€300,000	5.00%	13/9/2033	326,479	0.03%
Santander Consumer Bank A.S.	€300,000	0.13%	14/4/2026	300,504	0.03%
Sparebank 1 Oestlandet	€100,000	1.75%	27/4/2027	100,995	0.01%
SpareBank 1 Sor-Norge A.S.A	€100,000	4.88%	24/8/2028	109,387	0.01%
SpareBank 1 Sor-Norge A.S.A	€352,000	3.38%	14/11/2029	369,888	0.03%
Var Energi A.S.A	$200,000	7.50%	15/1/2028	211,170	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Var Energi A.S.A	€200,000	5.50%	4/5/2029	222,564	0.02%
Yara International A.S.A	$200,000	4.75%	1/6/2028	196,783	0.02%
				5,102,943	**0.47%**
Panama 0.02% (31 December 2023: 0.02%)					
Banco General SA	$200,000	4.13%	7/8/2027	193,294	0.02%
				193,294	**0.02%**
Peru 0.08% (31 December 2023: 0.08%)					
Banco de Credito del Peru SA	$50,000	5.85%	11/1/2029	50,676	0.00%
Banco Internacional del Peru SAA Interbank	$200,000	3.25%	4/10/2026	193,282	0.02%
InRetail Consumer	$200,000	3.25%	22/3/2028	183,549	0.02%
Kallpa Generacion SA	$200,000	4.88%	24/5/2026	198,062	0.02%
Transportadora de Gas del Peru SA	$200,000	4.25%	30/4/2028	195,482	0.02%
				821,051	**0.08%**
Philippines 0.06% (31 December 2023: 0.03%)					
BDO Unibank, Inc.	$300,000	2.13%	13/1/2026	289,890	0.02%
Metropolitan Bank & Trust Co.	$200,000	5.38%	6/3/2029	201,465	0.02%
Philippine National Bank	$200,000	4.85%	23/10/2029	195,743	0.02%
				687,098	**0.06%**
Poland 0.02% (31 December 2023: 0.03%)					
Bank Polska Kasa Opieki SA	€100,000	4.00%	24/9/2030	103,583	0.01%
ORLEN SA	€100,000	1.13%	27/5/2028	96,437	0.01%
				200,020	**0.02%**
Portugal 0.19% (31 December 2023: 0.21%)					
Banco Comercial Portugues SA	€100,000	1.75%	7/4/2028	100,586	0.01%
EDP Finance BV	$200,000	1.71%	24/1/2028	181,222	0.01%
EDP Finance BV	€300,000	1.88%	21/9/2029	295,244	0.03%
EDP SA	€300,000	1.63%	15/4/2027	303,537	0.03%
EDP SA	€400,000	3.88%	26/6/2028	427,146	0.04%
EDP Servicios Financieros Espana SA	€200,000	4.13%	4/4/2029	215,978	0.02%
Fidelidade - Compania de Seguros SA	€100,000	4.25%	4/9/2031	104,100	0.01%
Floene Energias SA	€100,000	4.88%	3/7/2028	108,500	0.01%
Novo Banco SA	€300,000	3.50%	9/3/2029	313,740	0.03%
				2,050,053	**0.19%**
Qatar 0.12% (31 December 2023: 0.10%)					
BBG Sukuk Ltd.	$200,000	4.56%	9/10/2029	198,518	0.02%
CBQ Finance Ltd.	$325,000	2.00%	12/5/2026	310,379	0.03%
Doha Finance Ltd.	$200,000	5.25%	12/3/2029	198,573	0.02%
QIB Sukuk Ltd.	$200,000	5.58%	22/11/2028	205,785	0.02%
QIB Sukuk Ltd.	$200,000	4.49%	17/9/2029	197,686	0.01%
QIIB Senior Oryx Ltd.	$200,000	5.25%	24/1/2029	203,458	0.02%
				1,314,399	**0.12%**
Romania 0.03% (31 December 2023: 0.04%)					
Banca Comerciala Romana SA	€100,000	7.63%	19/5/2027	108,746	0.01%
NE Property BV	€200,000	1.88%	9/10/2026	202,300	0.02%
				311,046	**0.03%**
Saudi Arabia 0.09% (31 December 2023: 0.10%)					
Al Rajhi Bank	$200,000	6.38%	Perpetual	207,241	0.02%
Al Rajhi Sukuk Ltd.	$200,000	4.75%	5/4/2028	198,518	0.02%
Al Rajhi Sukuk Ltd.	$200,000	5.05%	12/3/2029	200,351	0.02%
Banque Saudi Fransi	$200,000	4.75%	31/5/2028	197,905	0.01%
BSF Finance	$200,000	5.50%	23/11/2027	202,486	0.02%
				1,006,501	**0.09%**
Singapore 0.16% (31 December 2023: 0.22%)					
DBS Bank Ltd.	AUD250,000	4.68%	24/2/2026	155,219	0.01%
Oversea-Chinese Banking Corp., Ltd.	$200,000	1.83%	10/9/2030	195,537	0.02%
Oversea-Chinese Banking Corp., Ltd.	$200,000	4.60%	15/6/2032	197,956	0.02%
United Overseas Bank Ltd.	SGD500,000	5.25%	Perpetual	385,252	0.03%
United Overseas Bank Ltd.	SGD250,000	3.58%	Perpetual	183,124	0.02%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	248,148	0.02%
United Overseas Bank Ltd.	$200,000	1.75%	16/3/2031	192,224	0.02%
United Overseas Bank Ltd.	$200,000	3.86%	7/10/2032	193,871	0.02%
				1,751,331	**0.16%**
Slovakia 0.01% (31 December 2023: 0.00%)					
Tatra Banka as	€100,000	4.97%	29/4/2030	107,976	0.01%
				107,976	**0.01%**
Slovenia 0.02% (31 December 2023: 0.00%)					
Nova Ljubljanska Banka d.d.	€200,000	7.13%	27/6/2027	219,307	0.02%
				219,307	**0.02%**
South Africa 0.10% (31 December 2023: 0.08%)					
Anglo American Capital plc	€300,000	1.63%	11/3/2026	306,450	0.03%
Anglo American Capital plc	$200,000	4.75%	10/4/2027	198,515	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Anglo American Capital plc	$200,000	4.50%	15/3/2028	196,118	0.02%
Anglo American Capital plc	£200,000	3.38%	11/3/2029	233,524	0.02%
Anglo American Capital plc	$200,000	3.88%	16/3/2029	189,863	0.01%
				1,124,470	**0.10%**
South Korea 0.80% (31 December 2023: 0.87%)					
GS Caltex Corp.	$200,000	5.38%	7/8/2028	200,886	0.02%
Hanwha Life Insurance Co., Ltd.	$200,000	3.38%	4/2/2032	191,935	0.02%
Hanwha Totalenergies Petrochemical Co., Ltd.	$200,000	5.50%	18/7/2029	200,238	0.02%
HD Hyundai Heavy Industries Co., Ltd.	$200,000	3.18%	28/3/2027	192,598	0.02%
Hyundai Capital America	$400,000	1.30%	8/1/2026	385,750	0.03%
Hyundai Capital America	$200,000	5.95%	21/9/2026	203,337	0.02%
Hyundai Capital America	$200,000	2.38%	15/10/2027	186,558	0.01%
Hyundai Capital America	$200,000	1.80%	10/1/2028	181,281	0.01%
Hyundai Capital America	$125,000	5.60%	30/3/2028	126,522	0.01%
Hyundai Capital America	$100,000	2.00%	15/6/2028	89,949	0.01%
Hyundai Capital America	$200,000	5.68%	26/6/2028	203,068	0.02%
Hyundai Capital America	$150,000	6.10%	21/9/2028	154,293	0.01%
Hyundai Capital America	$200,000	5.30%	8/1/2029	200,391	0.02%
Hyundai Capital Services, Inc.	$200,000	3.63%	29/8/2027	193,375	0.02%
KB Securities Co., Ltd.	$200,000	2.13%	1/11/2026	189,773	0.01%
KEB Hana Bank	$200,000	3.25%	30/3/2027	193,849	0.02%
KEB Hana Bank	$200,000	5.75%	24/10/2028	205,202	0.02%
Kia Corp.	$200,000	2.75%	14/2/2027	191,206	0.02%
Kookmin Bank	$200,000	2.38%	15/2/2027	190,623	0.02%
Kookmin Bank	$200,000	5.25%	8/5/2029	202,081	0.02%
Kraton Corp.	$200,000	5.00%	15/7/2027	200,845	0.02%
KT Corp.	$200,000	1.38%	21/1/2027	186,361	0.01%
Kyobo Life Insurance Co., Ltd.	$200,000	5.90%	15/6/2052	202,772	0.02%
LG Chem Ltd.	$200,000	1.38%	7/7/2026	189,060	0.01%
LG Energy Solution Ltd.	$200,000	5.63%	25/9/2026	201,299	0.02%
LG Energy Solution Ltd.	$200,000	5.38%	2/7/2027	200,532	0.02%
LG Energy Solution Ltd.	$200,000	5.38%	2/7/2029	199,161	0.02%
Mirae Asset Securities Co., Ltd.	$200,000	6.88%	26/7/2026	204,412	0.02%
Mirae Asset Securities Co., Ltd.	$200,000	5.50%	31/7/2027	200,401	0.02%
NAVER Corp.	$250,000	1.50%	29/3/2026	239,505	0.02%
POSCO	$200,000	5.75%	17/1/2028	203,360	0.02%
Shinhan Bank Co., Ltd.	$200,000	1.38%	21/10/2026	188,388	0.01%
Shinhan Bank Co., Ltd.	$200,000	4.50%	12/4/2028	196,837	0.02%
Shinhan Financial Group Co., Ltd.	$200,000	2.88%	Perpetual	192,291	0.02%
Shinhan Financial Group Co., Ltd.	$200,000	5.00%	24/7/2028	198,617	0.02%
SK Battery America, Inc.	$200,000	2.13%	26/1/2026	192,262	0.02%
SK Hynix, Inc.	$200,000	1.50%	19/1/2026	192,708	0.02%
SK Hynix, Inc.	$200,000	5.50%	16/1/2027	201,544	0.02%
SK Hynix, Inc.	$200,000	6.38%	17/1/2028	206,016	0.02%
SK Hynix, Inc.	$200,000	5.50%	16/1/2029	200,777	0.02%
SK On Co., Ltd.	$200,000	5.38%	11/5/2026	200,948	0.02%
Woori Bank	$200,000	0.75%	1/2/2026	191,352	0.02%
Woori Bank	$200,000	5.13%	6/8/2028	197,451	0.02%
Woori Bank	$253,000	4.75%	24/1/2029	250,456	0.02%
				8,720,270	**0.80%**
Spain 2.49% (31 December 2023: 2.23%)					
Abanca Corp. Bancaria SA	€100,000	0.50%	8/9/2027	99,509	0.01%
Abanca Corp. Bancaria SA	€300,000	5.25%	14/9/2028	327,547	0.03%
Abertis Infraestructuras SA	€500,000	1.00%	27/2/2027	499,942	0.04%
Abertis Infraestructuras SA	€100,000	4.13%	31/1/2028	106,876	0.01%
Abertis Infraestructuras SA	€200,000	1.13%	26/3/2028	195,338	0.02%
Abertis Infraestructuras SA	€200,000	2.25%	29/3/2029	201,750	0.02%
Abertis Infraestructuras SA	€200,000	4.13%	7/8/2029	215,458	0.02%
Amadeus IT Group SA	€100,000	2.88%	20/5/2027	103,814	0.01%
Amadeus IT Group SA	€500,000	3.50%	21/3/2029	527,202	0.05%
Banco Bilbao Vizcaya Argentaria SA	€200,000	1.00%	21/6/2026	201,895	0.02%
Banco Bilbao Vizcaya Argentaria SA	€300,000	0.50%	14/1/2027	296,756	0.03%
Banco Bilbao Vizcaya Argentaria SA	€100,000	3.50%	10/2/2027	104,859	0.01%
Banco Bilbao Vizcaya Argentaria SA	€400,000	3.38%	20/9/2027	421,702	0.04%
Banco Bilbao Vizcaya Argentaria SA	$200,000	6.14%	14/9/2028	204,648	0.02%
Banco Bilbao Vizcaya Argentaria SA	€200,000	0.88%	14/1/2029	194,516	0.02%
Banco Bilbao Vizcaya Argentaria SA	$200,000	5.38%	13/3/2029	201,864	0.02%
Banco Bilbao Vizcaya Argentaria SA	€200,000	4.38%	14/10/2029	220,685	0.02%
Banco Bilbao Vizcaya Argentaria SA	€100,000	5.75%	15/9/2033	110,218	0.01%
Banco de Sabadell SA	€200,000	1.13%	11/3/2027	202,969	0.02%
Banco de Sabadell SA	€400,000	0.88%	16/6/2028	394,150	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Banco de Sabadell SA	€300,000	5.13%	10/11/2028	328,317	0.03%
Banco de Sabadell SA	€300,000	5.25%	7/2/2029	328,876	0.03%
Banco de Sabadell SA	€100,000	5.00%	7/6/2029	109,946	0.01%
Banco de Sabadell SA	€100,000	5.50%	8/9/2029	111,177	0.01%
Banco de Sabadell SA	£200,000	5.00%	13/10/2029	249,120	0.02%
Banco de Sabadell SA	€100,000	4.00%	15/1/2030	107,056	0.01%
Banco de Sabadell SA	€200,000	4.25%	13/9/2030	214,928	0.02%
Banco Santander SA	$400,000	5.18%	19/11/2025	399,223	0.03%
Banco Santander SA	€200,000	1.38%	5/1/2026	204,717	0.02%
Banco Santander SA	$200,000	1.85%	25/3/2026	192,510	0.02%
Banco Santander SA	€200,000	3.25%	4/4/2026	207,739	0.02%
Banco Santander SA	€500,000	0.30%	4/10/2026	496,535	0.04%
Banco Santander SA	€100,000	3.13%	19/1/2027	103,883	0.01%
Banco Santander SA	€400,000	0.50%	4/2/2027	394,689	0.03%
Banco Santander SA	$200,000	4.25%	11/4/2027	196,503	0.02%
Banco Santander SA	$200,000	5.29%	18/8/2027	201,124	0.02%
Banco Santander SA	$325,000	1.72%	14/9/2027	307,263	0.03%
Banco Santander SA	€500,000	4.63%	18/10/2027	532,585	0.05%
Banco Santander SA	$200,000	6.53%	7/11/2027	205,707	0.02%
Banco Santander SA	€300,000	3.50%	9/1/2028	314,764	0.03%
Banco Santander SA	€600,000	3.88%	16/1/2028	639,655	0.06%
Banco Santander SA	$200,000	3.80%	23/2/2028	191,912	0.02%
Banco Santander SA	$200,000	5.55%	14/3/2028	201,674	0.02%
Banco Santander SA	$275,000	4.18%	24/3/2028	269,172	0.02%
Banco Santander SA	$200,000	4.38%	12/4/2028	195,141	0.02%
Banco Santander SA	$200,000	5.37%	15/7/2028	201,387	0.02%
Banco Santander SA	$200,000	5.59%	8/8/2028	202,651	0.02%
Banco Santander SA	£100,000	4.75%	30/8/2028	124,481	0.01%
Banco Santander SA	$200,000	6.61%	7/11/2028	210,186	0.02%
Banco Santander SA	€400,000	3.88%	22/4/2029	424,830	0.04%
Banco Santander SA	£200,000	5.50%	11/6/2029	252,380	0.02%
Banco Santander SA	€400,000	0.63%	24/6/2029	381,916	0.03%
Banco Santander SA	$200,000	3.31%	27/6/2029	185,720	0.02%
Banco Santander SA	€300,000	3.50%	9/1/2030	315,973	0.03%
Banco Santander SA	$400,000	5.54%	14/3/2030	402,127	0.04%
Banco Santander SA	£300,000	2.25%	4/10/2032	344,352	0.03%
Banco Santander SA	€300,000	5.75%	23/8/2033	330,306	0.03%
Banco Santander SA	€400,000	5.00%	22/4/2034	432,962	0.04%
Bankinter SA	€300,000	0.88%	8/7/2026	301,520	0.03%
Bankinter SA	€100,000	1.25%	23/12/2032	97,715	0.01%
CaixaBank SA	€300,000	1.38%	19/6/2026	304,648	0.03%
CaixaBank SA	€200,000	1.13%	12/11/2026	200,671	0.02%
CaixaBank SA	€100,000	4.63%	16/5/2027	105,969	0.01%
CaixaBank SA	$200,000	6.68%	13/9/2027	205,200	0.02%
CaixaBank SA	€500,000	0.63%	21/1/2028	495,828	0.04%
CaixaBank SA	$200,000	6.21%	18/1/2029	204,907	0.02%
CaixaBank SA	€500,000	5.00%	19/7/2029	550,616	0.05%
CaixaBank SA	€500,000	3.75%	7/9/2029	537,500	0.05%
CaixaBank SA	$300,000	5.67%	15/3/2030	302,749	0.03%
CaixaBank SA	€200,000	1.25%	18/6/2031	201,782	0.02%
CaixaBank SA	€200,000	6.25%	23/2/2033	221,794	0.02%
CaixaBank SA	£200,000	6.88%	25/10/2033	258,712	0.02%
CaixaBank SA	€200,000	6.13%	30/5/2034	225,121	0.02%
Cellnex Finance Co. SA	€800,000	1.00%	15/9/2027	788,899	0.07%
Cellnex Finance Co., SA	€500,000	1.25%	15/1/2029	480,104	0.04%
Cellnex Telecom SA	€300,000	1.88%	26/6/2029	293,937	0.03%
Ferrovial Emisiones SA	€300,000	1.38%	14/5/2026	305,078	0.03%
Iberdrola Finanzas SA	€100,000	4.88%	Perpetual	106,840	0.01%
Iberdrola Finanzas SA	€300,000	2.63%	30/3/2028	309,425	0.03%
Iberdrola Finanzas SA	€300,000	3.13%	22/11/2028	314,713	0.03%
Iberdrola International BV	€500,000	1.87%	Perpetual	506,956	0.04%
Iberdrola International BV	€300,000	2.25%	Perpetual	291,237	0.03%
Iberdrola International BV	€100,000	1.45%	Perpetual	99,422	0.01%
Inmobiliaria Colonial Socimi SA	€100,000	2.00%	17/4/2026	102,380	0.01%
Kutxabank SA	€100,000	4.00%	1/2/2028	105,756	0.01%
Mapfre SA	€100,000	1.63%	19/5/2026	102,071	0.01%
Mapfre SA	€100,000	4.38%	31/3/2047	105,382	0.01%
Mapfre SA	€100,000	4.13%	7/9/2048	104,965	0.01%
Merlin Properties Socimi SA	€100,000	2.38%	13/7/2027	102,287	0.01%
Naturgy Finance Iberia SA	€200,000	0.75%	28/11/2029	187,167	0.02%
Red Electrica Financiaciones SA	€200,000	1.00%	21/4/2026	203,122	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Repsol Europe Finance Sarl	€300,000	0.38%	6/7/2029	277,260	0.02%
Repsol International Finance BV	€100,000	0.25%	2/8/2027	97,085	0.01%
Santander Consumer Finance SA	€100,000	0.00%	23/2/2026	100,364	0.01%
Santander Consumer Finance SA	€100,000	0.50%	14/11/2026	99,303	0.01%
Santander Consumer Finance SA	€100,000	0.50%	14/1/2027	98,839	0.01%
Santander Consumer Finance SA	€300,000	3.75%	17/1/2029	318,784	0.03%
Santander Holdings USA, Inc.	$250,000	3.24%	5/10/2026	242,746	0.02%
Santander Holdings USA, Inc.	$100,000	4.40%	13/7/2027	98,828	0.01%
Santander Holdings USA, Inc.	$140,000	2.49%	6/1/2028	132,775	0.01%
Santander Holdings USA, Inc.	$225,000	6.50%	9/3/2029	231,373	0.02%
Santander Holdings USA, Inc.	$200,000	6.17%	9/1/2030	204,102	0.02%
Santander Holdings USA, Inc.	$150,000	5.35%	6/9/2030	148,214	0.01%
Telefonica Emisiones SA	£50,000	5.38%	2/2/2026	62,837	0.00%
Telefonica Emisiones SA	€300,000	1.45%	22/1/2027	302,775	0.03%
Telefonica Emisiones SA	$300,000	4.10%	8/3/2027	295,240	0.03%
Unicaja Banco SA	€100,000	5.13%	21/2/2029	109,202	0.01%
Werfen SA	€200,000	4.63%	6/6/2028	216,485	0.02%
				27,105,870	**2.49%**
Sweden 1.37% (31 December 2023: 1.21%)					
Akelius Residential Property Financing BV	€200,000	1.00%	17/1/2028	192,178	0.02%
Akelius Residential Property Financing BV	€100,000	1.13%	11/1/2029	94,198	0.01%
Assa Abloy AB	€200,000	3.75%	13/9/2026	210,794	0.02%
Balder Finland OYJ	€100,000	1.00%	20/1/2029	93,155	0.01%
Essity Capital BV	€100,000	3.00%	21/9/2026	103,894	0.01%
Fastighets AB Balder	€200,000	1.88%	23/1/2026	204,284	0.02%
Heimstaden Bostad AB	€100,000	1.13%	21/1/2026	101,167	0.01%
Heimstaden Bostad Treasury BV	€100,000	1.38%	3/3/2027	98,994	0.01%
Heimstaden Bostad Treasury BV	€300,000	1.00%	13/4/2028	283,448	0.02%
Heimstaden Bostad Treasury BV	€100,000	1.38%	24/7/2028	95,153	0.01%
Heimstaden Bostad Treasury BV	€100,000	0.75%	6/9/2029	89,680	0.01%
Hemso Fastighets AB	€100,000	1.00%	9/9/2026	100,731	0.01%
Lansforsakringar Bank AB	€100,000	4.00%	18/1/2027	105,951	0.01%
Loomis AB	€300,000	3.63%	10/9/2029	312,737	0.03%
Sagax AB	€100,000	1.13%	30/1/2027	99,320	0.01%
Sagax Euro Mtn NL BV	€100,000	1.00%	17/5/2029	93,307	0.01%
Sandvik AB	€100,000	2.13%	7/6/2027	101,893	0.01%
Sandvik AB	€300,000	3.75%	27/9/2029	320,459	0.03%
SiriusPoint Ltd.	$100,000	7.00%	5/4/2029	102,786	0.01%
Skandinaviska Enskilda Banken AB	$200,000	1.20%	9/9/2026	189,068	0.02%
Skandinaviska Enskilda Banken AB	€300,000	4.00%	9/11/2026	316,948	0.03%
Skandinaviska Enskilda Banken AB	€200,000	1.75%	11/11/2026	203,491	0.02%
Skandinaviska Enskilda Banken AB	€200,000	4.13%	29/6/2027	214,188	0.02%
Skandinaviska Enskilda Banken AB	€300,000	0.75%	9/8/2027	294,078	0.02%
Skandinaviska Enskilda Banken AB	€200,000	3.75%	7/2/2028	211,761	0.02%
Skandinaviska Enskilda Banken AB	€300,000	3.88%	9/5/2028	321,295	0.03%
Skandinaviska Enskilda Banken AB	€200,000	4.38%	6/11/2028	217,677	0.02%
Skandinaviska Enskilda Banken AB	$200,000	5.38%	5/3/2029	201,741	0.02%
Skandinaviska Enskilda Banken AB	€400,000	0.63%	12/11/2029	367,667	0.03%
Skandinaviska Enskilda Banken AB	€300,000	5.00%	17/8/2033	325,399	0.03%
Svenska Handelsbanken AB	€200,000	3.75%	5/5/2026	209,909	0.02%
Svenska Handelsbanken AB	$250,000	5.25%	15/6/2026	252,361	0.02%
Svenska Handelsbanken AB	€300,000	0.05%	3/9/2026	296,879	0.03%
Svenska Handelsbanken AB	CHF300,000	1.25%	24/5/2027	336,425	0.03%
Svenska Handelsbanken AB	$275,000	3.95%	10/6/2027	271,140	0.02%
Svenska Handelsbanken AB	€100,000	0.01%	2/12/2027	95,415	0.01%
Svenska Handelsbanken AB	€400,000	3.38%	17/2/2028	421,887	0.04%
Svenska Handelsbanken AB	AUD200,000	5.00%	2/3/2028	124,807	0.01%
Svenska Handelsbanken AB	$200,000	5.50%	15/6/2028	202,381	0.02%
Svenska Handelsbanken AB	€300,000	2.63%	5/9/2029	309,246	0.03%
Svenska Handelsbanken AB	£100,000	4.63%	23/8/2032	122,392	0.01%
Svenska Handelsbanken AB	€100,000	3.25%	1/6/2033	103,128	0.01%
Svenska Handelsbanken AB	€200,000	5.00%	16/8/2034	220,110	0.02%
Swedbank AB	$400,000	5.47%	15/6/2026	404,663	0.04%
Swedbank AB	$250,000	6.14%	12/9/2026	255,243	0.02%
Swedbank AB	€200,000	0.25%	2/11/2026	198,558	0.02%
Swedbank AB	$175,000	1.54%	16/11/2026	165,476	0.01%
Swedbank AB	€300,000	1.30%	17/2/2027	300,706	0.03%
Swedbank AB	€200,000	2.10%	25/5/2027	204,476	0.02%
Swedbank AB	$200,000	5.34%	20/9/2027	201,701	0.02%
Swedbank AB	€500,000	4.25%	11/7/2028	539,432	0.05%
Swedbank AB	€500,000	4.13%	13/11/2028	542,871	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Swedbank AB	€300,000	2.88%	30/4/2029	307,730	0.03%
Swedbank AB	£300,000	5.88%	24/5/2029	385,090	0.03%
Swedbank AB	$200,000	5.00%	20/11/2029	199,376	0.02%
Swedbank AB	€300,000	3.63%	23/8/2032	313,153	0.03%
Swedbank AB	£100,000	7.27%	15/11/2032	130,889	0.01%
Telefonaktiebolaget LM Ericsson	€100,000	1.13%	8/2/2027	99,712	0.01%
Telia Co. AB	€600,000	1.38%	11/5/2081	603,118	0.05%
Telia Co. AB	€100,000	4.63%	21/12/2082	106,139	0.01%
Volvo Treasury AB	€500,000	0.00%	18/5/2026	498,746	0.04%
Volvo Treasury AB	€200,000	2.00%	19/8/2027	202,709	0.02%
Volvo Treasury AB	£200,000	6.13%	22/6/2028	259,668	0.02%
Volvo Treasury AB	€400,000	3.13%	26/8/2029	414,882	0.04%
				14,967,860	**1.37%**
Switzerland 1.89% (31 December 2023: 2.26%)					
ABB Finance BV	€500,000	3.25%	16/1/2027	525,256	0.05%
ABB Finance USA, Inc.	$100,000	3.80%	3/4/2028	97,614	0.01%
Adecco Group AG	CHF375,000	2.38%	17/11/2027	431,140	0.04%
Adecco International Financial Services BV	€100,000	1.00%	21/3/2082	95,924	0.01%
Alcon Finance Corp.	$200,000	3.00%	23/9/2029	183,254	0.02%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	€200,000	3.50%	1/10/2046	208,631	0.02%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	€200,000	2.75%	19/2/2049	201,589	0.02%
Cloverie plc for Zurich Insurance Co., Ltd.	€200,000	1.50%	15/12/2028	197,301	0.02%
Cloverie plc for Zurich Insurance Co., Ltd.	$300,000	5.63%	24/6/2046	300,394	0.03%
Coca-Cola HBC Finance BV	€200,000	1.00%	14/5/2027	199,000	0.02%
ELM BV for Swiss Life Insurance & Pension Group	€200,000	4.50%	Perpetual	212,042	0.02%
Firmenich Productions Participations SAS	€200,000	1.38%	30/10/2026	202,875	0.02%
Glencore Funding LLC	$100,000	4.88%	12/3/2029	99,176	0.01%
Holcim Finance Luxembourg SA	€300,000	0.50%	29/11/2026	298,400	0.03%
Holcim Finance Luxembourg SA	€200,000	2.25%	26/5/2028	203,684	0.02%
Nestle Finance International Ltd.	€100,000	0.88%	29/3/2027	100,145	0.01%
Nestle SA	CHF200,000	1.88%	28/6/2029	233,224	0.02%
Novartis AG	CHF300,000	0.63%	13/11/2029	331,779	0.03%
Novartis Capital Corp.	$250,000	2.00%	14/2/2027	237,779	0.02%
Novartis Capital Corp.	$100,000	3.10%	17/5/2027	96,956	0.01%
Novartis Capital Corp.	$175,000	3.80%	18/9/2029	168,542	0.01%
Novartis Finance SA	€500,000	1.63%	9/11/2026	510,991	0.05%
Novartis Finance SA	€400,000	0.63%	20/9/2028	388,403	0.03%
Raiffeisen Schweiz Genossenschaft	€100,000	4.84%	3/11/2028	109,842	0.01%
Richemont International Holding SA	€200,000	1.00%	26/3/2026	203,251	0.02%
Richemont International Holding SA	€500,000	0.75%	26/5/2028	483,621	0.04%
Roche Holdings, Inc.	$200,000	2.63%	15/5/2026	195,214	0.02%
Roche Holdings, Inc.	$300,000	2.38%	28/1/2027	287,049	0.02%
Roche Kapitalmarkt AG	CHF100,000	1.50%	23/6/2026	112,152	0.01%
Sandoz Group AG	CHF200,000	2.13%	17/11/2026	226,343	0.02%
Sika Capital BV	€300,000	3.75%	3/11/2026	315,842	0.03%
Swiss Re Finance Luxembourg SA	$200,000	5.00%	2/4/2049	198,419	0.02%
Tyco Electronics Group SA	$100,000	4.50%	13/2/2026	99,998	0.01%
Tyco Electronics Group SA	$75,000	3.13%	15/8/2027	72,138	0.01%
UBS AG	€400,000	0.25%	5/1/2026	403,958	0.04%
UBS AG	£100,000	7.75%	10/3/2026	129,018	0.01%
UBS AG	$200,000	1.25%	1/6/2026	190,753	0.02%
UBS AG	$250,000	1.25%	7/8/2026	236,653	0.02%
UBS AG	€544,000	5.50%	20/8/2026	586,601	0.05%
UBS AG	$250,000	5.00%	9/7/2027	251,421	0.02%
UBS AG	$425,000	7.50%	15/2/2028	455,070	0.04%
UBS AG	€800,000	0.25%	1/9/2028	751,933	0.07%
UBS AG	$200,000	5.65%	11/9/2028	204,524	0.02%
UBS AG	AUD200,000	5.81%	24/11/2028	128,699	0.01%
UBS Group AG	$300,000	4.13%	15/4/2026	297,076	0.03%
UBS Group AG	$300,000	4.55%	17/4/2026	299,037	0.03%
UBS Group AG	$200,000	2.19%	5/6/2026	197,587	0.02%
UBS Group AG	€200,000	1.25%	1/9/2026	201,401	0.02%
UBS Group AG	€250,000	2.13%	13/10/2026	257,115	0.02%
UBS Group AG	$400,000	5.71%	12/1/2027	402,673	0.04%
UBS Group AG	$400,000	1.36%	30/1/2027	384,598	0.03%
UBS Group AG	$250,000	1.31%	2/2/2027	240,280	0.02%
UBS Group AG	€400,000	1.00%	24/6/2027	402,821	0.04%
UBS Group AG	$200,000	4.70%	5/8/2027	199,042	0.02%
UBS Group AG	$275,000	1.49%	10/8/2027	260,063	0.02%
UBS Group AG	£200,000	7.00%	30/9/2027	257,812	0.02%
UBS Group AG	$300,000	6.33%	22/12/2027	307,623	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
UBS Group AG	$350,000	4.28%	9/1/2028	341,874	0.03%
UBS Group AG	€800,000	0.65%	14/1/2028	790,285	0.07%
UBS Group AG	$300,000	4.25%	23/3/2028	291,479	0.03%
UBS Group AG	$200,000	4.75%	12/5/2028	198,508	0.02%
UBS Group AG	£100,000	2.25%	9/6/2028	116,823	0.01%
UBS Group AG	$250,000	6.44%	11/8/2028	258,301	0.02%
UBS Group AG	€500,000	0.25%	5/11/2028	479,343	0.04%
UBS Group AG	$600,000	3.87%	12/1/2029	577,610	0.05%
UBS Group AG	€700,000	7.75%	1/3/2029	825,539	0.07%
UBS Group AG	€200,000	0.65%	10/9/2029	184,847	0.02%
UBS Group AG	$200,000	6.25%	22/9/2029	207,045	0.02%
UBS Group AG	£200,000	1.88%	3/11/2029	223,190	0.02%
UBS Group AG	$450,000	5.43%	8/2/2030	452,801	0.04%
UBS Group AG	€200,000	3.13%	15/6/2030	207,445	0.02%
UBS Group AG	$450,000	3.13%	13/8/2030	410,793	0.04%
UBS Group AG	$200,000	5.62%	13/9/2030	203,187	0.02%
				20,642,796	**1.89%**
Taiwan 0.07% (31 December 2023: 0.14%)					
TSMC Arizona Corp.	$200,000	1.75%	25/10/2026	189,667	0.02%
TSMC Arizona Corp.	$200,000	3.88%	22/4/2027	196,454	0.02%
TSMC Global Ltd.	$250,000	1.00%	28/9/2027	226,227	0.02%
TSMC Global Ltd.	$200,000	1.75%	23/4/2028	180,849	0.01%
				793,197	**0.07%**
Tanzania 0.02% (31 December 2023: 0.02%)					
AngloGold Ashanti Holdings plc	$200,000	3.38%	1/11/2028	183,826	0.02%
				183,826	**0.02%**
Thailand 0.08% (31 December 2023: 0.07%)					
Bangkok Bank PCL	$200,000	5.30%	21/9/2028	200,821	0.02%
Bangkok Bank PCL	$100,000	9.03%	15/3/2029	113,041	0.01%
Kasikornbank PCL	$200,000	5.46%	7/3/2028	201,652	0.02%
Muang Thai Life Assurance PCL	$200,000	3.55%	27/1/2037	192,456	0.02%
Thaioil Treasury Center Co., Ltd.	$200,000	4.63%	20/11/2028	192,174	0.01%
				900,144	**0.08%**
United Arab Emirates 0.28% (31 December 2023: 0.19%)					
Adib Sukuk Co. II Ltd.	$200,000	5.70%	15/11/2028	204,577	0.02%
Aldar Sukuk No 2 Ltd.	$200,000	3.88%	22/10/2029	188,025	0.01%
BOS Funding Ltd.	$200,000	7.00%	14/3/2028	206,132	0.02%
Commercial Bank of Dubai PSC	$200,000	4.86%	10/10/2029	197,281	0.02%
DIB Sukuk Ltd.	$600,000	2.95%	16/1/2026	585,769	0.05%
DIB Sukuk Ltd.	$200,000	1.96%	22/6/2026	190,537	0.02%
DIB Sukuk Ltd.	$200,000	5.49%	30/11/2027	202,211	0.02%
DIB Sukuk Ltd.	$250,000	4.80%	16/8/2028	247,539	0.02%
DIB Sukuk Ltd.	$200,000	5.24%	4/3/2029	200,602	0.02%
Esic Sukuk Ltd.	$200,000	5.83%	14/2/2029	202,554	0.02%
Galaxy Pipeline Assets Bidco Ltd.	$96,476	1.75%	30/9/2027	91,519	0.01%
National Bank of Ras Al-Khaimah PSC	$200,000	5.38%	25/7/2029	201,907	0.02%
National Central Cooling Co. PJSC	$200,000	2.50%	21/10/2027	185,326	0.01%
NBK Tier 1 Ltd.	$200,000	3.63%	Perpetual	189,616	0.02%
				3,093,595	**0.28%**
United Kingdom 7.30% (31 December 2023: 7.75%)					
abrdn plc	$200,000	4.25%	30/6/2028	189,678	0.02%
Affinity Water Finance 2004 plc	£186,000	5.88%	13/7/2026	232,581	0.02%
Annington Funding plc	£100,000	3.18%	12/7/2029	118,062	0.01%
ANZ New Zealand Int'l Ltd.	$200,000	1.25%	22/6/2026	190,194	0.02%
Aptiv Swiss Holdings Ltd.	€200,000	1.60%	15/9/2028	197,087	0.02%
Ashtead Capital, Inc.	$225,000	1.50%	12/8/2026	212,565	0.02%
Ashtead Capital, Inc.	$200,000	4.00%	1/5/2028	192,307	0.02%
Astrazeneca Finance LLC	$250,000	4.80%	26/2/2027	251,466	0.02%
Astrazeneca Finance LLC	$300,000	4.88%	3/3/2028	301,754	0.03%
Astrazeneca Finance LLC	$225,000	1.75%	28/5/2028	204,028	0.02%
Astrazeneca Finance LLC	$275,000	4.85%	26/2/2029	275,651	0.02%
AstraZeneca plc	$325,000	0.70%	8/4/2026	310,088	0.03%
AstraZeneca plc	€100,000	3.63%	3/3/2027	105,825	0.01%
AstraZeneca plc	$125,000	3.13%	12/6/2027	121,064	0.01%
AstraZeneca plc	€100,000	1.25%	12/5/2028	99,428	0.01%
AstraZeneca plc	$205,000	4.00%	17/1/2029	199,462	0.02%
AstraZeneca plc	€300,000	0.38%	3/6/2029	279,862	0.02%
Aviva plc	£10,000	6.13%	14/11/2036	12,743	0.00%
Aviva plc	£100,000	4.38%	12/9/2049	118,300	0.01%
BAE Systems plc	$200,000	5.00%	26/3/2027	200,767	0.02%
BAE Systems plc	$300,000	5.13%	26/3/2029	300,485	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Barclays plc	$546,000	4.38%	12/1/2026	543,430	0.05%
Barclays plc	$500,000	5.20%	12/5/2026	500,173	0.05%
Barclays plc	$200,000	7.33%	2/11/2026	203,607	0.02%
Barclays plc	€100,000	2.89%	31/1/2027	103,571	0.01%
Barclays plc	£200,000	3.25%	12/2/2027	241,509	0.02%
Barclays plc	$200,000	5.83%	9/5/2027	202,122	0.02%
Barclays plc	CAD50,000	2.17%	23/6/2027	34,042	0.00%
Barclays plc	$200,000	6.50%	13/9/2027	204,771	0.02%
Barclays plc	$350,000	2.28%	24/11/2027	332,759	0.03%
Barclays plc	$200,000	4.34%	10/1/2028	195,584	0.02%
Barclays plc	€600,000	0.88%	28/1/2028	595,210	0.05%
Barclays plc	$200,000	5.67%	12/3/2028	202,369	0.02%
Barclays plc	$300,000	4.84%	9/5/2028	294,615	0.03%
Barclays plc	$250,000	5.50%	9/8/2028	252,645	0.02%
Barclays plc	$70,000	4.84%	10/9/2028	69,546	0.01%
Barclays plc	$400,000	7.39%	2/11/2028	423,779	0.04%
Barclays plc	$250,000	4.97%	16/5/2029	247,727	0.02%
Barclays plc	€200,000	0.58%	9/8/2029	189,016	0.02%
Barclays plc	$400,000	6.49%	13/9/2029	416,104	0.04%
Barclays plc	£290,000	7.09%	6/11/2029	383,828	0.03%
Barclays plc	$550,000	5.69%	12/3/2030	555,513	0.05%
Barclays plc	$460,000	5.09%	20/6/2030	447,995	0.04%
Barclays plc	€500,000	4.92%	8/8/2030	553,193	0.05%
Barclays plc	$331,000	4.94%	10/9/2030	324,369	0.03%
Barclays plc	€300,000	1.13%	22/3/2031	302,626	0.03%
Barclays plc	£300,000	8.41%	14/11/2032	402,162	0.04%
BAT Capital Corp.	$250,000	3.22%	6/9/2026	243,627	0.02%
BAT Capital Corp.	$275,000	4.70%	2/4/2027	273,870	0.02%
BAT Capital Corp.	$507,000	3.56%	15/8/2027	490,573	0.04%
BAT Capital Corp.	$450,000	2.26%	25/3/2028	413,530	0.04%
BAT Capital Corp.	$100,000	3.46%	6/9/2029	93,122	0.01%
BAT International Finance plc	$425,000	1.67%	25/3/2026	409,063	0.04%
BAT International Finance plc	$150,000	4.45%	16/3/2028	147,525	0.01%
BAT International Finance plc	$175,000	5.93%	2/2/2029	180,207	0.02%
BAT International Finance plc	€300,000	3.13%	6/3/2029	311,532	0.03%
BP Capital Markets plc	€100,000	2.97%	27/2/2026	103,858	0.01%
BP Capital Markets plc	€500,000	2.21%	25/9/2026	514,398	0.05%
BP Capital Markets plc	€200,000	2.52%	7/4/2028	205,025	0.02%
BP Capital Markets plc	€200,000	1.59%	3/7/2028	198,433	0.02%
British American Tobacco plc	€500,000	3.00%	Perpetual	507,395	0.05%
British American Tobacco plc	€200,000	3.75%	Perpetual	199,728	0.02%
British Telecommunications plc	€500,000	1.75%	10/3/2026	511,456	0.05%
British Telecommunications plc	€500,000	1.50%	23/6/2027	502,932	0.05%
British Telecommunications plc	$200,000	5.13%	4/12/2028	200,412	0.02%
British Telecommunications plc	€200,000	1.13%	12/9/2029	190,922	0.02%
BUPA Finance plc	£100,000	1.75%	14/6/2027	116,281	0.01%
CCEP Finance Ireland DAC	€500,000	0.50%	6/9/2029	462,883	0.04%
Centrica plc	£200,000	4.38%	13/3/2029	243,619	0.02%
CK Hutchison Finance 16 Ltd.	€200,000	2.00%	6/4/2028	201,422	0.02%
CK Hutchison Group Telecom Finance SA	€300,000	0.75%	17/4/2026	301,988	0.03%
CK Hutchison International 17 II Ltd.	$200,000	3.25%	29/9/2027	192,420	0.02%
CK Hutchison International 21 Ltd.	$525,000	1.50%	15/4/2026	503,658	0.05%
CK Hutchison International 23 Ltd.	$200,000	4.75%	21/4/2028	198,741	0.02%
CK Hutchison International 24 Ltd.	$225,000	5.38%	26/4/2029	228,306	0.02%
Close Brothers Finance plc	£100,000	2.75%	19/10/2026	117,631	0.01%
CNH Industrial Finance Europe SA	€300,000	1.88%	19/1/2026	307,333	0.03%
CNH Industrial Finance Europe SA	€200,000	1.75%	25/3/2027	202,204	0.02%
Coca-Cola Europacific Partners plc	€300,000	1.75%	27/3/2026	307,538	0.03%
Coca-Cola Europacific Partners plc	$200,000	1.50%	15/1/2027	186,625	0.02%
Coca-Cola Europacific Partners plc	€400,000	1.50%	8/11/2027	402,581	0.04%
Coventry Building Society	£100,000	7.00%	7/11/2027	129,236	0.01%
CPUK Finance Ltd.	£200,000	3.69%	28/8/2028	234,696	0.02%
Diageo Capital plc	$200,000	5.30%	24/10/2027	203,485	0.02%
Diageo Capital plc	$200,000	3.88%	18/5/2028	194,733	0.02%
Diageo Capital plc	$200,000	2.38%	24/10/2029	179,167	0.02%
Diageo Finance plc	€100,000	2.38%	20/5/2026	103,357	0.01%
Diageo Finance plc	€200,000	1.88%	27/3/2027	203,776	0.02%
Diageo Finance plc	£300,000	2.38%	8/6/2028	349,211	0.03%
DS Smith plc	€100,000	0.88%	12/9/2026	100,140	0.01%
DS Smith plc	€200,000	4.38%	27/7/2027	214,017	0.02%
DWR Cymru Financing UK plc	£100,000	6.02%	31/3/2028	128,144	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
easyJet FinCo BV	€300,000	1.88%	3/3/2028	298,923	0.03%
Experian Finance plc	€500,000	1.38%	25/6/2026	509,771	0.05%
Folio Residential Finance No 1 plc	£100,000	1.25%	31/10/2027	112,286	0.01%
Gatwick Funding Ltd.	£200,000	6.13%	2/3/2026	253,848	0.02%
GlaxoSmithKline Capital plc	£200,000	1.25%	12/10/2028	222,873	0.02%
GlaxoSmithKline Capital, Inc.	$400,000	3.88%	15/5/2028	390,083	0.04%
Global Switch Holdings Ltd.	€100,000	2.25%	31/5/2027	101,774	0.01%
GSK Capital BV	€602,000	3.00%	28/11/2027	629,072	0.06%
Haleon Netherlands Capital BV	€200,000	1.25%	29/3/2026	203,824	0.02%
Heathrow Funding Ltd.	£281,000	6.75%	3/12/2026	362,798	0.03%
Heathrow Funding Ltd.	CAD75,000	2.69%	13/10/2027	50,923	0.00%
Heathrow Funding Ltd.	£100,000	2.63%	16/3/2028	114,986	0.01%
HSBC Holdings plc	$375,000	4.30%	8/3/2026	373,096	0.03%
HSBC Holdings plc	$225,000	3.90%	25/5/2026	222,460	0.02%
HSBC Holdings plc	$250,000	2.10%	4/6/2026	246,974	0.02%
HSBC Holdings plc	$250,000	7.34%	3/11/2026	254,803	0.02%
HSBC Holdings plc	$270,000	1.59%	24/5/2027	257,673	0.02%
HSBC Holdings plc	€350,000	3.02%	15/6/2027	362,683	0.03%
HSBC Holdings plc	£500,000	1.75%	24/7/2027	594,968	0.05%
HSBC Holdings plc	$335,000	5.89%	14/8/2027	339,729	0.03%
HSBC Holdings plc	$330,000	2.25%	22/11/2027	314,020	0.03%
HSBC Holdings plc	£300,000	5.75%	20/12/2027	381,319	0.03%
HSBC Holdings plc	€500,000	4.75%	10/3/2028	536,199	0.05%
HSBC Holdings plc	$397,000	4.04%	13/3/2028	388,468	0.03%
HSBC Holdings plc	$530,000	5.60%	17/5/2028	535,570	0.05%
HSBC Holdings plc	$400,000	4.76%	9/6/2028	397,086	0.04%
HSBC Holdings plc	$350,000	5.21%	11/8/2028	351,166	0.03%
HSBC Holdings plc	£200,000	2.63%	16/8/2028	231,084	0.02%
HSBC Holdings plc	£300,000	6.75%	11/9/2028	392,141	0.04%
HSBC Holdings plc	$500,000	2.01%	22/9/2028	460,675	0.04%
HSBC Holdings plc	$200,000	7.39%	3/11/2028	211,925	0.02%
HSBC Holdings plc	$200,000	5.13%	19/11/2028	199,918	0.02%
HSBC Holdings plc	$300,000	6.16%	9/3/2029	308,117	0.03%
HSBC Holdings plc	€400,000	3.76%	20/5/2029	422,108	0.04%
HSBC Holdings plc	$400,000	4.58%	19/6/2029	392,024	0.04%
HSBC Holdings plc	$615,000	2.21%	17/8/2029	552,523	0.05%
HSBC Holdings plc	€400,000	0.64%	24/9/2029	377,676	0.03%
HSBC Holdings plc	$263,000	5.55%	4/3/2030	264,836	0.02%
HSBC Holdings plc	$650,000	3.97%	22/5/2030	613,889	0.06%
HSBC Holdings plc	€289,000	3.45%	25/9/2030	301,055	0.03%
HSBC Holdings plc	$400,000	5.29%	19/11/2030	397,155	0.04%
HSBC Holdings plc	€300,000	6.36%	16/11/2032	334,176	0.03%
HSBC Holdings plc	£100,000	8.20%	16/11/2034	137,176	0.01%
Imperial Brands Finance plc	$200,000	3.50%	26/7/2026	195,723	0.02%
Imperial Brands Finance plc	£200,000	5.50%	28/9/2026	251,787	0.02%
Imperial Brands Finance plc	$200,000	6.13%	27/7/2027	205,317	0.02%
Imperial Brands Finance plc	$200,000	5.50%	1/2/2030	201,890	0.02%
Inchcape plc	£100,000	6.50%	9/6/2028	128,064	0.01%
Informa plc	£100,000	3.13%	5/7/2026	121,603	0.01%
Informa plc	€400,000	3.00%	23/10/2027	415,177	0.04%
InterContinental Hotels Group plc	€300,000	2.13%	15/5/2027	306,106	0.03%
InterContinental Hotels Group plc	£300,000	3.38%	8/10/2028	352,209	0.03%
Intermediate Capital Group plc	€100,000	1.63%	17/2/2027	99,594	0.01%
International Consolidated Airlines Group SA	€200,000	3.75%	25/3/2029	210,348	0.02%
International Distribution Services plc	€200,000	5.25%	14/9/2028	218,498	0.02%
Investec plc	£100,000	1.88%	16/7/2028	114,204	0.01%
Leeds Building Society	£100,000	1.50%	16/3/2027	120,165	0.01%
Legal & General Group plc	$200,000	5.25%	21/3/2047	198,088	0.02%
Legal & General Group plc	£300,000	5.13%	14/11/2048	369,657	0.03%
Lloyds Bank Corporate Markets plc	€278,000	2.38%	9/4/2026	286,508	0.03%
Lloyds Bank Corporate Markets plc	€200,000	4.13%	30/5/2027	213,409	0.02%
Lloyds Banking Group plc	$310,000	4.65%	24/3/2026	308,141	0.03%
Lloyds Banking Group plc	$400,000	3.75%	11/1/2027	391,118	0.04%
Lloyds Banking Group plc	$125,000	1.63%	11/5/2027	119,546	0.01%
Lloyds Banking Group plc	$200,000	5.99%	7/8/2027	202,958	0.02%
Lloyds Banking Group plc	$280,000	5.46%	5/1/2028	282,278	0.03%
Lloyds Banking Group plc	$200,000	3.75%	18/3/2028	194,615	0.02%
Lloyds Banking Group plc	$400,000	4.38%	22/3/2028	390,748	0.04%
Lloyds Banking Group plc	$200,000	4.55%	16/8/2028	196,281	0.02%
Lloyds Banking Group plc	$400,000	3.57%	7/11/2028	384,258	0.03%
Lloyds Banking Group plc	$200,000	5.09%	26/11/2028	200,250	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Lloyds Banking Group plc	€200,000	4.50%	11/1/2029	216,040	0.02%
Lloyds Banking Group plc	$200,000	5.87%	6/3/2029	203,777	0.02%
Lloyds Banking Group plc	€400,000	3.13%	24/8/2030	411,659	0.04%
Lloyds Banking Group plc	£100,000	1.99%	15/12/2031	117,907	0.01%
Lloyds Banking Group plc	£100,000	6.63%	2/6/2033	128,277	0.01%
Lloyds Banking Group plc	AUD500,000	7.09%	31/8/2033	324,436	0.03%
London Stock Exchange Group plc	€200,000	1.75%	6/12/2027	201,411	0.02%
London Stock Exchange Group plc	€500,000	1.75%	19/9/2029	492,413	0.04%
Lseg Netherlands BV	€100,000	2.75%	20/9/2027	103,437	0.01%
LSEGA Financing plc	$475,000	1.38%	6/4/2026	455,285	0.04%
Macquarie Airfinance Holdings Ltd.	$150,000	6.40%	26/3/2029	154,461	0.01%
Marex Group plc	$100,000	6.40%	4/11/2029	100,971	0.01%
Mondi Finance plc	€200,000	1.63%	27/4/2026	204,320	0.02%
Motability Operations Group plc	€200,000	0.38%	3/1/2026	202,504	0.02%
Motability Operations Group plc	£100,000	4.38%	8/2/2027	124,196	0.01%
Motability Operations Group plc	€200,000	0.13%	20/7/2028	188,276	0.02%
Motability Operations Group plc	€400,000	3.63%	24/7/2029	423,186	0.04%
Narragansett Electric Co.	$50,000	3.92%	1/8/2028	48,148	0.00%
National Grid Electricity Distribution East Midlands plc	€200,000	3.53%	20/9/2028	210,782	0.02%
National Grid Electricity Distribution plc	£200,000	3.50%	16/10/2026	244,423	0.02%
National Grid Electricity Transmission plc	CAD200,000	2.30%	22/6/2029	130,842	0.01%
National Grid plc	€100,000	2.18%	30/6/2026	102,754	0.01%
National Grid plc	€400,000	0.16%	20/1/2028	381,091	0.03%
National Grid plc	$95,000	5.60%	12/6/2028	96,858	0.01%
National Grid plc	€200,000	0.25%	1/9/2028	187,817	0.02%
National Grid plc	€300,000	3.88%	16/1/2029	320,205	0.03%
Nationwide Building Society	$200,000	4.00%	14/9/2026	196,016	0.02%
Nationwide Building Society	€317,000	4.50%	1/11/2026	338,522	0.03%
Nationwide Building Society	€200,000	2.00%	28/4/2027	203,682	0.02%
Nationwide Building Society	$275,000	4.85%	27/7/2027	275,023	0.02%
Nationwide Building Society	$200,000	6.56%	18/10/2027	205,098	0.02%
Nationwide Building Society	£100,000	6.18%	7/12/2027	128,023	0.01%
Nationwide Building Society	$100,000	2.97%	16/2/2028	95,589	0.01%
Nationwide Building Society	£100,000	6.13%	21/8/2028	130,009	0.01%
Nationwide Building Society	€200,000	0.25%	14/9/2028	188,149	0.02%
Nationwide Building Society	$200,000	4.30%	8/3/2029	194,289	0.02%
Nationwide Building Society	$200,000	5.13%	29/7/2029	200,194	0.02%
Nationwide Building Society	$200,000	3.96%	18/7/2030	188,935	0.02%
Nationwide Building Society	€100,000	4.38%	16/4/2034	106,341	0.01%
NatWest Group plc	$225,000	4.80%	5/4/2026	224,992	0.02%
NatWest Group plc	$400,000	7.47%	10/11/2026	408,167	0.04%
NatWest Group plc	£100,000	3.13%	28/3/2027	122,242	0.01%
NatWest Group plc	$304,000	1.64%	14/6/2027	289,977	0.03%
NatWest Group plc	$200,000	5.58%	1/3/2028	202,288	0.02%
NatWest Group plc	€100,000	4.70%	14/3/2028	107,380	0.01%
NatWest Group plc	$200,000	3.07%	22/5/2028	191,239	0.02%
NatWest Group plc	$200,000	5.52%	30/9/2028	202,462	0.02%
NatWest Group plc	£200,000	2.06%	9/11/2028	230,720	0.02%
NatWest Group plc	€300,000	4.77%	16/2/2029	326,112	0.03%
NatWest Group plc	£100,000	3.62%	29/3/2029	119,599	0.01%
NatWest Group plc	$450,000	4.89%	18/5/2029	445,418	0.04%
NatWest Group plc	$200,000	5.81%	13/9/2029	203,914	0.02%
NatWest Group plc	€100,000	0.67%	14/9/2029	94,731	0.01%
NatWest Group plc	$200,000	5.08%	27/1/2030	198,023	0.02%
NatWest Group plc	€600,000	0.78%	26/2/2030	565,422	0.05%
NatWest Group plc	$200,000	4.45%	8/5/2030	192,861	0.02%
NatWest Group plc	$200,000	4.96%	15/8/2030	197,017	0.02%
NatWest Group plc	£500,000	2.11%	28/11/2031	590,741	0.05%
NatWest Group plc	€200,000	1.04%	14/9/2032	194,542	0.02%
NatWest Group plc	€200,000	5.76%	28/2/2034	221,811	0.02%
NatWest Group plc	$200,000	6.48%	1/6/2034	205,336	0.02%
NatWest Group plc	£100,000	5.64%	17/10/2034	123,720	0.01%
NatWest Markets plc	€100,000	0.13%	18/6/2026	99,726	0.01%
NatWest Markets plc	£100,000	6.63%	22/6/2026	128,123	0.01%
NatWest Markets plc	$200,000	1.60%	29/9/2026	189,666	0.02%
NatWest Markets plc	€100,000	1.38%	2/3/2027	100,416	0.01%
NatWest Markets plc	$200,000	5.42%	17/5/2027	202,548	0.02%
NatWest Markets plc	£200,000	6.38%	8/11/2027	259,858	0.02%
NatWest Markets plc	€195,000	3.63%	9/1/2029	207,480	0.02%
NatWest Markets plc	$200,000	5.41%	17/5/2029	201,980	0.02%
NatWest Markets plc	£219,000	5.00%	18/11/2029	273,268	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
NewRiver plc	£100,000	3.50%	7/3/2028	116,836	0.01%
Northern Gas Networks Finance plc	£150,000	4.88%	30/6/2027	186,977	0.02%
Northumbrian Water Finance plc	£200,000	2.38%	5/10/2027	231,198	0.02%
Notting Hill Genesis	£100,000	2.88%	31/1/2029	114,256	0.01%
nVent Finance Sarl	$100,000	4.55%	15/4/2028	98,981	0.01%
OSB Group plc	£100,000	8.88%	16/1/2030	136,547	0.01%
Phoenix Group Holdings plc	€300,000	4.38%	24/1/2029	316,105	0.03%
Porterbrook Rail Finance Ltd.	£200,000	4.63%	4/4/2029	244,124	0.02%
Principality Building Society	£100,000	8.63%	12/7/2028	135,037	0.01%
Reckitt Benckiser Treasury Services plc	$425,000	3.00%	26/6/2027	406,803	0.04%
Reckitt Benckiser Treasury Services plc	€600,000	3.63%	20/6/2029	639,139	0.06%
RELX Capital, Inc.	$150,000	4.00%	18/3/2029	144,923	0.01%
RELX Finance BV	€600,000	0.50%	10/3/2028	579,310	0.05%
Rentokil Initial plc	€200,000	0.88%	30/5/2026	202,508	0.02%
Rentokil Initial plc	€200,000	0.50%	14/10/2028	190,038	0.02%
Rolls-Royce plc	$200,000	5.75%	15/10/2027	202,794	0.02%
Rolls-Royce plc	€300,000	1.63%	9/5/2028	297,697	0.03%
Rothesay Life plc	£550,000	3.38%	12/7/2026	669,981	0.06%
Sage Group plc	€207,000	3.82%	15/2/2028	219,796	0.02%
Santander UK Group Holdings plc	£200,000	3.63%	14/1/2026	246,888	0.02%
Santander UK Group Holdings plc	$200,000	6.83%	21/11/2026	202,885	0.02%
Santander UK Group Holdings plc	$500,000	1.67%	14/6/2027	475,716	0.04%
Santander UK Group Holdings plc	£100,000	7.10%	16/11/2027	129,162	0.01%
Santander UK Group Holdings plc	€100,000	3.53%	25/8/2028	104,628	0.01%
Santander UK Group Holdings plc	$275,000	3.82%	3/11/2028	264,683	0.02%
Santander UK Group Holdings plc	£150,000	7.48%	29/8/2029	200,803	0.02%
Santander UK Group Holdings plc	€100,000	0.60%	13/9/2029	93,849	0.01%
Santander UK Group Holdings plc	$250,000	4.86%	11/9/2030	243,151	0.02%
Schroders plc	£200,000	6.35%	18/7/2034	252,534	0.02%
Segro Capital Sarl	€100,000	1.25%	23/3/2026	101,695	0.01%
Severn Trent Utilities Finance plc	£100,000	3.63%	16/1/2026	123,642	0.01%
Severn Trent Utilities Finance plc	£200,000	6.25%	7/6/2029	260,368	0.02%
Skipton Building Society	£100,000	2.00%	2/10/2026	122,182	0.01%
Sky Ltd.	£100,000	6.00%	21/5/2027	128,397	0.01%
Smith & Nephew plc	$175,000	5.15%	20/3/2027	176,183	0.02%
Smiths Group plc	€100,000	2.00%	23/2/2027	101,608	0.01%
Southern Water Services Finance Ltd.	£100,000	1.63%	30/3/2027	103,565	0.01%
SP Manweb plc	£100,000	4.88%	20/9/2027	125,522	0.01%
SSE plc	£200,000	3.74%	Perpetual	244,858	0.02%
SSE plc	€200,000	4.00%	Perpetual	207,977	0.02%
SSE plc	€100,000	3.13%	Perpetual	101,986	0.01%
SSE plc	£100,000	8.38%	20/11/2028	140,249	0.01%
SSE plc	€300,000	2.88%	1/8/2029	310,010	0.03%
Standard Chartered plc	$403,000	1.46%	14/1/2027	388,118	0.03%
Standard Chartered plc	$375,000	4.30%	19/2/2027	367,322	0.03%
Standard Chartered plc	$200,000	6.19%	6/7/2027	203,355	0.02%
Standard Chartered plc	€100,000	1.63%	3/10/2027	101,333	0.01%
Standard Chartered plc	$200,000	2.61%	12/1/2028	190,404	0.02%
Standard Chartered plc	$200,000	6.75%	8/2/2028	206,112	0.02%
Standard Chartered plc	$200,000	5.69%	14/5/2028	202,212	0.02%
Standard Chartered plc	$250,000	7.77%	16/11/2028	266,862	0.02%
Standard Chartered plc	$200,000	6.30%	9/1/2029	205,369	0.02%
Standard Chartered plc	$200,000	7.02%	8/2/2030	211,564	0.02%
Standard Chartered plc	$275,000	5.01%	15/10/2030	269,841	0.02%
Standard Chartered plc	€200,000	1.20%	23/9/2031	199,033	0.02%
Tesco Corporate Treasury Services plc	€700,000	0.88%	29/5/2026	707,290	0.06%
TP ICAP Finance plc	£100,000	5.25%	29/5/2026	124,985	0.01%
Unilever Capital Corp.	$100,000	2.00%	28/7/2026	96,384	0.01%
Unilever Capital Corp.	$225,000	2.90%	5/5/2027	217,150	0.02%
Unilever Capital Corp.	$125,000	4.25%	12/8/2027	124,249	0.01%
Unilever Capital Corp.	$425,000	3.50%	22/3/2028	411,292	0.04%
Unilever Capital Corp.	$300,000	2.13%	6/9/2029	267,056	0.02%
Unilever Finance Netherlands BV	€200,000	0.75%	28/2/2026	202,848	0.02%
Unilever Finance Netherlands BV	€400,000	1.13%	29/4/2028	396,005	0.04%
Unilever Finance Netherlands BV	€600,000	1.38%	31/7/2029	589,181	0.05%
Unilever plc	£100,000	2.13%	28/2/2028	116,873	0.01%
United Kingdom Gilt	£650,000	0.50%	31/1/2029	702,235	0.06%
United Utilities Water Ltd.	£300,000	5.63%	20/12/2027	381,601	0.03%
Virgin Money UK plc	£100,000	4.00%	3/9/2027	123,013	0.01%
Virgin Money UK plc	€100,000	4.00%	18/3/2028	105,586	0.01%
Virgin Money UK plc	€100,000	4.63%	29/10/2028	107,864	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Vodafone Group plc	€500,000	0.90%	24/11/2026	501,871	0.05%
Vodafone Group plc	€200,000	1.50%	24/7/2027	201,308	0.02%
Vodafone Group plc	€200,000	1.88%	20/11/2029	199,311	0.02%
Weir Group plc	£100,000	6.88%	14/6/2028	130,046	0.01%
Wellcome Trust Ltd.	€100,000	1.13%	21/1/2027	100,178	0.01%
Wessex Water Services Finance plc	£200,000	1.50%	17/9/2029	209,002	0.02%
Yorkshire Building Society	£100,000	3.50%	21/4/2026	123,136	0.01%
Yorkshire Building Society	£100,000	6.38%	15/11/2028	128,927	0.01%
Yorkshire Power Finance Ltd.	£200,000	7.25%	4/8/2028	264,042	0.02%
				79,614,529	**7.30%**
United States 48.29% (31 December 2023: 46.11%)					
3M Co.	$100,000	2.25%	19/9/2026	96,069	0.01%
3M Co.	$200,000	2.88%	15/10/2027	191,356	0.02%
3M Co.	$145,000	3.38%	1/3/2029	136,672	0.01%
3M Co.	$185,000	2.38%	26/8/2029	165,982	0.02%
7-Eleven, Inc.	$225,000	0.95%	10/2/2026	215,250	0.02%
7-Eleven, Inc.[1]	$325,000	1.30%	10/2/2028	288,324	0.03%
Abbott Ireland Financing DAC	€200,000	1.50%	27/9/2026	203,491	0.02%
Abbott Laboratories	$300,000	3.75%	30/11/2026	296,444	0.03%
Abbott Laboratories	$150,000	1.15%	30/1/2028	135,859	0.01%
AbbVie, Inc.	$400,000	3.20%	14/5/2026	393,023	0.04%
AbbVie, Inc.[1]	$1,320,000	2.95%	21/11/2026	1,282,774	0.12%
AbbVie, Inc.[1]	$425,000	4.80%	15/3/2027	427,483	0.04%
AbbVie, Inc.	€400,000	0.75%	18/11/2027	393,085	0.04%
AbbVie, Inc.	$200,000	4.25%	14/11/2028	196,907	0.02%
AbbVie, Inc.[1]	$650,000	4.80%	15/3/2029	649,500	0.06%
AbbVie, Inc.[1]	$1,125,000	3.20%	21/11/2029	1,044,508	0.10%
Accenture Capital, Inc.	$400,000	3.90%	4/10/2027	394,158	0.04%
Accenture Capital, Inc.	$200,000	4.05%	4/10/2029	194,150	0.02%
Adobe, Inc.	$270,000	2.15%	1/2/2027	257,597	0.02%
Adobe, Inc.	$100,000	4.85%	4/4/2027	100,680	0.01%
Adobe, Inc.	$100,000	4.80%	4/4/2029	100,450	0.01%
AEP Texas, Inc.	$70,000	3.95%	1/6/2028	67,634	0.01%
AEP Texas, Inc.	$100,000	5.45%	15/5/2029	101,358	0.01%
AEP Transmission Co. LLC	$60,000	3.10%	1/12/2026	58,321	0.01%
AES Corp.	$150,000	1.38%	15/1/2026	144,397	0.01%
AES Corp.	$270,000	5.45%	1/6/2028	271,435	0.03%
Aflac, Inc.	$75,000	2.88%	15/10/2026	72,777	0.01%
AGCO Corp.	$25,000	5.45%	21/3/2027	25,237	0.00%
Agilent Technologies, Inc.	$125,000	2.75%	15/9/2029	113,450	0.01%
Agree LP	$50,000	2.00%	15/6/2028	45,286	0.00%
Air Lease Corp.	$250,000	2.88%	15/1/2026	244,564	0.02%
Air Lease Corp.	$200,000	3.75%	1/6/2026	196,898	0.02%
Air Lease Corp.	$470,000	5.30%	25/6/2026	473,113	0.04%
Air Lease Corp.	$150,000	1.88%	15/8/2026	143,026	0.01%
Air Lease Corp.	$100,000	2.20%	15/1/2027	94,916	0.01%
Air Lease Corp.	$50,000	3.63%	1/12/2027	48,326	0.00%
Air Lease Corp.	$50,000	5.85%	15/12/2027	51,262	0.00%
Air Lease Corp.	$100,000	5.30%	1/2/2028	100,842	0.01%
Air Lease Corp.	CAD185,000	5.40%	1/6/2028	134,382	0.01%
Air Lease Corp.	$150,000	4.63%	1/10/2028	147,615	0.01%
Air Lease Corp.	$200,000	5.10%	1/3/2029	200,331	0.02%
Air Products & Chemicals, Inc.[1]	$250,000	1.85%	15/5/2027	235,076	0.02%
Air Products & Chemicals, Inc.	€500,000	0.50%	5/5/2028	480,823	0.04%
Air Products & Chemicals, Inc.	$100,000	4.60%	8/2/2029	99,572	0.01%
Aircastle Ltd.	$125,000	4.25%	15/6/2026	123,751	0.01%
Aircastle Ltd.	$50,000	2.85%	26/1/2028	46,518	0.00%
Aircastle Ltd.	$250,000	6.50%	18/7/2028	258,485	0.02%
Alabama Power Co.	$100,000	3.75%	1/9/2027	97,811	0.01%
Alaska Airlines 2020-1 Class A Pass Through Trust	$102,967	4.80%	15/8/2027	101,924	0.01%
Albemarle Corp.	$200,000	4.65%	1/6/2027	198,283	0.02%
Alcon Finance Corp.	$200,000	2.75%	23/9/2026	193,245	0.02%
Alexander Funding Trust II	$100,000	7.47%	31/7/2028	105,577	0.01%
Alexandria Real Estate Equities, Inc.	$100,000	3.95%	15/1/2028	97,190	0.01%
Alexandria Real Estate Equities, Inc.	$150,000	2.75%	15/12/2029	134,191	0.01%
Allegion plc	$55,000	3.50%	1/10/2029	51,387	0.00%
Allegion US Holding Co., Inc.	$100,000	3.55%	1/10/2027	96,449	0.01%
Alliant Energy Finance LLC	$250,000	5.40%	6/6/2027	251,615	0.02%
Allstate Corp.	$100,000	3.28%	15/12/2026	97,713	0.01%
Allstate Corp.	$300,000	5.05%	24/6/2029	301,535	0.03%
Ally Financial, Inc.	$125,000	4.75%	9/6/2027	124,094	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Ally Financial, Inc.	$200,000	6.99%	13/6/2029	208,367	0.02%
Ally Financial, Inc.	$150,000	6.85%	3/1/2030	155,581	0.01%
Alphabet, Inc.[1]	$275,000	2.00%	15/8/2026	264,882	0.02%
Altria Group, Inc.	$100,000	4.40%	14/2/2026	99,562	0.01%
Altria Group, Inc.	€300,000	2.20%	15/6/2027	306,023	0.03%
Altria Group, Inc.	$425,000	4.80%	14/2/2029	420,237	0.04%
Amazon.com, Inc.	$700,000	3.30%	13/4/2027	683,350	0.06%
Amazon.com, Inc.	$200,000	1.20%	3/6/2027	185,413	0.02%
Amazon.com, Inc.	$600,000	3.15%	22/8/2027	580,156	0.05%
Amazon.com, Inc.	$350,000	4.55%	1/12/2027	352,044	0.03%
Amazon.com, Inc.	$350,000	1.65%	12/5/2028	318,870	0.03%
Amazon.com, Inc.	$200,000	3.45%	13/4/2029	191,813	0.02%
Amcor Finance USA, Inc.	$225,000	3.63%	28/4/2026	221,333	0.02%
Amcor Group Finance plc	$100,000	5.45%	23/5/2029	100,804	0.01%
Ameren Corp.	$20,000	3.65%	15/2/2026	19,746	0.00%
Ameren Corp.	$100,000	5.70%	1/12/2026	101,632	0.01%
Ameren Corp.	$110,000	1.95%	15/3/2027	103,417	0.01%
Ameren Corp.	$165,000	1.75%	15/3/2028	149,288	0.01%
Ameren Corp.	$75,000	5.00%	15/1/2029	75,020	0.01%
Ameren Illinois Co.	$60,000	3.80%	15/5/2028	58,141	0.01%
American Airlines 2015-1 Class A Pass Through Trust	$78,703	3.38%	1/5/2027	74,729	0.01%
American Airlines 2015-2 Class AA Pass Through Trust	$164,259	3.60%	22/9/2027	157,789	0.01%
American Airlines 2016-2 Class AA Pass Through Trust	$198,293	3.20%	15/6/2028	187,331	0.02%
American Electric Power Co., Inc.	$125,000	3.20%	13/11/2027	119,775	0.01%
American Electric Power Co., Inc.	$95,000	4.30%	1/12/2028	92,821	0.01%
American Electric Power Co., Inc.	$300,000	5.20%	15/1/2029	302,243	0.03%
American Electric Power Co., Inc.	$105,000	3.88%	15/2/2062	98,929	0.01%
American Express Co.	$350,000	1.65%	4/11/2026	331,794	0.03%
American Express Co.	$300,000	2.55%	4/3/2027	287,150	0.03%
American Express Co.	$150,000	5.65%	23/4/2027	151,590	0.01%
American Express Co.	$169,000	3.30%	3/5/2027	163,982	0.02%
American Express Co.	$750,000	5.39%	28/7/2027	758,142	0.07%
American Express Co.	$300,000	5.85%	5/11/2027	309,191	0.03%
American Express Co.	$300,000	5.10%	16/2/2028	301,642	0.03%
American Express Co.	$125,000	5.04%	26/7/2028	125,455	0.01%
American Express Co.	$100,000	4.05%	3/5/2029	97,536	0.01%
American Express Co.	$200,000	5.28%	27/7/2029	201,887	0.02%
American Express Co.	$400,000	5.53%	25/4/2030	407,214	0.04%
American Homes 4 Rent LP	$150,000	4.25%	15/2/2028	146,422	0.01%
American Homes 4 Rent LP	$50,000	4.90%	15/2/2029	49,594	0.00%
American Honda Finance Corp.	$150,000	4.95%	9/1/2026	150,284	0.01%
American Honda Finance Corp.	$100,000	5.25%	7/7/2026	100,765	0.01%
American Honda Finance Corp.	$375,000	1.30%	9/9/2026	354,520	0.03%
American Honda Finance Corp.	$75,000	2.30%	9/9/2026	72,213	0.01%
American Honda Finance Corp.	$175,000	4.40%	5/10/2026	174,394	0.02%
American Honda Finance Corp.	$100,000	4.90%	12/3/2027	100,280	0.01%
American Honda Finance Corp.	$100,000	4.90%	9/7/2027	100,404	0.01%
American Honda Finance Corp.	$175,000	4.45%	22/10/2027	173,759	0.02%
American Honda Finance Corp.	$225,000	2.00%	24/3/2028	205,616	0.02%
American Honda Finance Corp.	€600,000	0.30%	7/7/2028	564,554	0.05%
American Honda Finance Corp.	$100,000	5.13%	7/7/2028	100,666	0.01%
American Honda Finance Corp.	$125,000	5.65%	15/11/2028	128,217	0.01%
American Honda Finance Corp.	$150,000	4.90%	13/3/2029	149,514	0.01%
American Honda Finance Corp.	$175,000	4.40%	5/9/2029	170,260	0.02%
American International Group, Inc.	€150,000	1.88%	21/6/2027	151,715	0.01%
American International Group, Inc.	$50,000	4.20%	1/4/2028	48,863	0.00%
American Medical Systems Europe BV	€200,000	1.38%	8/3/2028	198,028	0.02%
American Medical Systems Europe BV	€500,000	3.38%	8/3/2029	526,872	0.05%
American National Group, Inc.	$100,000	5.00%	15/6/2027	99,468	0.01%
American National Group, Inc.	$105,000	5.75%	1/10/2029	105,264	0.01%
American Tower Corp.	$225,000	4.40%	15/2/2026	223,811	0.02%
American Tower Corp.	$100,000	1.60%	15/4/2026	96,064	0.01%
American Tower Corp.	€500,000	1.95%	22/5/2026	511,754	0.05%
American Tower Corp.	$175,000	1.45%	15/9/2026	165,388	0.02%
American Tower Corp.	$150,000	3.38%	15/10/2026	146,508	0.01%
American Tower Corp.	€500,000	0.45%	15/1/2027	493,606	0.05%
American Tower Corp.	$300,000	3.13%	15/1/2027	290,213	0.03%
American Tower Corp.	€300,000	0.50%	15/1/2028	289,075	0.03%
American Tower Corp.	$200,000	3.60%	15/1/2028	192,181	0.02%
American Tower Corp.	$100,000	1.50%	31/1/2028	90,199	0.01%
American Tower Corp.	$150,000	5.50%	15/3/2028	152,143	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
American Tower Corp.	$200,000	5.25%	15/7/2028	201,368	0.02%
American Tower Corp.	$150,000	5.80%	15/11/2028	153,861	0.01%
American Tower Corp.	$100,000	5.20%	15/2/2029	100,564	0.01%
American Tower Corp.	$150,000	3.95%	15/3/2029	143,705	0.01%
American Tower Corp.	$100,000	5.00%	31/1/2030	99,406	0.01%
American Water Capital Corp.	$85,000	2.95%	1/9/2027	81,230	0.01%
American Water Capital Corp.	$100,000	3.75%	1/9/2028	96,198	0.01%
Ameriprise Financial, Inc.	$100,000	5.70%	15/12/2028	102,965	0.01%
Amgen, Inc.	$250,000	5.51%	2/3/2026	249,922	0.02%
Amgen, Inc.	$250,000	2.60%	19/8/2026	241,967	0.02%
Amgen, Inc.	$275,000	2.20%	21/2/2027	260,810	0.02%
Amgen, Inc.	$345,000	3.20%	2/11/2027	331,893	0.03%
Amgen, Inc.	$675,000	5.15%	2/3/2028	679,928	0.06%
Amgen, Inc.	$350,000	1.65%	15/8/2028	312,801	0.03%
Amgen, Inc.	$225,000	4.05%	18/8/2029	216,404	0.02%
Amphenol Corp.	$70,000	4.75%	30/3/2026	70,010	0.01%
Amphenol Corp.	$200,000	5.05%	5/4/2027	201,763	0.02%
Amphenol Corp.	$150,000	5.05%	5/4/2029	150,693	0.01%
Analog Devices, Inc.	$150,000	3.50%	5/12/2026	147,274	0.01%
Analog Devices, Inc.	$200,000	3.45%	15/6/2027	194,909	0.02%
Analog Devices, Inc.	$100,000	1.70%	1/10/2028	89,715	0.01%
Aon Corp.	$100,000	4.50%	15/12/2028	98,540	0.01%
Aon Corp.	$225,000	3.75%	2/5/2029	213,839	0.02%
Aon Corp./Aon Global Holdings plc	$300,000	2.85%	28/5/2027	286,816	0.03%
Aon North America, Inc.	$100,000	5.13%	1/3/2027	100,721	0.01%
Aon North America, Inc.	$200,000	5.15%	1/3/2029	200,709	0.02%
Apache Corp.	$50,000	4.38%	15/10/2028	48,245	0.00%
Apollo Debt Solutions BDC	$100,000	6.90%	13/4/2029	103,291	0.01%
Apollo Management Holdings LP	$125,000	4.40%	27/5/2026	124,000	0.01%
Apollo Management Holdings LP	$150,000	4.87%	15/2/2029	148,672	0.01%
Appalachian Power Co.	$45,000	3.30%	1/6/2027	43,447	0.00%
Apple, Inc.	$400,000	0.70%	8/2/2026	384,349	0.04%
Apple, Inc.	$250,000	3.25%	23/2/2026	246,865	0.02%
Apple, Inc.	$330,000	2.45%	4/8/2026	320,231	0.03%
Apple, Inc.	$300,000	2.05%	11/9/2026	288,710	0.03%
Apple, Inc.	€400,000	1.63%	10/11/2026	407,428	0.04%
Apple, Inc.	$550,000	3.35%	9/2/2027	538,781	0.05%
Apple, Inc.	$300,000	3.20%	11/5/2027	291,655	0.03%
Apple, Inc.	$200,000	3.00%	20/6/2027	193,948	0.02%
Apple, Inc.	$600,000	2.90%	12/9/2027	577,000	0.05%
Apple, Inc.	$175,000	3.00%	13/11/2027	168,969	0.02%
Apple, Inc.	$500,000	1.20%	8/2/2028	451,801	0.04%
Apple, Inc.	$500,000	4.00%	10/5/2028	492,829	0.05%
Apple, Inc.	$535,000	1.40%	5/8/2028	480,209	0.04%
Apple, Inc.	$315,000	2.20%	11/9/2029	283,477	0.03%
Applied Materials, Inc.	$200,000	3.30%	1/4/2027	194,820	0.02%
Applied Materials, Inc.	$200,000	4.80%	15/6/2029	200,723	0.02%
AppLovin Corp.	$175,000	5.13%	1/12/2029	174,462	0.02%
Aptiv Swiss Holdings Ltd.	$100,000	4.35%	15/3/2029	97,071	0.01%
Aptiv Swiss Holdings Ltd.	$400,000	4.65%	13/9/2029	388,370	0.04%
Arch Capital Finance LLC	$50,000	4.01%	15/12/2026	49,409	0.00%
Ares Capital Corp.	$309,000	3.88%	15/1/2026	305,403	0.03%
Ares Capital Corp.	$350,000	2.15%	15/7/2026	334,877	0.03%
Ares Capital Corp.	$100,000	7.00%	15/1/2027	103,647	0.01%
Ares Capital Corp.	$350,000	2.88%	15/6/2028	322,535	0.03%
Ares Capital Corp.	$175,000	5.88%	1/3/2029	176,598	0.02%
Ares Capital Corp.	$100,000	5.95%	15/7/2029	101,194	0.01%
Ares Finance Co. III LLC	$50,000	4.13%	30/6/2051	47,821	0.00%
Ares Management Corp.	$100,000	6.38%	10/11/2028	104,557	0.01%
Ares Strategic Income Fund	$250,000	5.70%	15/3/2028	249,985	0.02%
Ares Strategic Income Fund	$50,000	6.35%	15/8/2029	50,895	0.00%
Arizona Public Service Co.	$40,000	2.95%	15/9/2027	38,078	0.00%
Arrow Electronics, Inc.	$100,000	3.88%	12/1/2028	96,279	0.01%
Arthur J Gallagher & Co.	$40,000	4.60%	15/12/2027	39,843	0.00%
Arthur J Gallagher & Co.	$30,000	4.85%	15/12/2029	29,859	0.00%
AS Mileage Plan IP Ltd.	$200,000	5.02%	20/10/2029	194,894	0.02%
Associated Banc-Corp.	$100,000	6.46%	29/8/2030	101,861	0.01%
Assurant, Inc.	$75,000	4.90%	27/3/2028	74,796	0.01%
Assured Guaranty US Holdings, Inc.	$100,000	6.13%	15/9/2028	103,772	0.01%
AT&T, Inc.	$575,000	1.70%	25/3/2026	554,876	0.05%
AT&T, Inc.	€100,000	1.80%	5/9/2026	101,885	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
AT&T, Inc.	£300,000	2.90%	4/12/2026	362,302	0.03%
AT&T, Inc.	$225,000	3.80%	15/2/2027	220,675	0.02%
AT&T, Inc.	$225,000	4.25%	1/3/2027	222,858	0.02%
AT&T, Inc.	£100,000	5.50%	15/3/2027	126,657	0.01%
AT&T, Inc.	$450,000	2.30%	1/6/2027	424,835	0.04%
AT&T, Inc.	$550,000	1.65%	1/2/2028	500,080	0.05%
AT&T, Inc.	€200,000	1.60%	19/5/2028	198,545	0.02%
AT&T, Inc.	$950,000	4.35%	1/3/2029	929,852	0.09%
AT&T, Inc.	€300,000	2.35%	5/9/2029	302,400	0.03%
AT&T, Inc.	£400,000	4.38%	14/9/2029	486,298	0.04%
AT&T, Inc.	€300,000	2.60%	17/12/2029	305,275	0.03%
AT&T, Inc.	€500,000	0.80%	4/3/2030	463,919	0.04%
Athene Global Funding	$300,000	5.62%	8/5/2026	302,663	0.03%
Athene Global Funding	$400,000	4.86%	27/8/2026	399,638	0.04%
Athene Global Funding	€100,000	0.37%	10/9/2026	99,264	0.01%
Athene Global Funding	$200,000	1.73%	2/10/2026	189,451	0.02%
Athene Global Funding	€110,000	0.83%	8/1/2027	109,185	0.01%
Athene Global Funding	$200,000	5.52%	25/3/2027	202,299	0.02%
Athene Global Funding	AUD600,000	4.76%	21/4/2027	360,662	0.03%
Athene Global Funding	$100,000	5.35%	9/7/2027	101,008	0.01%
Athene Global Funding	£250,000	5.15%	28/7/2027	311,699	0.03%
Athene Global Funding	€100,000	0.63%	12/1/2028	96,375	0.01%
Athene Global Funding	$70,000	2.50%	24/3/2028	64,483	0.01%
Athene Global Funding	CAD155,000	2.47%	9/6/2028	103,306	0.01%
Athene Global Funding	$150,000	1.99%	19/8/2028	133,963	0.01%
Athene Global Funding	$150,000	2.72%	7/1/2029	136,034	0.01%
Athene Global Funding	$225,000	5.58%	9/1/2029	227,453	0.02%
Athene Global Funding	CAD85,000	5.11%	7/3/2029	61,623	0.01%
Athene Global Funding	$100,000	4.72%	8/10/2029	97,485	0.01%
Athene Holding Ltd.	$180,000	4.13%	12/1/2028	175,563	0.02%
Atlantic City Electric Co.	$50,000	4.00%	15/10/2028	48,494	0.00%
Atlassian Corp.	$100,000	5.25%	15/5/2029	100,683	0.01%
Atmos Energy Corp.	$270,000	3.00%	15/6/2027	259,980	0.02%
Autodesk, Inc.	$80,000	3.50%	15/6/2027	77,684	0.01%
Automatic Data Processing, Inc.	$150,000	1.70%	15/5/2028	136,950	0.01%
AutoNation, Inc.	$125,000	3.80%	15/11/2027	120,855	0.01%
AutoNation, Inc.	$125,000	1.95%	1/8/2028	112,083	0.01%
AutoZone, Inc.	$150,000	3.13%	21/4/2026	146,945	0.01%
AutoZone, Inc.	$100,000	5.05%	15/7/2026	100,579	0.01%
AutoZone, Inc.	$100,000	4.50%	1/2/2028	99,094	0.01%
AutoZone, Inc.	$150,000	6.25%	1/11/2028	156,897	0.01%
AutoZone, Inc.	$125,000	5.10%	15/7/2029	125,641	0.01%
AvalonBay Communities, Inc.	$100,000	2.90%	15/10/2026	97,011	0.01%
AvalonBay Communities, Inc.	$100,000	3.20%	15/1/2028	95,667	0.01%
AvalonBay Communities, Inc.	$250,000	1.90%	1/12/2028	223,505	0.02%
Avangrid, Inc.	$150,000	3.80%	1/6/2029	142,095	0.01%
Avery Dennison Corp.	$150,000	4.88%	6/12/2028	149,568	0.01%
Aviation Capital Group LLC	$150,000	1.95%	30/1/2026	145,188	0.01%
Aviation Capital Group LLC	$50,000	1.95%	20/9/2026	47,472	0.00%
Aviation Capital Group LLC	$110,000	3.50%	1/11/2027	105,172	0.01%
Aviation Capital Group LLC	$100,000	6.25%	15/4/2028	103,075	0.01%
Aviation Capital Group LLC	$125,000	6.75%	25/10/2028	131,261	0.01%
Aviation Capital Group LLC	$100,000	5.38%	15/7/2029	100,093	0.01%
Avnet, Inc.	$150,000	6.25%	15/3/2028	154,095	0.01%
AXIS Specialty Finance plc	$150,000	4.00%	6/12/2027	146,213	0.01%
Bacardi Ltd./Bacardi-Martini BV	$100,000	5.25%	15/1/2029	100,075	0.01%
Bain Capital Specialty Finance, Inc.	$100,000	2.95%	10/3/2026	97,067	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	$90,000	2.06%	15/12/2026	85,730	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	$215,000	3.34%	15/12/2027	207,375	0.02%
Baltimore Gas & Electric Co.	$125,000	2.40%	15/8/2026	120,742	0.01%
Bank of America Corp.	$150,000	4.45%	3/3/2026	149,419	0.01%
Bank of America Corp.	$350,000	3.50%	19/4/2026	344,957	0.03%
Bank of America Corp.	CHF200,000	0.25%	12/6/2026	219,830	0.02%
Bank of America Corp.	$200,000	6.22%	15/9/2026	204,450	0.02%
Bank of America Corp.	$295,000	4.25%	22/10/2026	292,402	0.03%
Bank of America Corp.	£400,000	4.25%	10/12/2026	497,069	0.05%
Bank of America Corp.	$500,000	5.08%	20/1/2027	501,550	0.05%
Bank of America Corp.	$650,000	1.66%	11/3/2027	626,182	0.06%
Bank of America Corp.	$550,000	3.56%	23/4/2027	541,007	0.05%
Bank of America Corp.	€400,000	1.78%	4/5/2027	408,070	0.04%
Bank of America Corp.	$1,000,000	1.73%	22/7/2027	953,372	0.09%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bank of America Corp.	$220,000	5.93%	15/9/2027	223,858	0.02%
Bank of America Corp.	CAD120,000	1.98%	15/9/2027	81,310	0.01%
Bank of America Corp.	$450,000	3.25%	21/10/2027	433,780	0.04%
Bank of America Corp.	$380,000	4.18%	25/11/2027	373,183	0.03%
Bank of America Corp.	$375,000	3.82%	20/1/2028	367,228	0.03%
Bank of America Corp.	$350,000	2.55%	4/2/2028	333,558	0.03%
Bank of America Corp.	CAD490,000	3.62%	16/3/2028	340,672	0.03%
Bank of America Corp.	$300,000	3.71%	24/4/2028	292,116	0.03%
Bank of America Corp.	€700,000	1.66%	25/4/2028	704,785	0.06%
Bank of America Corp.	$400,000	4.38%	27/4/2028	395,518	0.04%
Bank of America Corp.	€200,000	4.13%	12/6/2028	215,112	0.02%
Bank of America Corp.	$350,000	3.59%	21/7/2028	338,776	0.03%
Bank of America Corp.	$670,000	4.95%	22/7/2028	671,316	0.06%
Bank of America Corp.	€689,000	0.58%	24/8/2028	671,451	0.06%
Bank of America Corp.	$450,000	6.20%	10/11/2028	465,938	0.04%
Bank of America Corp.	$1,100,000	3.42%	20/12/2028	1,054,711	0.10%
Bank of America Corp.	$700,000	3.97%	5/3/2029	678,663	0.06%
Bank of America Corp.	CAD45,000	2.60%	4/4/2029	30,260	0.00%
Bank of America Corp.	$600,000	5.20%	25/4/2029	602,997	0.06%
Bank of America Corp.	£400,000	1.67%	2/6/2029	450,413	0.04%
Bank of America Corp.	$475,000	2.09%	14/6/2029	430,604	0.04%
Bank of America Corp.	$450,000	4.27%	23/7/2029	438,168	0.04%
Bank of America Corp.	€400,000	0.58%	8/8/2029	379,989	0.04%
Bank of America Corp.	$635,000	5.82%	15/9/2029	650,882	0.06%
Bank of America Corp.	$850,000	3.97%	7/2/2030	814,883	0.07%
Bank of America Corp.	€200,000	1.38%	9/5/2030	192,981	0.02%
Bank of America Corp.	$550,000	3.19%	23/7/2030	506,252	0.05%
Bank of America Corp.	$350,000	2.88%	22/10/2030	316,474	0.03%
Bank of America NA	$250,000	5.53%	18/8/2026	253,503	0.02%
Bank of New York Mellon Corp.	$250,000	2.80%	4/5/2026	244,691	0.02%
Bank of New York Mellon Corp.	$300,000	2.45%	17/8/2026	290,583	0.03%
Bank of New York Mellon Corp.	$236,000	2.05%	26/1/2027	224,753	0.02%
Bank of New York Mellon Corp.	$400,000	4.95%	26/4/2027	401,582	0.04%
Bank of New York Mellon Corp.	$200,000	3.25%	16/5/2027	194,068	0.02%
Bank of New York Mellon Corp.	$100,000	3.40%	29/1/2028	96,414	0.01%
Bank of New York Mellon Corp.	$275,000	3.44%	7/2/2028	267,634	0.02%
Bank of New York Mellon Corp.	$250,000	3.85%	28/4/2028	243,748	0.02%
Bank of New York Mellon Corp.	$225,000	3.99%	13/6/2028	220,966	0.02%
Bank of New York Mellon Corp.	$175,000	4.89%	21/7/2028	175,620	0.02%
Bank of New York Mellon Corp.	$125,000	5.80%	25/10/2028	128,273	0.01%
Bank of New York Mellon Corp.	$250,000	3.00%	30/10/2028	233,634	0.02%
Bank of New York Mellon Corp.	$100,000	4.54%	1/2/2029	99,154	0.01%
Bank of New York Mellon Corp.	$190,000	6.32%	25/10/2029	199,583	0.02%
Bank of New York Mellon Corp.	$150,000	4.98%	14/3/2030	149,946	0.01%
Bank of New York Mellon Corp.	$750,000	4.60%	26/7/2030	740,494	0.07%
Bank OZK	$35,000	2.75%	1/10/2031	30,061	0.00%
Barings BDC, Inc.	$50,000	3.30%	23/11/2026	48,018	0.00%
Barings BDC, Inc.	$25,000	7.00%	15/2/2029	25,611	0.00%
Baxter International, Inc.	$250,000	2.60%	15/8/2026	241,592	0.02%
Baxter International, Inc.	$250,000	1.92%	1/2/2027	235,696	0.02%
Baxter International, Inc.	$400,000	2.27%	1/12/2028	360,633	0.03%
Baxter International, Inc.	€200,000	1.30%	15/5/2029	191,829	0.02%
Bayer Corp.	$50,000	6.65%	15/2/2028	51,475	0.00%
Becton Dickinson & Co.	€300,000	1.90%	15/12/2026	306,222	0.03%
Becton Dickinson & Co.	$250,000	3.70%	6/6/2027	243,937	0.02%
Becton Dickinson & Co.	$200,000	4.69%	13/2/2028	198,950	0.02%
Becton Dickinson & Co.	$150,000	4.87%	8/2/2029	149,495	0.01%
Becton Dickinson & Co.	$275,000	5.08%	7/6/2029	276,952	0.03%
Berkshire Hathaway Energy Co.	$85,000	3.25%	15/4/2028	80,936	0.01%
Berkshire Hathaway, Inc.	$400,000	3.13%	15/3/2026	393,923	0.04%
Berkshire Hathaway, Inc.	¥100,000,000	0.27%	11/9/2026	627,321	0.06%
Berkshire Hathaway, Inc.	€300,000	1.13%	16/3/2027	301,083	0.03%
Berry Global, Inc.	$427,000	1.57%	15/1/2026	412,090	0.04%
Berry Global, Inc.	€100,000	1.50%	15/1/2027	100,261	0.01%
Berry Global, Inc.	$100,000	1.65%	15/1/2027	93,625	0.01%
Berry Global, Inc.	$135,000	5.50%	15/4/2028	136,267	0.01%
Best Buy Co., Inc.	$100,000	4.45%	1/10/2028	98,342	0.01%
BGC Group, Inc.	$50,000	8.00%	25/5/2028	53,173	0.01%
BGC Group, Inc.	$100,000	6.60%	10/6/2029	102,481	0.01%
Bio-Rad Laboratories, Inc.	$100,000	3.30%	15/3/2027	96,844	0.01%
Black Hills Corp.	$50,000	3.95%	15/1/2026	49,481	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Black Hills Corp.	$80,000	3.15%	15/1/2027	77,204	0.01%
Black Hills Corp.	$30,000	5.95%	15/3/2028	30,897	0.00%
BlackRock Funding, Inc.	$200,000	4.60%	26/7/2027	200,411	0.02%
BlackRock Funding, Inc.	$250,000	4.70%	14/3/2029	250,266	0.02%
BlackRock TCP Capital Corp.	$100,000	6.95%	30/5/2029	104,164	0.01%
Blackrock, Inc.	$150,000	3.25%	30/4/2029	141,712	0.01%
Blackstone Holdings Finance Co. LLC	€300,000	1.00%	5/10/2026	300,724	0.03%
Blackstone Holdings Finance Co. LLC	$150,000	5.90%	3/11/2027	154,352	0.01%
Blackstone Holdings Finance Co. LLC	$100,000	1.63%	5/8/2028	89,068	0.01%
Blackstone Private Credit Fund	€200,000	1.75%	30/11/2026	199,179	0.02%
Blackstone Private Credit Fund	$325,000	2.63%	15/12/2026	309,640	0.03%
Blackstone Private Credit Fund	$150,000	3.25%	15/3/2027	143,569	0.01%
Blackstone Private Credit Fund	$100,000	7.30%	27/11/2028	105,175	0.01%
Blackstone Private Credit Fund	$50,000	4.00%	15/1/2029	47,200	0.00%
Blackstone Private Credit Fund	$150,000	5.95%	16/7/2029	151,050	0.01%
Blackstone Private Credit Fund	$100,000	5.60%	22/11/2029	98,759	0.01%
Blackstone Secured Lending Fund	$225,000	3.63%	15/1/2026	221,480	0.02%
Blackstone Secured Lending Fund	$150,000	2.75%	16/9/2026	143,971	0.01%
Blackstone Secured Lending Fund	$100,000	5.88%	15/11/2027	101,611	0.01%
Blackstone Secured Lending Fund	$150,000	5.35%	13/4/2028	149,610	0.01%
Blackstone Secured Lending Fund	$125,000	2.85%	30/9/2028	113,493	0.01%
Block Financial LLC	$150,000	2.50%	15/7/2028	136,432	0.01%
Blue Owl Capital Corp.	$50,000	4.25%	15/1/2026	49,455	0.00%
Blue Owl Capital Corp.	$207,000	3.40%	15/7/2026	200,609	0.02%
Blue Owl Capital Corp.	$200,000	2.63%	15/1/2027	188,848	0.02%
Blue Owl Capital Corp.	$200,000	2.88%	11/6/2028	181,838	0.02%
Blue Owl Capital Corp.	$175,000	5.95%	15/3/2029	175,717	0.02%
Blue Owl Capital Corp. II	$50,000	8.45%	15/11/2026	52,521	0.00%
Blue Owl Capital Corp. III	$50,000	3.13%	13/4/2027	47,141	0.00%
Blue Owl Credit Income Corp.	$50,000	3.13%	23/9/2026	47,998	0.00%
Blue Owl Credit Income Corp.	$100,000	4.70%	8/2/2027	98,656	0.01%
Blue Owl Credit Income Corp.	$185,000	7.75%	16/9/2027	194,255	0.02%
Blue Owl Credit Income Corp.	$95,000	7.95%	13/6/2028	100,879	0.01%
Blue Owl Credit Income Corp.	$200,000	7.75%	15/1/2029	213,291	0.02%
Blue Owl Technology Finance Corp.	$150,000	4.75%	15/12/2025	148,380	0.01%
Blue Owl Technology Finance Corp.	$50,000	3.75%	17/6/2026	48,342	0.00%
Blue Owl Technology Finance Corp.	$50,000	2.50%	15/1/2027	46,904	0.00%
Blue Owl Technology Finance Corp. II	$150,000	6.75%	4/4/2029	150,882	0.01%
BNSF Funding Trust I	$68,000	6.61%	15/12/2055	68,315	0.01%
Boardwalk Pipelines LP	$280,000	4.45%	15/7/2027	277,035	0.03%
Boeing Co.	$200,000	2.75%	1/2/2026	195,098	0.02%
Boeing Co.	$900,000	2.20%	4/2/2026	872,662	0.08%
Boeing Co.	$200,000	2.25%	15/6/2026	192,059	0.02%
Boeing Co.	$275,000	2.70%	1/2/2027	262,181	0.02%
Boeing Co.	$150,000	2.80%	1/3/2027	142,905	0.01%
Boeing Co.	$450,000	5.04%	1/5/2027	451,075	0.04%
Boeing Co.	$265,000	6.26%	1/5/2027	271,202	0.03%
Boeing Co.	$265,000	3.25%	1/2/2028	249,522	0.02%
Boeing Co.	$185,000	3.20%	1/3/2029	170,470	0.02%
Boeing Co.	$220,000	6.30%	1/5/2029	228,113	0.02%
Booking Holdings, Inc.	$175,000	3.60%	1/6/2026	172,760	0.02%
Booking Holdings, Inc.	€100,000	1.80%	3/3/2027	102,049	0.01%
Booking Holdings, Inc.	€100,000	0.50%	8/3/2028	96,428	0.01%
Booking Holdings, Inc.	$100,000	3.55%	15/3/2028	96,719	0.01%
Booking Holdings, Inc.	€200,000	3.63%	12/11/2028	213,334	0.02%
Booking Holdings, Inc.	€500,000	3.50%	1/3/2029	529,735	0.05%
Booz Allen Hamilton, Inc.	$125,000	3.88%	1/9/2028	118,357	0.01%
BorgWarner, Inc.	$225,000	2.65%	1/7/2027	213,997	0.02%
BorgWarner, Inc.	$100,000	4.95%	15/8/2029	99,427	0.01%
Boston Gas Co.	$100,000	3.00%	1/8/2029	90,732	0.01%
Boston Properties LP	$100,000	2.75%	1/10/2026	96,350	0.01%
Boston Properties LP	$225,000	6.75%	1/12/2027	234,776	0.02%
Boston Properties LP	$150,000	4.50%	1/12/2028	146,011	0.01%
Boston Properties LP	$125,000	3.40%	21/6/2029	114,764	0.01%
Boston Scientific Corp.	€400,000	0.63%	1/12/2027	390,070	0.04%
BP Capital Markets America, Inc.	$137,000	3.41%	11/2/2026	135,334	0.01%
BP Capital Markets America, Inc.	$231,000	3.12%	4/5/2026	226,892	0.02%
BP Capital Markets America, Inc.	$125,000	3.02%	16/1/2027	121,164	0.01%
BP Capital Markets America, Inc.	$175,000	3.54%	6/4/2027	170,900	0.02%
BP Capital Markets America, Inc.	$180,000	3.59%	14/4/2027	175,935	0.02%
BP Capital Markets America, Inc.	$525,000	5.02%	17/11/2027	530,562	0.05%

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BP Capital Markets America, Inc.	$80,000	3.94%	21/9/2028	77,549	0.01%
BP Capital Markets America, Inc.	$550,000	4.23%	6/11/2028	538,566	0.05%
BP Capital Markets America, Inc.	$250,000	4.87%	25/11/2029	250,131	0.02%
BP Capital Markets plc	€500,000	3.25%	Perpetual	515,148	0.05%
BP Capital Markets plc	€400,000	3.63%	Perpetual	407,359	0.04%
BP Capital Markets plc	£200,000	4.25%	Perpetual	241,293	0.02%
BP Capital Markets plc	$265,000	3.28%	19/9/2027	256,149	0.02%
BP Capital Markets plc	$100,000	3.72%	28/11/2028	96,172	0.01%
BP Capital Markets plc	€300,000	1.64%	26/6/2029	294,268	0.03%
BP Capital Markets plc	AUD400,000	4.75%	28/8/2029	247,308	0.02%
Brighthouse Financial Global Funding	$100,000	1.55%	24/5/2026	95,397	0.01%
Brighthouse Financial Global Funding	$200,000	5.55%	9/4/2027	201,745	0.02%
Brighthouse Financial Global Funding	$100,000	2.00%	28/6/2028	89,311	0.01%
Brighthouse Financial Global Funding	$50,000	5.65%	10/6/2029	50,352	0.00%
Bristol-Myers Squibb Co.	$300,000	4.95%	20/2/2026	301,539	0.03%
Bristol-Myers Squibb Co.	$400,000	3.20%	15/6/2026	392,943	0.04%
Bristol-Myers Squibb Co.	$225,000	4.90%	22/2/2027	226,907	0.02%
Bristol-Myers Squibb Co.	$200,000	3.25%	27/2/2027	194,979	0.02%
Bristol-Myers Squibb Co.	$350,000	1.13%	13/11/2027	318,758	0.03%
Bristol-Myers Squibb Co.	$100,000	3.90%	20/2/2028	97,902	0.01%
Bristol-Myers Squibb Co.	$275,000	4.90%	22/2/2029	276,426	0.03%
Bristol-Myers Squibb Co.	$550,000	3.40%	26/7/2029	518,647	0.05%
Brixmor Operating Partnership LP	$200,000	4.13%	15/6/2026	198,013	0.02%
Brixmor Operating Partnership LP	$55,000	3.90%	15/3/2027	53,841	0.01%
Brixmor Operating Partnership LP	$50,000	2.25%	1/4/2028	45,711	0.00%
Brixmor Operating Partnership LP	$150,000	4.13%	15/5/2029	143,851	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	$400,000	3.88%	15/1/2027	393,658	0.04%
Broadcom Corp./Broadcom Cayman Finance Ltd.	$200,000	3.50%	15/1/2028	192,432	0.02%
Broadcom, Inc.	$225,000	3.46%	15/9/2026	220,765	0.02%
Broadcom, Inc.	$184,000	5.05%	12/7/2027	185,787	0.02%
Broadcom, Inc.	$125,000	1.95%	15/2/2028	114,431	0.01%
Broadcom, Inc.	$100,000	4.15%	15/2/2028	98,322	0.01%
Broadcom, Inc.	$250,000	4.11%	15/9/2028	244,197	0.02%
Broadcom, Inc.	$320,000	4.75%	15/4/2029	317,778	0.03%
Broadcom, Inc.	$150,000	4.00%	15/4/2029	144,350	0.01%
Broadcom, Inc.	$1,000,000	5.05%	12/7/2029	1,003,733	0.09%
Broadridge Financial Solutions, Inc.	$150,000	3.40%	27/6/2026	147,108	0.01%
Brooklyn Union Gas Co.	$165,000	3.41%	10/3/2026	161,793	0.01%
Brooklyn Union Gas Co.	$100,000	3.87%	4/3/2029	94,664	0.01%
Brown-Forman Corp.	£100,000	2.60%	7/7/2028	116,473	0.01%
Brunswick Corp.	$150,000	5.85%	18/3/2029	152,378	0.01%
Bunge Ltd. Finance Corp.	$175,000	3.25%	15/8/2026	170,958	0.02%
Bunge Ltd. Finance Corp.	$100,000	3.75%	25/9/2027	97,392	0.01%
Bunge Ltd. Finance Corp.	$200,000	4.20%	17/9/2029	194,094	0.02%
Burlington Northern Santa Fe LLC	$100,000	3.25%	15/6/2027	97,145	0.01%
Cadence Design Systems, Inc.	$100,000	4.20%	10/9/2027	98,856	0.01%
Cadence Design Systems, Inc.	$150,000	4.30%	10/9/2029	147,029	0.01%
Camden Property Trust	$150,000	5.85%	3/11/2026	153,186	0.01%
Camden Property Trust	$150,000	3.15%	1/7/2029	139,414	0.01%
Cantor Fitzgerald LP	$100,000	4.50%	14/4/2027	97,914	0.01%
Cantor Fitzgerald LP	$150,000	7.20%	12/12/2028	156,757	0.01%
Capital One Financial Corp.	$325,000	3.75%	28/7/2026	319,132	0.03%
Capital One Financial Corp.	$200,000	3.75%	9/3/2027	195,366	0.02%
Capital One Financial Corp.	$150,000	3.65%	11/5/2027	146,054	0.01%
Capital One Financial Corp.	$100,000	7.15%	29/10/2027	103,775	0.01%
Capital One Financial Corp.	$200,000	1.88%	2/11/2027	189,017	0.02%
Capital One Financial Corp.	$225,000	3.80%	31/1/2028	217,162	0.02%
Capital One Financial Corp.	$325,000	4.93%	10/5/2028	323,863	0.03%
Capital One Financial Corp.	$300,000	5.47%	1/2/2029	302,158	0.03%
Capital One Financial Corp.	$300,000	6.31%	8/6/2029	309,875	0.03%
Capital One Financial Corp.	$250,000	5.70%	1/2/2030	253,468	0.02%
Capital One Financial Corp.	$300,000	3.27%	1/3/2030	277,054	0.03%
Capital One Financial Corp.	$350,000	5.46%	26/7/2030	351,163	0.03%
Cardinal Health, Inc.	$120,000	4.70%	15/11/2026	119,841	0.01%
Cardinal Health, Inc.	$225,000	3.41%	15/6/2027	218,081	0.02%
Cardinal Health, Inc.	$125,000	5.13%	15/2/2029	125,242	0.01%
Cardinal Health, Inc.	$125,000	5.00%	15/11/2029	124,258	0.01%
Cargill, Inc.	$200,000	0.75%	2/2/2026	192,103	0.02%
Cargill, Inc.	$200,000	4.50%	24/6/2026	200,018	0.02%
Carlisle Cos, Inc.	$100,000	3.75%	1/12/2027	97,372	0.01%
Carlyle Finance Subsidiary LLC	$200,000	3.50%	19/9/2029	186,707	0.02%

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Carnival Corp.	$450,000	4.00%	1/8/2028	426,336	0.04%
Carnival Corp.	$350,000	7.00%	15/8/2029	364,447	0.03%
Carrier Global Corp.	$275,000	2.49%	15/2/2027	262,977	0.02%
Carrier Global Corp.	€300,000	4.13%	29/5/2028	323,295	0.03%
Caterpillar Financial Services Corp.	$160,000	4.80%	6/1/2026	160,524	0.01%
Caterpillar Financial Services Corp.	$300,000	5.05%	27/2/2026	302,045	0.03%
Caterpillar Financial Services Corp.	$600,000	4.35%	15/5/2026	599,332	0.06%
Caterpillar Financial Services Corp.	£500,000	5.72%	17/8/2026	635,258	0.06%
Caterpillar Financial Services Corp.	€200,000	3.74%	4/9/2026	210,817	0.02%
Caterpillar Financial Services Corp.	$125,000	4.45%	16/10/2026	125,031	0.01%
Caterpillar Financial Services Corp.	$200,000	3.60%	12/8/2027	195,651	0.02%
Caterpillar Financial Services Corp.	$125,000	4.40%	15/10/2027	124,490	0.01%
Caterpillar Financial Services Corp.	$175,000	4.60%	15/11/2027	175,106	0.02%
Caterpillar Financial Services Corp.	$150,000	4.70%	15/11/2029	149,478	0.01%
Caterpillar Financial Services Ltd.	CAD200,000	4.51%	5/3/2027	142,202	0.01%
Caterpillar, Inc.	$175,000	2.60%	19/9/2029	159,572	0.01%
Cboe Global Markets, Inc.	$155,000	3.65%	12/1/2027	152,157	0.01%
CBRE Services, Inc.	$75,000	4.88%	1/3/2026	74,944	0.01%
CBRE Services, Inc.	$100,000	5.50%	1/4/2029	101,656	0.01%
CDW LLC/CDW Finance Corp.	$230,000	2.67%	1/12/2026	220,593	0.02%
CDW LLC/CDW Finance Corp.	$100,000	4.25%	1/4/2028	96,852	0.01%
CDW LLC/CDW Finance Corp.	$130,000	3.28%	1/12/2028	121,184	0.01%
Celanese US Holdings LLC	€200,000	4.78%	19/7/2026	210,288	0.02%
Celanese US Holdings LLC	$250,000	1.40%	5/8/2026	233,970	0.02%
Celanese US Holdings LLC	€100,000	2.13%	1/3/2027	99,535	0.01%
Celanese US Holdings LLC	$300,000	6.17%	15/7/2027	304,643	0.03%
Celanese US Holdings LLC	€200,000	0.63%	10/9/2028	182,531	0.02%
Celanese US Holdings LLC	$150,000	6.60%	15/11/2028	153,499	0.01%
Celanese US Holdings LLC	$150,000	6.33%	15/7/2029	153,025	0.01%
Cencora, Inc.	$275,000	3.45%	15/12/2027	266,131	0.02%
Cencora, Inc.	$100,000	4.63%	15/12/2027	99,997	0.01%
Cencora, Inc.	$100,000	4.85%	15/12/2029	99,317	0.01%
Centene Corp.	$400,000	4.25%	15/12/2027	387,225	0.04%
Centene Corp.	$400,000	2.45%	15/7/2028	360,455	0.03%
Centene Corp.	$690,000	4.63%	15/12/2029	652,369	0.06%
CenterPoint Energy Houston Electric LLC	$60,000	2.40%	1/9/2026	57,857	0.01%
CenterPoint Energy Houston Electric LLC	$40,000	3.00%	1/2/2027	38,704	0.00%
CenterPoint Energy Houston Electric LLC	$75,000	5.20%	1/10/2028	75,893	0.01%
CenterPoint Energy Resources Corp.	$50,000	5.25%	1/3/2028	50,479	0.00%
CenterPoint Energy Resources Corp.	$150,000	4.00%	1/4/2028	145,589	0.01%
CenterPoint Energy, Inc.	$65,000	5.25%	10/8/2026	65,493	0.01%
CenterPoint Energy, Inc.	$200,000	5.40%	1/6/2029	202,262	0.02%
CF Industries, Inc.	$150,000	4.50%	1/12/2026	148,519	0.01%
CH Robinson Worldwide, Inc.	$90,000	4.20%	15/4/2028	87,751	0.01%
Charles Schwab Corp.	$100,000	0.90%	11/3/2026	95,701	0.01%
Charles Schwab Corp.	$150,000	1.15%	13/5/2026	143,260	0.01%
Charles Schwab Corp.	$300,000	2.45%	3/3/2027	286,377	0.03%
Charles Schwab Corp.	$300,000	3.30%	1/4/2027	291,320	0.03%
Charles Schwab Corp.	$100,000	3.20%	25/1/2028	95,709	0.01%
Charles Schwab Corp.	$250,000	2.00%	20/3/2028	229,097	0.02%
Charles Schwab Corp.	$400,000	4.00%	1/2/2029	387,824	0.04%
Charles Schwab Corp.	$150,000	5.64%	19/5/2029	153,029	0.01%
Charles Schwab Corp.	$200,000	3.25%	22/5/2029	187,367	0.02%
Charles Schwab Corp.	$200,000	6.20%	17/11/2029	208,332	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	$153,000	4.91%	23/7/2025	152,786	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$300,000	6.15%	10/11/2026	305,729	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	$190,000	4.20%	15/3/2028	183,653	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	$150,000	2.25%	15/1/2029	132,228	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	$250,000	5.05%	30/3/2029	245,143	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	$550,000	6.10%	1/6/2029	560,542	0.05%
Cheniere Corpus Christi Holdings LLC	$340,000	5.13%	30/6/2027	341,794	0.03%
Cheniere Corpus Christi Holdings LLC	$435,000	3.70%	15/11/2029	408,343	0.04%
Cheniere Energy Partners LP	$270,000	4.50%	1/10/2029	261,400	0.02%
Cheniere Energy, Inc.	$220,000	4.63%	15/10/2028	215,735	0.02%
Chevron Corp.[1]	$560,000	2.95%	16/5/2026	549,112	0.05%
Chevron Corp.	$145,000	2.00%	11/5/2027	137,083	0.01%

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Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	$125,000	3.70%	1/6/2028	120,090	0.01%
Chevron USA, Inc.	$105,000	1.02%	12/8/2027	96,094	0.01%
Chevron USA, Inc.	$90,000	3.85%	15/1/2028	88,777	0.01%
Chubb INA Holdings LLC	$250,000	3.35%	3/5/2026	246,236	0.02%
Chubb INA Holdings LLC	€100,000	0.88%	15/6/2027	98,837	0.01%
Chubb INA Holdings LLC	€224,000	1.55%	15/3/2028	222,683	0.02%
Chubb INA Holdings LLC	$150,000	4.65%	15/8/2029	149,408	0.01%
Cigna Group	$245,000	4.50%	25/2/2026	244,417	0.02%
Cigna Group	$300,000	3.40%	1/3/2027	291,680	0.03%
Cigna Group	$200,000	3.05%	15/10/2027	191,364	0.02%
Cigna Group	$695,000	4.38%	15/10/2028	681,119	0.06%
Cigna Group	$200,000	5.00%	15/5/2029	199,878	0.02%
Cintas Corp. No 2	$195,000	3.70%	1/4/2027	191,092	0.02%
Cisco Systems, Inc.	$300,000	4.90%	26/2/2026	301,913	0.03%
Cisco Systems, Inc.	$100,000	2.95%	28/2/2026	98,332	0.01%
Cisco Systems, Inc.	$325,000	4.80%	26/2/2027	327,267	0.03%
Cisco Systems, Inc.	$900,000	4.85%	26/2/2029	905,415	0.08%
Citadel Finance LLC	$150,000	3.38%	9/3/2026	146,363	0.01%
Citadel LP	$50,000	4.88%	15/1/2027	49,333	0.00%
Citibank NA	$325,000	5.44%	30/4/2026	328,114	0.03%
Citibank NA	$350,000	4.93%	6/8/2026	351,412	0.03%
Citibank NA	$325,000	5.49%	4/12/2026	329,873	0.03%
Citibank NA	$525,000	4.88%	19/11/2027	525,189	0.05%
Citibank NA	$350,000	5.80%	29/9/2028	360,840	0.03%
Citibank NA	$350,000	4.84%	6/8/2029	347,755	0.03%
Citigroup, Inc.	$379,000	3.70%	12/1/2026	375,508	0.03%
Citigroup, Inc.	$225,000	4.60%	9/3/2026	224,383	0.02%
Citigroup, Inc.	$394,000	3.40%	1/5/2026	387,225	0.04%
Citigroup, Inc.	£400,000	5.15%	21/5/2026	503,043	0.05%
Citigroup, Inc.	$570,000	3.20%	21/10/2026	554,533	0.05%
Citigroup, Inc.	$450,000	4.30%	20/11/2026	445,912	0.04%
Citigroup, Inc.	$575,000	1.12%	28/1/2027	552,109	0.05%
Citigroup, Inc.	$350,000	1.46%	9/6/2027	333,259	0.03%
Citigroup, Inc.	¥100,000,000	2.80%	25/6/2027	654,995	0.06%
Citigroup, Inc.	$625,000	4.45%	29/9/2027	616,335	0.06%
Citigroup, Inc.	€1,100,000	0.50%	8/10/2027	1,092,252	0.10%
Citigroup, Inc.	$300,000	3.89%	10/1/2028	293,906	0.03%
Citigroup, Inc.	$350,000	3.07%	24/2/2028	336,530	0.03%
Citigroup, Inc.	CAD150,000	5.07%	29/4/2028	107,573	0.01%
Citigroup, Inc.	$400,000	4.66%	24/5/2028	397,226	0.04%
Citigroup, Inc.	$350,000	3.67%	24/7/2028	338,855	0.03%
Citigroup, Inc.	$400,000	4.13%	25/7/2028	388,697	0.04%
Citigroup, Inc.	€200,000	3.71%	22/9/2028	211,315	0.02%
Citigroup, Inc.	$365,000	3.52%	27/10/2028	351,053	0.03%
Citigroup, Inc.	€100,000	1.25%	10/4/2029	96,096	0.01%
Citigroup, Inc.	$280,000	4.08%	23/4/2029	271,652	0.03%
Citigroup, Inc.	$700,000	5.17%	13/2/2030	698,918	0.06%
Citigroup, Inc.	$500,000	3.98%	20/3/2030	476,625	0.04%
Citigroup, Inc.	$375,000	4.54%	19/9/2030	364,290	0.03%
Citigroup, Inc.	$300,000	2.98%	5/11/2030	270,810	0.02%
Citigroup, Inc.	$150,000	5.59%	19/11/2034	148,808	0.01%
Citizens Bank NA	$175,000	4.58%	9/8/2028	173,258	0.02%
Citizens Financial Group, Inc.	$150,000	5.84%	23/1/2030	152,223	0.01%
Cleco Corporate Holdings LLC	$16,000	3.74%	1/5/2026	15,673	0.00%
Cleveland Electric Illuminating Co.	$50,000	3.50%	1/4/2028	47,590	0.00%
Clorox Co.	$200,000	3.10%	1/10/2027	191,693	0.02%
Clorox Co.	$50,000	3.90%	15/5/2028	48,571	0.00%
CME Group, Inc.	$100,000	3.75%	15/6/2028	97,306	0.01%
CMS Energy Corp.	$220,000	3.00%	15/5/2026	214,679	0.02%
CMS Energy Corp.	$130,000	3.45%	15/8/2027	125,800	0.01%
CNA Financial Corp.	$100,000	3.45%	15/8/2027	96,673	0.01%
CNA Financial Corp.	$100,000	3.90%	1/5/2029	95,694	0.01%
CNH Industrial Capital Canada Ltd.	CAD55,000	5.50%	11/8/2026	39,429	0.00%
CNH Industrial Capital Canada Ltd.	CAD130,000	4.80%	25/3/2027	92,673	0.01%
CNH Industrial Capital LLC	$125,000	1.88%	15/1/2026	121,177	0.01%
CNH Industrial Capital LLC	$100,000	4.50%	8/10/2027	99,025	0.01%
CNH Industrial Capital LLC	$200,000	4.55%	10/4/2028	197,169	0.02%
CNH Industrial Capital LLC	$50,000	5.50%	12/1/2029	50,717	0.00%
CNH Industrial Capital LLC	$100,000	5.10%	20/4/2029	99,945	0.01%
CNH Industrial NV	$90,000	3.85%	15/11/2027	87,930	0.01%
CNO Financial Group, Inc.	$100,000	5.25%	30/5/2029	99,282	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
CNO Global Funding	$150,000	1.75%	7/10/2026	141,788	0.01%
CNO Global Funding	$275,000	5.88%	4/6/2027	280,028	0.03%
CNO Global Funding	$100,000	4.88%	10/12/2027	99,590	0.01%
CNO Global Funding	$150,000	2.65%	6/1/2029	135,493	0.01%
CNO Global Funding	$50,000	4.95%	9/9/2029	49,577	0.00%
Coca-Cola Co.	€300,000	0.75%	22/9/2026	301,893	0.03%
Coca-Cola Co.	€300,000	1.13%	9/3/2027	301,483	0.03%
Coca-Cola Co.[1]	$189,000	2.90%	25/5/2027	182,781	0.02%
Coca-Cola Co.	$350,000	1.45%	1/6/2027	326,796	0.03%
Coca-Cola Co.	$225,000	1.50%	5/3/2028	204,820	0.02%
Coca-Cola Co.	$250,000	1.00%	15/3/2028	224,309	0.02%
Coca-Cola Co.	€350,000	0.13%	15/3/2029	325,165	0.03%
Coca-Cola Consolidated, Inc.	$125,000	5.25%	1/6/2029	126,543	0.01%
Colgate-Palmolive Co.	$150,000	3.10%	15/8/2027	145,135	0.01%
Colorado Interstate Gas Co. LLC/Colorado Interstate Issuing Corp.	$55,000	4.15%	15/8/2026	54,322	0.01%
Columbia Pipelines Holding Co. LLC	$45,000	6.06%	15/8/2026	45,629	0.00%
Columbia Pipelines Holding Co. LLC	$105,000	6.04%	15/8/2028	107,516	0.01%
Comcast Corp.	$400,000	3.15%	1/3/2026	393,909	0.04%
Comcast Corp.	€500,000	0.00%	14/9/2026	494,724	0.05%
Comcast Corp.	$325,000	2.35%	15/1/2027	310,597	0.03%
Comcast Corp.	$200,000	3.30%	1/2/2027	194,691	0.02%
Comcast Corp.	$235,000	3.30%	1/4/2027	228,305	0.02%
Comcast Corp.	$50,000	5.35%	15/11/2027	50,972	0.00%
Comcast Corp.	$400,000	3.15%	15/2/2028	380,908	0.04%
Comcast Corp.	$250,000	3.55%	1/5/2028	240,038	0.02%
Comcast Corp.	$600,000	4.15%	15/10/2028	585,355	0.05%
Comcast Corp.	$310,000	4.55%	15/1/2029	306,912	0.03%
Comcast Corp.	$200,000	5.10%	1/6/2029	201,857	0.02%
Comerica, Inc.	$100,000	4.00%	1/2/2029	94,849	0.01%
Comerica, Inc.	$275,000	5.98%	30/1/2030	278,002	0.03%
CommonSpirit Health	$175,000	3.35%	1/10/2029	163,071	0.02%
Commonwealth Edison Co.	$100,000	2.55%	15/6/2026	97,109	0.01%
Commonwealth Edison Co.	$90,000	2.95%	15/8/2027	86,378	0.01%
Commonwealth Edison Co.	$75,000	3.70%	15/8/2028	72,347	0.01%
Conagra Brands, Inc.	$125,000	5.30%	1/10/2026	126,240	0.01%
Conagra Brands, Inc.	$350,000	1.38%	1/11/2027	317,867	0.03%
Conagra Brands, Inc.	$50,000	7.00%	1/10/2028	53,000	0.01%
Conagra Brands, Inc.	$175,000	4.85%	1/11/2028	174,039	0.02%
Concentrix Corp.	$100,000	6.65%	2/8/2026	101,773	0.01%
Concentrix Corp.	$150,000	6.60%	2/8/2028	153,687	0.01%
Connecticut Light & Power Co.	$70,000	3.20%	15/3/2027	67,889	0.01%
Connecticut Light & Power Co.	$100,000	4.65%	1/1/2029	99,514	0.01%
ConocoPhillips Co.[1]	$250,000	4.70%	15/1/2030	247,294	0.02%
Conopco, Inc.	$40,000	7.25%	15/12/2026	42,101	0.00%
Consolidated Edison Co. of New York, Inc.	$50,000	3.13%	15/11/2027	47,881	0.00%
Consolidated Edison Co. of New York, Inc.	$40,000	3.80%	15/5/2028	38,723	0.00%
Consolidated Edison Co. of New York, Inc.	$140,000	4.00%	1/12/2028	136,367	0.01%
Constellation Brands, Inc.	$200,000	5.00%	2/2/2026	199,767	0.02%
Constellation Brands, Inc.	$200,000	3.50%	9/5/2027	194,273	0.02%
Constellation Brands, Inc.	$175,000	4.35%	9/5/2027	173,239	0.02%
Constellation Brands, Inc.	$100,000	4.65%	15/11/2028	98,796	0.01%
Constellation Brands, Inc.	$100,000	4.80%	15/1/2029	99,309	0.01%
Constellation Brands, Inc.	$175,000	3.15%	1/8/2029	161,202	0.01%
Constellation Energy Generation LLC	$200,000	5.60%	1/3/2028	203,952	0.02%
Consumers Energy Co.	$60,000	4.65%	1/3/2028	59,800	0.01%
Consumers Energy Co.	$50,000	3.80%	15/11/2028	48,182	0.00%
Consumers Energy Co.	$100,000	4.90%	15/2/2029	100,290	0.01%
Consumers Energy Co.	$75,000	4.60%	30/5/2029	74,321	0.01%
Continental Resources, Inc.	$115,000	2.27%	15/11/2026	108,968	0.01%
Continental Resources, Inc.	$165,000	4.38%	15/1/2028	160,419	0.01%
COPT Defense Properties LP	$50,000	2.25%	15/3/2026	48,383	0.00%
COPT Defense Properties LP	$70,000	2.00%	15/1/2029	61,598	0.01%
Corebridge Financial, Inc.	$459,000	3.65%	5/4/2027	446,047	0.04%
Corebridge Financial, Inc.	$475,000	3.85%	5/4/2029	453,740	0.04%
Corebridge Financial, Inc.	$200,000	6.88%	15/12/2052	205,282	0.02%
Corebridge Global Funding	$125,000	5.35%	24/6/2026	126,124	0.01%
Corebridge Global Funding	$50,000	5.75%	2/7/2026	50,737	0.00%
Corebridge Global Funding	$125,000	4.65%	20/8/2027	124,481	0.01%
Corebridge Global Funding	$100,000	5.90%	19/9/2028	102,739	0.01%
Corebridge Global Funding	$150,000	5.20%	12/1/2029	150,722	0.01%
Corebridge Global Funding	$125,000	5.20%	24/6/2029	125,541	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Corebridge Global Funding	$100,000	4.90%	3/12/2029	99,322	0.01%
Costco Wholesale Corp.	$150,000	3.00%	18/5/2027	145,673	0.01%
Costco Wholesale Corp.	$200,000	1.38%	20/6/2027	185,879	0.02%
Coterra Energy, Inc.	$100,000	3.90%	15/5/2027	97,727	0.01%
Coterra Energy, Inc.	$80,000	4.38%	15/3/2029	77,434	0.01%
Cox Communications, Inc.	$350,000	3.50%	15/8/2027	338,393	0.03%
Cox Communications, Inc.	$100,000	5.45%	15/9/2028	101,058	0.01%
CRH SMW Finance DAC	$200,000	5.20%	21/5/2029	201,407	0.02%
Crown Castle, Inc.	$600,000	1.05%	15/7/2026	566,732	0.05%
Crown Castle, Inc.	$135,000	4.00%	1/3/2027	132,596	0.01%
Crown Castle, Inc.	$250,000	3.65%	1/9/2027	242,343	0.02%
Crown Castle, Inc.	$200,000	3.80%	15/2/2028	192,538	0.02%
Crown Castle, Inc.	$75,000	4.80%	1/9/2028	74,168	0.01%
Crown Castle, Inc.	$500,000	4.30%	15/2/2029	483,969	0.04%
Crown Castle, Inc.	$125,000	4.90%	1/9/2029	123,665	0.01%
CSX Corp.	$100,000	2.60%	1/11/2026	96,691	0.01%
CSX Corp.	$150,000	3.80%	1/3/2028	145,825	0.01%
CSX Corp.	$350,000	4.25%	15/3/2029	342,705	0.03%
CubeSmart LP	$200,000	2.25%	15/12/2028	179,887	0.02%
CubeSmart LP	$50,000	4.38%	15/2/2029	48,558	0.00%
Cummins, Inc.	$100,000	4.90%	20/2/2029	100,646	0.01%
CVS Health Corp.	$225,000	5.00%	20/2/2026	224,824	0.02%
CVS Health Corp.	$325,000	2.88%	1/6/2026	315,589	0.03%
CVS Health Corp.	$225,000	3.00%	15/8/2026	218,032	0.02%
CVS Health Corp.	$100,000	6.25%	1/6/2027	102,494	0.01%
CVS Health Corp.	$475,000	1.30%	21/8/2027	430,394	0.04%
CVS Health Corp.	$1,100,000	4.30%	25/3/2028	1,066,323	0.10%
CVS Health Corp.	$175,000	5.00%	30/1/2029	172,629	0.02%
CVS Health Corp.	$100,000	5.40%	1/6/2029	100,053	0.01%
CVS Health Corp.	$325,000	3.25%	15/8/2029	295,846	0.03%
Daimler Truck Finance Canada, Inc.	CAD55,000	2.46%	15/12/2026	37,491	0.00%
Daimler Truck Finance North America LLC	$150,000	5.13%	19/1/2028	150,527	0.01%
Danaher Corp.	€500,000	2.10%	30/9/2026	512,963	0.05%
Darden Restaurants, Inc.	$100,000	3.85%	1/5/2027	97,784	0.01%
Darden Restaurants, Inc.	$100,000	4.35%	15/10/2027	98,653	0.01%
Darden Restaurants, Inc.	$100,000	4.55%	15/10/2029	97,515	0.01%
DCP Midstream Operating LP	$75,000	5.63%	15/7/2027	76,031	0.01%
DCP Midstream Operating LP	$100,000	5.13%	15/5/2029	100,088	0.01%
Dell International LLC/EMC Corp.	$420,000	6.02%	15/6/2026	426,134	0.04%
Dell International LLC/EMC Corp.	$430,000	4.90%	1/10/2026	431,075	0.04%
Dell International LLC/EMC Corp.	$175,000	6.10%	15/7/2027	180,101	0.02%
Dell International LLC/EMC Corp.	$100,000	5.25%	1/2/2028	101,158	0.01%
Dell International LLC/EMC Corp.	$300,000	4.35%	1/2/2030	290,384	0.03%
Delta Air Lines 2020-1 Class AA Pass Through Trust	$73,093	2.00%	10/6/2028	67,445	0.01%
Delta Air Lines, Inc.	$150,000	4.38%	19/4/2028	146,480	0.01%
Delta Air Lines, Inc./SkyMiles IP Ltd.	$1,115,000	4.75%	20/10/2028	1,099,620	0.10%
Devon Energy Corp.	$55,000	5.25%	15/10/2027	55,047	0.01%
Devon Energy Corp.	$45,000	5.88%	15/6/2028	45,173	0.00%
DH Europe Finance II Sarl	€300,000	0.20%	18/3/2026	301,725	0.03%
Diamondback Energy, Inc.	$105,000	3.25%	1/12/2026	102,237	0.01%
Diamondback Energy, Inc.	$765,000	5.20%	18/4/2027	772,400	0.07%
Diamondback Energy, Inc.	$415,000	3.50%	1/12/2029	386,216	0.04%
Digital Euro Finco LLC	€200,000	2.50%	16/1/2026	206,333	0.02%
Digital Euro Finco LLC	€300,000	1.13%	9/4/2028	291,857	0.03%
Digital Realty Trust LP	$275,000	3.70%	15/8/2027	267,689	0.02%
Digital Realty Trust LP	$125,000	5.55%	15/1/2028	126,916	0.01%
Digital Realty Trust LP	$100,000	4.45%	15/7/2028	98,166	0.01%
Digital Realty Trust LP	$175,000	3.60%	1/7/2029	165,321	0.02%
Digital Stout Holding LLC	£100,000	3.30%	19/7/2029	115,558	0.01%
Discover Bank	$150,000	4.25%	13/3/2026	148,738	0.01%
Discover Bank	$250,000	3.45%	27/7/2026	244,462	0.02%
Discover Bank	$150,000	4.65%	13/9/2028	146,855	0.01%
Discover Financial Services	$100,000	4.50%	30/1/2026	99,573	0.01%
Discover Financial Services	$150,000	4.10%	9/2/2027	147,286	0.01%
Discovery Communications LLC	$400,000	3.95%	20/3/2028	378,777	0.03%
Discovery Communications LLC	$200,000	4.13%	15/5/2029	186,535	0.02%
DOC DR LLC	$200,000	4.30%	15/3/2027	197,616	0.02%
Dollar General Corp.	$150,000	3.88%	15/4/2027	146,631	0.01%
Dollar General Corp.	$150,000	4.63%	1/11/2027	148,983	0.01%
Dollar General Corp.	$150,000	5.20%	5/7/2028	150,447	0.01%
Dollar Tree, Inc.	$125,000	4.20%	15/5/2028	121,501	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Dominion Energy, Inc.	$120,000	1.45%	15/4/2026	115,093	0.01%
Dominion Energy, Inc.	$65,000	2.85%	15/8/2026	63,101	0.01%
Dominion Energy, Inc.	$190,000	3.60%	15/3/2027	185,418	0.02%
Dominion Energy, Inc.	$70,000	4.25%	1/6/2028	68,662	0.01%
Dover Corp.	€300,000	1.25%	9/11/2026	302,337	0.03%
Dow Chemical Co.	€200,000	0.50%	15/3/2027	196,856	0.02%
Dow Chemical Co.	$50,000	4.80%	30/11/2028	49,753	0.00%
DR Horton, Inc.	$175,000	1.30%	15/10/2026	164,680	0.02%
Drawbridge Special Opportunities Fund LP/Drawbridge Special Opportunities Finance	$250,000	3.88%	15/2/2026	243,725	0.02%
DTE Electric Co.	$100,000	4.85%	1/12/2026	100,754	0.01%
DTE Electric Co.	$90,000	1.90%	1/4/2028	82,357	0.01%
DTE Energy Co.	$95,000	2.85%	1/10/2026	92,045	0.01%
DTE Energy Co.	$250,000	4.95%	1/7/2027	250,970	0.02%
DTE Energy Co.	$125,000	4.88%	1/6/2028	124,607	0.01%
DTE Energy Co.	$200,000	5.10%	1/3/2029	200,446	0.02%
DTE Energy Co.	$100,000	3.40%	15/6/2029	93,545	0.01%
Duke Energy Carolinas LLC	$110,000	2.95%	1/12/2026	106,810	0.01%
Duke Energy Carolinas LLC	$100,000	3.95%	15/11/2028	97,122	0.01%
Duke Energy Carolinas LLC	$50,000	6.00%	1/12/2028	51,951	0.00%
Duke Energy Corp.	$295,000	2.65%	1/9/2026	285,573	0.03%
Duke Energy Corp.	$125,000	4.85%	5/1/2027	125,331	0.01%
Duke Energy Corp.	$55,000	3.15%	15/8/2027	52,802	0.00%
Duke Energy Corp.	$100,000	5.00%	8/12/2027	100,760	0.01%
Duke Energy Corp.	$120,000	4.30%	15/3/2028	118,146	0.01%
Duke Energy Corp.	€300,000	3.10%	15/6/2028	311,294	0.03%
Duke Energy Corp.	$250,000	4.85%	5/1/2029	248,917	0.02%
Duke Energy Corp.	$80,000	3.25%	15/1/2082	74,588	0.01%
Duke Energy Florida LLC[1]	$90,000	3.20%	15/1/2027	87,616	0.01%
Duke Energy Florida LLC	$290,000	3.80%	15/7/2028	280,986	0.03%
Duke Energy Ohio, Inc.	$100,000	3.65%	1/2/2029	95,523	0.01%
Duke Energy Progress LLC	$75,000	3.70%	1/9/2028	72,218	0.01%
Duke Energy Progress LLC	$150,000	3.45%	15/3/2029	142,204	0.01%
DuPont de Nemours, Inc.	$425,000	4.73%	15/11/2028	423,099	0.04%
Duquesne Light Holdings, Inc.	$495,000	3.62%	1/8/2027	476,396	0.04%
DXC Technology Co.	€400,000	1.75%	15/1/2026	408,943	0.04%
DXC Technology Co.	$150,000	1.80%	15/9/2026	141,923	0.01%
DXC Technology Co.	$100,000	2.38%	15/9/2028	90,080	0.01%
Eastman Chemical Co.	$100,000	4.50%	1/12/2028	98,141	0.01%
Eastman Chemical Co.[1]	$490,000	5.00%	1/8/2029	488,761	0.04%
Eaton Capital ULC	€200,000	0.13%	8/3/2026	201,201	0.02%
Eaton Corp.	$200,000	3.10%	15/9/2027	192,649	0.02%
Eaton Corp.	$200,000	4.35%	18/5/2028	198,239	0.02%
eBay, Inc.	$75,000	1.40%	10/5/2026	71,782	0.01%
eBay, Inc.	$125,000	5.95%	22/11/2027	129,090	0.01%
Ecolab, Inc.	$175,000	1.65%	1/2/2027	164,917	0.02%
Ecolab, Inc.	$175,000	5.25%	15/1/2028	178,362	0.02%
Edison International	$100,000	5.75%	15/6/2027	101,664	0.01%
Edison International	$85,000	4.13%	15/3/2028	82,419	0.01%
Edison International	$60,000	5.25%	15/11/2028	60,104	0.01%
Edison International	$100,000	5.45%	15/6/2029	100,890	0.01%
EIDP, Inc.	$350,000	4.50%	15/5/2026	349,601	0.03%
Electronic Arts, Inc.	$150,000	4.80%	1/3/2026	150,050	0.01%
Elevance Health, Inc.	$100,000	1.50%	15/3/2026	96,301	0.01%
Elevance Health, Inc.	$70,000	4.50%	30/10/2026	69,858	0.01%
Elevance Health, Inc.	$325,000	3.65%	1/12/2027	316,160	0.03%
Elevance Health, Inc.	$300,000	4.10%	1/3/2028	293,296	0.03%
Elevance Health, Inc.	$100,000	5.15%	15/6/2029	100,591	0.01%
Elevance Health, Inc.	$175,000	2.88%	15/9/2029	159,155	0.01%
Eli Lilly & Co.	$200,000	5.00%	27/2/2026	200,135	0.02%
Eli Lilly & Co.	€500,000	1.63%	2/6/2026	512,488	0.05%
Eli Lilly & Co.[1]	$275,000	4.50%	9/2/2027	275,584	0.03%
Eli Lilly & Co.	$125,000	4.15%	14/8/2027	124,323	0.01%
Eli Lilly & Co.	$150,000	4.50%	9/2/2029	149,264	0.01%
Eli Lilly & Co.	$150,000	3.38%	15/3/2029	142,934	0.01%
Eli Lilly & Co.	$250,000	4.20%	14/8/2029	244,649	0.02%
Emerson Electric Co.	$125,000	0.88%	15/10/2026	117,421	0.01%
Emerson Electric Co.[1]	$225,000	2.00%	21/12/2028	203,029	0.02%
Enact Holdings, Inc.	$175,000	6.25%	28/5/2029	178,094	0.02%
Energy Transfer LP	$215,000	4.75%	15/1/2026	214,770	0.02%
Energy Transfer LP	$75,000	3.90%	15/7/2026	74,033	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Energy Transfer LP	$145,000	6.05%	1/12/2026	148,155	0.01%
Energy Transfer LP	$105,000	4.40%	15/3/2027	103,994	0.01%
Energy Transfer LP	$85,000	4.20%	15/4/2027	83,896	0.01%
Energy Transfer LP	$345,000	5.50%	1/6/2027	349,547	0.03%
Energy Transfer LP	$185,000	4.00%	1/10/2027	180,906	0.02%
Energy Transfer LP	$295,000	5.55%	15/2/2028	299,611	0.03%
Energy Transfer LP	$230,000	4.95%	15/5/2028	229,691	0.02%
Energy Transfer LP	$380,000	4.95%	15/6/2028	379,368	0.03%
Energy Transfer LP	$345,000	6.10%	1/12/2028	358,312	0.03%
Energy Transfer LP	$150,000	5.25%	15/4/2029	150,570	0.01%
Energy Transfer LP	$214,000	5.25%	1/7/2029	215,072	0.02%
Energy Transfer LP	$250,000	4.15%	15/9/2029	239,840	0.02%
EnLink Midstream LLC	$150,000	5.63%	15/1/2028	151,463	0.01%
EnLink Midstream LLC	$85,000	5.38%	1/6/2029	84,945	0.01%
EnLink Midstream Partners LP	$200,000	4.85%	15/7/2026	199,497	0.02%
Enstar Finance LLC	$100,000	5.50%	15/1/2042	95,334	0.01%
Enstar Group Ltd.	$100,000	4.95%	1/6/2029	98,266	0.01%
Entegris, Inc.	$250,000	4.75%	15/4/2029	239,341	0.02%
Entergy Arkansas LLC	$95,000	3.50%	1/4/2026	93,727	0.01%
Entergy Arkansas LLC	$50,000	4.00%	1/6/2028	48,767	0.00%
Entergy Corp.	$255,000	2.95%	1/9/2026	247,576	0.02%
Entergy Corp.	$100,000	1.90%	15/6/2028	90,323	0.01%
Entergy Louisiana LLC	$80,000	2.40%	1/10/2026	77,035	0.01%
Entergy Louisiana LLC	$65,000	3.12%	1/9/2027	62,489	0.01%
Entergy Louisiana LLC	$60,000	3.25%	1/4/2028	57,048	0.01%
Entergy Mississippi LLC	$50,000	2.85%	1/6/2028	46,894	0.00%
Entergy Texas, Inc.	$50,000	4.00%	30/3/2029	48,380	0.00%
Enterprise Products Operating LLC	$100,000	5.05%	10/1/2026	100,479	0.01%
Enterprise Products Operating LLC	$140,000	3.70%	15/2/2026	138,673	0.01%
Enterprise Products Operating LLC	$180,000	3.95%	15/2/2027	177,441	0.02%
Enterprise Products Operating LLC	$250,000	4.15%	16/10/2028	244,037	0.02%
Enterprise Products Operating LLC	$300,000	3.13%	31/7/2029	279,121	0.03%
Enterprise Products Operating LLC	$155,000	5.25%	16/8/2077	151,182	0.01%
Enterprise Products Operating LLC	$105,000	5.38%	15/2/2078	100,311	0.01%
EOG Resources, Inc.	$105,000	4.15%	15/1/2026	104,475	0.01%
EPR Properties	$200,000	4.75%	15/12/2026	198,425	0.02%
EPR Properties	$50,000	4.50%	1/6/2027	49,162	0.00%
EPR Properties	$100,000	3.75%	15/8/2029	92,604	0.01%
EQT Corp.	$60,000	3.13%	15/5/2026	58,438	0.01%
EQT Corp.	$195,000	3.90%	1/10/2027	189,483	0.02%
EQT Corp.	$75,000	5.70%	1/4/2028	76,104	0.01%
EQT Corp.	$50,000	5.00%	15/1/2029	49,286	0.00%
Equifax, Inc.	$115,000	5.10%	15/12/2027	115,664	0.01%
Equifax, Inc.	$100,000	5.10%	1/6/2028	100,391	0.01%
Equifax, Inc.	$63,000	4.80%	15/9/2029	62,251	0.01%
Equinix, Inc.	€100,000	0.25%	15/3/2027	97,831	0.01%
Equinix, Inc.	$200,000	1.80%	15/7/2027	185,909	0.02%
Equinix, Inc.	$250,000	1.55%	15/3/2028	225,042	0.02%
Equinix, Inc.	$250,000	3.20%	18/11/2029	229,836	0.02%
Equitable Financial Life Global Funding	$200,000	1.30%	12/7/2026	189,983	0.02%
Equitable Financial Life Global Funding	$250,000	1.70%	12/11/2026	236,530	0.02%
Equitable Financial Life Global Funding	$100,000	4.88%	19/11/2027	100,123	0.01%
Equitable Financial Life Global Funding	$100,000	1.80%	8/3/2028	90,377	0.01%
Equitable Financial Life Global Funding	£100,000	6.38%	2/6/2028	130,178	0.01%
Equitable Financial Life Global Funding	€100,000	0.60%	16/6/2028	95,814	0.01%
Equitable Holdings, Inc.	$350,000	4.35%	20/4/2028	342,946	0.03%
Equitable Holdings, Inc.	$26,000	4.57%	15/2/2029	25,225	0.00%
ERAC USA Finance LLC	$100,000	3.30%	1/12/2026	97,414	0.01%
ERAC USA Finance LLC	$350,000	4.60%	1/5/2028	347,455	0.03%
ERAC USA Finance LLC	$250,000	5.00%	15/2/2029	250,795	0.02%
ERP Operating LP	$200,000	3.25%	1/8/2027	192,672	0.02%
ERP Operating LP	$100,000	3.50%	1/3/2028	96,327	0.01%
ERP Operating LP	$100,000	3.00%	1/7/2029	92,290	0.01%
Essent Group Ltd.	$100,000	6.25%	1/7/2029	102,133	0.01%
Essential Utilities, Inc.	$100,000	4.80%	15/8/2027	99,848	0.01%
Essential Utilities, Inc.	$225,000	3.57%	1/5/2029	211,742	0.02%
Essex Portfolio LP	$157,000	3.38%	15/4/2026	154,209	0.01%
Essex Portfolio LP	$50,000	1.70%	1/3/2028	45,193	0.00%
Essex Portfolio LP	$75,000	4.00%	1/3/2029	72,142	0.01%
Estee Lauder Cos, Inc.	$200,000	4.38%	15/5/2028	197,534	0.02%
Euronet Worldwide, Inc.	€100,000	1.38%	22/5/2026	100,681	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Evergy Kansas Central, Inc.	$50,000	2.55%	1/7/2026	48,509	0.00%
Evergy Kansas Central, Inc.	$40,000	3.10%	1/4/2027	38,706	0.00%
Evergy Missouri West, Inc.	$45,000	5.15%	15/12/2027	45,251	0.00%
Evergy, Inc.	$150,000	2.90%	15/9/2029	136,415	0.01%
Eversource Energy	$25,000	4.75%	15/5/2026	24,969	0.00%
Eversource Energy	$100,000	5.00%	1/1/2027	100,288	0.01%
Eversource Energy	$155,000	4.60%	1/7/2027	153,930	0.01%
Eversource Energy	$25,000	3.30%	15/1/2028	23,764	0.00%
Eversource Energy	$305,000	5.45%	1/3/2028	308,893	0.03%
Eversource Energy	$100,000	5.95%	1/2/2029	103,040	0.01%
Eversource Energy	$150,000	4.25%	1/4/2029	144,942	0.01%
Exelon Corp.	$180,000	3.40%	15/4/2026	177,038	0.02%
Exelon Corp.	$90,000	2.75%	15/3/2027	86,170	0.01%
Exelon Corp.	$135,000	5.15%	15/3/2028	135,839	0.01%
Exelon Corp.	$175,000	5.15%	15/3/2029	175,865	0.02%
Expand Energy Corp.	$130,000	5.38%	1/2/2029	128,002	0.01%
Expand Energy Corp.	$100,000	5.88%	1/2/2029	99,422	0.01%
Expedia Group, Inc.	$200,000	5.00%	15/2/2026	200,420	0.02%
Expedia Group, Inc.	$100,000	4.63%	1/8/2027	99,597	0.01%
Expedia Group, Inc.	$200,000	3.80%	15/2/2028	192,979	0.02%
Extra Space Storage LP	$50,000	3.88%	15/12/2027	48,879	0.00%
Extra Space Storage LP	$295,000	5.70%	1/4/2028	301,172	0.03%
Extra Space Storage LP	$100,000	3.90%	1/4/2029	95,516	0.01%
Extra SpAce Storage LP	$100,000	4.00%	15/6/2029	95,686	0.01%
Exxon Mobil Corp.[1]	$449,000	3.04%	1/3/2026	441,944	0.04%
Exxon Mobil Corp.	$150,000	2.28%	16/8/2026	145,020	0.01%
Exxon Mobil Corp.	$100,000	3.29%	19/3/2027	97,899	0.01%
Exxon Mobil Corp.	€300,000	0.52%	26/6/2028	288,227	0.03%
Exxon Mobil Corp.[1]	$225,000	2.44%	16/8/2029	205,360	0.02%
F&G Annuities & Life, Inc.	$225,000	7.40%	13/1/2028	234,163	0.02%
F&G Annuities & Life, Inc.	$100,000	6.50%	4/6/2029	101,964	0.01%
F&G Global Funding	$75,000	1.75%	30/6/2026	71,344	0.01%
F&G Global Funding	$250,000	5.88%	10/6/2027	253,192	0.02%
F&G Global Funding	$150,000	2.00%	20/9/2028	132,016	0.01%
FactSet Research Systems, Inc.	$100,000	2.90%	1/3/2027	96,041	0.01%
Farmers Exchange Capital	$100,000	7.05%	15/7/2028	103,719	0.01%
Federal Realty OP LP	$300,000	1.25%	15/2/2026	288,006	0.03%
Federal Realty OP LP	$50,000	5.38%	1/5/2028	50,478	0.00%
Federal Realty OP LP	$125,000	3.20%	15/6/2029	115,180	0.01%
FedEx Corp.	€200,000	1.63%	11/1/2027	203,224	0.02%
FedEx Corp.	$100,000	3.40%	15/2/2028	95,841	0.01%
FedEx Corp.	$100,000	4.20%	17/10/2028	97,766	0.01%
FedEx Corp.	€100,000	0.45%	4/5/2029	92,896	0.01%
Fells Point Funding Trust	$150,000	3.05%	31/1/2027	144,205	0.01%
Ferguson Finance plc	$200,000	4.50%	24/10/2028	195,269	0.02%
Fidelity & Guaranty Life Holdings, Inc.	$48,000	5.50%	1/5/2025	47,966	0.00%
Fidelity National Financial, Inc.	$65,000	4.50%	15/8/2028	63,771	0.01%
Fidelity National Information Services, Inc.	$175,000	1.15%	1/3/2026	167,858	0.02%
Fidelity National Information Services, Inc.	€220,000	1.50%	21/5/2027	220,981	0.02%
Fidelity National Information Services, Inc.	$200,000	1.65%	1/3/2028	180,905	0.02%
Fidelity National Information Services, Inc.	€200,000	1.00%	3/12/2028	192,808	0.02%
Fidelity National Information Services, Inc.	$100,000	3.75%	21/5/2029	94,739	0.01%
Fifth Third Bancorp	$250,000	3.95%	14/3/2028	242,089	0.02%
Fifth Third Bancorp	$250,000	4.06%	25/4/2028	244,629	0.02%
Fifth Third Bancorp	$150,000	6.36%	27/10/2028	155,054	0.01%
Fifth Third Bancorp	$200,000	6.34%	27/7/2029	207,414	0.02%
Fifth Third Bancorp	$250,000	4.77%	28/7/2030	244,963	0.02%
Fifth Third Bank, Inc.	$250,000	3.85%	15/3/2026	247,171	0.02%
First-Citizens Bank & Trust Co.	$100,000	6.13%	9/3/2028	102,733	0.01%
FirstEnergy Corp.	$300,000	3.90%	15/7/2027	292,546	0.03%
FirstEnergy Pennsylvania Electric Co.	$70,000	3.25%	15/3/2028	66,401	0.01%
FirstEnergy Pennsylvania Electric Co.	$135,000	5.20%	1/4/2028	135,552	0.01%
FirstEnergy Pennsylvania Electric Co.	$100,000	3.60%	1/6/2029	93,957	0.01%
FirstEnergy Transmission LLC	$70,000	2.87%	15/9/2028	64,826	0.01%
Fiserv, Inc.	$325,000	3.20%	1/7/2026	317,811	0.03%
Fiserv, Inc.	$400,000	2.25%	1/6/2027	377,323	0.03%
Fiserv, Inc.	€400,000	1.13%	1/7/2027	399,712	0.04%
Fiserv, Inc.	$200,000	5.45%	2/3/2028	203,129	0.02%
Fiserv, Inc.	$50,000	5.38%	21/8/2028	50,677	0.00%
Fiserv, Inc.	$250,000	4.20%	1/10/2028	243,194	0.02%
Fiserv, Inc.	$550,000	3.50%	1/7/2029	516,127	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Flex Ltd.	$200,000	3.75%	1/2/2026	197,152	0.02%
Flex Ltd.	$200,000	4.88%	15/6/2029	196,055	0.02%
Florida Power & Light Co.	$200,000	4.45%	15/5/2026	200,040	0.02%
Florida Power & Light Co.	$45,000	3.30%	30/5/2027	43,573	0.00%
Florida Power & Light Co.	$140,000	5.05%	1/4/2028	141,383	0.01%
Florida Power & Light Co.	$125,000	4.40%	15/5/2028	123,755	0.01%
Florida Power & Light Co.	$100,000	5.15%	15/6/2029	101,258	0.01%
FMC Corp.	$200,000	5.15%	18/5/2026	200,230	0.02%
FMC Corp.	$200,000	3.20%	1/10/2026	194,202	0.02%
FNB Corp.	$100,000	5.72%	11/12/2030	98,736	0.01%
Ford Credit Canada Co.	CAD95,000	2.96%	16/9/2026	65,074	0.01%
Ford Credit Canada Co.	CAD60,000	5.58%	22/2/2027	43,035	0.00%
Ford Credit Canada Co.	CAD100,000	4.61%	13/9/2027	70,283	0.01%
Ford Credit Canada Co.	CAD145,000	5.24%	23/5/2028	103,764	0.01%
Ford Credit Canada Co.	CAD100,000	6.38%	10/11/2028	74,307	0.01%
Ford Credit Canada Co.	CAD150,000	5.44%	9/2/2029	108,099	0.01%
Ford Credit Canada Co.	CAD300,000	4.79%	12/9/2029	210,772	0.02%
Ford Motor Co.	$150,000	4.35%	8/12/2026	147,698	0.01%
Ford Motor Credit Co. LLC	$400,000	4.39%	8/1/2026	396,841	0.04%
Ford Motor Credit Co. LLC	£100,000	6.86%	5/6/2026	127,272	0.01%
Ford Motor Credit Co. LLC	$200,000	6.95%	10/6/2026	204,421	0.02%
Ford Motor Credit Co. LLC	$200,000	2.70%	10/8/2026	192,088	0.02%
Ford Motor Credit Co. LLC	$500,000	5.13%	5/11/2026	499,606	0.05%
Ford Motor Credit Co. LLC	$200,000	5.80%	5/3/2027	201,772	0.02%
Ford Motor Credit Co. LLC	$200,000	5.85%	17/5/2027	202,075	0.02%
Ford Motor Credit Co. LLC	$400,000	4.95%	28/5/2027	396,479	0.04%
Ford Motor Credit Co. LLC	$200,000	4.13%	17/8/2027	193,547	0.02%
Ford Motor Credit Co. LLC	$400,000	6.80%	12/5/2028	413,425	0.04%
Ford Motor Credit Co. LLC	€250,000	6.13%	15/5/2028	279,923	0.03%
Ford Motor Credit Co. LLC	£100,000	5.63%	9/10/2028	124,431	0.01%
Ford Motor Credit Co. LLC	$200,000	6.80%	7/11/2028	207,284	0.02%
Ford Motor Credit Co. LLC	€350,000	4.17%	21/11/2028	369,042	0.03%
Ford Motor Credit Co. LLC	$300,000	2.90%	10/2/2029	268,534	0.02%
Ford Motor Credit Co. LLC	$250,000	5.80%	8/3/2029	250,019	0.02%
Ford Motor Credit Co. LLC	$350,000	5.11%	3/5/2029	340,665	0.03%
Ford Motor Credit Co. LLC	$600,000	5.30%	6/9/2029	588,149	0.05%
Fortinet, Inc.	$50,000	1.00%	15/3/2026	47,817	0.00%
Fortive Corp.	$150,000	3.15%	15/6/2026	146,616	0.01%
Fortive Corp.	€300,000	3.70%	15/8/2029	318,029	0.03%
Fortune Brands Innovations, Inc.	$125,000	3.25%	15/9/2029	115,554	0.01%
Fox Corp.	$425,000	4.71%	25/1/2029	419,971	0.04%
Franklin BSP Capital Corp.	$50,000	7.20%	15/6/2029	51,030	0.00%
Freeport-McMoRan, Inc.	$125,000	4.13%	1/3/2028	121,482	0.01%
Freeport-McMoRan, Inc.	$100,000	4.38%	1/8/2028	97,239	0.01%
FS KKR Capital Corp.	$203,000	3.40%	15/1/2026	199,068	0.02%
FS KKR Capital Corp.	$50,000	2.63%	15/1/2027	47,306	0.00%
FS KKR Capital Corp.	$100,000	7.88%	15/1/2029	106,314	0.01%
FS KKR Capital Corp.	$150,000	6.88%	15/8/2029	154,847	0.01%
FS KKR Capital Corp.	$100,000	6.13%	15/1/2030	99,970	0.01%
GA Global Funding Trust	$200,000	1.63%	15/1/2026	193,258	0.02%
GA Global Funding Trust	$150,000	4.40%	23/9/2027	147,743	0.01%
GA Global Funding Trust	$150,000	1.95%	15/9/2028	133,858	0.01%
GA Global Funding Trust	$150,000	5.50%	8/1/2029	151,459	0.01%
Gartner, Inc.	$120,000	4.50%	1/7/2028	116,890	0.01%
GATX Corp.	$135,000	3.85%	30/3/2027	131,788	0.01%
GATX Corp.	$350,000	3.50%	15/3/2028	334,427	0.03%
GATX Corp.	$100,000	4.70%	1/4/2029	98,486	0.01%
GE HealthCare Technologies, Inc.	$375,000	5.65%	15/11/2027	384,353	0.04%
GE HealthCare Technologies, Inc.	$200,000	4.80%	14/8/2029	198,117	0.02%
General Dynamics Corp.	$175,000	2.13%	15/8/2026	168,636	0.02%
General Dynamics Corp.	$100,000	3.50%	1/4/2027	97,845	0.01%
General Dynamics Corp.	$250,000	3.75%	15/5/2028	242,600	0.02%
General Electric Co.	€100,000	1.88%	28/5/2027	101,564	0.01%
General Electric Co.	€300,000	1.50%	17/5/2029	294,019	0.03%
General Mills, Inc.	$150,000	4.70%	30/1/2027	149,950	0.01%
General Mills, Inc.	$225,000	4.20%	17/4/2028	220,341	0.02%
General Mills, Inc.	$175,000	5.50%	17/10/2028	178,634	0.02%
General Mills, Inc.	€100,000	3.91%	13/4/2029	107,065	0.01%
General Mills, Inc.	$125,000	4.88%	30/1/2030	124,214	0.01%
General Motors Co.	$275,000	6.80%	1/10/2027	287,140	0.03%
General Motors Co.	$250,000	5.00%	1/10/2028	248,746	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
General Motors Financial Co., Inc.	$275,000	1.25%	8/1/2026	264,951	0.02%
General Motors Financial Co., Inc.	€100,000	0.85%	26/2/2026	101,367	0.01%
General Motors Financial Co., Inc.	$175,000	5.25%	1/3/2026	175,513	0.02%
General Motors Financial Co., Inc.	$200,000	5.40%	6/4/2026	201,187	0.02%
General Motors Financial Co., Inc.	$150,000	1.50%	10/6/2026	142,960	0.01%
General Motors Financial Co., Inc.	£100,000	5.15%	15/8/2026	125,320	0.01%
General Motors Financial Co., Inc.	$200,000	4.35%	17/1/2027	197,677	0.02%
General Motors Financial Co., Inc.	$325,000	2.35%	26/2/2027	307,970	0.03%
General Motors Financial Co., Inc.	$690,000	5.00%	9/4/2027	690,462	0.06%
General Motors Financial Co., Inc.	$200,000	5.40%	8/5/2027	202,104	0.02%
General Motors Financial Co., Inc.	€200,000	0.60%	20/5/2027	195,711	0.02%
General Motors Financial Co., Inc.	$150,000	5.35%	15/7/2027	151,470	0.01%
General Motors Financial Co., Inc.	$300,000	2.70%	20/8/2027	283,436	0.03%
General Motors Financial Co., Inc.	€100,000	4.50%	22/11/2027	107,576	0.01%
General Motors Financial Co., Inc.	$150,000	3.85%	5/1/2028	144,899	0.01%
General Motors Financial Co., Inc.	$200,000	6.00%	9/1/2028	205,283	0.02%
General Motors Financial Co., Inc.	€225,000	3.90%	12/1/2028	238,337	0.02%
General Motors Financial Co., Inc.	$250,000	2.40%	10/4/2028	229,693	0.02%
General Motors Financial Co., Inc.	$150,000	5.80%	23/6/2028	153,048	0.01%
General Motors Financial Co., Inc.	$150,000	2.40%	15/10/2028	135,995	0.01%
General Motors Financial Co., Inc.	$250,000	5.80%	7/1/2029	255,038	0.02%
General Motors Financial Co., Inc.	$150,000	5.65%	17/1/2029	152,211	0.01%
General Motors Financial Co., Inc.	€400,000	4.30%	15/2/2029	429,762	0.04%
General Motors Financial Co., Inc.	$200,000	4.30%	6/4/2029	192,991	0.02%
General Motors Financial Co., Inc.	$200,000	5.55%	15/7/2029	202,225	0.02%
General Motors Financial Co., Inc.	$150,000	4.90%	6/10/2029	147,672	0.01%
General Motors Financial of Canada Ltd.	CAD150,000	1.75%	15/4/2026	101,991	0.01%
General Motors Financial of Canada Ltd.	CAD100,000	3.15%	8/2/2027	68,913	0.01%
General Motors Financial of Canada Ltd.	CAD130,000	5.10%	14/7/2028	93,828	0.01%
General Motors Financial of Canada Ltd.	CAD75,000	5.00%	9/2/2029	54,007	0.01%
Genpact Luxembourg Sarl/Genpact USA, Inc.	$150,000	1.75%	10/4/2026	143,659	0.01%
Genpact Luxembourg Sarl/Genpact USA, Inc.	$50,000	6.00%	4/6/2029	51,091	0.00%
Genuine Parts Co.	$50,000	6.50%	1/11/2028	52,515	0.00%
Genuine Parts Co.	$125,000	4.95%	15/8/2029	124,570	0.01%
Georgia Power Co.	$255,000	3.25%	1/4/2026	250,785	0.02%
Georgia Power Co.	$50,000	5.00%	23/2/2027	50,394	0.00%
Georgia Power Co.	$150,000	3.25%	30/3/2027	145,563	0.01%
Georgia Power Co.	$145,000	4.65%	16/5/2028	144,406	0.01%
Georgia Power Co.	$200,000	4.55%	15/3/2030	196,749	0.02%
Georgia-Pacific LLC	$150,000	2.10%	30/4/2027	141,525	0.01%
Gilead Sciences, Inc.[1]	$625,000	3.65%	1/3/2026	617,979	0.06%
Gilead Sciences, Inc.	$225,000	2.95%	1/3/2027	217,308	0.02%
Gilead Sciences, Inc.	$200,000	4.80%	15/11/2029	199,649	0.02%
Glencore Funding LLC	$200,000	5.40%	8/5/2028	201,942	0.02%
Global Atlantic Finance Co.	$150,000	4.40%	15/10/2029	142,136	0.01%
Global Payments, Inc.	$675,000	1.20%	1/3/2026	646,926	0.06%
Global Payments, Inc.	$260,000	2.15%	15/1/2027	246,462	0.02%
Global Payments, Inc.	$100,000	4.95%	15/8/2027	100,162	0.01%
Global Payments, Inc.	$150,000	5.30%	15/8/2029	150,209	0.01%
Globe Life, Inc.	$100,000	4.55%	15/9/2028	98,693	0.01%
GLP Capital LP/GLP Financing II, Inc.	$175,000	5.38%	15/4/2026	175,168	0.02%
GLP Capital LP/GLP Financing II, Inc.	$100,000	5.75%	1/6/2028	100,852	0.01%
GLP Capital LP/GLP Financing II, Inc.	$150,000	5.30%	15/1/2029	148,889	0.01%
Goldman Sachs Bank USA	$300,000	5.28%	18/3/2027	301,773	0.03%
Goldman Sachs Bank USA	$825,000	5.41%	21/5/2027	831,292	0.08%
Goldman Sachs BDC, Inc.	$125,000	2.88%	15/1/2026	122,257	0.01%
Goldman Sachs Group, Inc.	£300,000	4.25%	29/1/2026	373,099	0.03%
Goldman Sachs Group, Inc.	$403,000	3.75%	25/2/2026	398,828	0.04%
Goldman Sachs Group, Inc.	€300,000	1.63%	27/7/2026	305,405	0.03%
Goldman Sachs Group, Inc.	$800,000	3.50%	16/11/2026	782,116	0.07%
Goldman Sachs Group, Inc.	$100,000	5.95%	15/1/2027	102,483	0.01%
Goldman Sachs Group, Inc.	$500,000	3.85%	26/1/2027	490,850	0.05%
Goldman Sachs Group, Inc.	$525,000	1.43%	9/3/2027	503,823	0.05%
Goldman Sachs Group, Inc.	$350,000	4.39%	15/6/2027	347,812	0.03%
Goldman Sachs Group, Inc.	$430,000	1.54%	10/9/2027	406,631	0.04%
Goldman Sachs Group, Inc.	$895,000	1.95%	21/10/2027	849,089	0.08%
Goldman Sachs Group, Inc.	CAD285,000	2.60%	30/11/2027	194,790	0.02%
Goldman Sachs Group, Inc.	€500,000	0.25%	26/1/2028	480,015	0.04%
Goldman Sachs Group, Inc.	$525,000	2.64%	24/2/2028	500,502	0.05%
Goldman Sachs Group, Inc.	$480,000	3.62%	15/3/2028	466,572	0.04%
Goldman Sachs Group, Inc.	£100,000	7.25%	10/4/2028	133,648	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Goldman Sachs Group, Inc.	$350,000	3.69%	5/6/2028	339,766	0.03%
Goldman Sachs Group, Inc.	$345,000	4.48%	23/8/2028	340,972	0.03%
Goldman Sachs Group, Inc.	€350,000	1.25%	7/2/2029	337,940	0.03%
Goldman Sachs Group, Inc.	CAD150,000	2.01%	28/2/2029	99,135	0.01%
Goldman Sachs Group, Inc.	$400,000	3.81%	23/4/2029	384,637	0.04%
Goldman Sachs Group, Inc.	$500,000	4.22%	1/5/2029	486,755	0.04%
Goldman Sachs Group, Inc.	€100,000	0.88%	9/5/2029	94,364	0.01%
Goldman Sachs Group, Inc.	£300,000	3.13%	25/7/2029	348,024	0.03%
Goldman Sachs Group, Inc.	€200,000	4.00%	21/9/2029	216,230	0.02%
Goldman Sachs Group, Inc.	$305,000	6.48%	24/10/2029	319,499	0.03%
Goldman Sachs Group, Inc.	£100,000	3.63%	29/10/2029	119,083	0.01%
Goldman Sachs Group, Inc.	$750,000	5.73%	25/4/2030	765,740	0.07%
Goldman Sachs Group, Inc.	$200,000	5.05%	23/7/2030	198,929	0.02%
Goldman Sachs Group, Inc.	$500,000	4.69%	23/10/2030	489,768	0.05%
Golub Capital BDC, Inc.	$250,000	2.50%	24/8/2026	238,210	0.02%
Golub Capital BDC, Inc.	$100,000	2.05%	15/2/2027	92,841	0.01%
Golub Capital BDC, Inc.	$100,000	7.05%	5/12/2028	103,673	0.01%
Golub Capital BDC, Inc.	$40,000	6.00%	15/7/2029	39,984	0.00%
Golub Capital Private Credit Fund	$100,000	5.80%	12/9/2029	97,919	0.01%
Graphic Packaging International LLC	$125,000	1.51%	15/4/2026	119,144	0.01%
Guardian Life Global Funding	$225,000	3.25%	29/3/2027	218,002	0.02%
Guardian Life Global Funding	$150,000	5.55%	28/10/2027	152,992	0.01%
Guardian Life Global Funding	$100,000	5.74%	2/10/2028	102,825	0.01%
Guardian Life Global Funding	$100,000	4.18%	26/9/2029	97,127	0.01%
GXO Logistics, Inc.	$100,000	1.65%	15/7/2026	95,067	0.01%
GXO Logistics, Inc.	$100,000	6.25%	6/5/2029	102,442	0.01%
Haleon UK Capital plc	€300,000	2.88%	18/9/2028	311,090	0.03%
Haleon US Capital LLC	$250,000	3.38%	24/3/2027	242,740	0.02%
Haleon US Capital LLC	$250,000	3.38%	24/3/2029	234,997	0.02%
Hanover Insurance Group, Inc.	$50,000	4.50%	15/4/2026	49,701	0.00%
Harley-Davidson Financial Services, Inc.	€300,000	5.13%	5/4/2026	317,547	0.03%
Harley-Davidson Financial Services, Inc.	$150,000	3.05%	14/2/2027	142,370	0.01%
Harley-Davidson Financial Services, Inc.	$150,000	5.95%	11/6/2029	150,167	0.01%
Hasbro, Inc.	$200,000	3.55%	19/11/2026	195,402	0.02%
Hasbro, Inc.	$175,000	3.90%	19/11/2029	164,484	0.02%
HAT Holdings I LLC/HAT Holdings II LLC	$200,000	3.38%	15/6/2026	193,734	0.02%
HAT Holdings I LLC/HAT Holdings II LLC	$150,000	8.00%	15/6/2027	156,309	0.01%
HCA, Inc.	$205,000	5.88%	15/2/2026	206,035	0.02%
HCA, Inc.	$376,000	5.25%	15/6/2026	376,880	0.03%
HCA, Inc.	$275,000	5.38%	1/9/2026	276,100	0.03%
HCA, Inc.	$375,000	4.50%	15/2/2027	371,422	0.03%
HCA, Inc.	$200,000	3.13%	15/3/2027	192,486	0.02%
HCA, Inc.	$100,000	5.20%	1/6/2028	100,252	0.01%
HCA, Inc.	$250,000	5.63%	1/9/2028	253,213	0.02%
HCA, Inc.	$200,000	5.88%	1/2/2029	204,030	0.02%
HCA, Inc.	$500,000	4.13%	15/6/2029	477,293	0.04%
HCN Canadian Holdings-1 LP	CAD50,000	2.95%	15/1/2027	34,204	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	$125,000	5.20%	15/6/2029	125,503	0.01%
Healthcare Realty Holdings LP	$250,000	3.75%	1/7/2027	242,733	0.02%
Healthpeak OP LLC	$100,000	2.13%	1/12/2028	89,908	0.01%
Healthpeak OP LLC	$150,000	3.50%	15/7/2029	140,489	0.01%
HEICO Corp.	$125,000	5.25%	1/8/2028	126,168	0.01%
Helmerich & Payne, Inc.	$100,000	4.65%	1/12/2027	98,761	0.01%
Helmerich & Payne, Inc.	$100,000	4.85%	1/12/2029	96,860	0.01%
Hercules Capital, Inc.	$50,000	2.63%	16/9/2026	47,553	0.00%
Hercules Capital, Inc.	$100,000	3.38%	20/1/2027	95,771	0.01%
Hershey Co.	$400,000	4.25%	4/5/2028	396,152	0.04%
Hess Corp.	$150,000	4.30%	1/4/2027	148,495	0.01%
Hess Corp.	$90,000	7.88%	1/10/2029	100,109	0.01%
Hewlett Packard Enterprise Co.	$250,000	1.75%	1/4/2026	240,798	0.02%
Hewlett Packard Enterprise Co.	$400,000	4.45%	25/9/2026	397,982	0.04%
Hewlett Packard Enterprise Co.	$150,000	4.40%	25/9/2027	148,371	0.01%
Hewlett Packard Enterprise Co.[1]	$1,200,000	4.55%	15/10/2029	1,169,557	0.11%
Hexcel Corp.	$85,000	4.20%	15/2/2027	83,080	0.01%
HF Sinclair Corp.	$302,000	5.88%	1/4/2026	304,261	0.03%
HF Sinclair Corp.	$90,000	5.00%	1/2/2028	88,923	0.01%
High Street Funding Trust I	$200,000	4.11%	15/2/2028	192,204	0.02%
Highland Holdings Sarl	€214,000	0.32%	15/12/2026	211,232	0.02%
Highmark, Inc.	$25,000	1.45%	10/5/2026	23,724	0.00%
Highwoods Realty LP	$250,000	4.13%	15/3/2028	239,143	0.02%
Home Depot, Inc.	$200,000	3.00%	1/4/2026	196,473	0.02%

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Home Depot, Inc.	$300,000	5.15%	25/6/2026	303,001	0.03%
Home Depot, Inc.	$308,000	2.13%	15/9/2026	296,363	0.03%
Home Depot, Inc.	$225,000	2.88%	15/4/2027	217,473	0.02%
Home Depot, Inc.	$175,000	2.50%	15/4/2027	167,463	0.02%
Home Depot, Inc.	$75,000	4.88%	25/6/2027	75,704	0.01%
Home Depot, Inc.	$300,000	2.80%	14/9/2027	287,380	0.03%
Home Depot, Inc.	$175,000	0.90%	15/3/2028	156,234	0.01%
Home Depot, Inc.	$200,000	1.50%	15/9/2028	178,770	0.02%
Home Depot, Inc.	$200,000	3.90%	6/12/2028	194,931	0.02%
Home Depot, Inc.	$150,000	4.90%	15/4/2029	151,348	0.01%
Home Depot, Inc.	$350,000	2.95%	15/6/2029	325,364	0.03%
Home Depot, Inc.	$350,000	4.75%	25/6/2029	350,642	0.03%
Honeywell International, Inc.[1]	$150,000	2.50%	1/11/2026	144,882	0.01%
Honeywell International, Inc.	$250,000	1.10%	1/3/2027	232,721	0.02%
Honeywell International, Inc.	€300,000	3.50%	17/5/2027	315,988	0.03%
Honeywell International, Inc.	$205,000	4.65%	30/7/2027	205,731	0.02%
Honeywell International, Inc.	$250,000	4.95%	15/2/2028	252,833	0.02%
Honeywell International, Inc.	$95,000	4.25%	15/1/2029	93,683	0.01%
Honeywell International, Inc.	$135,000	2.70%	15/8/2029	123,756	0.01%
Horace Mann Educators Corp.	$150,000	7.25%	15/9/2028	159,754	0.01%
Hormel Foods Corp.	$200,000	4.80%	30/3/2027	200,962	0.02%
Hormel Foods Corp.	$100,000	1.70%	3/6/2028	90,598	0.01%
Host Hotels & Resorts LP	$50,000	4.50%	1/2/2026	49,720	0.00%
Host Hotels & Resorts LP	$150,000	3.38%	15/12/2029	137,258	0.01%
Howmet Aerospace, Inc.	$75,000	5.90%	1/2/2027	76,563	0.01%
Howmet Aerospace, Inc.	$50,000	6.75%	15/1/2028	52,342	0.00%
Howmet Aerospace, Inc.	$150,000	3.00%	15/1/2029	139,308	0.01%
HP, Inc.	$100,000	1.45%	17/6/2026	95,388	0.01%
HP, Inc.	$200,000	4.00%	15/4/2029	191,686	0.02%
HPS Corporate Lending Fund	$100,000	6.75%	30/1/2029	102,615	0.01%
Hubbell, Inc.	$175,000	3.15%	15/8/2027	167,571	0.02%
Humana, Inc.	$100,000	1.35%	3/2/2027	92,948	0.01%
Humana, Inc.	$179,000	3.95%	15/3/2027	175,493	0.02%
Humana, Inc.	$100,000	5.75%	1/3/2028	101,849	0.01%
Humana, Inc.	$150,000	5.75%	1/12/2028	152,709	0.01%
Humana, Inc.	$50,000	3.70%	23/3/2029	47,175	0.00%
Humana, Inc.	$125,000	3.13%	15/8/2029	114,196	0.01%
Huntington Bancshares, Inc.	$70,000	4.44%	4/8/2028	69,229	0.01%
Huntington Bancshares, Inc.	$200,000	6.21%	21/8/2029	206,389	0.02%
Huntington Bancshares, Inc.	$225,000	5.27%	15/1/2031	225,015	0.02%
Huntington Ingalls Industries, Inc.	$200,000	3.48%	1/12/2027	192,056	0.02%
Huntington Ingalls Industries, Inc.	$500,000	2.04%	16/8/2028	449,148	0.04%
Huntington Ingalls Industries, Inc.	$275,000	5.35%	15/1/2030	275,470	0.03%
Huntington National Bank	$250,000	4.55%	17/5/2028	247,889	0.02%
Huntsman International LLC	$100,000	4.50%	1/5/2029	95,378	0.01%
Hyatt Hotels Corp.	$125,000	5.75%	30/1/2027	126,927	0.01%
Hyatt Hotels Corp.	$50,000	4.38%	15/9/2028	48,599	0.00%
Hyatt Hotels Corp.	$150,000	5.25%	30/6/2029	150,137	0.01%
Hyundai Capital America	$100,000	5.50%	30/3/2026	100,642	0.01%
Hyundai Capital America	$300,000	1.50%	15/6/2026	285,594	0.03%
Hyundai Capital America	$150,000	5.45%	24/6/2026	151,050	0.01%
Hyundai Capital America	$100,000	5.65%	26/6/2026	101,004	0.01%
Hyundai Capital America	$100,000	5.30%	19/3/2027	100,780	0.01%
Hyundai Capital America	$100,000	5.28%	24/6/2027	100,718	0.01%
Hyundai Capital America	$150,000	4.30%	24/9/2027	147,543	0.01%
Hyundai Capital America	$150,000	4.88%	1/11/2027	149,541	0.01%
Hyundai Capital America	$200,000	2.10%	15/9/2028	179,124	0.02%
Hyundai Capital America	$200,000	6.50%	16/1/2029	208,785	0.02%
Hyundai Capital America	$150,000	5.35%	19/3/2029	150,634	0.01%
Hyundai Capital America	$100,000	5.30%	24/6/2029	100,279	0.01%
Hyundai Capital America	$200,000	4.55%	26/9/2029	194,089	0.02%
IBM International Capital Pte Ltd.	$200,000	4.70%	5/2/2026	200,230	0.02%
Icon Investments Six DAC	$200,000	5.85%	8/5/2029	203,844	0.02%
IDEX Corp.	$100,000	4.95%	1/9/2029	99,577	0.01%
Illinois Tool Works, Inc.	$175,000	2.65%	15/11/2026	169,938	0.02%
Illinois Tool Works, Inc.	€400,000	3.25%	17/5/2028	421,191	0.04%
Illumina, Inc.	$100,000	4.65%	9/9/2026	99,713	0.01%
Illumina, Inc.	$125,000	5.75%	13/12/2027	128,269	0.01%
Indiana Michigan Power Co.	$50,000	3.85%	15/5/2028	48,357	0.00%
Ingersoll Rand, Inc.	$125,000	5.20%	15/6/2027	126,428	0.01%
Ingersoll Rand, Inc.	$50,000	5.40%	14/8/2028	50,818	0.00%

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Ingersoll Rand, Inc.	$160,000	5.18%	15/6/2029	161,421	0.01%
Ingredion, Inc.	$100,000	3.20%	1/10/2026	97,270	0.01%
Intel Corp.	$150,000	4.88%	10/2/2026	150,024	0.01%
Intel Corp.	$200,000	2.60%	19/5/2026	193,961	0.02%
Intel Corp.	$175,000	3.75%	25/3/2027	170,397	0.02%
Intel Corp.	$225,000	3.15%	11/5/2027	215,849	0.02%
Intel Corp.	$250,000	3.75%	5/8/2027	242,477	0.02%
Intel Corp.	$500,000	4.88%	10/2/2028	497,288	0.05%
Intel Corp.	$125,000	1.60%	12/8/2028	110,466	0.01%
Intel Corp.	$500,000	2.45%	15/11/2029	438,587	0.04%
Intercontinental Exchange, Inc.	$375,000	4.00%	15/9/2027	369,469	0.03%
Intercontinental Exchange, Inc.	$50,000	3.10%	15/9/2027	48,040	0.00%
Intercontinental Exchange, Inc.	$200,000	3.63%	1/9/2028	191,850	0.02%
Intercontinental Exchange, Inc.	$250,000	3.75%	21/9/2028	240,698	0.02%
International Business Machines Corp.	$150,000	4.50%	6/2/2026	149,837	0.01%
International Business Machines Corp.	$200,000	3.45%	19/2/2026	197,352	0.02%
International Business Machines Corp.[1]	$625,000	3.30%	15/5/2026	613,945	0.06%
International Business Machines Corp.	€500,000	1.25%	29/1/2027	503,456	0.05%
International Business Machines Corp.[1]	$435,000	1.70%	15/5/2027	406,171	0.04%
International Business Machines Corp.	$100,000	4.15%	27/7/2027	98,802	0.01%
International Business Machines Corp.	$150,000	6.50%	15/1/2028	157,434	0.01%
International Business Machines Corp.	$150,000	4.50%	6/2/2028	149,055	0.01%
International Business Machines Corp.	€400,000	0.30%	11/2/2028	384,227	0.04%
International Business Machines Corp.[1]	$600,000	3.50%	15/5/2029	568,709	0.05%
International Flavors & Fragrances, Inc.	€200,000	1.80%	25/9/2026	202,910	0.02%
International Flavors & Fragrances, Inc.	$150,000	1.83%	15/10/2027	137,721	0.01%
Interpublic Group of Cos, Inc.	$150,000	4.65%	1/10/2028	148,628	0.01%
Interstate Power & Light Co.	$70,000	4.10%	26/9/2028	67,957	0.01%
Interstate Power & Light Co.	$150,000	3.60%	1/4/2029	141,959	0.01%
Intuit, Inc.	$200,000	5.25%	15/9/2026	202,252	0.02%
Intuit, Inc.	$150,000	5.13%	15/9/2028	152,216	0.01%
Invesco Finance plc	$100,000	3.75%	15/1/2026	98,934	0.01%
Invitation Homes Operating Partnership LP	$150,000	2.30%	15/11/2028	135,365	0.01%
IQVIA, Inc.	$250,000	6.25%	1/2/2029	258,243	0.02%
ITC Holdings Corp.	$100,000	3.25%	30/6/2026	97,747	0.01%
ITC Holdings Corp.	$80,000	4.95%	22/9/2027	80,089	0.01%
ITC Holdings Corp.	$105,000	3.35%	15/11/2027	101,123	0.01%
Jabil, Inc.	$100,000	4.25%	15/5/2027	98,601	0.01%
Jabil, Inc.	$100,000	5.45%	1/2/2029	100,731	0.01%
Jackson Financial, Inc.	$50,000	5.17%	8/6/2027	50,242	0.00%
Jackson National Life Global Funding	$75,000	3.05%	29/4/2026	73,243	0.01%
Jackson National Life Global Funding	$300,000	5.55%	2/7/2027	303,777	0.03%
Jackson National Life Global Funding	$200,000	5.25%	12/4/2028	199,019	0.02%
Jacobs Engineering Group, Inc.	$175,000	6.35%	18/8/2028	182,053	0.02%
JB Hunt Transport Services, Inc.	$115,000	3.88%	1/3/2026	113,843	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$275,000	2.50%	15/1/2027	261,170	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$375,000	5.13%	1/2/2028	373,125	0.03%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	$250,000	5.50%	15/1/2030	249,709	0.02%
Jefferies Financial Group, Inc.	€100,000	3.88%	16/4/2026	104,531	0.01%
Jefferies Financial Group, Inc.	$150,000	4.85%	15/1/2027	150,217	0.01%
Jefferies Financial Group, Inc.	$175,000	5.88%	21/7/2028	178,912	0.02%
Jefferies Financial Group, Inc.	€400,000	4.00%	16/4/2029	427,353	0.04%
Jersey Central Power & Light Co.	$95,000	4.30%	15/1/2026	94,516	0.01%
JM Smucker Co.	$100,000	3.38%	15/12/2027	96,880	0.01%
JM Smucker Co.	$100,000	5.90%	15/11/2028	103,604	0.01%
John Deere Bank SA	€300,000	2.50%	14/9/2026	309,945	0.03%
John Deere Bank SA	€200,000	3.30%	15/10/2029	211,637	0.02%
John Deere Capital Corp.	$125,000	4.80%	9/1/2026	125,382	0.01%
John Deere Capital Corp.	$140,000	0.70%	15/1/2026	134,614	0.01%
John Deere Capital Corp.	$350,000	4.75%	8/6/2026	351,484	0.03%
John Deere Capital Corp.	$150,000	2.65%	10/6/2026	146,259	0.01%
John Deere Capital Corp.	$150,000	1.05%	17/6/2026	142,824	0.01%
John Deere Capital Corp.	$125,000	5.15%	8/9/2026	126,594	0.01%
John Deere Capital Corp.	$375,000	1.30%	13/10/2026	355,048	0.03%
John Deere Capital Corp.	$100,000	4.50%	8/1/2027	100,122	0.01%
John Deere Capital Corp.	$85,000	1.70%	11/1/2027	80,396	0.01%
John Deere Capital Corp.	$100,000	1.75%	9/3/2027	94,190	0.01%
John Deere Capital Corp.	$107,000	4.90%	11/6/2027	107,795	0.01%
John Deere Capital Corp.	$200,000	2.80%	8/9/2027	191,569	0.02%
John Deere Capital Corp.	$160,000	4.15%	15/9/2027	158,429	0.01%
John Deere Capital Corp.	$200,000	3.05%	6/1/2028	192,038	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
John Deere Capital Corp.	$125,000	4.75%	20/1/2028	125,627	0.01%
John Deere Capital Corp.	$100,000	4.90%	3/3/2028	100,779	0.01%
John Deere Capital Corp.	$375,000	4.95%	14/7/2028	378,558	0.03%
John Deere Capital Corp.	$580,000	4.50%	16/1/2029	574,853	0.05%
John Deere Capital Corp.	$50,000	3.45%	7/3/2029	47,615	0.00%
John Deere Capital Corp.	$150,000	3.35%	18/4/2029	142,276	0.01%
John Deere Capital Corp.	$89,000	4.85%	11/6/2029	89,310	0.01%
John Deere Capital Corp.	$200,000	2.80%	18/7/2029	184,339	0.02%
John Deere Financial, Inc.	CAD50,000	1.63%	9/4/2026	34,064	0.00%
John Deere Financial, Inc.	CAD125,000	2.58%	16/10/2026	85,810	0.01%
John Deere Financial, Inc.	CAD100,000	4.95%	14/6/2027	72,046	0.01%
John Deere Financial, Inc.	CAD225,000	1.34%	8/9/2027	148,933	0.01%
John Deere Financial, Inc.	CAD40,000	4.38%	11/7/2028	28,591	0.00%
John Deere Financial, Inc.	CAD100,000	5.17%	15/9/2028	73,414	0.01%
John Deere Financial, Inc.	CAD160,000	4.63%	4/4/2029	115,708	0.01%
Johnson & Johnson[1]	$208,000	2.45%	1/3/2026	203,445	0.02%
Johnson & Johnson[1]	$250,000	2.95%	3/3/2027	242,516	0.02%
Johnson & Johnson[1]	$330,000	0.95%	1/9/2027	302,543	0.03%
Johnson & Johnson[1]	$300,000	2.90%	15/1/2028	286,899	0.03%
Johnson & Johnson[1]	$200,000	4.80%	1/6/2029	201,656	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€200,000	0.38%	15/9/2027	194,053	0.02%
Jones Lang LaSalle, Inc.	$75,000	6.88%	1/12/2028	79,468	0.01%
JPMorgan Chase & Co.	$450,000	3.30%	1/4/2026	443,277	0.04%
JPMorgan Chase & Co.	$400,000	3.20%	15/6/2026	392,411	0.04%
JPMorgan Chase & Co.	$450,000	2.95%	1/10/2026	438,454	0.04%
JPMorgan Chase & Co.	$50,000	7.63%	15/10/2026	52,501	0.00%
JPMorgan Chase & Co.	$400,000	4.13%	15/12/2026	395,889	0.04%
JPMorgan Chase & Co.	$250,000	3.96%	29/1/2027	247,832	0.02%
JPMorgan Chase & Co.	$325,000	1.04%	4/2/2027	312,086	0.03%
JPMorgan Chase & Co.	€500,000	1.09%	11/3/2027	507,015	0.05%
JPMorgan Chase & Co.	$675,000	1.58%	22/4/2027	648,176	0.06%
JPMorgan Chase & Co.	$200,000	8.00%	29/4/2027	214,363	0.02%
JPMorgan Chase & Co.	$425,000	1.47%	22/9/2027	401,915	0.04%
JPMorgan Chase & Co.	$225,000	4.25%	1/10/2027	223,321	0.02%
JPMorgan Chase & Co.	$550,000	6.07%	22/10/2027	562,914	0.05%
JPMorgan Chase & Co.	$300,000	3.63%	1/12/2027	291,518	0.03%
JPMorgan Chase & Co.	$400,000	5.04%	23/1/2028	401,308	0.04%
JPMorgan Chase & Co.	$700,000	3.78%	1/2/2028	684,880	0.06%
JPMorgan Chase & Co.	€400,000	0.39%	24/2/2028	392,324	0.04%
JPMorgan Chase & Co.	$250,000	2.95%	24/2/2028	240,309	0.02%
JPMorgan Chase & Co.	CAD280,000	1.90%	5/3/2028	188,179	0.02%
JPMorgan Chase & Co.	$575,000	5.57%	22/4/2028	584,948	0.05%
JPMorgan Chase & Co.	$441,000	4.32%	26/4/2028	435,661	0.04%
JPMorgan Chase & Co.	$600,000	3.54%	1/5/2028	582,650	0.05%
JPMorgan Chase & Co.	€950,000	1.64%	18/5/2028	954,340	0.09%
JPMorgan Chase & Co.	$400,000	2.18%	1/6/2028	375,463	0.03%
JPMorgan Chase & Co.	$375,000	4.98%	22/7/2028	376,016	0.03%
JPMorgan Chase & Co.	$500,000	4.85%	25/7/2028	499,800	0.05%
JPMorgan Chase & Co.	$450,000	4.51%	22/10/2028	446,021	0.04%
JPMorgan Chase & Co.	$300,000	3.51%	23/1/2029	287,913	0.03%
JPMorgan Chase & Co.	$350,000	4.01%	23/4/2029	339,280	0.03%
JPMorgan Chase & Co.	$325,000	2.07%	1/6/2029	295,142	0.03%
JPMorgan Chase & Co.	€300,000	1.81%	12/6/2029	299,764	0.03%
JPMorgan Chase & Co.	$300,000	4.20%	23/7/2029	292,053	0.03%
JPMorgan Chase & Co.	$500,000	5.30%	24/7/2029	504,621	0.05%
JPMorgan Chase & Co.	$450,000	6.09%	23/10/2029	466,805	0.04%
JPMorgan Chase & Co.	$625,000	4.45%	5/12/2029	611,972	0.06%
JPMorgan Chase & Co.	$500,000	5.01%	23/1/2030	499,349	0.05%
JPMorgan Chase & Co.	€300,000	1.96%	23/3/2030	297,313	0.03%
JPMorgan Chase & Co.	$525,000	5.58%	22/4/2030	534,899	0.05%
JPMorgan Chase & Co.	$450,000	3.70%	6/5/2030	426,071	0.04%
JPMorgan Chase & Co.	$250,000	4.57%	14/6/2030	244,955	0.02%
JPMorgan Chase & Co.	$425,000	5.00%	22/7/2030	423,372	0.04%
JPMorgan Chase & Co.	$950,000	2.74%	15/10/2030	855,087	0.08%
JPMorgan Chase & Co.	$450,000	4.60%	22/10/2030	441,534	0.04%
JPMorgan Chase Bank NA	$450,000	5.11%	8/12/2026	454,856	0.04%
Juniper Networks, Inc.	$250,000	3.75%	15/8/2029	237,424	0.02%
Kaiser Foundation Hospitals	$100,000	3.15%	1/5/2027	96,812	0.01%
Kellanova	$250,000	3.40%	15/11/2027	241,194	0.02%
Kellanova	$100,000	4.30%	15/5/2028	98,357	0.01%
Kellanova	€200,000	0.50%	20/5/2029	187,518	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Kennametal, Inc.	$50,000	4.63%	15/6/2028	49,317	0.00%
Kenvue, Inc.	$200,000	5.35%	22/3/2026	201,906	0.02%
Kenvue, Inc.	$225,000	5.05%	22/3/2028	227,669	0.02%
Keurig Dr Pepper, Inc.	$175,000	5.10%	15/3/2027	176,594	0.02%
Keurig Dr Pepper, Inc.	$200,000	3.43%	15/6/2027	194,113	0.02%
Keurig Dr Pepper, Inc.	$150,000	4.60%	25/5/2028	148,725	0.01%
Keurig Dr Pepper, Inc.	$175,000	5.05%	15/3/2029	175,459	0.02%
Keurig Dr Pepper, Inc.	$175,000	3.95%	15/4/2029	167,872	0.02%
KeyBank NA	$100,000	4.70%	26/1/2026	99,763	0.01%
KeyBank NA	$250,000	3.40%	20/5/2026	244,362	0.02%
KeyBank NA	$100,000	5.85%	15/11/2027	102,431	0.01%
KeyBank NA	$250,000	3.90%	13/4/2029	234,473	0.02%
KeyCorp	$125,000	2.25%	6/4/2027	117,933	0.01%
KeyCorp	$220,000	4.10%	30/4/2028	212,801	0.02%
Keysight Technologies, Inc.	$200,000	4.60%	6/4/2027	199,067	0.02%
Keysight Technologies, Inc.	$200,000	3.00%	30/10/2029	182,404	0.02%
KeySpan Gas East Corp.	$105,000	2.74%	15/8/2026	101,257	0.01%
Kilroy Realty LP	$50,000	4.75%	15/12/2028	48,802	0.00%
Kimberly-Clark Corp.	$199,000	2.75%	15/2/2026	195,148	0.02%
Kimberly-Clark Corp.	$200,000	3.20%	25/4/2029	188,693	0.02%
Kimco Realty OP LLC	$100,000	2.80%	1/10/2026	96,822	0.01%
Kimco Realty OP LLC	$150,000	1.90%	1/3/2028	137,045	0.01%
Kinder Morgan, Inc.	$120,000	1.75%	15/11/2026	113,758	0.01%
Kinder Morgan, Inc.	$225,000	5.00%	1/2/2029	224,192	0.02%
Kirby Corp.	$75,000	4.20%	1/3/2028	72,595	0.01%
KKR Group Finance Co. VI LLC	$50,000	3.75%	1/7/2029	47,288	0.00%
Komatsu Finance America, Inc.	$200,000	5.50%	6/10/2027	203,258	0.02%
Kraft Heinz Foods Co.	$550,000	3.88%	15/5/2027	538,954	0.05%
Kraft Heinz Foods Co.	€300,000	2.25%	25/5/2028	305,171	0.03%
Kraft Heinz Foods Co.	$150,000	4.63%	30/1/2029	148,556	0.01%
Kroger Co.	$293,000	3.50%	1/2/2026	289,277	0.03%
Kroger Co.	$100,000	3.70%	1/8/2027	97,581	0.01%
Kroger Co.	$200,000	4.50%	15/1/2029	197,385	0.02%
Kyndryl Holdings, Inc.	$100,000	2.05%	15/10/2026	95,093	0.01%
Kyndryl Holdings, Inc.	$100,000	2.70%	15/10/2028	91,529	0.01%
L3Harris Technologies, Inc.	$95,000	3.85%	15/12/2026	93,496	0.01%
L3Harris Technologies, Inc.	$215,000	5.40%	15/1/2027	217,581	0.02%
L3Harris Technologies, Inc.	$325,000	4.40%	15/6/2028	319,369	0.03%
L3Harris Technologies, Inc.	$165,000	5.05%	1/6/2029	165,034	0.02%
L3Harris Technologies, Inc.	$100,000	2.90%	15/12/2029	90,485	0.01%
Laboratory Corp. of America Holdings	$250,000	1.55%	1/6/2026	239,038	0.02%
Laboratory Corp. of America Holdings	$175,000	2.95%	1/12/2029	158,732	0.01%
Lam Research Corp.	$250,000	3.75%	15/3/2026	247,491	0.02%
Lam Research Corp.	$135,000	4.00%	15/3/2029	131,257	0.01%
Las Vegas Sands Corp.	$50,000	3.50%	18/8/2026	48,703	0.00%
Las Vegas Sands Corp.	$125,000	5.90%	1/6/2027	126,812	0.01%
Las Vegas Sands Corp.	$150,000	3.90%	8/8/2029	139,401	0.01%
Las Vegas Sands Corp.	$100,000	6.00%	15/8/2029	101,226	0.01%
Lazard Group LLC	$75,000	4.50%	19/9/2028	73,410	0.01%
Lazard Group LLC	$150,000	4.38%	11/3/2029	146,020	0.01%
Lear Corp.	$150,000	4.25%	15/5/2029	144,364	0.01%
Legg Mason, Inc.	$50,000	4.75%	15/3/2026	50,013	0.00%
Leggett & Platt, Inc.	$90,000	3.50%	15/11/2027	85,012	0.01%
Leggett & Platt, Inc.	$80,000	4.40%	15/3/2029	74,899	0.01%
Lennar Corp.	$200,000	4.75%	29/11/2027	199,414	0.02%
Lennox International, Inc.	$100,000	5.50%	15/9/2028	101,620	0.01%
Liberty Mutual Group, Inc.	€200,000	2.75%	4/5/2026	206,856	0.02%
Liberty Mutual Group, Inc.	$250,000	4.57%	1/2/2029	244,987	0.02%
Liberty Utilities Co.	$125,000	5.58%	31/1/2029	125,971	0.01%
Lincoln National Corp.	$100,000	3.63%	12/12/2026	97,987	0.01%
Linde Finance BV	€100,000	0.25%	19/5/2027	97,762	0.01%
Linde plc	€500,000	3.00%	14/2/2028	521,095	0.05%
Lockheed Martin Corp.	$120,000	5.10%	15/11/2027	121,910	0.01%
Lockheed Martin Corp.	$200,000	4.45%	15/5/2028	198,556	0.02%
Lockheed Martin Corp.	$150,000	4.50%	15/2/2029	148,352	0.01%
Lowe's Cos, Inc.	$300,000	2.50%	15/4/2026	292,570	0.03%
Lowe's Cos, Inc.	$200,000	3.35%	1/4/2027	194,365	0.02%
Lowe's Cos, Inc.	$175,000	3.10%	3/5/2027	169,250	0.02%
Lowe's Cos, Inc.	$250,000	1.30%	15/4/2028	223,526	0.02%
Lowe's Cos, Inc.	$200,000	1.70%	15/9/2028	178,892	0.02%
Lowe's Cos, Inc.	$200,000	3.65%	5/4/2029	190,440	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
LPL Holdings, Inc.	$100,000	5.70%	20/5/2027	101,219	0.01%
LPL Holdings, Inc.	$75,000	4.63%	15/11/2027	73,670	0.01%
LPL Holdings, Inc.	$100,000	6.75%	17/11/2028	105,071	0.01%
LXP Industrial Trust	$50,000	6.75%	15/11/2028	52,281	0.00%
LYB International Finance II BV	€100,000	0.88%	17/9/2026	99,966	0.01%
LYB International Finance II BV	$200,000	3.50%	2/3/2027	194,271	0.02%
M&T Bank Corp.	$50,000	4.55%	16/8/2028	49,407	0.00%
M&T Bank Corp.	$100,000	4.83%	16/1/2029	99,580	0.01%
M&T Bank Corp.	$270,000	7.41%	30/10/2029	289,226	0.03%
Main Street Capital Corp.	$110,000	3.00%	14/7/2026	106,042	0.01%
Main Street Capital Corp.	$250,000	6.50%	4/6/2027	254,556	0.02%
Main Street Capital Corp.	$50,000	6.95%	1/3/2029	52,028	0.00%
ManpowerGroup, Inc.	€100,000	1.75%	22/6/2026	101,827	0.01%
ManpowerGroup, Inc.	€100,000	3.50%	30/6/2027	104,730	0.01%
Manufacturers & Traders Trust Co.	$250,000	4.65%	27/1/2026	249,387	0.02%
Manufacturers & Traders Trust Co.	$250,000	3.40%	17/8/2027	240,455	0.02%
Manufacturers & Traders Trust Co.	$250,000	4.70%	27/1/2028	247,343	0.02%
Marathon Petroleum Corp.	$140,000	5.13%	15/12/2026	140,972	0.01%
Marathon Petroleum Corp.	$70,000	3.80%	1/4/2028	67,598	0.01%
Markel Group, Inc.	$100,000	3.35%	17/9/2029	92,987	0.01%
Marriott International, Inc.	$300,000	3.13%	15/6/2026	293,270	0.03%
Marriott International, Inc.	$300,000	5.00%	15/10/2027	302,178	0.03%
Marriott International, Inc.	$75,000	5.55%	15/10/2028	76,614	0.01%
Marriott International, Inc.	$100,000	4.65%	1/12/2028	99,290	0.01%
Marriott International, Inc.	$150,000	4.90%	15/4/2029	149,775	0.01%
Marriott International, Inc.	$100,000	4.88%	15/5/2029	99,609	0.01%
Mars, Inc.	$200,000	4.55%	20/4/2028	197,984	0.02%
Marsh & McLennan Cos, Inc.	$99,000	3.75%	14/3/2026	98,075	0.01%
Marsh & McLennan Cos, Inc.	€100,000	1.35%	21/9/2026	101,116	0.01%
Marsh & McLennan Cos, Inc.	$145,000	4.55%	8/11/2027	144,876	0.01%
Marsh & McLennan Cos, Inc.	$350,000	4.38%	15/3/2029	343,809	0.03%
Martin Marietta Materials, Inc.	$150,000	3.45%	1/6/2027	145,226	0.01%
Marvell Technology, Inc.	$200,000	2.45%	15/4/2028	184,527	0.02%
Marvell Technology, Inc.	$70,000	4.88%	22/6/2028	69,584	0.01%
Marvell Technology, Inc.	$150,000	5.75%	15/2/2029	153,783	0.01%
Masco Corp.	$145,000	1.50%	15/2/2028	130,663	0.01%
MassMutual Global Funding II	$200,000	3.40%	8/3/2026	197,373	0.02%
MassMutual Global Funding II	$275,000	4.50%	10/4/2026	274,770	0.03%
MassMutual Global Funding II	$400,000	5.05%	14/6/2028	403,122	0.04%
MasTec, Inc.	$100,000	4.50%	15/8/2028	96,857	0.01%
MasTec, Inc.	$100,000	5.90%	15/6/2029	101,698	0.01%
Mastercard, Inc.	$300,000	2.95%	21/11/2026	291,970	0.03%
Mastercard, Inc.	$120,000	4.10%	15/1/2028	118,718	0.01%
Mastercard, Inc.	$250,000	4.88%	9/3/2028	252,948	0.02%
Mastercard, Inc.	$150,000	2.95%	1/6/2029	139,894	0.01%
Mattel, Inc.	$100,000	3.38%	1/4/2026	97,939	0.01%
Mattel, Inc.	$100,000	5.88%	15/12/2027	100,277	0.01%
Mattel, Inc.	$100,000	3.75%	1/4/2029	93,655	0.01%
McCormick & Co., Inc.	$150,000	0.90%	15/2/2026	143,738	0.01%
McDonald's Corp.	$375,000	3.70%	30/1/2026	372,109	0.03%
McDonald's Corp.	€600,000	0.90%	15/6/2026	606,227	0.06%
McDonald's Corp.	$50,000	3.50%	1/3/2027	48,861	0.00%
McDonald's Corp.	$300,000	3.50%	1/7/2027	292,319	0.03%
McDonald's Corp.	€300,000	3.63%	28/11/2027	318,236	0.03%
McDonald's Corp.	€100,000	1.75%	3/5/2028	100,487	0.01%
McDonald's Corp.	$50,000	4.80%	14/8/2028	50,073	0.00%
McDonald's Corp.	$200,000	5.00%	17/5/2029	201,292	0.02%
McKesson Corp.	$250,000	4.25%	15/9/2029	244,405	0.02%
Medtronic Global Holdings SCA	$150,000	4.25%	30/3/2028	148,147	0.01%
Medtronic Global Holdings SCA	€400,000	0.38%	15/10/2028	378,398	0.03%
Medtronic, Inc.	€500,000	3.65%	15/10/2029	533,529	0.05%
Merck & Co., Inc.	$25,000	0.75%	24/2/2026	23,970	0.00%
Merck & Co., Inc.[1]	$325,000	1.70%	10/6/2027	304,716	0.03%
Merck & Co., Inc.	$150,000	4.05%	17/5/2028	147,778	0.01%
Merck & Co., Inc.	$250,000	1.90%	10/12/2028	225,515	0.02%
Merck & Co., Inc.	$325,000	3.40%	7/3/2029	308,995	0.03%
Mercury General Corp.	$50,000	4.40%	15/3/2027	49,024	0.00%
Meritage Homes Corp.	$150,000	5.13%	6/6/2027	150,416	0.01%
Met Tower Global Funding	$100,000	1.25%	14/9/2026	94,559	0.01%
Met Tower Global Funding	$150,000	4.85%	16/1/2027	150,552	0.01%
Met Tower Global Funding	$200,000	4.00%	1/10/2027	196,633	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Met Tower Global Funding	$150,000	5.25%	12/4/2029	151,894	0.01%
Meta Platforms, Inc.[1]	$475,000	3.50%	15/8/2027	464,089	0.04%
Meta Platforms, Inc.[1]	$450,000	4.60%	15/5/2028	450,435	0.04%
Meta Platforms, Inc.[1]	$500,000	4.30%	15/8/2029	493,446	0.05%
Metropolitan Life Global Funding I	$150,000	5.00%	6/1/2026	150,590	0.01%
Metropolitan Life Global Funding I	CAD75,000	5.18%	15/6/2026	53,461	0.01%
Metropolitan Life Global Funding I	$150,000	3.45%	18/12/2026	146,802	0.01%
Metropolitan Life Global Funding I	$150,000	1.88%	11/1/2027	141,942	0.01%
Metropolitan Life Global Funding I	CAD130,000	4.64%	1/4/2027	92,679	0.01%
Metropolitan Life Global Funding I	$150,000	5.05%	11/6/2027	151,392	0.01%
Metropolitan Life Global Funding I	£255,000	4.50%	9/7/2027	317,158	0.03%
Metropolitan Life Global Funding I	£100,000	0.63%	8/12/2027	111,028	0.01%
Metropolitan Life Global Funding I	$100,000	5.05%	6/1/2028	100,545	0.01%
Metropolitan Life Global Funding I	CAD150,000	1.95%	20/3/2028	99,361	0.01%
Metropolitan Life Global Funding I	€302,000	4.00%	5/4/2028	324,605	0.03%
Metropolitan Life Global Funding I	$150,000	5.40%	12/9/2028	152,352	0.01%
Metropolitan Life Global Funding I	£200,000	1.63%	12/10/2028	223,711	0.02%
Metropolitan Life Global Funding I	$150,000	4.85%	8/1/2029	149,708	0.01%
Metropolitan Life Global Funding I	CAD150,000	2.45%	12/1/2029	99,922	0.01%
Metropolitan Life Global Funding I	$150,000	3.30%	21/3/2029	140,647	0.01%
Metropolitan Life Global Funding I	£185,000	1.63%	21/9/2029	200,882	0.02%
Microchip Technology, Inc.	$150,000	4.90%	15/3/2028	149,488	0.01%
Microchip Technology, Inc.	$160,000	5.05%	15/3/2029	159,619	0.01%
Microchip Technology, Inc.	$150,000	5.05%	15/2/2030	149,038	0.01%
Micron Technology, Inc.	$500,000	4.19%	15/2/2027	492,957	0.05%
Micron Technology, Inc.	$85,000	5.38%	15/4/2028	85,910	0.01%
Micron Technology, Inc.	$115,000	5.33%	6/2/2029	115,583	0.01%
Microsoft Corp.[1]	$725,000	2.40%	8/8/2026	703,608	0.06%
Microsoft Corp.	$320,000	3.40%	15/9/2026	315,094	0.03%
Microsoft Corp.[1]	$750,000	3.30%	6/2/2027	734,268	0.07%
Microsoft Corp.	$100,000	3.40%	15/6/2027	97,847	0.01%
Mid-America Apartments LP	$225,000	1.10%	15/9/2026	211,951	0.02%
Mid-America Apartments LP	$50,000	4.20%	15/6/2028	48,908	0.00%
Mid-America Apartments LP	$100,000	3.95%	15/3/2029	96,333	0.01%
MidAmerican Energy Co.	$65,000	3.10%	1/5/2027	62,877	0.01%
MidAmerican Energy Co.	$150,000	3.65%	15/4/2029	143,047	0.01%
Mid-Atlantic Interstate Transmission LLC	$85,000	4.10%	15/5/2028	82,521	0.01%
Midwest Connector Capital Co. LLC	$100,000	4.63%	1/4/2029	97,982	0.01%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	$525,000	6.50%	20/6/2027	528,437	0.05%
Mohawk Industries, Inc.	$125,000	5.85%	18/9/2028	128,523	0.01%
Molson Coors Beverage Co.	$300,000	3.00%	15/7/2026	292,562	0.03%
Molson Coors International LP	CAD155,000	3.44%	15/7/2026	107,618	0.01%
Mondelez International Holdings Netherlands BV	€300,000	0.00%	22/9/2026	297,159	0.03%
Mondelez International Holdings Netherlands BV	$200,000	1.25%	24/9/2026	188,301	0.02%
Mondelez International Holdings Netherlands BV	€400,000	0.38%	22/9/2029	366,281	0.03%
Mondelez International, Inc.	$250,000	2.63%	17/3/2027	239,165	0.02%
Mondelez International, Inc.	$100,000	4.13%	7/5/2028	98,035	0.01%
Monongahela Power Co.	$75,000	3.55%	15/5/2027	72,724	0.01%
Morgan Stanley	$300,000	5.00%	24/11/2025	300,492	0.03%
Morgan Stanley	$550,000	3.88%	27/1/2026	545,709	0.05%
Morgan Stanley	$436,000	3.13%	27/7/2026	425,956	0.04%
Morgan Stanley	$325,000	4.35%	8/9/2026	322,717	0.03%
Morgan Stanley	€300,000	1.38%	27/10/2026	303,154	0.03%
Morgan Stanley	$650,000	3.63%	20/1/2027	637,833	0.06%
Morgan Stanley	$450,000	5.05%	28/1/2027	451,391	0.04%
Morgan Stanley	£300,000	2.63%	9/3/2027	357,919	0.03%
Morgan Stanley	$392,000	3.95%	23/4/2027	383,992	0.04%
Morgan Stanley	$700,000	1.59%	4/5/2027	671,061	0.06%
Morgan Stanley	$490,000	1.51%	20/7/2027	466,299	0.04%
Morgan Stanley	CAD245,000	1.78%	4/8/2027	165,849	0.02%
Morgan Stanley	€800,000	0.41%	29/10/2027	792,595	0.07%
Morgan Stanley	$374,000	2.48%	21/1/2028	356,201	0.03%
Morgan Stanley	$400,000	5.65%	13/4/2028	406,549	0.04%
Morgan Stanley	$1,175,000	4.21%	20/4/2028	1,158,033	0.11%
Morgan Stanley	$566,000	3.59%	22/7/2028	545,880	0.05%
Morgan Stanley	$600,000	6.30%	18/10/2028	621,614	0.06%
Morgan Stanley	€100,000	4.81%	25/10/2028	108,763	0.01%
Morgan Stanley	$350,000	3.77%	24/1/2029	337,525	0.03%
Morgan Stanley	$500,000	5.12%	1/2/2029	501,084	0.05%
Morgan Stanley	€390,000	4.66%	2/3/2029	423,798	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Morgan Stanley	$550,000	5.16%	20/4/2029	551,568	0.05%
Morgan Stanley	$275,000	5.45%	20/7/2029	278,070	0.03%
Morgan Stanley	€300,000	0.50%	26/10/2029	282,909	0.03%
Morgan Stanley	$350,000	6.41%	1/11/2029	365,626	0.03%
Morgan Stanley	$400,000	5.17%	16/1/2030	400,259	0.04%
Morgan Stanley	$575,000	4.43%	23/1/2030	560,195	0.05%
Morgan Stanley	€500,000	3.79%	21/3/2030	530,896	0.05%
Morgan Stanley	$500,000	5.66%	18/4/2030	509,226	0.05%
Morgan Stanley	$450,000	5.04%	19/7/2030	448,143	0.04%
Morgan Stanley	$600,000	4.65%	18/10/2030	587,255	0.05%
Morgan Stanley Bank NA	$250,000	4.75%	21/4/2026	250,288	0.02%
Morgan Stanley Bank NA	$225,000	5.88%	30/10/2026	229,884	0.02%
Morgan Stanley Bank NA	$450,000	4.45%	15/10/2027	446,938	0.04%
Morgan Stanley Bank NA	$250,000	4.95%	14/1/2028	250,271	0.02%
Morgan Stanley Bank NA	$400,000	5.50%	26/5/2028	405,258	0.04%
Morgan Stanley Bank NA	$350,000	4.97%	14/7/2028	350,999	0.03%
Morgan Stanley Direct Lending Fund	$50,000	4.50%	11/2/2027	49,230	0.00%
Morgan Stanley Direct Lending Fund	$100,000	6.15%	17/5/2029	100,580	0.01%
Mosaic Co.	$95,000	4.05%	15/11/2027	93,035	0.01%
Mosaic Co.	$100,000	5.38%	15/11/2028	101,144	0.01%
Motorola Solutions, Inc.	$100,000	4.60%	23/2/2028	99,115	0.01%
Motorola Solutions, Inc.	$100,000	5.00%	15/4/2029	99,836	0.01%
Motorola Solutions, Inc.	$100,000	4.60%	23/5/2029	98,335	0.01%
MPLX LP	$185,000	4.13%	1/3/2027	182,283	0.02%
MPLX LP	$100,000	4.25%	1/12/2027	98,481	0.01%
MPLX LP	$190,000	4.00%	15/3/2028	184,256	0.02%
Mutual of Omaha Cos Global Funding	$150,000	5.80%	27/7/2026	151,786	0.01%
Mutual of Omaha Cos Global Funding	$100,000	5.35%	9/4/2027	100,998	0.01%
Mutual of Omaha Cos Global Funding	$100,000	5.45%	12/12/2028	101,548	0.01%
Mutual of Omaha Cos Global Funding	$100,000	4.75%	15/10/2029	98,175	0.01%
Mylan, Inc.	$200,000	4.55%	15/4/2028	195,989	0.02%
Nasdaq, Inc.	$50,000	3.85%	30/6/2026	49,404	0.00%
Nasdaq, Inc.	$200,000	5.35%	28/6/2028	202,804	0.02%
Nasdaq, Inc.	€700,000	1.75%	28/3/2029	689,914	0.06%
National Fuel Gas Co.	$195,000	5.50%	1/10/2026	196,480	0.02%
National Fuel Gas Co.	$30,000	3.95%	15/9/2027	29,153	0.00%
National Grid North America, Inc.	€200,000	0.41%	20/1/2026	202,225	0.02%
National Grid North America, Inc.	€200,000	3.25%	25/11/2029	207,882	0.02%
National Rural Utilities Cooperative Finance Corp.	$100,000	4.45%	13/3/2026	99,831	0.01%
National Rural Utilities Cooperative Finance Corp.	$185,000	1.00%	15/6/2026	175,633	0.02%
National Rural Utilities Cooperative Finance Corp.	$100,000	4.80%	5/2/2027	100,250	0.01%
National Rural Utilities Cooperative Finance Corp.	$40,000	3.05%	25/4/2027	38,557	0.00%
National Rural Utilities Cooperative Finance Corp.	$100,000	5.10%	6/5/2027	100,793	0.01%
National Rural Utilities Cooperative Finance Corp.	$100,000	4.12%	16/9/2027	98,660	0.01%
National Rural Utilities Cooperative Finance Corp.	$100,000	3.40%	7/2/2028	96,044	0.01%
National Rural Utilities Cooperative Finance Corp.	$50,000	5.05%	15/9/2028	50,351	0.00%
National Rural Utilities Cooperative Finance Corp.	$100,000	3.90%	1/11/2028	96,619	0.01%
National Rural Utilities Cooperative Finance Corp.	$50,000	4.85%	7/2/2029	50,009	0.00%
National Rural Utilities Cooperative Finance Corp.	$50,000	3.70%	15/3/2029	47,765	0.00%
National Rural Utilities Cooperative Finance Corp.	$200,000	5.15%	15/6/2029	202,449	0.02%
National Rural Utilities Cooperative Finance Corp.	$100,000	7.13%	15/9/2053	103,188	0.01%
National Securities Clearing Corp.	$100,000	5.00%	30/5/2028	100,312	0.01%
National Securities Clearing Corp.	$250,000	4.90%	26/6/2029	250,232	0.02%
Nestle Capital Corp.	$200,000	4.65%	12/3/2029	199,701	0.02%
Nestle Capital Corp.	£200,000	4.50%	22/3/2029	249,607	0.02%
Nestle Capital Corp.	AUD250,000	4.60%	4/4/2029	155,294	0.01%
Nestle Finance International Ltd.	€600,000	1.13%	1/4/2026	610,822	0.06%
Nestle Finance International Ltd.	€500,000	3.50%	13/12/2027	531,666	0.05%
Nestle Finance International Ltd.	€400,000	1.25%	2/11/2029	388,816	0.04%
Nestle Holdings, Inc.[1]	$200,000	5.25%	13/3/2026	201,764	0.02%
Nestle Holdings, Inc.[1]	$525,000	1.15%	14/1/2027	490,358	0.05%
Nestle Holdings, Inc.	£300,000	2.13%	4/4/2027	356,212	0.03%
Nestle Holdings, Inc.[1]	$150,000	1.00%	15/9/2027	136,611	0.01%
Nestle Holdings, Inc.	$150,000	4.13%	1/10/2027	148,208	0.01%
Nestle Holdings, Inc.	$150,000	5.00%	14/3/2028	151,183	0.01%
Nestle Holdings, Inc.	$150,000	5.00%	12/9/2028	151,404	0.01%
Nestle Holdings, Inc.	$150,000	3.63%	24/9/2028	144,348	0.01%
Nestle Holdings, Inc.	CAD325,000	2.19%	26/1/2029	215,564	0.02%
NetApp, Inc.	$125,000	2.38%	22/6/2027	118,040	0.01%
Netflix, Inc.	$250,000	4.38%	15/11/2026	249,294	0.02%
Netflix, Inc.	€700,000	3.63%	15/5/2027	740,092	0.07%

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Netflix, Inc.	$315,000	4.88%	15/4/2028	316,282	0.03%
Netflix, Inc.	$625,000	5.88%	15/11/2028	647,447	0.06%
Netflix, Inc.	€400,000	4.63%	15/5/2029	443,286	0.04%
Nevada Power Co.	$125,000	3.70%	1/5/2029	119,274	0.01%
New Mountain Finance Corp.	$100,000	6.88%	1/2/2029	100,772	0.01%
New York Life Global Funding	$200,000	0.85%	15/1/2026	192,441	0.02%
New York Life Global Funding	$200,000	4.70%	2/4/2026	200,338	0.02%
New York Life Global Funding	$100,000	1.15%	9/6/2026	95,289	0.01%
New York Life Global Funding	$100,000	5.45%	18/9/2026	101,491	0.01%
New York Life Global Funding	€300,000	0.25%	23/1/2027	296,249	0.03%
New York Life Global Funding	$125,000	4.90%	2/4/2027	125,770	0.01%
New York Life Global Funding	$75,000	3.25%	7/4/2027	72,818	0.01%
New York Life Global Funding	£488,000	1.50%	15/7/2027	563,805	0.05%
New York Life Global Funding	$100,000	3.90%	1/10/2027	98,256	0.01%
New York Life Global Funding	$150,000	4.85%	9/1/2028	150,366	0.01%
New York Life Global Funding	$100,000	3.00%	10/1/2028	95,003	0.01%
New York Life Global Funding	CAD185,000	2.00%	17/4/2028	122,861	0.01%
New York Life Global Funding	$200,000	4.90%	13/6/2028	200,751	0.02%
New York Life Global Funding	AUD200,000	5.35%	19/9/2028	126,370	0.01%
New York Life Global Funding	€200,000	0.25%	4/10/2028	189,217	0.02%
New York Life Global Funding	$100,000	4.70%	29/1/2029	99,659	0.01%
New York Life Global Funding	$100,000	5.00%	6/6/2029	100,556	0.01%
New York Life Global Funding	CHF100,000	0.13%	11/9/2029	107,466	0.01%
New York Life Global Funding	$100,000	4.60%	5/12/2029	98,994	0.01%
New York State Electric & Gas Corp.	$55,000	5.65%	15/8/2028	56,258	0.01%
Newmont Corp.	$300,000	2.80%	1/10/2029	273,758	0.03%
Newmont Corp./Newcrest Finance Pty Ltd.	$50,000	5.30%	15/3/2026	50,309	0.00%
NextEra Energy Capital Holdings, Inc.	$275,000	4.95%	29/1/2026	275,645	0.03%
NextEra Energy Capital Holdings, Inc.	$95,000	1.88%	15/1/2027	89,744	0.01%
NextEra Energy Capital Holdings, Inc.	$175,000	3.55%	1/5/2027	170,531	0.02%
NextEra Energy Capital Holdings, Inc.	$210,000	4.63%	15/7/2027	209,704	0.02%
NextEra Energy Capital Holdings, Inc.	$235,000	4.90%	28/2/2028	235,200	0.02%
NextEra Energy Capital Holdings, Inc.	$285,000	1.90%	15/6/2028	258,060	0.02%
NextEra Energy Capital Holdings, Inc.	$250,000	4.90%	15/3/2029	249,325	0.02%
NextEra Energy Capital Holdings, Inc.	$100,000	3.50%	1/4/2029	94,356	0.01%
NextEra Energy Capital Holdings, Inc.	$200,000	6.70%	1/9/2054	203,214	0.02%
NextEra Energy Capital Holdings, Inc.	$145,000	4.80%	1/12/2077	139,698	0.01%
NextEra Energy Capital Holdings, Inc.	$85,000	3.80%	15/3/2082	80,822	0.01%
NGPL PipeCo LLC	$100,000	4.88%	15/8/2027	99,264	0.01%
Niagara Mohawk Power Corp.	$80,000	4.28%	15/12/2028	77,402	0.01%
NIKE, Inc.	$225,000	2.75%	27/3/2027	216,807	0.02%
NiSource, Inc.	$145,000	3.49%	15/5/2027	141,041	0.01%
NiSource, Inc.	$160,000	5.25%	30/3/2028	161,322	0.01%
NiSource, Inc.	$100,000	5.20%	1/7/2029	100,722	0.01%
NiSource, Inc.	$200,000	2.95%	1/9/2029	182,997	0.02%
Nissan Motor Acceptance Co. LLC	$150,000	2.00%	9/3/2026	143,894	0.01%
Nissan Motor Acceptance Co. LLC	$125,000	1.85%	16/9/2026	117,303	0.01%
Nissan Motor Acceptance Co. LLC	$50,000	5.30%	13/9/2027	49,496	0.00%
Nissan Motor Acceptance Co. LLC	$200,000	5.55%	13/9/2029	197,525	0.02%
NMI Holdings, Inc.	$75,000	6.00%	15/8/2029	75,771	0.01%
NNN, Inc.	$175,000	4.30%	15/10/2028	170,796	0.02%
Nordson Corp.	$50,000	5.60%	15/9/2028	51,054	0.00%
Nordson Corp.	$100,000	4.50%	15/12/2029	97,568	0.01%
Norfolk Southern Corp.	$250,000	2.90%	15/6/2026	244,220	0.02%
Norfolk Southern Corp.	$275,000	3.15%	1/6/2027	265,992	0.02%
Norfolk Southern Corp.	$535,000	3.80%	1/8/2028	518,357	0.05%
Norfolk Southern Corp.	$100,000	2.55%	1/11/2029	90,147	0.01%
Northern Trust Corp.	$250,000	4.00%	10/5/2027	246,651	0.02%
Northern Trust Corp.	$200,000	3.65%	3/8/2028	193,149	0.02%
Northrop Grumman Corp.	$150,000	3.20%	1/2/2027	145,754	0.01%
Northrop Grumman Corp.	$400,000	3.25%	15/1/2028	382,233	0.04%
Northrop Grumman Corp.	$100,000	4.60%	1/2/2029	99,191	0.01%
Northwest Pipeline LLC	$75,000	4.00%	1/4/2027	73,588	0.01%
Northwestern Mutual Global Funding	$200,000	0.80%	14/1/2026	192,443	0.02%
Northwestern Mutual Global Funding	$100,000	5.07%	25/3/2027	100,898	0.01%
Northwestern Mutual Global Funding	$100,000	4.11%	12/9/2027	98,635	0.01%
Northwestern Mutual Global Funding	$150,000	4.35%	15/9/2027	148,857	0.01%
Northwestern Mutual Global Funding	$100,000	4.90%	12/6/2028	99,963	0.01%
Northwestern Mutual Global Funding	$150,000	4.71%	10/1/2029	148,774	0.01%
NOV, Inc.	$100,000	3.60%	1/12/2029	93,314	0.01%
NRG Energy, Inc.	$135,000	2.45%	2/12/2027	125,342	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
NRG Energy, Inc.	$100,000	4.45%	15/6/2029	95,472	0.01%
NSTAR Electric Co.	$50,000	3.20%	15/5/2027	48,298	0.00%
NSTAR Electric Co.	$150,000	3.25%	15/5/2029	140,163	0.01%
Nucor Corp.	$100,000	4.30%	23/5/2027	99,202	0.01%
Nucor Corp.	$100,000	3.95%	1/5/2028	97,192	0.01%
Nuveen LLC	$200,000	4.00%	1/11/2028	193,828	0.02%
NVIDIA Corp.	$275,000	3.20%	16/9/2026	269,640	0.02%
NVIDIA Corp.	$350,000	1.55%	15/6/2028	317,728	0.03%
Oaktree Specialty Lending Corp.	$100,000	7.10%	15/2/2029	103,008	0.01%
Oaktree Strategic Credit Fund	$100,000	8.40%	14/11/2028	107,049	0.01%
Occidental Petroleum Corp.	$140,000	5.55%	15/3/2026	140,683	0.01%
Occidental Petroleum Corp.	$70,000	8.50%	15/7/2027	74,691	0.01%
Occidental Petroleum Corp.	$110,000	5.00%	1/8/2027	110,152	0.01%
Occidental Petroleum Corp.	$80,000	6.38%	1/9/2028	82,598	0.01%
Occidental Petroleum Corp.	$225,000	5.20%	1/8/2029	223,300	0.02%
OGE Energy Corp.	$100,000	5.45%	15/5/2029	101,499	0.01%
Oklahoma Gas & Electric Co.	$60,000	3.80%	15/8/2028	57,901	0.01%
Old Republic International Corp.	$181,000	3.88%	26/8/2026	178,122	0.02%
Omega Healthcare Investors, Inc.	$200,000	5.25%	15/1/2026	200,329	0.02%
Omega Healthcare Investors, Inc.	$200,000	4.50%	1/4/2027	197,511	0.02%
Omega Healthcare Investors, Inc.	$50,000	4.75%	15/1/2028	49,325	0.00%
Omega Healthcare Investors, Inc.	$100,000	3.63%	1/10/2029	92,286	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	$200,000	3.60%	15/4/2026	197,191	0.02%
Oncor Electric Delivery Co. LLC	$100,000	4.30%	15/5/2028	98,709	0.01%
Oncor Electric Delivery Co. LLC	$100,000	3.70%	15/11/2028	96,131	0.01%
Oncor Electric Delivery Co. LLC	$50,000	5.75%	15/3/2029	51,765	0.00%
Oncor Electric Delivery Co. LLC	$100,000	4.65%	1/11/2029	99,003	0.01%
ONE Gas, Inc.	$100,000	5.10%	1/4/2029	100,699	0.01%
ONEOK, Inc.	$160,000	5.85%	15/1/2026	161,458	0.01%
ONEOK, Inc.	$90,000	5.00%	1/3/2026	90,110	0.01%
ONEOK, Inc.	$105,000	5.55%	1/11/2026	106,299	0.01%
ONEOK, Inc.	$45,000	4.00%	13/7/2027	44,183	0.00%
ONEOK, Inc.	$225,000	4.25%	24/9/2027	221,766	0.02%
ONEOK, Inc.	$250,000	4.55%	15/7/2028	246,324	0.02%
ONEOK, Inc.	$200,000	5.65%	1/11/2028	204,139	0.02%
ONEOK, Inc.	$115,000	3.40%	1/9/2029	106,928	0.01%
ONEOK, Inc.	$200,000	4.40%	15/10/2029	193,913	0.02%
Oracle Corp.	$700,000	1.65%	25/3/2026	674,882	0.06%
Oracle Corp.	$523,000	2.65%	15/7/2026	507,399	0.05%
Oracle Corp.	$325,000	2.80%	1/4/2027	312,005	0.03%
Oracle Corp.	$350,000	3.25%	15/11/2027	336,457	0.03%
Oracle Corp.	$500,000	2.30%	25/3/2028	462,334	0.04%
Oracle Corp.	$150,000	4.50%	6/5/2028	148,540	0.01%
Oracle Corp.	$1,000,000	4.20%	27/9/2029	965,653	0.09%
O'Reilly Automotive, Inc.	$175,000	3.55%	15/3/2026	172,584	0.02%
O'Reilly Automotive, Inc.	$175,000	5.75%	20/11/2026	178,027	0.02%
O'Reilly Automotive, Inc.	$125,000	4.35%	1/6/2028	122,783	0.01%
Otis Worldwide Corp.	$150,000	5.25%	16/8/2028	151,822	0.01%
Ovintiv, Inc.	$70,000	5.38%	1/1/2026	70,217	0.01%
Ovintiv, Inc.	$110,000	5.65%	15/5/2028	111,476	0.01%
Owens Corning	$100,000	3.40%	15/8/2026	97,833	0.01%
Owens Corning	$260,000	5.50%	15/6/2027	264,540	0.02%
PACCAR Financial Corp.	$200,000	4.45%	30/3/2026	199,882	0.02%
PACCAR Financial Corp.	$275,000	5.05%	10/8/2026	277,311	0.03%
PACCAR Financial Corp.	$125,000	5.20%	9/11/2026	126,699	0.01%
PACCAR Financial Corp.	$200,000	4.50%	25/11/2026	200,161	0.02%
PACCAR Financial Corp.	$200,000	5.00%	13/5/2027	202,229	0.02%
PACCAR Financial Corp.	$125,000	4.45%	6/8/2027	124,890	0.01%
PACCAR Financial Corp.	$100,000	4.95%	10/8/2028	100,775	0.01%
PACCAR Financial Corp.	$125,000	4.00%	26/9/2029	121,037	0.01%
PACCAR Financial Europe BV	€100,000	0.00%	1/3/2026	100,317	0.01%
Pacific Gas & Electric Co.	$270,000	3.15%	1/1/2026	265,262	0.02%
Pacific Gas & Electric Co.	$80,000	2.95%	1/3/2026	78,196	0.01%
Pacific Gas & Electric Co.	$150,000	3.30%	15/3/2027	144,799	0.01%
Pacific Gas & Electric Co.	$100,000	5.45%	15/6/2027	101,136	0.01%
Pacific Gas & Electric Co.	$275,000	2.10%	1/8/2027	256,470	0.02%
Pacific Gas & Electric Co.	$260,000	3.30%	1/12/2027	248,401	0.02%
Pacific Gas & Electric Co.	$135,000	3.00%	15/6/2028	126,524	0.01%
Pacific Gas & Electric Co.	$100,000	3.75%	1/7/2028	95,651	0.01%
Pacific Gas & Electric Co.	$100,000	4.65%	1/8/2028	98,365	0.01%
Pacific Gas & Electric Co.	$140,000	6.10%	15/1/2029	144,817	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Pacific Gas & Electric Co.	$200,000	4.20%	1/3/2029	192,902	0.02%
Pacific Gas & Electric Co.	$125,000	5.55%	15/5/2029	127,025	0.01%
Pacific Life Global Funding II	$275,000	1.38%	14/4/2026	263,956	0.02%
Pacific Life Global Funding II	$100,000	4.90%	4/4/2028	99,578	0.01%
Pacific Life Global Funding II	$150,000	5.50%	18/7/2028	152,422	0.01%
Pacific Life Global Funding II	£100,000	5.38%	30/11/2028	126,887	0.01%
Pacific Life Global Funding II	$50,000	4.90%	11/1/2029	49,885	0.00%
Pacific Life Global Funding II	$150,000	4.50%	28/8/2029	147,498	0.01%
Packaging Corp. of America	$75,000	3.40%	15/12/2027	72,274	0.01%
Paramount Global	$125,000	4.00%	15/1/2026	123,522	0.01%
Paramount Global	$100,000	2.90%	15/1/2027	95,613	0.01%
Paramount Global	$75,000	3.38%	15/2/2028	70,587	0.01%
Paramount Global	$75,000	3.70%	1/6/2028	70,731	0.01%
Paramount Global	$300,000	4.20%	1/6/2029	283,105	0.03%
Parker-Hannifin Corp.	$550,000	4.25%	15/9/2027	544,394	0.05%
Parker-Hannifin Corp.	$275,000	3.25%	14/6/2029	257,329	0.02%
Parker-Hannifin Corp.	$375,000	4.50%	15/9/2029	369,856	0.03%
PartnerRe Finance B LLC	$100,000	3.70%	2/7/2029	94,487	0.01%
Patterson-UTI Energy, Inc.	$125,000	5.15%	15/11/2029	121,941	0.01%
PayPal Holdings, Inc.	$400,000	2.65%	1/10/2026	387,324	0.04%
PayPal Holdings, Inc.	$300,000	2.85%	1/10/2029	274,137	0.03%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$250,000	4.45%	29/1/2026	248,545	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$100,000	5.75%	24/5/2026	101,016	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$200,000	1.70%	15/6/2026	191,047	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$180,000	4.20%	1/4/2027	176,986	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$50,000	4.40%	1/7/2027	49,333	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$50,000	5.88%	15/11/2027	51,191	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$200,000	5.70%	1/2/2028	203,432	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$200,000	5.55%	1/5/2028	202,951	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$200,000	6.05%	1/8/2028	205,828	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	$235,000	5.35%	30/3/2029	236,609	0.02%
PepsiCo, Inc.	$200,000	4.55%	13/2/2026	200,421	0.02%
PepsiCo, Inc.	€200,000	2.63%	28/4/2026	207,268	0.02%
PepsiCo, Inc.	$200,000	5.13%	10/11/2026	202,519	0.02%
PepsiCo, Inc.	€100,000	0.75%	18/3/2027	99,702	0.01%
PepsiCo, Inc.	$100,000	2.63%	19/3/2027	96,344	0.01%
PepsiCo, Inc.	$325,000	3.00%	15/10/2027	312,931	0.03%
PepsiCo, Inc.	$350,000	3.60%	18/2/2028	340,333	0.03%
PepsiCo, Inc.	$150,000	4.45%	15/5/2028	149,848	0.01%
PepsiCo, Inc.	$60,000	7.00%	1/3/2029	65,276	0.01%
Pernod Ricard International Finance LLC	$150,000	1.25%	1/4/2028	133,373	0.01%
Pfizer Investment Enterprises Pte Ltd.	$625,000	4.45%	19/5/2026	624,146	0.06%
Pfizer Investment Enterprises Pte Ltd.	$800,000	4.45%	19/5/2028	792,999	0.07%
Pfizer, Inc.	$275,000	2.75%	3/6/2026	268,605	0.02%
Pfizer, Inc.	$300,000	3.00%	15/12/2026	291,929	0.03%
Pfizer, Inc.	$175,000	3.60%	15/9/2028	169,341	0.02%
Pfizer, Inc.[1]	$275,000	3.45%	15/3/2029	262,206	0.02%
Philip Morris International, Inc.	$325,000	4.88%	13/2/2026	325,974	0.03%
Philip Morris International, Inc.	€500,000	2.88%	3/3/2026	518,411	0.05%
Philip Morris International, Inc.[1]	$400,000	0.88%	1/5/2026	380,759	0.04%
Philip Morris International, Inc.	$150,000	4.75%	12/2/2027	150,357	0.01%
Philip Morris International, Inc.	$100,000	4.38%	1/11/2027	99,168	0.01%
Philip Morris International, Inc.	$275,000	5.13%	17/11/2027	278,287	0.03%
Philip Morris International, Inc.	$350,000	4.88%	15/2/2028	350,769	0.03%
Philip Morris International, Inc.	$50,000	3.13%	2/3/2028	47,549	0.00%
Philip Morris International, Inc.	$125,000	5.25%	7/9/2028	126,814	0.01%
Philip Morris International, Inc.	$250,000	4.88%	13/2/2029	249,830	0.02%
Philip Morris International, Inc.	$150,000	3.38%	15/8/2029	140,777	0.01%
Philip Morris International, Inc.	$250,000	4.63%	1/11/2029	246,614	0.02%
Philip Morris International, Inc.	$250,000	5.63%	17/11/2029	257,511	0.02%
Phillips 66	$75,000	1.30%	15/2/2026	72,265	0.01%
Phillips 66	$110,000	3.90%	15/3/2028	106,671	0.01%
Phillips 66 Co.	$90,000	3.55%	1/10/2026	88,366	0.01%
Phillips 66 Co.	$135,000	4.95%	1/12/2027	136,106	0.01%
Phillips 66 Co.	$50,000	3.75%	1/3/2028	48,403	0.00%
Piedmont Natural Gas Co., Inc.	$300,000	3.50%	1/6/2029	282,712	0.03%
Piedmont Operating Partnership LP	$155,000	9.25%	20/7/2028	170,396	0.02%
Piedmont Operating Partnership LP	$75,000	6.88%	15/7/2029	77,107	0.01%
Pioneer Natural Resources Co.	$110,000	1.13%	15/1/2026	106,167	0.01%
Pioneer Natural Resources Co.	$315,000	5.10%	29/3/2026	317,081	0.03%
Plains All American Pipeline LP/PAA Finance Corp.	$90,000	4.50%	15/12/2026	89,549	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Plains All American Pipeline LP/PAA Finance Corp.	$200,000	3.55%	15/12/2029	186,051	0.02%
PNC Bank NA	$250,000	4.78%	15/1/2027	250,086	0.02%
PNC Bank NA	$250,000	3.10%	25/10/2027	239,655	0.02%
PNC Bank NA	$250,000	3.25%	22/1/2028	239,358	0.02%
PNC Bank NA	$250,000	4.05%	26/7/2028	241,555	0.02%
PNC Bank NA	$250,000	2.70%	22/10/2029	224,563	0.02%
PNC Financial Services Group, Inc.	$300,000	5.81%	12/6/2026	301,163	0.03%
PNC Financial Services Group, Inc.	$350,000	2.60%	23/7/2026	339,162	0.03%
PNC Financial Services Group, Inc.	$90,000	1.15%	13/8/2026	85,078	0.01%
PNC Financial Services Group, Inc.	$250,000	4.76%	26/1/2027	249,620	0.02%
PNC Financial Services Group, Inc.	$200,000	3.15%	19/5/2027	192,966	0.02%
PNC Financial Services Group, Inc.	$125,000	5.10%	23/7/2027	125,571	0.01%
PNC Financial Services Group, Inc.	$150,000	6.62%	20/10/2027	154,481	0.01%
PNC Financial Services Group, Inc.	$150,000	5.30%	21/1/2028	151,230	0.01%
PNC Financial Services Group, Inc.	$255,000	5.35%	2/12/2028	258,431	0.02%
PNC Financial Services Group, Inc.	$400,000	3.45%	23/4/2029	378,470	0.03%
PNC Financial Services Group, Inc.	$550,000	5.58%	12/6/2029	559,188	0.05%
PNC Financial Services Group, Inc.	$200,000	5.49%	14/5/2030	202,697	0.02%
Polaris, Inc.	$100,000	6.95%	15/3/2029	105,200	0.01%
PPG Industries, Inc.	$150,000	1.20%	15/3/2026	143,651	0.01%
PPG Industries, Inc.	$125,000	3.75%	15/3/2028	120,844	0.01%
PPG Industries, Inc.	€300,000	2.75%	1/6/2029	307,205	0.03%
PPL Capital Funding, Inc.	$95,000	3.10%	15/5/2026	92,789	0.01%
Pricoa Global Funding I	$150,000	5.55%	28/8/2026	152,348	0.01%
Pricoa Global Funding I	$300,000	4.40%	27/8/2027	298,433	0.03%
Principal Financial Group, Inc.	$100,000	3.10%	15/11/2026	97,115	0.01%
Principal Financial Group, Inc.	$100,000	3.70%	15/5/2029	95,212	0.01%
Principal Life Global Funding II	$275,000	0.88%	12/1/2026	264,307	0.02%
Principal Life Global Funding II	$50,000	1.25%	16/8/2026	47,379	0.00%
Principal Life Global Funding II	$200,000	1.50%	17/11/2026	188,751	0.02%
Principal Life Global Funding II	$75,000	5.00%	16/1/2027	75,428	0.01%
Principal Life Global Funding II	$250,000	4.60%	19/8/2027	249,230	0.02%
Principal Life Global Funding II	$75,000	5.10%	25/1/2029	75,118	0.01%
Principal Life Global Funding II	$200,000	4.95%	27/11/2029	199,278	0.02%
Procter & Gamble Co.[1]	$650,000	2.70%	2/2/2026	638,123	0.06%
Procter & Gamble Co.	€140,000	3.25%	2/8/2026	146,591	0.01%
Procter & Gamble Co.	$100,000	1.90%	1/2/2027	95,063	0.01%
Procter & Gamble Co.[1]	€425,000	4.88%	11/5/2027	463,397	0.04%
Procter & Gamble Co.[1]	$200,000	2.85%	11/8/2027	192,556	0.02%
Procter & Gamble Co.	$100,000	3.95%	26/1/2028	98,727	0.01%
Procter & Gamble Co.	$150,000	4.35%	29/1/2029	149,276	0.01%
Progressive Corp.	$100,000	2.50%	15/3/2027	95,751	0.01%
Progressive Corp.	$100,000	6.63%	1/3/2029	106,889	0.01%
Progressive Corp.	$50,000	4.00%	1/3/2029	48,514	0.00%
Prologis Euro Finance LLC	€300,000	0.38%	6/2/2028	288,154	0.03%
Prologis Euro Finance LLC	€400,000	1.88%	5/1/2029	397,909	0.04%
Prologis Euro Finance LLC	€100,000	1.00%	8/2/2029	95,855	0.01%
Prologis LP	$100,000	3.25%	1/10/2026	97,889	0.01%
Prologis LP	$213,000	2.13%	15/4/2027	201,759	0.02%
Prologis LP	$250,000	4.88%	15/6/2028	250,668	0.02%
Prologis LP	$200,000	3.88%	15/9/2028	193,518	0.02%
Prologis LP	$50,000	4.00%	15/9/2028	48,659	0.00%
Prologis LP	CAD100,000	4.70%	1/3/2029	71,693	0.01%
Prologis LP	£100,000	2.25%	30/6/2029	112,857	0.01%
Prospect Capital Corp.	$85,000	3.36%	15/11/2026	79,250	0.01%
Protective Life Corp.	$100,000	4.30%	30/9/2028	97,160	0.01%
Protective Life Global Funding	$150,000	5.37%	6/1/2026	150,896	0.01%
Protective Life Global Funding	$150,000	1.62%	15/4/2026	144,172	0.01%
Protective Life Global Funding	$150,000	4.99%	12/1/2027	150,453	0.01%
Protective Life Global Funding	$100,000	4.71%	6/7/2027	99,832	0.01%
Protective Life Global Funding	$100,000	1.90%	6/7/2028	90,151	0.01%
Protective Life Global Funding	$150,000	5.22%	12/6/2029	150,933	0.01%
Protective Life Global Funding	$150,000	4.77%	9/12/2029	148,677	0.01%
Providence St Joseph Health Obligated Group	$175,000	2.53%	1/10/2029	156,597	0.01%
Prudential Financial, Inc.	$50,000	1.50%	10/3/2026	48,244	0.00%
Prudential Financial, Inc.	$100,000	3.88%	27/3/2028	97,337	0.01%
Prudential Financial, Inc.	$220,000	5.38%	15/5/2045	218,512	0.02%
Prudential Financial, Inc.	$100,000	4.50%	15/9/2047	96,532	0.01%
Prudential Financial, Inc.	$200,000	5.70%	15/9/2048	198,315	0.02%
Prudential Funding Asia plc	$200,000	2.95%	3/11/2033	181,805	0.02%
Public Service Co. of Colorado	$125,000	3.70%	15/6/2028	120,673	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Public Service Electric & Gas Co.	$55,000	0.95%	15/3/2026	52,668	0.00%
Public Service Electric & Gas Co.	$100,000	2.25%	15/9/2026	96,221	0.01%
Public Service Electric & Gas Co.	$150,000	3.00%	15/5/2027	144,830	0.01%
Public Service Electric & Gas Co.	$55,000	3.70%	1/5/2028	53,167	0.01%
Public Service Enterprise Group, Inc.	$175,000	5.85%	15/11/2027	179,912	0.02%
Public Service Enterprise Group, Inc.	$90,000	5.88%	15/10/2028	92,834	0.01%
Public Service Enterprise Group, Inc.	$150,000	5.20%	1/4/2029	151,600	0.01%
Public Storage Operating Co.	$125,000	1.50%	9/11/2026	118,281	0.01%
Public Storage Operating Co.	$150,000	3.09%	15/9/2027	144,264	0.01%
Public Storage Operating Co.	$50,000	1.85%	1/5/2028	45,604	0.00%
Public Storage Operating Co.	$100,000	1.95%	9/11/2028	89,992	0.01%
Public Storage Operating Co.	$100,000	5.13%	15/1/2029	101,189	0.01%
Public Storage Operating Co.	$100,000	3.39%	1/5/2029	94,402	0.01%
Puget Energy, Inc.	$75,000	2.38%	15/6/2028	68,443	0.01%
PulteGroup, Inc.	$174,000	5.00%	15/1/2027	174,130	0.02%
PVH Corp.	€300,000	4.13%	16/7/2029	319,655	0.03%
QUALCOMM, Inc.	$300,000	3.25%	20/5/2027	291,810	0.03%
QUALCOMM, Inc.	$270,000	1.30%	20/5/2028	242,166	0.02%
Quanta Services, Inc.	$100,000	4.75%	9/8/2027	99,832	0.01%
Quest Diagnostics, Inc.	$150,000	3.45%	1/6/2026	147,501	0.01%
Quest Diagnostics, Inc.	$125,000	4.60%	15/12/2027	124,851	0.01%
Quest Diagnostics, Inc.	$150,000	4.20%	30/6/2029	145,461	0.01%
Radian Group, Inc.	$175,000	4.88%	15/3/2027	173,652	0.02%
Radian Group, Inc.	$50,000	6.20%	15/5/2029	51,332	0.00%
Realty Income Corp.	$245,000	4.88%	1/6/2026	245,632	0.02%
Realty Income Corp.	$200,000	4.45%	15/9/2026	199,078	0.02%
Realty Income Corp.	£200,000	1.88%	14/1/2027	234,496	0.02%
Realty Income Corp.	$300,000	3.00%	15/1/2027	290,136	0.03%
Realty Income Corp.	£400,000	1.13%	13/7/2027	454,459	0.04%
Realty Income Corp.	$200,000	3.65%	15/1/2028	193,164	0.02%
Realty Income Corp.	$125,000	3.40%	15/1/2028	119,896	0.01%
Realty Income Corp.	$125,000	4.70%	15/12/2028	124,275	0.01%
Realty Income Corp.	$100,000	4.75%	15/2/2029	99,263	0.01%
Realty Income Corp.	$100,000	3.25%	15/6/2029	93,281	0.01%
Realty Income Corp.	£100,000	5.00%	15/10/2029	123,233	0.01%
Realty Income Corp.	$160,000	3.10%	15/12/2029	146,885	0.01%
Regal Rexnord Corp.	$200,000	6.05%	15/2/2026	201,832	0.02%
Regal Rexnord Corp.	$205,000	6.05%	15/4/2028	208,629	0.02%
Regency Centers LP	$100,000	3.60%	1/2/2027	97,601	0.01%
Regency Centers LP	$50,000	4.13%	15/3/2028	48,724	0.00%
Regency Centers LP	$200,000	2.95%	15/9/2029	183,273	0.02%
Regions Financial Corp.	$100,000	1.80%	12/8/2028	89,087	0.01%
Regions Financial Corp.	$175,000	5.72%	6/6/2030	177,254	0.02%
Reinsurance Group of America, Inc.	$50,000	3.95%	15/9/2026	49,314	0.00%
Reinsurance Group of America, Inc.	$100,000	3.90%	15/5/2029	95,511	0.01%
Reliance Standard Life Global Funding II	$250,000	1.51%	28/9/2026	234,543	0.02%
Reliance Standard Life Global Funding II	$50,000	2.75%	21/1/2027	47,331	0.00%
RenaissanceRe Finance, Inc.	$50,000	3.45%	1/7/2027	48,363	0.00%
RenaissanceRe Holdings Ltd.	$100,000	3.60%	15/4/2029	94,107	0.01%
Republic Services, Inc.	$150,000	2.90%	1/7/2026	146,629	0.01%
Republic Services, Inc.	$100,000	3.95%	15/5/2028	97,418	0.01%
Republic Services, Inc.	$150,000	4.88%	1/4/2029	149,705	0.01%
Retail Opportunity Investments Partnership LP	$50,000	6.75%	15/10/2028	53,028	0.01%
Revvity, Inc.	$250,000	3.30%	15/9/2029	230,780	0.02%
Rexford Industrial Realty LP	$100,000	5.00%	15/6/2028	99,600	0.01%
RGA Global Funding	$75,000	2.00%	30/11/2026	71,246	0.01%
RGA Global Funding	$100,000	6.00%	21/11/2028	103,062	0.01%
RGA Global Funding	$100,000	2.70%	18/1/2029	91,317	0.01%
RGA Global Funding	$115,000	5.45%	24/5/2029	116,421	0.01%
Roche Finance Europe BV	€300,000	3.31%	4/12/2027	317,121	0.03%
Roche Finance Europe BV	€500,000	3.20%	27/8/2029	530,089	0.05%
Roche Holdings, Inc.	$200,000	5.27%	13/11/2026	202,767	0.02%
Roche Holdings, Inc.	$350,000	2.31%	10/3/2027	333,907	0.03%
Roche Holdings, Inc.	$200,000	5.34%	13/11/2028	204,317	0.02%
Roche Holdings, Inc.	$500,000	1.93%	13/12/2028	449,934	0.04%
Roche Holdings, Inc.	$300,000	4.79%	8/3/2029	300,425	0.03%
Roche Holdings, Inc.	$200,000	4.20%	9/9/2029	195,358	0.02%
Rockwell Automation, Inc.	$75,000	3.50%	1/3/2029	71,213	0.01%
Roper Technologies, Inc.	$200,000	3.80%	15/12/2026	196,865	0.02%
Roper Technologies, Inc.	$250,000	1.40%	15/9/2027	228,907	0.02%
Roper Technologies, Inc.	$100,000	4.20%	15/9/2028	97,653	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Roper Technologies, Inc.	$200,000	4.50%	15/10/2029	196,282	0.02%
Ross Stores, Inc.	$250,000	0.88%	15/4/2026	238,111	0.02%
Royalty Pharma plc	$200,000	1.75%	2/9/2027	184,258	0.02%
Royalty Pharma plc	$75,000	5.15%	2/9/2029	74,765	0.01%
RPM International, Inc.	$100,000	3.75%	15/3/2027	97,768	0.01%
RTX Corp.	$200,000	5.00%	27/2/2026	200,902	0.02%
RTX Corp.	$200,000	2.65%	1/11/2026	193,428	0.02%
RTX Corp.	$300,000	5.75%	8/11/2026	305,381	0.03%
RTX Corp.	$75,000	3.50%	15/3/2027	73,116	0.01%
RTX Corp.	$200,000	3.13%	4/5/2027	192,986	0.02%
RTX Corp.[1]	$560,000	4.13%	16/11/2028	545,375	0.05%
RTX Corp.	$50,000	5.75%	15/1/2029	51,620	0.00%
RTX Corp.	$150,000	7.50%	15/9/2029	166,044	0.02%
Ryder System, Inc.	$200,000	1.75%	1/9/2026	190,162	0.02%
Ryder System, Inc.	$150,000	2.90%	1/12/2026	144,719	0.01%
Ryder System, Inc.	$125,000	2.85%	1/3/2027	119,827	0.01%
Ryder System, Inc.	$50,000	5.65%	1/3/2028	51,120	0.00%
Ryder System, Inc.	$175,000	5.25%	1/6/2028	176,688	0.02%
Ryder System, Inc.	$150,000	6.30%	1/12/2028	157,131	0.01%
Ryder System, Inc.	$100,000	5.38%	15/3/2029	101,191	0.01%
Ryder System, Inc.	$200,000	5.50%	1/6/2029	203,429	0.02%
Ryder System, Inc.	$100,000	4.95%	1/9/2029	99,626	0.01%
Ryder System, Inc.	$50,000	4.90%	1/12/2029	49,561	0.00%
S&P Global, Inc.	$275,000	2.45%	1/3/2027	262,898	0.02%
S&P Global, Inc.	$100,000	4.75%	1/8/2028	99,929	0.01%
S&P Global, Inc.	$250,000	2.70%	1/3/2029	230,158	0.02%
S&P Global, Inc.	$200,000	4.25%	1/5/2029	195,616	0.02%
Sabine Pass Liquefaction LLC	$645,000	5.88%	30/6/2026	651,246	0.06%
Sabine Pass Liquefaction LLC	$370,000	5.00%	15/3/2027	370,898	0.03%
Sabine Pass Liquefaction LLC	$390,000	4.20%	15/3/2028	380,719	0.04%
Sabra Health Care LP	$250,000	5.13%	15/8/2026	250,024	0.02%
Sabra Health Care LP	$100,000	3.90%	15/10/2029	93,490	0.01%
Salesforce, Inc.	$350,000	3.70%	11/4/2028	340,858	0.03%
Salesforce, Inc.	$150,000	1.50%	15/7/2028	134,734	0.01%
Sammons Financial Group Global Funding	$100,000	5.10%	10/12/2029	99,256	0.01%
Sammons Financial Group, Inc.	$75,000	4.45%	12/5/2027	73,470	0.01%
San Diego Gas & Electric Co.	$65,000	2.50%	15/5/2026	63,200	0.01%
San Diego Gas & Electric Co.	$100,000	4.95%	15/8/2028	100,391	0.01%
Sanofi SA	€300,000	1.75%	10/9/2026	305,931	0.03%
Sanofi SA	€400,000	0.50%	13/1/2027	397,464	0.04%
Sanofi SA	€200,000	0.88%	21/3/2029	192,220	0.02%
SBL Holdings, Inc.	$50,000	5.13%	13/11/2026	49,159	0.00%
Schlumberger Finance BV	€200,000	1.38%	28/10/2026	202,236	0.02%
Schlumberger Finance BV	€300,000	0.25%	15/10/2027	290,464	0.03%
Schlumberger Holdings Corp.	$100,000	5.00%	29/5/2027	100,510	0.01%
Schlumberger Holdings Corp.	$180,000	3.90%	17/5/2028	174,707	0.02%
Schlumberger Holdings Corp.	$50,000	4.30%	1/5/2029	48,724	0.00%
Schlumberger Investment SA	$610,000	4.50%	15/5/2028	605,208	0.06%
Schneider Electric SE	€300,000	3.25%	12/6/2028	316,809	0.03%
Schneider Electric SE	€200,000	0.25%	11/3/2029	187,507	0.02%
Sealed Air Corp.	$150,000	1.57%	15/10/2026	141,146	0.01%
Sempra	$90,000	5.40%	1/8/2026	90,745	0.01%
Sempra	$135,000	3.25%	15/6/2027	129,934	0.01%
Sempra	$250,000	3.40%	1/2/2028	238,914	0.02%
Sempra	$155,000	4.13%	1/4/2052	148,441	0.01%
Sempra	$75,000	6.88%	1/10/2054	75,790	0.01%
Shell Finance US, Inc.	$200,000	2.38%	7/11/2029	179,354	0.02%
Shell International Finance BV	$270,000	2.88%	10/5/2026	264,135	0.02%
Shell International Finance BV	€200,000	1.63%	20/1/2027	202,818	0.02%
Shell International Finance BV	$350,000	3.88%	13/11/2028	339,913	0.03%
Sherwin-Williams Co.	$257,000	3.95%	15/1/2026	255,229	0.02%
Sherwin-Williams Co.	$200,000	3.45%	1/6/2027	194,492	0.02%
Sherwin-Williams Co.	$100,000	4.55%	1/3/2028	99,284	0.01%
Shire Acquisitions Investments Ireland DAC	$164,000	3.20%	23/9/2026	160,339	0.01%
Sierra Pacific Power Co.	$135,000	2.60%	1/5/2026	131,399	0.01%
Signify NV	€100,000	2.38%	11/5/2027	102,002	0.01%
Simon Property Group LP	$100,000	3.30%	15/1/2026	98,616	0.01%
Simon Property Group LP	$200,000	3.25%	30/11/2026	195,096	0.02%
Simon Property Group LP	$275,000	1.38%	15/1/2027	257,732	0.02%
Simon Property Group LP	$150,000	3.38%	15/6/2027	145,813	0.01%
Simon Property Group LP	$100,000	1.75%	1/2/2028	91,508	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Simon Property Group LP	$225,000	2.45%	13/9/2029	202,238	0.02%
Sixth Street Lending Partners	$150,000	6.50%	11/3/2029	151,867	0.01%
Sixth Street Specialty Lending, Inc.	$100,000	6.95%	14/8/2028	104,104	0.01%
Sixth Street Specialty Lending, Inc.	$100,000	6.13%	1/3/2029	101,252	0.01%
Skyworks Solutions, Inc.	$225,000	1.80%	1/6/2026	215,497	0.02%
Smithfield Foods, Inc.	$175,000	4.25%	1/2/2027	171,156	0.02%
Snap-on, Inc.	$100,000	3.25%	1/3/2027	97,113	0.01%
Solvay Finance America LLC	$200,000	5.65%	4/6/2029	202,882	0.02%
Solventum Corp.	$100,000	5.45%	25/2/2027	100,891	0.01%
Solventum Corp.	$200,000	5.40%	1/3/2029	200,603	0.02%
Sonoco Products Co.	$100,000	4.45%	1/9/2026	99,289	0.01%
Sonoco Products Co.	$125,000	4.60%	1/9/2029	121,803	0.01%
Southern California Edison Co.	$150,000	5.35%	1/3/2026	151,037	0.01%
Southern California Edison Co.	$75,000	4.90%	1/6/2026	75,175	0.01%
Southern California Edison Co.	$100,000	4.40%	6/9/2026	99,612	0.01%
Southern California Edison Co.	$100,000	4.88%	1/2/2027	100,336	0.01%
Southern California Edison Co.	$110,000	4.70%	1/6/2027	110,034	0.01%
Southern California Edison Co.	$100,000	5.85%	1/11/2027	102,799	0.01%
Southern California Edison Co.	$160,000	5.30%	1/3/2028	162,007	0.02%
Southern California Edison Co.	$85,000	3.65%	1/3/2028	81,857	0.01%
Southern California Edison Co.	$100,000	5.65%	1/10/2028	102,373	0.01%
Southern California Edison Co.	$200,000	4.20%	1/3/2029	193,820	0.02%
Southern California Edison Co.	$150,000	5.15%	1/6/2029	150,914	0.01%
Southern California Edison Co.	$275,000	2.85%	1/8/2029	251,125	0.02%
Southern California Gas Co.	$100,000	2.60%	15/6/2026	97,224	0.01%
Southern California Gas Co.	$100,000	2.95%	15/4/2027	96,199	0.01%
Southern Co.	$180,000	3.25%	1/7/2026	176,356	0.02%
Southern Co.	$180,000	5.11%	1/8/2027	181,462	0.02%
Southern Co.	$10,000	1.75%	15/3/2028	9,072	0.00%
Southern Co.	$150,000	4.85%	15/6/2028	150,156	0.01%
Southern Co.	$200,000	5.50%	15/3/2029	204,056	0.02%
Southern Co.	$180,000	4.00%	15/1/2051	176,038	0.02%
Southern Co.	$209,000	3.75%	15/9/2051	200,099	0.02%
Southern Co.	€500,000	1.88%	15/9/2081	485,266	0.04%
Southern Co. Gas Capital Corp.	$45,000	3.25%	15/6/2026	44,075	0.00%
Southern Power Co.	$95,000	0.90%	15/1/2026	91,237	0.01%
Southwest Airlines Co.	$450,000	5.13%	15/6/2027	452,348	0.04%
Southwest Airlines Co.	$45,000	3.45%	16/11/2027	43,260	0.00%
Southwest Gas Corp.	$45,000	5.80%	1/12/2027	46,092	0.00%
Southwest Gas Corp.	$40,000	3.70%	1/4/2028	38,438	0.00%
Southwestern Electric Power Co.	$80,000	1.65%	15/3/2026	76,985	0.01%
Southwestern Electric Power Co.	$50,000	2.75%	1/10/2026	48,215	0.00%
Southwestern Electric Power Co.	$100,000	4.10%	15/9/2028	97,031	0.01%
Spectra Energy Partners LP	$80,000	3.38%	15/10/2026	78,106	0.01%
Sprint Capital Corp.	$700,000	6.88%	15/11/2028	742,610	0.07%
Sprint LLC	$775,000	7.63%	1/3/2026	792,549	0.07%
SSM Health Care Corp.	$125,000	4.89%	1/6/2028	124,633	0.01%
Stanley Black & Decker, Inc.	$80,000	3.40%	1/3/2026	78,676	0.01%
Stanley Black & Decker, Inc.	$50,000	6.00%	6/3/2028	51,728	0.00%
Starbucks Corp.	$200,000	4.75%	15/2/2026	200,483	0.02%
Starbucks Corp.	$125,000	2.45%	15/6/2026	121,259	0.01%
Starbucks Corp.	$200,000	4.85%	8/2/2027	200,821	0.02%
Starbucks Corp.	$150,000	3.50%	1/3/2028	144,715	0.01%
Starbucks Corp.	$100,000	4.00%	15/11/2028	96,917	0.01%
Starbucks Corp.	$150,000	3.55%	15/8/2029	142,040	0.01%
State Street Bank & Trust Co.	$250,000	4.78%	23/11/2029	249,036	0.02%
State Street Corp.	$350,000	2.65%	19/5/2026	341,431	0.03%
State Street Corp.	$400,000	5.27%	3/8/2026	403,961	0.04%
State Street Corp.	$150,000	4.99%	18/3/2027	151,240	0.01%
State Street Corp.	$250,000	4.33%	22/10/2027	248,350	0.02%
State Street Corp.	$50,000	1.68%	18/11/2027	47,308	0.00%
State Street Corp.	$200,000	2.20%	7/2/2028	190,047	0.02%
State Street Corp.	$100,000	4.53%	20/2/2029	98,862	0.01%
State Street Corp.	$175,000	5.68%	21/11/2029	179,911	0.02%
Steel Dynamics, Inc.	$65,000	1.65%	15/10/2027	59,807	0.01%
Stellantis Finance US, Inc.	$175,000	1.71%	29/1/2027	163,221	0.02%
Stellantis NV	€300,000	2.75%	15/5/2026	309,691	0.03%
Stellantis NV	€500,000	0.63%	30/3/2027	491,120	0.05%
Stellantis NV	€200,000	0.75%	18/1/2029	188,068	0.02%
Store Capital LLC	$100,000	4.50%	15/3/2028	96,981	0.01%
Stryker Corp.	$300,000	3.50%	15/3/2026	295,989	0.03%

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Stryker Corp.	$100,000	3.65%	7/3/2028	96,584	0.01%
Stryker Corp.	$100,000	4.85%	8/12/2028	100,280	0.01%
Stryker Corp.	€100,000	3.38%	11/12/2028	105,635	0.01%
Stryker Corp.	€500,000	0.75%	1/3/2029	475,515	0.04%
Stryker Corp.	$100,000	4.25%	11/9/2029	97,285	0.01%
Sun Communities Operating LP	$100,000	2.30%	1/11/2028	90,157	0.01%
Sun Communities Operating LP	$100,000	5.50%	15/1/2029	100,615	0.01%
Synchrony Bank	$100,000	5.63%	23/8/2027	100,729	0.01%
Synchrony Financial	$150,000	3.95%	1/12/2027	145,108	0.01%
Synchrony Financial	$250,000	5.15%	19/3/2029	246,432	0.02%
Synovus Bank	$75,000	5.63%	15/2/2028	75,129	0.01%
Synovus Financial Corp.	$100,000	6.17%	1/11/2030	100,848	0.01%
Sysco Corp.	$434,000	3.30%	15/7/2026	425,120	0.04%
Sysco Corp.	$50,000	3.25%	15/7/2027	48,234	0.00%
Sysco Corp.	$150,000	5.75%	17/1/2029	154,445	0.01%
System Energy Resources, Inc.	$45,000	6.00%	15/4/2028	46,234	0.00%
Take-Two Interactive Software, Inc.	$125,000	3.70%	14/4/2027	121,996	0.01%
Take-Two Interactive Software, Inc.	$100,000	4.95%	28/3/2028	99,938	0.01%
Take-Two Interactive Software, Inc.	$200,000	5.40%	12/6/2029	202,498	0.02%
Tampa Electric Co.	$100,000	4.90%	1/3/2029	99,932	0.01%
Tanger Properties LP	$150,000	3.13%	1/9/2026	145,387	0.01%
Tapestry, Inc.	$100,000	5.10%	11/3/2030	98,938	0.01%
Targa Resources Corp.	$245,000	5.20%	1/7/2027	246,492	0.02%
Targa Resources Corp.	$450,000	6.15%	1/3/2029	466,880	0.04%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	$275,000	6.50%	15/7/2027	277,011	0.03%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	$135,000	5.00%	15/1/2028	133,554	0.01%
Target Corp.	$200,000	2.50%	15/4/2026	195,145	0.02%
Target Corp.	$200,000	3.38%	15/4/2029	189,808	0.02%
TC PipeLines LP	$85,000	3.90%	25/5/2027	83,110	0.01%
TD SYNNEX Corp.	$125,000	1.75%	9/8/2026	118,670	0.01%
TD SYNNEX Corp.	$100,000	2.38%	9/8/2028	90,685	0.01%
Teledyne Technologies, Inc.	$100,000	1.60%	1/4/2026	96,074	0.01%
Teledyne Technologies, Inc.	$100,000	2.25%	1/4/2028	91,987	0.01%
Texas Instruments, Inc.	$150,000	1.13%	15/9/2026	141,908	0.01%
Texas Instruments, Inc.	$200,000	4.60%	8/2/2029	199,474	0.02%
Texas Instruments, Inc.	$200,000	2.25%	4/9/2029	179,577	0.02%
Textron, Inc.	$75,000	4.00%	15/3/2026	74,299	0.01%
Textron, Inc.	$65,000	3.65%	15/3/2027	63,274	0.01%
Textron, Inc.	$100,000	3.38%	1/3/2028	95,168	0.01%
The Campbell's Co.	$225,000	5.30%	20/3/2026	226,464	0.02%
The Campbell's Co.	$100,000	5.20%	19/3/2027	100,949	0.01%
The Campbell's Co.	$150,000	4.15%	15/3/2028	146,346	0.01%
The Campbell's Co.	$150,000	5.20%	21/3/2029	151,245	0.01%
Thermo Fisher Scientific, Inc.	€100,000	3.20%	21/1/2026	104,021	0.01%
Thermo Fisher Scientific, Inc.	€200,000	1.40%	23/1/2026	204,607	0.02%
Thermo Fisher Scientific, Inc.	$50,000	4.95%	10/8/2026	50,354	0.00%
Thermo Fisher Scientific, Inc.	$155,000	5.00%	5/12/2026	156,415	0.01%
Thermo Fisher Scientific, Inc.	CHF600,000	1.65%	7/3/2028	681,393	0.06%
Thermo Fisher Scientific, Inc.	$100,000	1.75%	15/10/2028	89,930	0.01%
Thermo Fisher Scientific, Inc.	$175,000	5.00%	31/1/2029	176,495	0.02%
Thermo Fisher Scientific, Inc.	€400,000	1.95%	24/7/2029	398,715	0.04%
Thermo Fisher Scientific, Inc.	$250,000	2.60%	1/10/2029	227,269	0.02%
Timken Co.	$50,000	4.50%	15/12/2028	49,049	0.00%
TJX Cos, Inc.	$175,000	2.25%	15/9/2026	168,713	0.02%
TJX Cos, Inc.	$150,000	1.15%	15/5/2028	133,843	0.01%
T-Mobile USA, Inc.	$295,000	2.25%	15/2/2026	286,768	0.03%
T-Mobile USA, Inc.	$250,000	1.50%	15/2/2026	241,136	0.02%
T-Mobile USA, Inc.	$250,000	2.63%	15/4/2026	243,712	0.02%
T-Mobile USA, Inc.	$800,000	3.75%	15/4/2027	781,572	0.07%
T-Mobile USA, Inc.	$175,000	5.38%	15/4/2027	175,438	0.02%
T-Mobile USA, Inc.	$400,000	2.05%	15/2/2028	367,367	0.03%
T-Mobile USA, Inc.	$250,000	4.80%	15/7/2028	248,626	0.02%
T-Mobile USA, Inc.	$375,000	4.85%	15/1/2029	373,018	0.03%
T-Mobile USA, Inc.	$280,000	2.63%	15/2/2029	254,725	0.02%
T-Mobile USA, Inc.	$150,000	3.38%	15/4/2029	140,102	0.01%
T-Mobile USA, Inc.	€100,000	3.55%	8/5/2029	105,948	0.01%
T-Mobile USA, Inc.	$150,000	4.20%	1/10/2029	145,137	0.01%
Toll Brothers Finance Corp.	$200,000	4.35%	15/2/2028	195,602	0.02%
Toyota Motor Credit Corp.	$125,000	4.80%	5/1/2026	125,401	0.01%
Toyota Motor Credit Corp.	$250,000	0.80%	9/1/2026	240,686	0.02%
Toyota Motor Credit Corp.	$375,000	5.20%	15/5/2026	378,342	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Toyota Motor Credit Corp.	$350,000	4.45%	18/5/2026	349,711	0.03%
Toyota Motor Credit Corp.	$200,000	1.13%	18/6/2026	190,550	0.02%
Toyota Motor Credit Corp.	$100,000	4.55%	7/8/2026	100,053	0.01%
Toyota Motor Credit Corp.	$200,000	5.40%	20/11/2026	203,098	0.02%
Toyota Motor Credit Corp.	$250,000	1.90%	13/1/2027	237,068	0.02%
Toyota Motor Credit Corp.	$150,000	5.00%	19/3/2027	151,292	0.01%
Toyota Motor Credit Corp.	$150,000	1.15%	13/8/2027	137,433	0.01%
Toyota Motor Credit Corp.	$200,000	4.55%	20/9/2027	199,898	0.02%
Toyota Motor Credit Corp.	$150,000	4.35%	8/10/2027	148,969	0.01%
Toyota Motor Credit Corp.	$175,000	5.45%	10/11/2027	179,086	0.02%
Toyota Motor Credit Corp.	$450,000	4.63%	12/1/2028	449,071	0.04%
Toyota Motor Credit Corp.	$300,000	1.90%	6/4/2028	274,439	0.03%
Toyota Motor Credit Corp.	$125,000	5.25%	11/9/2028	126,904	0.01%
Toyota Motor Credit Corp.	£100,000	5.63%	23/10/2028	127,996	0.01%
Toyota Motor Credit Corp.	$125,000	4.65%	5/1/2029	124,297	0.01%
Toyota Motor Credit Corp.	$150,000	5.05%	16/5/2029	151,107	0.01%
Toyota Motor Credit Corp.	$175,000	4.55%	9/8/2029	172,731	0.02%
Toyota Motor Credit Corp.	€300,000	4.05%	13/9/2029	324,429	0.03%
Trane Technologies Financing Ltd.	$105,000	3.50%	21/3/2026	103,508	0.01%
Trane Technologies Financing Ltd.	$100,000	3.80%	21/3/2029	95,866	0.01%
Transcontinental Gas Pipe Line Co. LLC	$145,000	7.85%	1/2/2026	148,662	0.01%
Transcontinental Gas Pipe Line Co. LLC	$60,000	4.00%	15/3/2028	58,283	0.01%
Trimble, Inc.	$85,000	4.90%	15/6/2028	84,924	0.01%
Trinity Acquisition plc	$150,000	4.40%	15/3/2026	148,894	0.01%
Truist Bank	$200,000	3.30%	15/5/2026	195,815	0.02%
Truist Bank	$250,000	3.80%	30/10/2026	245,334	0.02%
Truist Financial Corp.	$350,000	1.27%	2/3/2027	335,631	0.03%
Truist Financial Corp.	$400,000	6.05%	8/6/2027	406,324	0.04%
Truist Financial Corp.	$300,000	1.13%	3/8/2027	273,323	0.03%
Truist Financial Corp.	$150,000	4.12%	6/6/2028	147,213	0.01%
Truist Financial Corp.	$200,000	4.87%	26/1/2029	198,753	0.02%
Truist Financial Corp.	$100,000	3.88%	19/3/2029	95,361	0.01%
Truist Financial Corp.	$175,000	1.89%	7/6/2029	157,878	0.01%
Truist Financial Corp.	$225,000	7.16%	30/10/2029	240,444	0.02%
Truist Financial Corp.	$225,000	5.44%	24/1/2030	227,050	0.02%
TWDC Enterprises 18 Corp.	$150,000	3.00%	13/2/2026	147,644	0.01%
TWDC Enterprises 18 Corp.	$300,000	1.85%	30/7/2026	287,988	0.03%
TWDC Enterprises 18 Corp.	$275,000	2.95%	15/6/2027	265,104	0.02%
Tyson Foods, Inc.	$185,000	4.00%	1/3/2026	183,606	0.02%
Tyson Foods, Inc.	$150,000	3.55%	2/6/2027	145,561	0.01%
Tyson Foods, Inc.	$300,000	4.35%	1/3/2029	291,531	0.03%
UDR, Inc.	$100,000	2.95%	1/9/2026	96,944	0.01%
UDR, Inc.	$150,000	4.40%	26/1/2029	145,764	0.01%
UL Solutions, Inc.	$300,000	6.50%	20/10/2028	311,503	0.03%
Union Electric Co.	$55,000	2.95%	15/6/2027	52,836	0.00%
Union Pacific Corp.	$100,000	3.00%	15/4/2027	96,711	0.01%
Union Pacific Corp.	$125,000	3.95%	10/9/2028	121,675	0.01%
United Airlines 2014-2 Class A Pass Through Trust	$62,389	3.75%	3/9/2026	61,071	0.01%
United Airlines 2016-1 Class AA Pass Through Trust	$126,128	3.10%	7/7/2028	119,245	0.01%
United Airlines 2016-2 Class AA Pass Through Trust	$80,629	2.88%	7/10/2028	74,854	0.01%
United Airlines 2020-1 Class A Pass Through Trust	$204,720	5.88%	15/10/2027	208,059	0.02%
United Parcel Service, Inc.	$175,000	2.40%	15/11/2026	168,713	0.02%
United Parcel Service, Inc.	€300,000	1.00%	15/11/2028	292,265	0.03%
United Parcel Service, Inc.	$50,000	3.40%	15/3/2029	47,509	0.00%
United Rentals North America, Inc.	$300,000	6.00%	15/12/2029	303,064	0.03%
UnitedHealth Group, Inc.	$100,000	3.10%	15/3/2026	98,545	0.01%
UnitedHealth Group, Inc.	$385,000	1.15%	15/5/2026	367,952	0.03%
UnitedHealth Group, Inc.	$75,000	4.75%	15/7/2026	75,258	0.01%
UnitedHealth Group, Inc.	$206,000	3.45%	15/1/2027	201,708	0.02%
UnitedHealth Group, Inc.	$100,000	3.70%	15/5/2027	97,965	0.01%
UnitedHealth Group, Inc.	$250,000	2.95%	15/10/2027	239,326	0.02%
UnitedHealth Group, Inc.	$150,000	5.25%	15/2/2028	152,335	0.01%
UnitedHealth Group, Inc.	$200,000	3.85%	15/6/2028	194,416	0.02%
UnitedHealth Group, Inc.	$175,000	3.88%	15/12/2028	169,252	0.02%
UnitedHealth Group, Inc.	$200,000	4.25%	15/1/2029	196,035	0.02%
UnitedHealth Group, Inc.	$250,000	4.70%	15/4/2029	248,898	0.02%
UnitedHealth Group, Inc.	$200,000	4.00%	15/5/2029	193,222	0.02%
UnitedHealth Group, Inc.	$100,000	2.88%	15/8/2029	91,933	0.01%
Universal Health Services, Inc.	$100,000	4.63%	15/10/2029	96,531	0.01%
Upjohn Finance BV	€250,000	1.36%	23/6/2027	249,622	0.02%
US Bancorp	$143,000	3.10%	27/4/2026	139,968	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
US Bancorp	$306,000	2.38%	22/7/2026	295,842	0.03%
US Bancorp	$175,000	3.15%	27/4/2027	169,307	0.02%
US Bancorp	$100,000	6.79%	26/10/2027	103,309	0.01%
US Bancorp	$285,000	2.22%	27/1/2028	270,034	0.02%
US Bancorp	$525,000	3.90%	26/4/2028	509,362	0.05%
US Bancorp	$250,000	4.55%	22/7/2028	247,771	0.02%
US Bancorp	$345,000	4.65%	1/2/2029	341,497	0.03%
US Bancorp	$400,000	5.78%	12/6/2029	409,428	0.04%
US Bancorp	$100,000	3.00%	30/7/2029	91,680	0.01%
US Bancorp	$325,000	5.38%	23/1/2030	327,879	0.03%
US Bancorp	$225,000	5.10%	23/7/2030	224,531	0.02%
US Bank NA	$250,000	4.51%	22/10/2027	248,542	0.02%
US Treasury Note[1]	$2,260,000	4.25%	30/11/2026	2,259,912	0.21%
US Treasury Note	$1,870,000	4.13%	15/11/2027	1,862,257	0.17%
US Treasury Note	$665,000	4.00%	15/12/2027	659,961	0.06%
US Treasury Note	$3,380,000	4.38%	31/12/2029	3,379,472	0.31%
USAA Capital Corp.	$250,000	5.25%	1/6/2027	253,174	0.02%
Utah Acquisition Sub, Inc.	$107,000	3.95%	15/6/2026	105,402	0.01%
Valero Energy Corp.	$60,000	3.40%	15/9/2026	58,755	0.01%
Valero Energy Corp.	$90,000	4.35%	1/6/2028	88,195	0.01%
Valero Energy Corp.	$100,000	4.00%	1/4/2029	95,993	0.01%
Valero Energy Partners LP	$70,000	4.50%	15/3/2028	69,005	0.01%
Ventas Canada Finance Ltd.	CAD65,000	2.45%	4/1/2027	44,205	0.00%
Ventas Canada Finance Ltd.	CAD130,000	5.40%	21/4/2028	94,698	0.01%
Ventas Canada Finance Ltd.	CAD105,000	5.10%	5/3/2029	76,072	0.01%
Ventas Realty LP	$100,000	4.13%	15/1/2026	99,234	0.01%
Ventas Realty LP	$200,000	3.25%	15/10/2026	194,605	0.02%
Ventas Realty LP	$100,000	4.00%	1/3/2028	97,330	0.01%
Ventas Realty LP	$175,000	4.40%	15/1/2029	170,465	0.02%
Veralto Corp.	$100,000	5.50%	18/9/2026	101,182	0.01%
Veralto Corp.	$100,000	5.35%	18/9/2028	101,279	0.01%
VeriSign, Inc.	$150,000	4.75%	15/7/2027	149,918	0.01%
Verisk Analytics, Inc.	$18,000	4.00%	15/6/2025	17,915	0.00%
Verisk Analytics, Inc.	$200,000	4.13%	15/3/2029	193,869	0.02%
Verizon Communications, Inc.[1]	$1,000,000	4.13%	16/3/2027	988,624	0.09%
Verizon Communications, Inc.	$100,000	3.00%	22/3/2027	96,572	0.01%
Verizon Communications, Inc.	$900,000	2.10%	22/3/2028	827,565	0.08%
Verizon Communications, Inc.	CAD175,000	2.38%	22/3/2028	117,356	0.01%
Verizon Communications, Inc.	$660,000	4.33%	21/9/2028	647,825	0.06%
Verizon Communications, Inc.	£400,000	1.13%	3/11/2028	438,955	0.04%
Verizon Communications, Inc.	€500,000	0.38%	22/3/2029	466,637	0.04%
Verizon Communications, Inc.	€300,000	1.88%	26/10/2029	296,489	0.03%
Viatris, Inc.	$50,000	2.30%	22/6/2027	46,887	0.00%
VICI Properties LP	$250,000	4.75%	15/2/2028	248,057	0.02%
VICI Properties LP/VICI Note Co., Inc.	$250,000	4.50%	1/9/2026	247,351	0.02%
VICI Properties LP/VICI Note Co., Inc.	$150,000	5.75%	1/2/2027	151,328	0.01%
VICI Properties LP/VICI Note Co., Inc.	$475,000	3.75%	15/2/2027	461,026	0.04%
VICI Properties LP/VICI Note Co., Inc.	$50,000	3.88%	15/2/2029	47,130	0.00%
Virginia Electric & Power Co.	$100,000	3.15%	15/1/2026	98,574	0.01%
Virginia Electric & Power Co.	$60,000	2.95%	15/11/2026	58,223	0.01%
Virginia Electric & Power Co.	$95,000	3.50%	15/3/2027	92,603	0.01%
Virginia Electric & Power Co.	$315,000	3.75%	15/5/2027	308,398	0.03%
Virginia Electric & Power Co.	$135,000	3.80%	1/4/2028	130,955	0.01%
Virginia Electric & Power Co.	$150,000	2.88%	15/7/2029	138,126	0.01%
Visa, Inc.	€350,000	1.50%	15/6/2026	357,487	0.03%
Visa, Inc.	$320,000	1.90%	15/4/2027	302,544	0.03%
Visa, Inc.	$100,000	0.75%	15/8/2027	91,187	0.01%
Visa, Inc.	$100,000	2.75%	15/9/2027	95,699	0.01%
Visa, Inc.	€800,000	2.00%	15/6/2029	802,269	0.07%
Vistra Operations Co. LLC	$100,000	5.05%	30/12/2026	100,094	0.01%
Vistra Operations Co. LLC	$265,000	3.70%	30/1/2027	257,899	0.02%
Vistra Operations Co. LLC	$150,000	4.30%	15/7/2029	143,150	0.01%
VMware LLC	$350,000	1.40%	15/8/2026	331,567	0.03%
VMware LLC	$125,000	4.65%	15/5/2027	124,485	0.01%
VMware LLC	$230,000	3.90%	21/8/2027	224,820	0.02%
VMware LLC	$100,000	1.80%	15/8/2028	89,714	0.01%
Vontier Corp.	$200,000	1.80%	1/4/2026	191,956	0.02%
Vontier Corp.	$100,000	2.40%	1/4/2028	90,741	0.01%
Voya Financial, Inc.	$100,000	4.70%	23/1/2048	93,948	0.01%
Vulcan Materials Co.	$150,000	3.90%	1/4/2027	147,475	0.01%
Vulcan Materials Co.	$75,000	4.95%	1/12/2029	74,754	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Wabtec Transportation Netherlands BV	€100,000	1.25%	3/12/2027	98,541	0.01%
Walmart, Inc.	$150,000	4.00%	15/4/2026	149,313	0.01%
Walmart, Inc.[1]	$76,500	1.05%	17/9/2026	72,375	0.01%
Walmart, Inc.[1]	$175,000	5.88%	5/4/2027	180,921	0.02%
Walmart, Inc.[1]	$200,000	3.95%	9/9/2027	197,897	0.02%
Walmart, Inc.	$175,000	3.90%	15/4/2028	171,909	0.02%
Walmart, Inc.[1]	$350,000	3.70%	26/6/2028	342,316	0.03%
Walmart, Inc.[1]	$300,000	1.50%	22/9/2028	269,444	0.02%
Walt Disney Co.	$400,000	1.75%	13/1/2026	389,143	0.04%
Walt Disney Co.	$195,000	3.38%	15/11/2026	191,014	0.02%
Walt Disney Co.	CAD255,000	3.06%	30/3/2027	175,823	0.02%
Walt Disney Co.	$50,000	2.20%	13/1/2028	46,689	0.00%
Walt Disney Co.	$400,000	2.00%	1/9/2029	355,571	0.03%
Warnermedia Holdings, Inc.	$670,000	3.76%	15/3/2027	645,551	0.06%
Warnermedia Holdings, Inc.	$400,000	4.05%	15/3/2029	372,125	0.03%
Waste Connections, Inc.	$80,000	4.25%	1/12/2028	78,307	0.01%
Waste Connections, Inc.	$95,000	3.50%	1/5/2029	89,826	0.01%
Waste Connections, Inc.	CAD120,000	4.50%	14/6/2029	86,352	0.01%
Waste Management of Canada Corp.	CAD70,000	2.60%	23/9/2026	48,072	0.00%
Waste Management, Inc.	$100,000	4.95%	3/7/2027	101,007	0.01%
Waste Management, Inc.	$130,000	3.15%	15/11/2027	125,048	0.01%
Waste Management, Inc.	$175,000	4.50%	15/3/2028	174,026	0.02%
Waste Management, Inc.	$220,000	4.88%	15/2/2029	220,917	0.02%
WEC Energy Group, Inc.	$240,000	4.75%	9/1/2026	240,072	0.02%
WEC Energy Group, Inc.	$42,000	5.60%	12/9/2026	42,539	0.00%
WEC Energy Group, Inc.	$60,000	5.15%	1/10/2027	60,627	0.01%
WEC Energy Group, Inc.	$65,000	1.38%	15/10/2027	59,298	0.01%
WEC Energy Group, Inc.	$80,000	4.75%	15/1/2028	79,881	0.01%
WEC Energy Group, Inc.	$85,000	2.20%	15/12/2028	76,659	0.01%
Wells Fargo & Co.	$750,000	3.00%	22/4/2026	733,639	0.07%
Wells Fargo & Co.	CAD205,000	2.98%	19/5/2026	141,562	0.01%
Wells Fargo & Co.	$550,000	4.10%	3/6/2026	544,480	0.05%
Wells Fargo & Co.	$500,000	3.00%	23/10/2026	484,817	0.04%
Wells Fargo & Co.	€100,000	1.38%	26/10/2026	100,916	0.01%
Wells Fargo & Co.	€700,000	1.00%	2/2/2027	696,933	0.06%
Wells Fargo & Co.	CAD235,000	2.49%	18/2/2027	159,833	0.01%
Wells Fargo & Co.	$556,000	3.20%	17/6/2027	543,048	0.05%
Wells Fargo & Co.	$375,000	4.30%	22/7/2027	370,149	0.03%
Wells Fargo & Co.	$590,000	3.53%	24/3/2028	572,461	0.05%
Wells Fargo & Co.	$1,025,000	5.71%	22/4/2028	1,041,664	0.10%
Wells Fargo & Co.	CAD180,000	5.08%	26/4/2028	129,111	0.01%
Wells Fargo & Co.	$645,000	3.58%	22/5/2028	625,179	0.06%
Wells Fargo & Co.	$680,000	2.39%	2/6/2028	640,370	0.06%
Wells Fargo & Co.	$525,000	4.81%	25/7/2028	522,992	0.05%
Wells Fargo & Co.	$475,000	4.15%	24/1/2029	460,663	0.04%
Wells Fargo & Co.	£200,000	2.50%	2/5/2029	225,702	0.02%
Wells Fargo & Co.	$875,000	5.57%	25/7/2029	887,934	0.08%
Wells Fargo & Co.	$600,000	6.30%	23/10/2029	623,762	0.06%
Wells Fargo & Co.	$550,000	5.20%	23/1/2030	551,817	0.05%
Wells Fargo & Co.	€600,000	1.74%	4/5/2030	584,991	0.05%
Wells Fargo & Co.	$400,000	2.88%	30/10/2030	360,957	0.03%
Wells Fargo Bank NA	$300,000	4.81%	15/1/2026	300,949	0.03%
Wells Fargo Bank NA	$250,000	5.45%	7/8/2026	253,020	0.02%
Wells Fargo Bank NA	$875,000	5.25%	11/12/2026	885,300	0.08%
Welltower OP LLC	$255,000	2.70%	15/2/2027	245,119	0.02%
Welltower OP LLC	£200,000	4.80%	20/11/2028	248,064	0.02%
Welltower OP LLC	$50,000	2.05%	15/1/2029	44,706	0.00%
Welltower OP LLC	$100,000	4.13%	15/3/2029	96,814	0.01%
Welltower OP LLC	$150,000	3.10%	15/1/2030	136,607	0.01%
Western Midstream Operating LP	$85,000	4.65%	1/7/2026	84,613	0.01%
Western Midstream Operating LP	$95,000	4.50%	1/3/2028	92,992	0.01%
Western Midstream Operating LP	$45,000	4.75%	15/8/2028	44,184	0.00%
Western Midstream Operating LP	$60,000	6.35%	15/1/2029	62,146	0.01%
Western Union Co.	$100,000	1.35%	15/3/2026	95,652	0.01%
Westinghouse Air Brake Technologies Corp.	$100,000	3.45%	15/11/2026	97,517	0.01%
Westinghouse Air Brake Technologies Corp.	$235,000	4.70%	15/9/2028	232,867	0.02%
Westlake Corp.	$250,000	3.60%	15/8/2026	245,010	0.02%
Weyerhaeuser Co.	$185,000	6.95%	1/10/2027	195,342	0.02%
Weyerhaeuser Co.	$100,000	4.00%	15/11/2029	95,412	0.01%
Whirlpool Corp.	$150,000	4.75%	26/2/2029	147,893	0.01%
Williams Cos, Inc.	$165,000	5.40%	2/3/2026	166,149	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Williams Cos, Inc.	$215,000	3.75%	15/6/2027	209,490	0.02%
Williams Cos, Inc.	$150,000	5.30%	15/8/2028	151,427	0.01%
Williams Cos, Inc.	$200,000	4.90%	15/3/2029	198,499	0.02%
Williams Cos, Inc.	$200,000	4.80%	15/11/2029	197,410	0.02%
Willis North America, Inc.	$150,000	4.65%	15/6/2027	149,670	0.01%
Willis North America, Inc.	$100,000	4.50%	15/9/2028	98,252	0.01%
Willis North America, Inc.	$125,000	2.95%	15/9/2029	113,794	0.01%
Wisconsin Electric Power Co.	$40,000	1.70%	15/6/2028	36,227	0.00%
Wisconsin Electric Power Co.	$50,000	5.00%	15/5/2029	50,373	0.00%
Wisconsin Power & Light Co.	$45,000	3.05%	15/10/2027	43,047	0.00%
Wisconsin Power & Light Co.	$150,000	3.00%	1/7/2029	138,296	0.01%
Wisconsin Public Service Corp.	$100,000	4.55%	1/12/2029	98,654	0.01%
Workday, Inc.	$135,000	3.50%	1/4/2027	131,536	0.01%
Workday, Inc.	$150,000	3.70%	1/4/2029	142,694	0.01%
WP Carey, Inc.	$100,000	3.85%	15/7/2029	95,148	0.01%
WPC Eurobond BV	€100,000	2.25%	9/4/2026	102,816	0.01%
WPC Eurobond BV	€200,000	1.35%	15/4/2028	196,432	0.02%
WRKCo, Inc.	$150,000	3.90%	1/6/2028	144,680	0.01%
WRKCo, Inc.	$425,000	4.90%	15/3/2029	422,333	0.04%
Xcel Energy, Inc.	$30,000	3.35%	1/12/2026	29,240	0.00%
Xcel Energy, Inc.	$130,000	1.75%	15/3/2027	121,697	0.01%
Xcel Energy, Inc.	$85,000	4.00%	15/6/2028	82,241	0.01%
XPO, Inc.	$100,000	6.25%	1/6/2028	100,688	0.01%
Xylem, Inc.	$150,000	1.95%	30/1/2028	137,530	0.01%
Zimmer Biomet Holdings, Inc.	$221,000	3.05%	15/1/2026	217,398	0.02%
Zimmer Biomet Holdings, Inc.	€500,000	1.16%	15/11/2027	494,708	0.05%
Zoetis, Inc.	$175,000	3.00%	12/9/2027	167,737	0.02%
				526,507,840	**48.29%**
Zambia 0.02% (31 December 2023: 0.03%)					
Anglo American Capital plc	€200,000	4.50%	15/9/2028	217,071	0.02%
				217,071	**0.02%**
Total Fixed Income				**1,072,936,882**	**98.40%**
Total Transferable Securities				**1,072,936,882**	**98.40%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: 0.00%)				
Futures 0.00% (31 December 2023: 0.00%)				
US Treasury Note 5 Year March 2025	(32)	$(3,430,297)	28,547	0.00%
10-Year Mini JGB March 2025	5	¥70,957,500	716	0.00%
Euro-Bobl March 2025	(4)	€(472,107)	690	0.00%
US Treasury Note 2 Year March 2025	16	$3,291,808	(2,058)	(0.00%)
Euro-Schatz March 2025	40	€4,285,250	(6,058)	(0.00%)
Long Gilt March 2025	4	£379,054	(11,790)	(0.00%)
			10,047	**0.00%**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**10,047**	**0.00%**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (0.65%) (31 December 2023: 0.19%)							
Forward Currency Exchange Contracts 0.90% (31 December 2023: (0.52%))							
USD	107,800,883	EUR	(101,925,105)	UBS AG	3/1/2025	2,257,432	0.21%
USD	104,707,152	EUR	(99,000,000)	Toronto-Dominion Bank	3/1/2025	2,192,647	0.20%
USD	104,707,152	EUR	(99,000,000)	JPMorgan Chase Bank	3/1/2025	2,192,647	0.20%
USD	40,499,300	GBP	(31,863,446)	UBS AG	3/1/2025	593,523	0.06%
USD	20,717,854	CAD	(28,972,903)	Royal Bank of Canada	2/1/2025	572,600	0.05%
USD	20,717,853	CAD	(28,972,902)	Toronto-Dominion Bank	2/1/2025	572,600	0.05%
USD	11,467,861	JPY	(1,714,108,130)	JPMorgan Chase Bank	7/1/2025	555,895	0.05%
USD	4,635,816	AUD	(7,114,140)	UBS AG	3/1/2025	231,097	0.02%
USD	4,635,787	AUD	(7,114,140)	JPMorgan Chase Bank	3/1/2025	231,069	0.02%
USD	3,778,020	CHF	(3,314,904)	UBS AG	6/1/2025	118,960	0.01%
USD	4,759,389	EUR	(4,500,000)	Toronto-Dominion Bank	3/1/2025	99,639	0.01%
USD	912,578	NZD	(1,542,000)	JPMorgan Chase Bank	6/1/2025	48,660	0.01%
USD	3,154,407	EUR	(3,000,000)	Toronto-Dominion Bank	3/1/2025	47,907	0.01%
USD	2,725,691	EUR	(2,600,000)	BNP Paribas	3/1/2025	33,391	0.00%
USD	1,164,375	EUR	(1,100,000)	Toronto-Dominion Bank	3/1/2025	25,325	0.00%
USD	1,271,043	GBP	(1,000,000)	Royal Bank of Canada	3/1/2025	18,643	0.00%
USD	643,573	CAD	(900,000)	Toronto-Dominion Bank	2/1/2025	17,791	0.00%
USD	322,448	AUD	(500,000)	BNP Paribas	3/1/2025	12,873	0.00%
USD	558,787	SGD	(748,097)	State Street Bank & Trust Co.	3/1/2025	10,409	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	355,871	CAD	(500,000)	Royal Bank of Canada	2/1/2025	8,214	0.00%
USD	524,915	EUR	(500,000)	JPMorgan Chase Bank	3/1/2025	7,165	0.00%
USD	632,925	CAD	(900,000)	Toronto-Dominion Bank	2/1/2025	7,143	0.00%
JPY	1,714,708,130	USD	(10,910,589)	JPMorgan Chase Bank	7/1/2025	5,197	0.00%
USD	441,994	GBP	(350,000)	BNP Paribas	3/1/2025	3,654	0.00%
USD	209,946	EUR	(200,000)	HSBC Bank	3/1/2025	2,846	0.00%
USD	4,021	JPY	(600,000)	BNP Paribas	7/1/2025	201	0.00%
USD	20,792,638	GBP	(16,606,722)	UBS AG	4/2/2025	110	0.00%
USD	10,396,321	GBP	(8,303,362)	Toronto-Dominion Bank	4/2/2025	55	0.00%
USD	10,396,320	GBP	(8,303,362)	State Street Bank & Trust Co.	4/2/2025	55	0.00%
USD	4,559,713	AUD	(7,364,140)	JPMorgan Chase Bank	4/2/2025	(1)	(0.00%)
USD	4,559,710	AUD	(7,364,140)	UBS AG	4/2/2025	(4)	(0.00%)
EUR	4,584	USD	(4,779)	JPMorgan Chase Bank	6/1/2025	(32)	(0.00%)
USD	864,054	NZD	(1,542,000)	JPMorgan Chase Bank	4/2/2025	(35)	(0.00%)
USD	549,090	SGD	(748,097)	State Street Bank & Trust Co.	4/2/2025	(44)	(0.00%)
USD	20,969,052	CAD	(30,122,903)	Royal Bank of Canada	3/2/2025	(730)	(0.00%)
USD	20,969,051	CAD	(30,122,902)	Toronto-Dominion Bank	3/2/2025	(730)	(0.00%)
USD	3,669,822	CHF	(3,314,904)	UBS AG	4/2/2025	(1,582)	(0.00%)
USD	106,691,059	EUR	(102,902,285)	UBS AG	4/2/2025	(4,244)	(0.00%)
USD	106,691,044	EUR	(102,902,285)	HSBC Bank	4/2/2025	(4,259)	(0.00%)
USD	109,924,105	EUR	(106,020,535)	JPMorgan Chase Bank	4/2/2025	(4,388)	(0.00%)
USD	10,946,879	JPY	(1,714,708,130)	JPMorgan Chase Bank	4/2/2025	(6,277)	(0.00%)
						9,845,422	**0.90%**
Hedge Share Class Level Forward Currency Exchange Contracts (1.55%) (31 December 2023: 0.71%)							
USD	4,495,531	GBP	(3,528,965)	Toronto-Dominion Bank	3/1/2025	75,855	0.01%
USD	2,178,730	GBP	(1,718,489)	Toronto-Dominion Bank	3/1/2025	26,494	0.00%
USD	364,746	EUR	(347,404)	BNP Paribas	3/1/2025	5,009	0.00%
USD	188,681	EUR	(178,204)	Toronto-Dominion Bank	3/1/2025	4,150	0.00%
EUR	100,000,000	USD	(103,681,900)	BNP Paribas	4/2/2025	4,139	0.00%
EUR	99,501,610	USD	(103,165,174)	UBS AG	4/2/2025	4,104	0.00%
USD	186,998	EUR	(176,656)	State Street Bank & Trust Co.	3/1/2025	4,071	0.00%
USD	193,036	EUR	(185,547)	BNP Paribas	3/1/2025	902	0.00%
GBP	622,469	USD	(778,741)	JPMorgan Chase Bank	3/1/2025	839	0.00%
USD	177,425	EUR	(170,677)	State Street Bank & Trust Co.	3/1/2025	689	0.00%
USD	193,605	EUR	(186,433)	BNP Paribas	3/1/2025	554	0.00%
GBP	399,924	USD	(500,597)	State Street Bank & Trust Co.	3/1/2025	268	0.00%
USD	338,588,304	GBP	(270,351,568)	UBS AG	3/1/2025	24	0.00%
USD	169,632,739	GBP	(135,446,135)	HSBC Bank	3/1/2025	12	0.00%
USD	169,124,859	GBP	(135,040,609)	State Street Bank & Trust Co.	3/1/2025	12	0.00%
USD	169,124,859	GBP	(135,040,609)	Toronto-Dominion Bank	3/1/2025	12	0.00%
EUR	193,491	USD	(200,615)	State Street Bank & Trust Co.	4/2/2025	8	0.00%
USD	200,360	EUR	(193,491)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
USD	779,580	GBP	(622,469)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
GBP	135,443	USD	(169,584)	BNP Paribas	4/2/2025	(2)	(0.00%)
GBP	622,469	USD	(779,370)	State Street Bank & Trust Co.	4/2/2025	(4)	(0.00%)
USD	103,550,000	EUR	(100,000,000)	BNP Paribas	3/1/2025	(5)	(0.00%)
USD	103,033,917	EUR	(99,501,610)	UBS AG	3/1/2025	(5)	(0.00%)
USD	254,616	EUR	(245,573)	BNP Paribas	4/2/2025	(9)	(0.00%)
GBP	17,141	USD	(21,507)	BNP Paribas	3/1/2025	(39)	(0.00%)
GBP	218,433	USD	(273,906)	BNP Paribas	3/1/2025	(341)	(0.00%)
EUR	193,491	USD	(200,865)	JPMorgan Chase Bank	3/1/2025	(505)	(0.00%)
GBP	135,446,135	USD	(169,586,688)	HSBC Bank	4/2/2025	(686)	(0.00%)
GBP	135,040,609	USD	(169,079,157)	State Street Bank & Trust Co.	4/2/2025	(896)	(0.00%)
GBP	135,040,609	USD	(169,079,161)	Toronto-Dominion Bank	4/2/2025	(900)	(0.00%)
GBP	57,788	USD	(73,635)	BNP Paribas	3/1/2025	(1,261)	(0.00%)
EUR	115,706	USD	(121,249)	Toronto-Dominion Bank	3/1/2025	(1,435)	(0.00%)
EUR	251,402	USD	(262,093)	JPMorgan Chase Bank	3/1/2025	(1,766)	(0.00%)
GBP	270,351,568	USD	(338,496,809)	UBS AG	4/2/2025	(1,794)	(0.00%)
EUR	81,204	USD	(86,099)	State Street Bank & Trust Co.	3/1/2025	(2,013)	(0.00%)
EUR	320,215	USD	(335,659)	BNP Paribas	3/1/2025	(4,077)	(0.00%)
GBP	758,822	USD	(954,570)	JPMorgan Chase Bank	3/1/2025	(4,221)	(0.00%)
EUR	293,608	USD	(309,527)	BNP Paribas	3/1/2025	(5,496)	(0.00%)
EUR	395,909	USD	(415,958)	BNP Paribas	3/1/2025	(5,994)	(0.00%)
EUR	327,794	USD	(345,516)	BNP Paribas	3/1/2025	(6,085)	(0.00%)
GBP	384,365	USD	(487,740)	BNP Paribas	3/1/2025	(6,362)	(0.00%)
EUR	535,332	USD	(562,906)	Toronto-Dominion Bank	3/1/2025	(8,570)	(0.00%)
GBP	633,801	USD	(802,412)	JPMorgan Chase Bank	3/1/2025	(8,639)	(0.00%)
EUR	696,933	USD	(730,625)	BNP Paribas	3/1/2025	(8,950)	(0.00%)
GBP	494,745	USD	(628,721)	BNP Paribas	3/1/2025	(9,102)	(0.00%)
EUR	499,002	USD	(527,689)	JPMorgan Chase Bank	3/1/2025	(10,973)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
EUR	845,172	USD	(887,201)	HSBC Bank	3/1/2025	(12,025)	(0.00%)
GBP	850,609	USD	(1,079,404)	Toronto-Dominion Bank	3/1/2025	(14,101)	(0.00%)
GBP	1,612,483	USD	(2,033,676)	Toronto-Dominion Bank	3/1/2025	(14,203)	(0.00%)
GBP	786,201	USD	(999,283)	BNP Paribas	3/1/2025	(14,645)	(0.00%)
EUR	837,327	USD	(881,794)	JPMorgan Chase Bank	3/1/2025	(14,742)	(0.00%)
GBP	684,637	USD	(872,410)	Toronto-Dominion Bank	3/1/2025	(14,970)	(0.00%)
EUR	750,316	USD	(793,558)	HSBC Bank	3/1/2025	(16,606)	(0.00%)
GBP	1,104,129	USD	(1,401,124)	Toronto-Dominion Bank	3/1/2025	(18,313)	(0.00%)
GBP	1,130,214	USD	(1,437,292)	State Street Bank & Trust Co.	3/1/2025	(21,812)	(0.00%)
GBP	889,887	USD	(1,138,776)	State Street Bank & Trust Co.	3/1/2025	(24,282)	(0.00%)
EUR	1,118,508	USD	(1,182,970)	HSBC Bank	3/1/2025	(24,755)	(0.00%)
GBP	4,017,614	USD	(5,073,604)	BNP Paribas	3/1/2025	(41,945)	(0.00%)
EUR	3,036,326	USD	(3,192,603)	Toronto-Dominion Bank	3/1/2025	(48,487)	(0.00%)
GBP	2,491,349	USD	(3,178,087)	Toronto-Dominion Bank	3/1/2025	(57,922)	(0.01%)
GBP	3,582,030	USD	(4,552,749)	HSBC Bank	3/1/2025	(66,615)	(0.01%)
GBP	5,300,185	USD	(6,736,762)	Royal Bank of Canada	3/1/2025	(98,810)	(0.01%)
GBP	8,327,543	USD	(10,584,532)	Toronto-Dominion Bank	3/1/2025	(155,118)	(0.01%)
EUR	57,192,533	USD	(60,489,568)	HSBC Bank	3/1/2025	(1,266,697)	(0.12%)
EUR	57,192,533	USD	(60,489,568)	Toronto-Dominion Bank	3/1/2025	(1,266,697)	(0.12%)
EUR	76,256,711	USD	(80,652,758)	Royal Bank of Canada	3/1/2025	(1,688,930)	(0.16%)
GBP	161,846,118	USD	(205,710,786)	Royal Bank of Canada	3/1/2025	(3,014,722)	(0.28%)
GBP	161,846,119	USD	(205,710,787)	Toronto-Dominion Bank	3/1/2025	(3,014,722)	(0.28%)
GBP	161,846,119	USD	(205,710,949)	HSBC Bank	3/1/2025	(3,014,884)	(0.28%)
GBP	161,846,119	USD	(205,711,273)	State Street Bank & Trust Co.	3/1/2025	(3,015,208)	(0.28%)
						(16,904,199)	**(1.55%)**
Total OTC Financial Derivative Instruments						**(7,058,777)**	**(0.65%)**
Total Investments						**1,065,888,152**	**97.75%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**24,502,823**	**2.25%**
Net Assets	**1,090,390,975**	**100.00%**

Analysis of Total Assets		US Dollars ($)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	668,434,559	59.94%
(b)	Transferable securities dealt in on another regulated market	350,699,551	31.45%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	53,802,772	4.82%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	29,953	0.00%
(e)	Total OTC Financial Derivative Instruments	9,994,890	0.90%
(f)	Other assets	32,134,480	2.89%
Total Assets		1,115,096,205	100.00%

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

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,072,936,882	887,234,772
Financial Derivative Instruments	3,17	10,024,843	6,518,668
Cash	3	15,528,426	16,793,232
Unrealised Appreciation on Spot Currency Contracts		6,929	137
Receivables:			
Interest and Dividends		12,320,115	9,422,407
Capital Shares Issued		3,156,088	1,901,283
Investments Sold		1,122,922	1,243,619
Total Current Assets		**1,115,096,205**	**923,114,118**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	17,073,573	4,767,157
Bank Overdraft		—	43
Payables and Other Liabilities:			
Investments Purchased		6,616,729	11,207,875
Capital Shares Redeemed		876,954	3,108,386
Margin Cash Due to Broker	3	4,777	18,831
Management Fees Payable	12	133,197	107,500
Total Current Liabilities		**24,705,230**	**19,209,792**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**1,090,390,975**	**903,904,326**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Hedged Acc			
US ($) Equivalent	$141,263,904	$94,816,170	$78,853,186
Net Assets	€136,418,552	€85,833,678	€73,884,458
Number of Shares Outstanding	1,337,513	873,872	788,678
Net Asset Value Per Share[1]	**€101.99**	**€98.22**	**€93.68**
Institutional Plus EUR Hedged Acc			
US ($) Equivalent	$64,787,498	$83,738,473	$64,365,391
Net Assets	€62,565,287	€75,805,436	€60,309,573
Number of Shares Outstanding	598,235	753,063	628,475
Net Asset Value Per Share[1]	**€104.58**	**€100.66**	**€95.96**
GBP Hedged Acc			
US ($) Equivalent	$174,617,662	$252,703,971	$198,866,013
Net Assets	£139,432,203	£198,230,292	£165,322,153
Number of Shares Outstanding	1,253,442	1,875,454	1,662,811
Net Asset Value Per Share[1]	**£111.24**	**£105.70**	**£99.42**
Institutional Plus GBP Hedged Acc			
US ($) Equivalent	$669,755,872	$447,036,432	$325,311,523
Net Assets	£534,800,064	£350,671,824	£270,439,381
Number of Shares Outstanding	4,781,923	3,302,133	2,709,576
Net Asset Value Per Share[1]	**£111.84**	**£106.20**	**£99.81**
USD Hedged Acc			
Net Assets	$39,966,039	$25,609,280	$9,892,493
Number of Shares Outstanding	336,085	227,267	93,981
Net Asset Value Per Share[1]	**$118.92**	**$112.68**	**$105.26**

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

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		40,481,860	25,858,463
Other Income		150,684	100,662
Net (Loss)/Gain on Financial Instruments		(15,469,897)	61,026,274
Total Investment Income		**25,162,647**	**86,985,399**
Expenses			
Management Fees	12	1,406,236	1,131,606
Transaction Fees and Commissions		2,101	2,921
Total Expenses		**1,408,337**	**1,134,527**
Finance Costs			
Interest Expense		7,475	4,559
Total Finance Costs		**7,475**	**4,559**
Net Investment Income		**23,746,835**	**85,846,313**
Taxation	5	(12,187)	(53,054)
Net Increase in Net Assets		**23,734,648**	**85,793,259**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	23,734,648	85,793,259
Capital Transactions		
Subscriptions	646,147,873	561,155,969
Redemptions	(483,395,872)	(420,333,508)
Total Capital Transactions	162,752,001	140,822,461
Total Increase for the Year	186,486,649	226,615,720
Net Assets		
Beginning of Year	903,904,326	677,288,606
End of Year	**1,090,390,975**	**903,904,326**

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

Vanguard Japan Government Bond Index Fund

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

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- In this environment, Japanese government bonds lost value. The fund's benchmark index returned –4.09% for the 12 months.
- Results were negative for bonds of all maturities, with longer-dated bonds faring worse.
- All sectors – Treasury, agency and local government bonds – posted negative returns. Treasuries, the largest sector, posted the worst returns.

Benchmark returns in the commentary above are in Japanese yen.

Benchmark: Bloomberg Japan Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
EUR Hedged Acc	-0.36%	—	-1.06%
Benchmark	-0.18	—	-0.90
Tracking Difference*	-0.18		
Institutional Plus EUR Hedged Acc	-0.29%	-1.07%	-1.02%
Benchmark	-0.18	-0.99	-0.92
Tracking Difference*	-0.11		
GBP Hedged Acc	1.08%	-0.02%	1.11%
Benchmark	1.25	0.12	1.34
Tracking Difference*	-0.17		
Institutional Plus GBP Hedged Dist	1.14%	0.04%	0.09%
Benchmark	1.25	0.12	0.19
Tracking Difference*	-0.11		
JPY Acc	-4.22%	-2.50%	-0.59%
Benchmark	-4.09	-2.40	-0.43
Tracking Difference*	-0.13		
Institutional Plus JPY Acc	-4.16%	-2.44%	-0.52%
Benchmark	-4.09	-2.40	-0.43
Tracking Difference*	-0.07		
USD Acc	-14.08%	-9.43%	-3.05%
Benchmark	-13.96	-9.34	-2.90
Tracking Difference*	-0.12		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
Institutional Plus USD Hedged Acc	1.33%	—	0.52%
Benchmark	1.48	—	0.62
Tracking Difference*	-0.15		

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

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

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

[1] Since-inception returns: EUR Hedged Acc, 21 January 2021; Institutional Plus EUR Hedged Acc and Institutional Plus GBP Hedged Dist, 11 December 2019; USD Acc, 10 March 2015; Institutional Plus USD Hedged Acc, 15 January 2020.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal Japanese Yen (¥)	Cost Japanese Yen (¥)
Japan Government Bond 0.80% 20/3/2034	3,773,450,000	3,711,427,491
Japan Government Bond 0.60% 20/12/2033	3,605,000,000	3,565,769,900
Japan Government Bond 0.90% 20/9/2034	3,500,000,000	3,457,621,849
Japan Government Bond 0.10% 1/2/2026	3,250,000,000	3,246,310,500
Japan Government Bond 1.10% 20/6/2034	3,057,650,000	3,111,413,239
Japan Government Bond 0.40% 1/8/2026	2,400,000,000	2,399,076,000
Japan Government Bond 0.01% 20/6/2026	2,240,000,000	2,232,630,400
Japan Government Bond 0.10% 1/11/2025	1,800,000,000	1,797,776,000
Japan Government Bond 1.60% 20/3/2044	1,760,000,000	1,711,367,000
Japan Government Bond 0.30% 1/5/2026	1,700,000,000	1,699,882,000
Japan Government Bond 1.30% 20/12/2043	1,690,000,000	1,631,739,200
Japan Government Bond 0.30% 20/12/2028	1,600,000,000	1,595,263,600
Japan Government Bond 0.10% 1/1/2026	1,547,200,000	1,545,277,160
Japan Government Bond 0.20% 1/3/2026	1,533,000,000	1,531,558,980
Japan Government Bond 0.20% 1/4/2026	1,533,000,000	1,531,022,430
Japan Government Bond 0.40% 1/6/2026	1,500,000,000	1,501,654,000
Japan Government Bond 0.40% 1/9/2026	1,500,000,000	1,501,075,000
Japan Government Bond 1.80% 20/3/2054	1,574,800,000	1,476,918,008
Japan Government Bond 1.80% 20/9/2044	1,417,150,000	1,408,448,855
Japan Government Bond 0.40% 20/6/2033	1,439,450,000	1,403,497,478

Sales	Principal Japanese Yen (¥)	Proceeds Japanese Yen (¥)
Japan Government Bond 0.10% 1/2/2026	3,250,000,000	3,239,755,648
Japan Government Bond 0.10% 1/11/2025	2,350,000,000	2,346,834,000
Japan Government Bond 0.01% 1/12/2025	1,700,000,000	1,695,529,000
Japan Government Bond 0.01% 1/9/2025	1,610,000,000	1,607,151,200
Japan Government Bond 0.01% 1/8/2025	1,605,350,000	1,603,314,954
Japan Government Bond 0.10% 1/1/2026	1,547,200,000	1,543,609,008
Japan Government Bond 0.10% 20/6/2025	1,477,250,000	1,476,017,982
Japan Government Bond 0.60% 20/12/2033	1,507,300,000	1,471,862,023
Japan Government Bond 0.01% 20/6/2026	1,475,750,000	1,467,771,527
Japan Government Bond 0.80% 20/3/2034	1,391,100,000	1,374,146,091
Japan Government Bond 0.01% 20/6/2027	1,178,300,000	1,165,631,173
Japan Government Bond 0.40% 20/9/2028	1,025,000,000	1,019,530,051
Japan Government Bond 0.10% 20/12/2025	1,016,050,000	1,013,816,949
Japan Government Bond 0.40% 1/8/2026	1,000,000,000	999,540,000
Japan Government Bond 0.01% 1/10/2025	950,000,000	947,748,500
Japan Government Bond 0.10% 20/3/2028	874,000,000	866,065,260
Japan Government Bond 0.40% 20/6/2033	782,500,000	761,587,075
Japan Government Bond 0.30% 20/6/2028	668,250,000	665,964,585
Japan Government Bond 0.10% 20/12/2029	675,350,000	660,414,849
Japan Government Bond 0.01% 1/6/2025	650,100,000	649,475,904

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

Financial Statements
Statement of Investments
31 December 2024

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Transferable Securities 98.18% (31 December 2023: 99.51%)					
Fixed Income 98.18% (31 December 2023: 99.51%)					
Government Agency Bonds 2.40% (31 December 2023: 2.55%)					
Central Nippon Expressway Co., Ltd.	100,000,000	0.05%	27/7/2026	98,976,000	0.05%
Central Nippon Expressway Co., Ltd.	100,000,000	0.51%	21/2/2028	99,175,000	0.05%
Central Nippon Expressway Co., Ltd.	20,000,000	0.44%	17/8/2028	19,728,200	0.01%
Development Bank of Japan, Inc.	8,900,000	0.02%	16/3/2026	8,844,850	0.00%
Development Bank of Japan, Inc.	100,000,000	0.32%	12/4/2027	99,095,019	0.04%
Development Bank of Japan, Inc.	100,000,000	0.14%	11/4/2029	96,943,376	0.04%
Development Bank of Japan, Inc.	100,000,000	0.49%	12/4/2029	98,469,268	0.05%
Development Bank of Japan, Inc.	100,000,000	0.45%	7/2/2031	97,562,451	0.05%
Development Bank of Japan, Inc.	100,000,000	0.81%	19/3/2059	58,720,646	0.03%
East Nippon Expressway Co., Ltd.	300,000,000	0.61%	25/4/2029	296,538,000	0.14%
East Nippon Expressway Co., Ltd.	100,000,000	0.22%	31/1/2030	96,510,000	0.04%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	2.28%	20/4/2027	103,297,895	0.05%
Japan Expressway Holding & Debt Repayment Agency	20,000,000	2.34%	20/10/2027	20,886,581	0.01%
Japan Expressway Holding & Debt Repayment Agency	300,000,000	0.16%	31/5/2028	294,350,598	0.13%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	2.42%	20/6/2028	105,594,826	0.05%
Japan Expressway Holding & Debt Repayment Agency	30,000,000	2.37%	20/9/2028	31,714,648	0.01%
Japan Expressway Holding & Debt Repayment Agency	300,000,000	0.25%	28/2/2029	293,572,578	0.13%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.83%	28/4/2034	97,360,370	0.05%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	1.08%	27/4/2035	98,572,483	0.05%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	1.12%	31/10/2035	98,423,493	0.05%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.15%	31/7/2036	87,186,544	0.04%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.63%	31/8/2038	88,869,294	0.04%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.50%	18/3/2039	85,424,201	0.04%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	3.04%	20/6/2046	114,827,030	0.05%
Japan Expressway Holding & Debt Repayment Agency	110,000,000	2.75%	20/3/2047	120,434,796	0.06%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	2.79%	20/3/2047	110,185,852	0.05%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	2.70%	20/3/2048	108,026,668	0.05%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.69%	31/7/2048	73,394,456	0.03%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.42%	28/12/2049	66,315,295	0.03%
Japan Expressway Holding & Debt Repayment Agency	70,000,000	0.70%	19/3/2055	43,300,086	0.02%
Japan Finance Organization for Municipalities	100,000,000	0.15%	16/2/2026	99,477,054	0.05%
Japan Finance Organization for Municipalities	250,000,000	0.14%	16/4/2027	247,160,803	0.10%
Japan Finance Organization for Municipalities	60,000,000	0.16%	16/7/2027	59,258,999	0.03%
Japan Finance Organization for Municipalities	100,000,000	0.20%	15/2/2028	98,476,160	0.05%
Japan Finance Organization for Municipalities	122,000,000	0.15%	14/3/2028	119,882,222	0.06%
Japan Finance Organization for Municipalities	100,000,000	2.29%	27/4/2029	106,105,443	0.05%
Japan Highway Public Corp.	40,000,000	2.66%	20/12/2034	45,122,795	0.02%
Japan Housing Finance Agency	100,000,000	0.02%	19/6/2026	99,066,544	0.05%
Japan Housing Finance Agency	170,000,000	0.08%	20/10/2026	168,049,036	0.07%
Metropolitan Expressway Co., Ltd.	110,000,000	0.52%	20/12/2028	108,614,000	0.05%
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	100,000,000	0.23%	30/11/2026	99,225,895	0.05%
West Nippon Expressway Co., Ltd.	100,000,000	0.05%	19/3/2026	99,306,000	0.05%
West Nippon Expressway Co., Ltd.	130,000,000	0.17%	22/5/2026	129,096,500	0.06%
West Nippon Expressway Co., Ltd.	100,000,000	0.48%	31/8/2028	98,777,000	0.05%
West Nippon Expressway Co., Ltd.	500,000,000	0.72%	23/5/2029	496,490,000	0.22%
				5,186,408,955	2.40%
Government Bonds 93.26% (31 December 2023: 93.39%)					
Japan Government Bond	1,000,000,000	0.20%	1/3/2026	997,035,980	0.46%
Japan Government Bond	666,600,000	0.01%	20/3/2026	662,879,765	0.31%
Japan Government Bond	155,800,000	0.10%	20/3/2026	155,109,632	0.07%
Japan Government Bond	128,650,000	2.10%	20/3/2026	131,166,997	0.06%
Japan Government Bond	54,000,000	2.30%	20/3/2026	55,201,442	0.03%
Japan Government Bond	27,000,000	2.20%	20/3/2026	27,568,099	0.01%
Japan Government Bond	1,533,000,000	0.20%	1/4/2026	1,527,668,885	0.72%
Japan Government Bond	1,700,000,000	0.30%	1/5/2026	1,695,412,584	0.80%
Japan Government Bond	1,500,000,000	0.40%	1/6/2026	1,497,316,725	0.69%
Japan Government Bond	1,084,550,000	0.01%	20/6/2026	1,076,275,393	0.50%
Japan Government Bond	205,750,000	0.10%	20/6/2026	204,458,620	0.09%
Japan Government Bond	96,100,000	2.30%	20/6/2026	98,583,928	0.05%
Japan Government Bond	1,300,000,000	0.40%	1/7/2026	1,297,167,313	0.60%
Japan Government Bond	1,400,000,000	0.40%	1/8/2026	1,396,412,304	0.65%
Japan Government Bond	1,500,000,000	0.40%	1/9/2026	1,495,710,480	0.69%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	1,235,500,000	0.01%	20/9/2026	1,223,754,954	0.57%
Japan Government Bond	917,600,000	0.10%	20/9/2026	910,328,864	0.42%
Japan Government Bond	332,500,000	2.20%	20/9/2026	341,800,461	0.16%
Japan Government Bond	26,000,000	2.30%	20/9/2026	26,763,452	0.01%
Japan Government Bond	1,300,000,000	0.40%	1/10/2026	1,295,892,611	0.60%
Japan Government Bond	1,300,000,000	0.50%	1/11/2026	1,298,029,434	0.60%
Japan Government Bond	520,000,000	0.60%	1/12/2026	520,047,960	0.24%
Japan Government Bond	1,199,700,000	0.01%	20/12/2026	1,186,565,001	0.55%
Japan Government Bond	891,000,000	0.10%	20/12/2026	882,985,642	0.41%
Japan Government Bond	120,100,000	2.10%	20/12/2026	123,664,859	0.06%
Japan Government Bond	1,000,000,000	0.60%	1/1/2027	999,910,000	0.46%
Japan Government Bond	1,064,150,000	0.10%	20/3/2027	1,053,310,686	0.49%
Japan Government Bond	805,100,000	0.01%	20/3/2027	795,263,312	0.37%
Japan Government Bond	69,000,000	2.00%	20/3/2027	71,176,530	0.03%
Japan Government Bond	47,500,000	2.10%	20/3/2027	49,102,485	0.02%
Japan Government Bond	1,016,900,000	0.01%	20/6/2027	1,002,831,799	0.46%
Japan Government Bond	512,350,000	0.10%	20/6/2027	506,447,349	0.23%
Japan Government Bond	180,000,000	2.30%	20/6/2027	187,585,101	0.09%
Japan Government Bond	34,000,000	2.10%	20/6/2027	35,267,092	0.02%
Japan Government Bond	1,491,900,000	0.10%	20/9/2027	1,472,476,725	0.68%
Japan Government Bond	106,150,000	2.20%	20/9/2027	110,773,594	0.05%
Japan Government Bond	90,000,000	2.10%	20/9/2027	93,663,996	0.04%
Japan Government Bond	818,000,000	0.10%	20/12/2027	806,197,561	0.37%
Japan Government Bond	748,350,000	0.30%	20/12/2027	741,855,909	0.34%
Japan Government Bond	554,200,000	0.20%	20/12/2027	547,811,216	0.25%
Japan Government Bond	223,050,000	2.10%	20/12/2027	232,843,238	0.11%
Japan Government Bond	1,768,550,000	0.10%	20/3/2028	1,739,570,243	0.81%
Japan Government Bond	497,250,000	0.20%	20/3/2028	490,642,940	0.23%
Japan Government Bond	183,150,000	2.20%	20/3/2028	192,351,703	0.09%
Japan Government Bond	159,300,000	2.40%	20/3/2028	168,287,563	0.08%
Japan Government Bond	1,239,100,000	0.10%	20/6/2028	1,216,333,825	0.56%
Japan Government Bond	801,750,000	0.30%	20/6/2028	792,495,255	0.37%
Japan Government Bond	760,000,000	0.20%	20/6/2028	748,592,575	0.35%
Japan Government Bond	135,900,000	2.40%	20/6/2028	144,104,174	0.07%
Japan Government Bond	117,000,000	2.10%	20/6/2028	122,850,172	0.06%
Japan Government Bond	59,250,000	2.30%	20/6/2028	62,625,288	0.03%
Japan Government Bond	765,250,000	0.30%	20/9/2028	755,253,746	0.35%
Japan Government Bond	653,650,000	0.10%	20/9/2028	640,312,769	0.30%
Japan Government Bond	515,850,000	0.40%	20/9/2028	510,943,070	0.24%
Japan Government Bond	259,350,000	2.10%	20/9/2028	273,095,426	0.13%
Japan Government Bond	197,100,000	2.20%	20/9/2028	208,256,830	0.10%
Japan Government Bond	1,450,000,000	0.30%	20/12/2028	1,428,584,087	0.67%
Japan Government Bond	880,000,000	0.40%	20/12/2028	870,432,904	0.40%
Japan Government Bond	833,650,000	0.20%	20/12/2028	818,213,453	0.38%
Japan Government Bond	416,850,000	0.10%	20/12/2028	407,572,682	0.19%
Japan Government Bond	225,350,000	1.90%	20/12/2028	236,099,673	0.11%
Japan Government Bond	190,000,000	2.10%	20/12/2028	200,533,334	0.09%
Japan Government Bond	988,600,000	0.40%	20/3/2029	976,498,528	0.45%
Japan Government Bond	890,000,000	0.50%	20/3/2029	882,611,238	0.41%
Japan Government Bond	723,050,000	0.60%	20/3/2029	720,017,883	0.33%
Japan Government Bond	545,000,000	2.10%	20/3/2029	576,598,277	0.27%
Japan Government Bond	343,900,000	0.10%	20/3/2029	335,376,497	0.16%
Japan Government Bond	200,000,000	1.90%	20/3/2029	209,907,286	0.10%
Japan Government Bond	862,000,000	0.60%	20/6/2029	857,378,577	0.40%
Japan Government Bond	800,000,000	0.50%	20/6/2029	792,240,087	0.37%
Japan Government Bond	700,000,000	0.40%	20/6/2029	690,204,088	0.32%
Japan Government Bond	329,450,000	0.10%	20/6/2029	320,734,891	0.15%
Japan Government Bond	285,000,000	2.10%	20/6/2029	302,222,995	0.14%
Japan Government Bond	87,000,000	2.20%	20/6/2029	92,621,561	0.04%
Japan Government Bond	1,350,000,000	0.70%	20/9/2029	1,347,561,779	0.62%
Japan Government Bond	850,000,000	0.60%	20/9/2029	844,623,980	0.39%
Japan Government Bond	390,000,000	0.10%	20/9/2029	378,876,104	0.18%
Japan Government Bond	290,000,000	2.10%	20/9/2029	308,207,975	0.14%
Japan Government Bond	484,550,000	0.10%	20/12/2029	469,714,668	0.22%
Japan Government Bond	265,150,000	2.10%	20/12/2029	282,672,934	0.13%
Japan Government Bond	114,350,000	2.20%	20/12/2029	122,481,427	0.06%
Japan Government Bond	20,000,000	2.40%	20/2/2030	21,669,545	0.01%
Japan Government Bond	695,000,000	2.10%	20/3/2030	743,459,292	0.34%
Japan Government Bond	395,900,000	2.20%	20/3/2030	425,296,323	0.20%
Japan Government Bond	410,000,000	0.10%	20/3/2030	396,715,807	0.18%
Japan Government Bond	12,000,000	2.30%	20/5/2030	12,981,984	0.01%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	447,550,000	0.10%	20/6/2030	432,214,471	0.20%
Japan Government Bond	389,800,000	1.60%	20/6/2030	407,539,498	0.19%
Japan Government Bond	374,000,000	2.00%	20/6/2030	399,041,462	0.19%
Japan Government Bond	345,000,000	1.80%	20/6/2030	364,377,363	0.17%
Japan Government Bond	650,000,000	1.90%	20/9/2030	691,398,838	0.32%
Japan Government Bond	497,450,000	0.10%	20/9/2030	479,282,022	0.22%
Japan Government Bond	256,000,000	1.80%	20/9/2030	270,886,856	0.13%
Japan Government Bond	41,350,000	2.90%	20/11/2030	46,412,196	0.02%
Japan Government Bond	857,400,000	2.10%	20/12/2030	923,928,821	0.43%
Japan Government Bond	465,050,000	0.10%	20/12/2030	447,089,397	0.21%
Japan Government Bond	400,000,000	2.00%	20/12/2030	428,736,684	0.20%
Japan Government Bond	500,000,000	2.20%	20/3/2031	542,978,200	0.25%
Japan Government Bond	562,200,000	0.10%	20/3/2031	539,059,196	0.25%
Japan Government Bond	371,900,000	1.90%	20/3/2031	397,021,309	0.18%
Japan Government Bond	338,000,000	2.00%	20/3/2031	362,866,423	0.17%
Japan Government Bond	88,350,000	2.20%	20/5/2031	96,068,924	0.04%
Japan Government Bond	742,650,000	0.10%	20/6/2031	710,065,489	0.33%
Japan Government Bond	620,700,000	1.90%	20/6/2031	663,644,725	0.31%
Japan Government Bond	257,000,000	1.80%	20/6/2031	273,202,722	0.13%
Japan Government Bond	712,350,000	1.80%	20/9/2031	757,936,340	0.35%
Japan Government Bond	507,350,000	0.10%	20/9/2031	483,753,628	0.22%
Japan Government Bond	366,000,000	1.70%	20/9/2031	387,096,412	0.18%
Japan Government Bond	70,000,000	2.40%	20/11/2031	77,336,410	0.04%
Japan Government Bond	823,000,000	0.10%	20/12/2031	782,471,966	0.36%
Japan Government Bond	704,000,000	1.80%	20/12/2031	749,824,099	0.35%
Japan Government Bond	519,400,000	1.70%	20/12/2031	549,705,354	0.25%
Japan Government Bond	604,000,000	1.80%	20/3/2032	643,671,753	0.30%
Japan Government Bond	490,000,000	0.20%	20/3/2032	467,645,058	0.22%
Japan Government Bond	353,000,000	1.70%	20/3/2032	373,788,869	0.17%
Japan Government Bond	317,500,000	1.60%	20/3/2032	333,925,288	0.15%
Japan Government Bond	47,000,000	2.30%	20/5/2032	51,764,696	0.02%
Japan Government Bond	418,100,000	1.60%	20/6/2032	439,833,202	0.20%
Japan Government Bond	355,000,000	1.70%	20/6/2032	375,969,229	0.17%
Japan Government Bond	381,150,000	0.20%	20/6/2032	362,567,985	0.17%
Japan Government Bond	325,000,000	1.50%	20/6/2032	339,533,067	0.16%
Japan Government Bond	1,009,600,000	1.70%	20/9/2032	1,070,131,588	0.50%
Japan Government Bond	346,650,000	0.20%	20/9/2032	328,784,605	0.15%
Japan Government Bond	94,500,000	1.80%	22/11/2032	100,871,113	0.05%
Japan Government Bond	715,350,000	1.70%	20/12/2032	758,267,752	0.35%
Japan Government Bond	486,350,000	0.50%	20/12/2032	470,892,712	0.22%
Japan Government Bond	350,150,000	1.80%	20/12/2032	373,903,994	0.17%
Japan Government Bond	125,000,000	1.40%	20/12/2032	129,614,343	0.06%
Japan Government Bond	762,000,000	0.50%	20/3/2033	735,892,508	0.34%
Japan Government Bond	605,550,000	1.60%	20/3/2033	637,340,037	0.30%
Japan Government Bond	368,250,000	1.50%	20/3/2033	384,665,127	0.18%
Japan Government Bond	106,650,000	1.10%	20/3/2033	108,027,841	0.05%
Japan Government Bond	1,486,950,000	0.40%	20/6/2033	1,420,132,221	0.66%
Japan Government Bond	811,050,000	1.70%	20/6/2033	860,131,830	0.40%
Japan Government Bond	1,387,800,000	0.80%	20/9/2033	1,367,643,385	0.63%
Japan Government Bond	790,000,000	1.70%	20/9/2033	837,329,872	0.39%
Japan Government Bond	135,000,000	2.10%	20/9/2033	147,607,140	0.07%
Japan Government Bond	2,097,700,000	0.60%	20/12/2033	2,025,905,483	0.95%
Japan Government Bond	705,650,000	1.60%	20/12/2033	741,963,349	0.34%
Japan Government Bond	321,000,000	2.00%	20/12/2033	348,296,745	0.16%
Japan Government Bond	261,250,000	0.70%	20/12/2033	253,491,502	0.12%
Japan Government Bond	2,382,350,000	0.80%	20/3/2034	2,334,430,030	1.09%
Japan Government Bond	831,850,000	1.50%	20/3/2034	866,581,726	0.40%
Japan Government Bond	352,000,000	2.40%	20/3/2034	394,089,946	0.18%
Japan Government Bond	250,000,000	1.00%	20/3/2034	248,408,990	0.12%
Japan Government Bond	2,727,650,000	1.10%	20/6/2034	2,737,861,367	1.28%
Japan Government Bond	804,750,000	1.50%	20/6/2034	836,922,481	0.39%
Japan Government Bond	475,850,000	2.50%	20/6/2034	537,504,300	0.25%
Japan Government Bond	3,320,000,000	0.90%	20/9/2034	3,263,541,176	1.52%
Japan Government Bond	1,055,750,000	1.40%	20/9/2034	1,086,491,033	0.50%
Japan Government Bond	308,000,000	2.50%	20/9/2034	348,116,119	0.16%
Japan Government Bond	959,850,000	1.20%	20/12/2034	968,124,924	0.45%
Japan Government Bond	251,000,000	2.40%	20/12/2034	281,541,098	0.13%
Japan Government Bond	955,350,000	1.20%	20/3/2035	961,226,711	0.45%
Japan Government Bond	410,350,000	2.30%	20/3/2035	456,309,717	0.21%
Japan Government Bond	767,400,000	1.30%	20/6/2035	778,058,718	0.36%
Japan Government Bond	197,000,000	2.30%	20/6/2035	219,075,674	0.10%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	954,600,000	1.20%	20/9/2035	956,330,022	0.44%
Japan Government Bond	277,050,000	2.50%	20/9/2035	313,778,959	0.15%
Japan Government Bond	1,029,450,000	1.00%	20/12/2035	1,008,180,163	0.47%
Japan Government Bond	289,000,000	2.30%	20/12/2035	321,501,056	0.15%
Japan Government Bond	682,800,000	0.40%	20/3/2036	623,864,220	0.29%
Japan Government Bond	464,200,000	2.50%	20/3/2036	525,899,849	0.24%
Japan Government Bond	761,450,000	0.20%	20/6/2036	676,178,687	0.31%
Japan Government Bond	409,800,000	2.50%	20/6/2036	464,185,935	0.22%
Japan Government Bond	1,024,350,000	0.50%	20/9/2036	938,096,729	0.43%
Japan Government Bond	328,000,000	2.50%	20/9/2036	371,586,257	0.17%
Japan Government Bond	893,000,000	0.60%	20/12/2036	824,147,342	0.38%
Japan Government Bond	376,350,000	2.30%	20/12/2036	417,930,428	0.19%
Japan Government Bond	792,000,000	2.40%	20/3/2037	887,914,162	0.41%
Japan Government Bond	933,350,000	0.70%	20/3/2037	868,560,063	0.40%
Japan Government Bond	783,500,000	0.60%	20/6/2037	717,411,940	0.33%
Japan Government Bond	1,056,700,000	0.60%	20/9/2037	962,475,488	0.45%
Japan Government Bond	657,450,000	2.50%	20/9/2037	743,937,607	0.34%
Japan Government Bond	899,650,000	0.60%	20/12/2037	815,739,213	0.38%
Japan Government Bond	921,000,000	2.50%	20/3/2038	1,041,570,901	0.48%
Japan Government Bond	1,046,600,000	0.50%	20/3/2038	932,449,504	0.43%
Japan Government Bond	1,250,950,000	0.50%	20/6/2038	1,109,218,954	0.51%
Japan Government Bond	921,350,000	2.40%	20/9/2038	1,029,790,371	0.48%
Japan Government Bond	978,250,000	0.70%	20/9/2038	887,324,861	0.41%
Japan Government Bond	1,079,300,000	0.50%	20/12/2038	947,204,290	0.44%
Japan Government Bond	1,093,000,000	2.30%	20/3/2039	1,205,343,371	0.56%
Japan Government Bond	1,055,350,000	0.40%	20/3/2039	907,808,503	0.42%
Japan Government Bond	1,256,250,000	0.30%	20/6/2039	1,058,783,065	0.49%
Japan Government Bond	1,040,600,000	2.20%	20/9/2039	1,130,499,671	0.52%
Japan Government Bond	1,188,100,000	0.30%	20/9/2039	995,356,141	0.46%
Japan Government Bond	1,355,050,000	0.30%	20/12/2039	1,128,990,626	0.52%
Japan Government Bond	1,190,750,000	2.30%	20/3/2040	1,306,340,925	0.61%
Japan Government Bond	1,209,450,000	0.40%	20/3/2040	1,017,364,643	0.47%
Japan Government Bond	1,615,700,000	0.40%	20/6/2040	1,351,286,349	0.63%
Japan Government Bond	1,365,550,000	2.00%	20/9/2040	1,437,458,880	0.67%
Japan Government Bond[1]	1,664,300,000	0.40%	20/9/2040	1,384,204,485	0.64%
Japan Government Bond	1,540,750,000	0.50%	20/12/2040	1,295,344,609	0.60%
Japan Government Bond	1,227,350,000	2.20%	20/3/2041	1,322,396,438	0.61%
Japan Government Bond	1,419,100,000	0.50%	20/3/2041	1,186,850,860	0.55%
Japan Government Bond	1,571,400,000	0.40%	20/6/2041	1,284,537,426	0.60%
Japan Government Bond	1,408,500,000	2.00%	20/9/2041	1,470,823,815	0.68%
Japan Government Bond	1,668,950,000	0.50%	20/9/2041	1,380,734,735	0.64%
Japan Government Bond	1,700,750,000	0.50%	20/12/2041	1,399,190,426	0.65%
Japan Government Bond	1,362,800,000	2.00%	20/3/2042	1,418,508,756	0.66%
Japan Government Bond	1,584,400,000	0.80%	20/3/2042	1,366,747,882	0.63%
Japan Government Bond	1,598,350,000	0.90%	20/6/2042	1,397,094,815	0.65%
Japan Government Bond	1,673,850,000	1.90%	20/9/2042	1,710,381,056	0.80%
Japan Government Bond	1,400,150,000	1.10%	20/9/2042	1,260,695,032	0.58%
Japan Government Bond	1,288,100,000	1.40%	20/12/2042	1,214,356,623	0.56%
Japan Government Bond	1,209,050,000	1.10%	20/3/2043	1,080,612,812	0.50%
Japan Government Bond	885,400,000	1.80%	20/3/2043	887,351,280	0.41%
Japan Government Bond[1]	1,494,700,000	1.10%	20/6/2043	1,330,409,183	0.62%
Japan Government Bond	800,300,000	1.90%	20/6/2043	812,463,079	0.38%
Japan Government Bond	1,423,700,000	1.50%	20/9/2043	1,352,516,794	0.63%
Japan Government Bond	597,950,000	1.80%	20/9/2043	596,382,612	0.28%
Japan Government Bond	1,340,000,000	1.30%	20/12/2043	1,226,814,099	0.57%
Japan Government Bond	620,000,000	1.70%	20/12/2043	607,306,145	0.28%
Japan Government Bond	1,410,000,000	1.60%	20/3/2044	1,354,274,361	0.63%
Japan Government Bond	712,600,000	1.70%	20/3/2044	696,075,120	0.32%
Japan Government Bond	1,363,250,000	1.90%	20/6/2044	1,372,130,456	0.64%
Japan Government Bond	500,000,000	1.70%	20/6/2044	487,142,330	0.23%
Japan Government Bond	1,352,250,000	1.80%	20/9/2044	1,334,958,049	0.62%
Japan Government Bond	565,050,000	1.70%	20/9/2044	548,845,264	0.25%
Japan Government Bond	410,550,000	1.50%	20/12/2044	383,846,079	0.18%
Japan Government Bond	702,750,000	1.50%	20/3/2045	655,344,790	0.30%
Japan Government Bond	344,200,000	1.60%	20/6/2045	325,742,778	0.15%
Japan Government Bond	285,400,000	1.40%	20/9/2045	259,786,580	0.12%
Japan Government Bond	408,900,000	1.40%	20/12/2045	370,977,432	0.17%
Japan Government Bond	644,550,000	0.80%	20/3/2046	516,347,323	0.24%
Japan Government Bond	612,100,000	0.30%	20/6/2046	435,186,377	0.20%
Japan Government Bond	740,800,000	0.50%	20/9/2046	549,879,342	0.25%
Japan Government Bond	604,150,000	0.60%	20/12/2046	456,445,384	0.21%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	568,500,000	0.80%	20/3/2047	448,373,414	0.21%
Japan Government Bond	619,100,000	0.80%	20/6/2047	485,762,984	0.23%
Japan Government Bond	673,450,000	0.80%	20/9/2047	526,178,176	0.24%
Japan Government Bond	751,450,000	0.80%	20/12/2047	584,148,765	0.27%
Japan Government Bond	674,800,000	0.80%	20/3/2048	522,369,104	0.24%
Japan Government Bond	269,700,000	2.40%	20/3/2048	288,241,187	0.13%
Japan Government Bond	922,050,000	0.70%	20/6/2048	693,202,086	0.32%
Japan Government Bond	503,850,000	0.90%	20/9/2048	396,336,139	0.18%
Japan Government Bond	703,600,000	0.70%	20/12/2048	524,933,114	0.24%
Japan Government Bond	573,350,000	2.20%	20/3/2049	589,206,189	0.27%
Japan Government Bond	715,250,000	0.50%	20/3/2049	504,728,765	0.23%
Japan Government Bond	642,000,000	0.40%	20/6/2049	438,253,012	0.20%
Japan Government Bond	728,400,000	0.40%	20/9/2049	493,967,155	0.23%
Japan Government Bond	1,054,300,000	0.40%	20/12/2049	710,869,883	0.33%
Japan Government Bond	914,100,000	0.40%	20/3/2050	612,277,206	0.28%
Japan Government Bond	495,550,000	2.20%	20/3/2050	505,543,871	0.23%
Japan Government Bond	1,065,650,000	0.60%	20/6/2050	751,037,319	0.35%
Japan Government Bond	1,073,050,000	0.60%	20/9/2050	751,880,383	0.35%
Japan Government Bond	1,264,400,000	0.70%	20/12/2050	905,882,933	0.42%
Japan Government Bond	1,191,000,000	0.70%	20/3/2051	847,859,049	0.39%
Japan Government Bond	740,200,000	2.20%	20/3/2051	748,387,138	0.35%
Japan Government Bond	1,121,550,000	0.70%	20/6/2051	793,864,247	0.37%
Japan Government Bond	1,181,050,000	0.70%	20/9/2051	831,269,701	0.39%
Japan Government Bond	1,291,250,000	0.70%	20/12/2051	904,254,679	0.42%
Japan Government Bond	1,157,200,000	1.00%	20/3/2052	877,848,171	0.41%
Japan Government Bond	792,950,000	2.00%	20/3/2052	763,062,557	0.35%
Japan Government Bond	1,147,450,000	1.30%	20/6/2052	936,531,306	0.43%
Japan Government Bond	1,171,300,000	1.40%	20/9/2052	977,552,034	0.45%
Japan Government Bond	968,900,000	1.60%	20/12/2052	846,758,683	0.39%
Japan Government Bond	1,159,750,000	1.40%	20/3/2053	962,788,208	0.45%
Japan Government Bond	543,550,000	1.90%	20/3/2053	507,801,668	0.24%
Japan Government Bond	1,259,250,000	1.20%	20/6/2053	990,461,576	0.46%
Japan Government Bond	1,107,150,000	1.80%	20/9/2053	1,008,045,040	0.47%
Japan Government Bond	1,247,300,000	1.60%	20/12/2053	1,079,663,666	0.50%
Japan Government Bond	1,371,850,000	1.80%	20/3/2054	1,243,500,633	0.58%
Japan Government Bond	488,650,000	1.70%	20/3/2054	432,820,443	0.20%
Japan Government Bond	1,265,000,000	2.20%	20/6/2054	1,252,206,144	0.58%
Japan Government Bond	1,213,950,000	2.10%	20/9/2054	1,174,385,197	0.54%
Japan Government Bond	488,800,000	1.40%	20/3/2055	397,504,404	0.18%
Japan Government Bond	1,129,950,000	0.40%	20/3/2056	660,749,393	0.31%
Japan Government Bond	1,000,000,000	0.90%	20/3/2057	686,425,610	0.32%
Japan Government Bond	1,013,650,000	0.80%	20/3/2058	662,899,549	0.31%
Japan Government Bond	1,226,500,000	0.50%	20/3/2059	702,189,169	0.33%
Japan Government Bond	1,807,550,000	0.50%	20/3/2060	1,009,819,548	0.47%
Japan Government Bond	1,686,000,000	0.70%	20/3/2061	996,260,418	0.46%
Japan Government Bond	1,604,100,000	1.00%	20/3/2062	1,039,410,057	0.48%
Japan Government Bond	1,692,100,000	1.30%	20/3/2063	1,196,219,164	0.55%
Japan Government Bond	1,256,150,000	2.20%	20/3/2064	1,153,012,749	0.53%
				201,117,914,213	93.26%
Local Government 2.52% (31 December 2023: 3.57%)					
Aichi Prefecture	200,000,000	0.00%	15/10/2026	197,626,606	0.09%
Aichi Prefecture	20,000,000	0.48%	11/6/2041	16,283,508	0.01%
Fukuoka Prefecture	20,000,000	0.43%	18/6/2049	13,398,557	0.01%
Hyogo Prefecture	150,000,000	1.40%	8/9/2034	152,813,939	0.07%
Japan Finance Organization for Municipalities	50,000,000	2.32%	18/6/2027	51,945,389	0.02%
Japan Finance Organization for Municipalities	10,000,000	2.29%	25/4/2028	10,493,581	0.00%
Japan Finance Organization for Municipalities	70,000,000	2.22%	28/1/2030	74,621,166	0.04%
Japan Finance Organization for Municipalities	40,000,000	0.22%	28/3/2031	38,248,258	0.02%
Japan Finance Organization for Municipalities	50,000,000	2.95%	24/3/2034	57,643,211	0.03%
Major Joint Local Government Bond	100,000,000	0.10%	25/3/2026	99,508,442	0.05%
Major Joint Local Government Bond	100,000,000	0.18%	25/1/2027	98,757,355	0.05%
Major Joint Local Government Bond	100,000,000	0.21%	25/3/2027	98,717,704	0.05%
Major Joint Local Government Bond	100,000,000	0.21%	23/4/2027	98,925,981	0.05%
Major Joint Local Government Bond	100,000,000	0.19%	25/6/2027	98,782,687	0.05%
Major Joint Local Government Bond	100,000,000	0.23%	23/7/2027	98,840,280	0.05%
Major Joint Local Government Bond	47,000,000	0.15%	24/9/2027	46,307,159	0.02%
Major Joint Local Government Bond	77,600,000	0.22%	25/10/2027	76,563,086	0.04%
Major Joint Local Government Bond	120,000,000	0.19%	25/11/2027	118,228,603	0.05%
Major Joint Local Government Bond	100,000,000	0.23%	25/1/2028	98,541,987	0.05%
Major Joint Local Government Bond	80,000,000	0.18%	25/4/2028	78,560,925	0.04%
Major Joint Local Government Bond	20,000,000	0.21%	23/6/2028	19,631,319	0.01%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Major Joint Local Government Bond	122,000,000	0.25%	25/8/2028	119,761,100	0.06%
Major Joint Local Government Bond	80,000,000	0.27%	25/10/2028	78,500,012	0.04%
Major Joint Local Government Bond	100,000,000	0.10%	25/4/2029	97,012,635	0.04%
Major Joint Local Government Bond	100,000,000	0.11%	25/5/2029	96,993,715	0.04%
Major Joint Local Government Bond	50,000,000	0.03%	25/6/2029	48,285,921	0.02%
Major Joint Local Government Bond	250,000,000	0.06%	24/8/2029	241,369,638	0.10%
Major Joint Local Government Bond	50,000,000	0.05%	25/9/2029	48,207,271	0.02%
Major Joint Local Government Bond	70,000,000	0.12%	25/12/2029	67,510,563	0.03%
Major Joint Local Government Bond	70,000,000	0.10%	25/2/2030	67,338,441	0.03%
Major Joint Local Government Bond	250,000,000	0.13%	24/5/2030	240,471,925	0.10%
Major Joint Local Government Bond	150,000,000	0.17%	25/7/2030	144,346,706	0.07%
Major Joint Local Government Bond	100,000,000	0.13%	23/8/2030	95,942,545	0.04%
Major Joint Local Government Bond	15,000,000	0.13%	25/10/2030	14,368,298	0.01%
Major Joint Local Government Bond	50,000,000	0.13%	25/12/2030	47,816,570	0.02%
Major Joint Local Government Bond	100,000,000	0.13%	24/1/2031	95,578,730	0.04%
Major Joint Local Government Bond	40,000,000	0.20%	25/3/2031	38,342,732	0.02%
Major Joint Local Government Bond	190,000,000	0.20%	25/4/2031	181,909,663	0.08%
Major Joint Local Government Bond	40,000,000	0.15%	25/6/2031	38,094,713	0.02%
Major Joint Local Government Bond	200,000,000	0.31%	25/6/2032	190,272,444	0.09%
Major Joint Local Government Bond	100,000,000	0.55%	24/12/2032	96,425,518	0.04%
Major Joint Local Government Bond	100,000,000	0.77%	25/4/2033	97,763,990	0.05%
Major Joint Local Government Bond	100,000,000	0.70%	25/5/2033	97,177,131	0.05%
Major Joint Local Government Bond	100,000,000	0.68%	24/6/2033	96,936,137	0.04%
Major Joint Local Government Bond	100,000,000	0.78%	25/8/2033	97,540,257	0.05%
Major Joint Local Government Bond	100,000,000	0.76%	22/9/2033	97,323,340	0.05%
Major Joint Local Government Bond	470,000,000	0.89%	24/3/2034	459,800,568	0.21%
Major Joint Local Government Bond	200,000,000	1.16%	24/11/2034	199,033,734	0.09%
Osaka Prefecture	10,000,000	1.45%	26/9/2034	10,232,242	0.00%
Osaka Prefecture	100,000,000	1.20%	28/9/2035	99,001,604	0.05%
Osaka Prefecture	30,000,000	0.37%	28/9/2035	27,189,212	0.01%
Tokyo Metropolitan Government	3,100,000	0.08%	18/9/2026	3,068,983	0.00%
Tokyo Metropolitan Government	100,000,000	2.13%	20/6/2029	105,831,159	0.05%
Tokyo Metropolitan Government	40,000,000	0.10%	20/9/2030	38,293,773	0.02%
Tokyo Metropolitan Government	50,000,000	0.15%	20/12/2030	47,910,911	0.02%
Tokyo Metropolitan Government	40,000,000	0.08%	20/3/2031	38,059,912	0.02%
Tokyo Metropolitan Government	140,000,000	1.98%	20/6/2031	149,529,866	0.07%
Tokyo Metropolitan Government	70,000,000	1.29%	20/6/2035	70,164,408	0.03%
				5,427,846,110	2.52%
Total Fixed Income				**211,732,169,278**	**98.18%**
Total Transferable Securities				**211,732,169,278**	**98.18%**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) Japanese Yen (¥)	% of Total Net Assets
OTC Financial Derivative Instruments 3.02% (31 December 2023: (1.36%))							
Forward Currency Exchange Contracts 0.00% (31 December 2023: 0.00%)							
JPY	1,458,985,033	EUR	(8,940,785)	State Street Bank & Trust Co.	7/1/2025	4,489,323	0.00%
JPY	19,281,133	USD	(122,376)	JPMorgan Chase Bank	6/1/2025	54,751	0.00%
JPY	3,183,270	EUR	(19,385)	JPMorgan Chase Bank	6/1/2025	29,194	0.00%
JPY	4,557,877	GBP	(23,176)	State Street Bank & Trust Co.	7/1/2025	(1,649)	(0.00%)
GBP	60,000	JPY	(11,809,738)	BNP Paribas	7/1/2025	(5,685)	(0.00%)
USD	530,974	JPY	(83,469,048)	State Street Bank & Trust Co.	7/1/2025	(61,321)	(0.00%)
						4,504,613	**0.00%**
Hedge Share Class Level Forward Currency Exchange Contracts 3.02% (31 December 2023: (1.36%))							
USD	486,387,363	JPY	(72,700,610,980)	JPMorgan Chase Bank	7/1/2025	3,703,310,321	1.73%
EUR	299,190,252	JPY	(47,268,768,723)	Toronto-Dominion Bank	7/1/2025	1,403,795,455	0.66%
GBP	195,686,490	JPY	(37,109,242,364)	Toronto-Dominion Bank	7/1/2025	1,388,985,071	0.65%
USD	480,932,014	JPY	(75,150,340,321)	Toronto-Dominion Bank	4/2/2025	136,449,598	0.06%
JPY	49,469,827,719	EUR	(303,371,177)	Toronto-Dominion Bank	7/1/2025	117,106,554	0.05%
USD	2,797,428	JPY	(419,033,146)	BNP Paribas	7/1/2025	20,399,465	0.01%
JPY	38,772,714,186	GBP	(196,988,598)	Toronto-Dominion Bank	7/1/2025	18,317,560	0.01%
USD	822,462	JPY	(122,966,556)	State Street Bank & Trust Co.	7/1/2025	6,229,485	0.00%
USD	1,709,581	JPY	(262,691,976)	Toronto-Dominion Bank	7/1/2025	5,856,721	0.00%
GBP	916,384	JPY	(174,438,129)	BNP Paribas	7/1/2025	5,845,955	0.00%
USD	723,812	JPY	(108,910,051)	Toronto-Dominion Bank	7/1/2025	4,789,603	0.00%
EUR	1,391,082	JPY	(221,971,407)	Toronto-Dominion Bank	7/1/2025	4,331,180	0.00%
USD	529,892	JPY	(79,306,207)	Toronto-Dominion Bank	7/1/2025	3,931,619	0.00%
USD	457,054	JPY	(68,247,303)	Barclays Bank plc	7/1/2025	3,548,801	0.00%
EUR	2,153,297	JPY	(346,789,866)	Toronto-Dominion Bank	7/1/2025	3,510,606	0.00%
EUR	537,401	JPY	(84,879,107)	BNP Paribas	7/1/2025	2,545,816	0.00%
GBP	347,812	JPY	(66,082,575)	Bank of New York Mellon	7/1/2025	2,343,945	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) Japanese Yen (¥)	% of Total Net Assets
USD	447,580	JPY	(67,967,789)	BNP Paribas	7/1/2025	2,340,097	0.00%
EUR	458,306	JPY	(72,217,902)	State Street Bank & Trust Co.	7/1/2025	2,339,768	0.00%
EUR	402,556	JPY	(63,784,796)	State Street Bank & Trust Co.	7/1/2025	1,703,410	0.00%
USD	201,558	JPY	(30,078,443)	BNP Paribas	7/1/2025	1,583,196	0.00%
USD	280,612	JPY	(42,534,746)	JPMorgan Chase Bank	7/1/2025	1,545,053	0.00%
EUR	270,675	JPY	(42,747,161)	Barclays Bank plc	7/1/2025	1,286,514	0.00%
JPY	1,455,238,986	EUR	(8,940,786)	State Street Bank & Trust Co.	7/1/2025	743,134	0.00%
JPY	1,542,515,813	USD	(9,814,939)	JPMorgan Chase Bank	7/1/2025	740,915	0.00%
USD	789,237	JPY	(123,267,888)	BNP Paribas	7/1/2025	709,021	0.00%
EUR	203,828	JPY	(32,452,574)	BNP Paribas	7/1/2025	706,365	0.00%
GBP	189,483	JPY	(36,589,157)	HSBC Bank	7/1/2025	688,632	0.00%
GBP	384,314	JPY	(74,936,589)	Toronto-Dominion Bank	7/1/2025	671,123	0.00%
EUR	107,891	JPY	(16,882,073)	BNP Paribas	7/1/2025	669,741	0.00%
GBP	74,605	JPY	(14,028,243)	JPMorgan Chase Bank	7/1/2025	649,113	0.00%
GBP	78,992	JPY	(15,006,767)	Royal Bank of Canada	7/1/2025	533,662	0.00%
GBP	152,867	JPY	(29,543,878)	HSBC Bank	7/1/2025	530,291	0.00%
EUR	132,363	JPY	(21,064,240)	Toronto-Dominion Bank	7/1/2025	468,702	0.00%
EUR	133,104	JPY	(21,213,077)	State Street Bank & Trust Co.	7/1/2025	440,412	0.00%
GBP	43,884	JPY	(8,270,114)	BNP Paribas	7/1/2025	363,370	0.00%
GBP	80,648	JPY	(15,528,924)	Toronto-Dominion Bank	7/1/2025	337,297	0.00%
JPY	75,011,792	EUR	(459,064)	State Street Bank & Trust Co.	7/1/2025	330,809	0.00%
EUR	52,731	JPY	(8,249,387)	JPMorgan Chase Bank	7/1/2025	328,944	0.00%
USD	32,899	JPY	(4,886,304)	JPMorgan Chase Bank	7/1/2025	281,619	0.00%
EUR	86,112	JPY	(13,742,072)	BNP Paribas	7/1/2025	266,713	0.00%
USD	55,499	JPY	(8,504,713)	Toronto-Dominion Bank	7/1/2025	213,320	0.00%
JPY	43,244,963	EUR	(264,615)	BNP Paribas	7/1/2025	197,135	0.00%
EUR	59,578	JPY	(9,497,471)	HSBC Bank	7/1/2025	194,736	0.00%
GBP	41,312	JPY	(7,960,753)	BNP Paribas	7/1/2025	166,731	0.00%
GBP	23,598	JPY	(4,490,038)	Barclays Bank plc	7/1/2025	152,496	0.00%
GBP	23,997	JPY	(4,581,372)	Toronto-Dominion Bank	7/1/2025	139,659	0.00%
EUR	73,266	JPY	(11,789,715)	HSBC Bank	7/1/2025	129,270	0.00%
EUR	27,465	JPY	(4,342,650)	HSBC Bank	7/1/2025	125,383	0.00%
GBP	33,182	JPY	(6,425,310)	BNP Paribas	7/1/2025	102,725	0.00%
GBP	14,018	JPY	(2,670,629)	Toronto-Dominion Bank	7/1/2025	87,191	0.00%
USD	25,312	JPY	(3,893,161)	Toronto-Dominion Bank	7/1/2025	82,962	0.00%
USD	11,797	JPY	(1,778,669)	State Street Bank & Trust Co.	7/1/2025	74,458	0.00%
JPY	67,749,112	USD	(430,974)	State Street Bank & Trust Co.	7/1/2025	49,772	0.00%
JPY	67,508,198	USD	(430,974)	State Street Bank & Trust Co.	4/2/2025	42,011	0.00%
GBP	20,590	JPY	(4,018,604)	Toronto-Dominion Bank	7/1/2025	32,153	0.00%
GBP	24,575	JPY	(4,813,212)	BNP Paribas	7/1/2025	21,531	0.00%
EUR	132,968	JPY	(21,611,578)	BNP Paribas	7/1/2025	19,787	0.00%
JPY	4,685,856	EUR	(28,726)	State Street Bank & Trust Co.	7/1/2025	12,683	0.00%
GBP	19,793	JPY	(3,887,412)	State Street Bank & Trust Co.	7/1/2025	6,548	0.00%
EUR	2,597	JPY	(417,813)	HSBC Bank	7/1/2025	4,670	0.00%
JPY	4,561,273	GBP	(23,175)	State Street Bank & Trust Co.	7/1/2025	1,958	0.00%
GBP	23,175	JPY	(4,557,667)	State Street Bank & Trust Co.	7/1/2025	1,648	0.00%
USD	35,769	JPY	(5,618,737)	State Street Bank & Trust Co.	7/1/2025	19	0.00%
USD	1,437	JPY	(226,115)	BNP Paribas	7/1/2025	(385)	(0.00%)
GBP	23,175	JPY	(4,545,173)	State Street Bank & Trust Co.	4/2/2025	(2,837)	(0.00%)
GBP	21,722	JPY	(4,280,632)	State Street Bank & Trust Co.	7/1/2025	(7,171)	(0.00%)
GBP	19,773	JPY	(3,905,309)	State Street Bank & Trust Co.	7/1/2025	(15,283)	(0.00%)
JPY	1,451,906	GBP	(7,460)	HSBC Bank	7/1/2025	(15,731)	(0.00%)
GBP	26,085	JPY	(5,149,983)	BNP Paribas	7/1/2025	(18,171)	(0.00%)
EUR	19,385	JPY	(3,183,046)	JPMorgan Chase Bank	7/1/2025	(29,475)	(0.00%)
USD	430,974	JPY	(67,731,873)	State Street Bank & Trust Co.	7/1/2025	(32,533)	(0.00%)
EUR	568,991	JPY	(92,393,134)	BNP Paribas	4/2/2025	(39,458)	(0.00%)
USD	122,376	JPY	(19,278,821)	JPMorgan Chase Bank	7/1/2025	(55,447)	(0.00%)
JPY	51,979,775	USD	(331,338)	State Street Bank & Trust Co.	7/1/2025	(68,293)	(0.00%)
GBP	544,819	JPY	(106,854,789)	BNP Paribas	4/2/2025	(69,411)	(0.00%)
JPY	1,614,537	USD	(10,744)	Toronto-Dominion Bank	7/1/2025	(73,179)	(0.00%)
JPY	14,916,512	EUR	(92,219)	Toronto-Dominion Bank	7/1/2025	(85,765)	(0.00%)
USD	139,141	JPY	(21,968,276)	State Street Bank & Trust Co.	7/1/2025	(111,380)	(0.00%)
USD	1,300,167	JPY	(203,657,469)	JPMorgan Chase Bank	4/2/2025	(124,751)	(0.00%)
EUR	8,940,786	JPY	(1,452,056,960)	State Street Bank & Trust Co.	4/2/2025	(866,244)	(0.00%)
JPY	31,955,302	GBP	(167,125)	State Street Bank & Trust Co.	7/1/2025	(923,904)	(0.00%)
JPY	27,466,000	USD	(180,753)	BNP Paribas	7/1/2025	(927,497)	(0.00%)
USD	9,814,939	JPY	(1,537,402,230)	JPMorgan Chase Bank	4/2/2025	(937,140)	(0.00%)
JPY	36,548,916	USD	(238,667)	Royal Bank of Canada	7/1/2025	(941,973)	(0.00%)
EUR	863,448	JPY	(141,977,359)	State Street Bank & Trust Co.	7/1/2025	(1,510,790)	(0.00%)
EUR	8,940,786	JPY	(1,458,985,175)	State Street Bank & Trust Co.	7/1/2025	(4,489,323)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) Japanese Yen (¥)	% of Total Net Assets
JPY	201,553,486	GBP	(1,060,941)	HSBC Bank	7/1/2025	(7,169,906)	(0.00%)
JPY	329,271,725	EUR	(2,082,504)	Toronto-Dominion Bank	7/1/2025	(9,512,072)	(0.00%)
JPY	214,499,077	USD	(1,435,082)	Royal Bank of Canada	7/1/2025	(10,930,078)	(0.01%)
JPY	392,696,296	USD	(2,627,272)	Toronto-Dominion Bank	7/1/2025	(20,007,443)	(0.01%)
GBP	196,988,598	JPY	(38,636,378,377)	Toronto-Dominion Bank	4/2/2025	(26,304,279)	(0.01%)
EUR	303,371,177	JPY	(49,359,855,668)	Toronto-Dominion Bank	4/2/2025	(119,281,573)	(0.06%)
JPY	75,400,521,154	USD	(480,932,014)	Toronto-Dominion Bank	7/1/2025	(146,449,314)	(0.06%)
						6,502,413,696	**3.02%**
Total OTC Financial Derivative Instruments						**6,506,918,309**	**3.02%**
Total Investments						**218,239,087,587**	**101.20%**

	Fair Value Japanese Yen (¥)	% of Total Net Assets
Other Assets and Liabilities	**(2,571,872,759)**	**(1.20%)**
Net Assets	**215,667,214,828**	**100.00%**

Analysis of Total Assets		Japanese Yen (¥)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	201,117,914,213	89.90%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	10,614,255,065	4.74%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	6,857,987,770	3.07%
(f)	Other assets	5,133,978,823	2.29%
Total Assets		223,724,135,871	100.00%

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

Statement of Assets and Liabilities

	Notes	Japanese Yen (¥) As at 31 December 2024	Japanese Yen (¥) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	211,732,169,278	90,400,717,555
Financial Derivative Instruments	3,17	6,857,987,770	146,044,708
Cash	3	1,888,652,541	1,384,624,406
Receivables:			
Interest and Dividends		439,981,938	177,498,464
Capital Shares Issued		1,495,665,251	604,539,363
Investments Sold		1,309,679,074	442,432,829
Margin Cash Due from Broker	3	19	4
Total Current Assets		**223,724,135,871**	**93,155,857,329**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	351,069,461	1,379,224,310
Bank Overdraft		—	284,367
Payables and Other Liabilities:			
Investments Purchased		7,579,920,337	919,377,974
Income Distribution Payable		12,116,297	12,712
Capital Shares Redeemed		99,769,874	3,702,101
Management Fees Payable	12	14,045,074	7,006,556
Total Current Liabilities		**8,056,921,043**	**2,309,608,020**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**215,667,214,828**	**90,846,249,309**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Hedged Acc			
JPY (¥) Equivalent	¥6,437,092,014	¥3,567,328,294	¥2,455,200,416
Net Assets	€39,266,261	€22,906,600	€17,435,237
Number of Shares Outstanding	412,537	238,022	188,417
Net Asset Value Per Share[1]	**€95.18**	**€96.24**	**€92.54**
Institutional Plus EUR Hedged Acc			
JPY (¥) Equivalent	¥44,261,761,475	¥7,415,531	¥6,443,705
Net Assets	€269,996,745	€47,617	€45,759
Number of Shares Outstanding	2,864,429	500	500
Net Asset Value Per Share[1]	**€94.26**	**€95.23**	**€91.52**
GBP Hedged Acc			
JPY (¥) Equivalent	¥32,741,407,418	¥31,751,077,517	¥35,978,286,596
Net Assets	£166,981,178	£176,668,393	£226,682,634
Number of Shares Outstanding	1,433,313	1,538,464	2,081,237
Net Asset Value Per Share[1]	**£116.50**	**£114.83**	**£108.92**
Institutional Plus GBP Hedged Dist			
JPY (¥) Equivalent	¥5,909,186,744	¥10,326,518	¥8,798,958
Net Assets	£30,136,852	£57,459	£55,438
Number of Shares Outstanding	304,267	585	593
Net Asset Value Per Share[1]	**£99.05**	**£98.22**	**£93.49**
JPY Acc			
Net Assets	¥19,259,075,864	¥12,225,432,598	¥10,654,782,578
Number of Shares Outstanding	1,307,800	795,148	695,868
Net Asset Value Per Share[1]	**¥14,726.32**	**¥15,375.04**	**¥15,311.50**
Institutional Plus JPY Acc			
Net Assets	¥29,868,747,747	¥42,946,733,087	¥27,389,573,083
Number of Shares Outstanding	3,070,563	4,231,259	2,711,338
Net Asset Value Per Share[1]	**¥9,727.45**	**¥10,149.87**	**¥10,101.87**
USD Acc			
JPY (¥) Equivalent	¥359,064,864	¥330,801,000	¥8,222,353,868
Net Assets	$2,298,015	$2,346,438	$62,316,562
Number of Shares Outstanding	30,970	27,328	682,094
Net Asset Value Per Share[1]	**$74.20**	**$85.86**	**$91.36**
Institutional Plus USD Hedged Acc			
JPY (¥) Equivalent	¥76,830,878,702	¥7,134,764	¥6,287,227
Net Assets	$491,717,624	$50,608	$47,650
Number of Shares Outstanding	4,765,920	500	500
Net Asset Value Per Share[1]	**$103.17**	**$101.22**	**$95.30**

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

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

Statement of Operations

	Notes	Japanese Yen (¥) Year Ended 31 December 2024	Japanese Yen (¥) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		1,537,743,347	433,211,173
Net Gain on Financial Instruments		3,371,266,089	6,602,588,823
Total Investment Income		**4,909,009,436**	**7,035,799,996**
Expenses			
Management Fees	12	145,854,212	86,551,551
Transaction Fees and Commissions		282,204	209,091
Total Expenses		**146,136,416**	**86,760,642**
Finance Costs			
Interest Expense		1,549,363	3,396,415
Distribution	6	35,354,745	41,552
Total Finance Costs		**36,904,108**	**3,437,967**
Net Investment Income		**4,725,968,912**	**6,945,601,387**
Net Increase in Net Assets		**4,725,968,912**	**6,945,601,387**

Statement of Changes in Net Assets

	Japanese Yen (¥) Year Ended 31 December 2024	Japanese Yen (¥) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	4,725,968,912	6,945,601,387
Capital Transactions		
Subscriptions	171,377,946,343	50,978,740,489
Redemptions	(51,282,949,736)	(51,799,818,998)
Total Capital Transactions	120,094,996,607	(821,078,509)
Total Increase for the Year	124,820,965,519	6,124,522,878
Net Assets		
Beginning of Year	90,846,249,309	84,721,726,431
End of Year	**215,667,214,828**	**90,846,249,309**

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

Vanguard Selected Screened Euro Investment Grade Bond Index Fund (formerly Vanguard SRI Euro Investment Grade Bond Index Fund)

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- The fund's benchmark index returned 3.89% for the 12 months.
- Corporate bonds reported the highest returns across sectors in the index, led by financial institutions. Securitised assets posted the second-highest, followed by non-corporates.
- Nearly every market in the index reported positive returns. Among the larger markets, Sweden, Italy and Spain performed best.
- Shorter-term bonds reported higher returns than those with longer maturities. By quality, lower-rated bonds performed best.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg EUR Non-Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
EUR Acc	3.72%	-1.01%	0.05%
Benchmark	3.89	-0.90	0.17
Tracking Difference*	-0.17		
Institutional Plus EUR Acc	3.76%	-0.98%	-0.16%
Benchmark	3.89	-0.90	-0.06
Tracking Difference*	-0.13		

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

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

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

[1] Since-inception returns: EUR Acc, 18 July 2017; Institutional Plus Eur Acc, 14 December 2017.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

	Principal EUR (€)	Cost EUR (€)
Purchases		
European Union 3.00% 4/12/2034	3,060,000	3,072,394
European Union 3.38% 4/10/2039	2,815,422	2,863,480
European Union 3.00% 4/3/2053	2,393,668	2,247,508
European Union 2.75% 5/10/2026	1,691,871	1,684,492
European Union 2.50% 4/10/2052	1,954,255	1,650,358
European Union 3.25% 4/2/2050	1,603,000	1,597,152
European Union 4.00% 4/4/2044	1,324,543	1,458,356
European Financial Stability Facility 2.63% 16/7/2029	1,440,000	1,435,957
European Union 2.25% 4/12/2031	1,443,000	1,424,526
European Investment Bank 2.75% 16/1/2034	1,309,000	1,297,750
European Union 3.38% 4/10/2038	1,250,000	1,285,843
European Union 2.88% 6/12/2027	1,179,000	1,194,046
European Union 3.38% 5/10/2054	1,107,000	1,090,038
European Union 1.25% 4/2/2043	1,196,000	869,958
European Union 2.88% 5/10/2029	862,000	869,872
Bundesobligation 0.00% 9/10/2026	900,000	847,968
Export Development Canada 2.63% 18/1/2029	827,000	824,139
European Investment Bank 0.38% 15/9/2027	870,000	803,428
European Financial Stability Facility 2.50% 15/12/2027	800,000	802,884
European Investment Bank 2.25% 14/12/2029	764,000	757,368

	Principal EUR(€)	Proceeds EUR (€)
Sales		
European Union 3.00% 4/3/2053	2,334,086	2,179,904
European Union 0.80% 4/7/2025	1,746,134	1,695,112
European Union 3.38% 4/10/2039	1,631,769	1,667,230
European Union 2.50% 4/10/2052	1,603,805	1,365,729
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	1,222,000	1,239,105
European Union 3.38% 4/10/2038	1,045,924	1,070,696
European Union 4.00% 4/4/2044	965,638	1,069,458
Bundesobligation 0.00% 9/10/2026	1,000,000	939,651
European Investment Bank 2.75% 15/9/2025	800,000	796,632
European Union 3.38% 4/11/2042	761,695	775,438
European Union 3.00% 4/12/2034	675,566	682,041
European Investment Bank 0.38% 16/7/2025	700,000	679,722
Bundesschatzanweisungen 3.10% 18/9/2025	650,000	653,534
European Financial Stability Facility 0.50% 11/7/2025	620,000	604,029
European Financial Stability Facility 3.50% 11/4/2029	574,000	595,984
European Union 3.25% 4/2/2050	593,664	593,646
Scania CV AB 2.25% 3/6/2025	600,000	591,426
European Investment Bank 3.00% 15/7/2033	546,000	556,511
European Union 3.00% 4/9/2026	550,000	553,540
European Union 2.75% 5/10/2026	530,000	533,841

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

Financial Statements
Statement of Investments
31 December 2024

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 97.70% (31 December 2023: 98.96%)					
Fixed Income 97.70% (31 December 2023: 98.96%)					
Australia 1.51% (31 December 2023: 1.38%)					
Amcor UK Finance plc	100,000	1.13%	23/6/2027	95,437	0.03%
APA Infrastructure Ltd.	100,000	2.00%	15/7/2030	93,064	0.02%
APA Infrastructure Ltd.	100,000	1.25%	15/3/2033	83,381	0.02%
Ausgrid Finance Pty Ltd.	105,000	0.88%	7/10/2031	88,509	0.02%
Australia & New Zealand Banking Group Ltd.	100,000	3.65%	20/1/2026	100,881	0.03%
Australia & New Zealand Banking Group Ltd.	100,000	5.10%	3/2/2033	104,859	0.03%
Australia Pacific Airports Melbourne Pty Ltd.	100,000	4.00%	7/6/2034	103,248	0.03%
Bank of Queensland Ltd.	120,000	1.84%	9/6/2027	117,955	0.03%
CIMIC Finance Ltd.	100,000	1.50%	28/5/2029	90,337	0.02%
Commonwealth Bank of Australia	200,000	0.75%	28/2/2028	188,848	0.05%
Commonwealth Bank of Australia	200,000	0.13%	15/10/2029	177,168	0.05%
Computershare US, Inc.	100,000	1.13%	7/10/2031	84,309	0.02%
Glencore Capital Finance DAC	200,000	1.13%	10/3/2028	188,593	0.05%
Glencore Capital Finance DAC	100,000	0.75%	1/3/2029	90,788	0.02%
Glencore Capital Finance DAC	100,000	4.15%	29/4/2031	103,420	0.03%
Macquarie Bank Ltd.	100,000	3.20%	17/9/2029	100,866	0.03%
Macquarie Group Ltd.	100,000	0.94%	19/1/2029	91,735	0.02%
Macquarie Group Ltd.	100,000	4.75%	23/1/2030	107,082	0.03%
Macquarie Group Ltd.	100,000	0.95%	21/5/2031	86,856	0.02%
National Australia Bank Ltd.	400,000	0.75%	30/1/2026	392,468	0.11%
National Australia Bank Ltd.	100,000	1.25%	18/5/2026	98,195	0.03%
National Australia Bank Ltd.	100,000	2.13%	24/5/2028	97,831	0.03%
National Australia Bank Ltd.	100,000	1.38%	30/8/2028	95,124	0.03%
National Australia Bank Ltd.	200,000	3.13%	28/2/2030	201,407	0.05%
National Australia Bank Ltd.	154,000	3.15%	5/2/2031	156,886	0.04%
NBN Co., Ltd.	150,000	4.13%	15/3/2029	157,143	0.04%
NBN Co., Ltd.	100,000	3.75%	22/3/2034	103,210	0.03%
Scentre Group Trust 1/Scentre Group Trust 2	100,000	1.45%	28/3/2029	93,657	0.02%
Sydney Airport Finance Co. Pty Ltd.	200,000	4.38%	3/5/2033	211,816	0.06%
Telstra Corp., Ltd.	100,000	1.00%	23/4/2030	90,742	0.02%
Telstra Group Ltd.	200,000	3.75%	4/5/2031	208,677	0.06%
Transurban Finance Co. Pty Ltd.	100,000	1.75%	29/3/2028	96,296	0.03%
Transurban Finance Co. Pty Ltd.	150,000	4.23%	26/4/2033	158,117	0.04%
Wesfarmers Ltd.	104,000	0.95%	21/10/2033	85,254	0.02%
Westpac Banking Corp.	200,000	1.08%	5/4/2027	193,469	0.05%
Westpac Banking Corp.	200,000	0.88%	17/4/2027	192,363	0.05%
Westpac Banking Corp.	200,000	3.11%	23/11/2027	202,828	0.05%
Westpac Banking Corp.	100,000	1.45%	17/7/2028	95,190	0.03%
Westpac Banking Corp.	191,000	0.01%	22/9/2028	172,837	0.05%
Westpac Banking Corp.	177,000	3.13%	15/4/2031	180,008	0.05%
Westpac Banking Corp.	100,000	0.38%	22/9/2036	73,111	0.02%
Woolworths Group Ltd.	200,000	0.38%	15/11/2028	178,449	0.05%
				5,632,414	**1.51%**
Austria 1.65% (31 December 2023: 1.79%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	4.13%	18/1/2027	102,200	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	0.01%	21/1/2028	92,436	0.02%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	300,000	1.13%	31/7/2028	284,305	0.08%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	0.01%	3/9/2029	88,162	0.02%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	200,000	0.01%	23/9/2030	171,138	0.05%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	0.38%	25/3/2041	64,617	0.02%
Erste Group Bank AG	100,000	1.50%	7/4/2026	98,378	0.03%
Erste Group Bank AG	100,000	0.63%	17/4/2026	97,624	0.03%
Erste Group Bank AG	100,000	0.63%	18/1/2027	96,287	0.03%
Erste Group Bank AG	100,000	0.88%	13/5/2027	95,693	0.02%
Erste Group Bank AG	100,000	0.01%	11/9/2029	88,131	0.02%
Erste Group Bank AG	100,000	0.25%	14/9/2029	88,411	0.02%
Erste Group Bank AG	100,000	0.10%	15/1/2030	87,603	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Erste Group Bank AG	100,000	2.50%	19/9/2030	98,560	0.03%
Erste Group Bank AG	100,000	2.88%	9/1/2031	100,432	0.03%
Erste Group Bank AG	100,000	3.25%	27/8/2032	100,232	0.03%
Erste Group Bank AG	100,000	0.88%	15/11/2032	93,078	0.02%
Erste Group Bank AG	100,000	3.13%	12/12/2033	101,676	0.03%
Erste Group Bank AG	100,000	0.88%	15/5/2034	82,920	0.02%
Erste Group Bank AG	100,000	4.00%	15/1/2035	100,254	0.03%
Erste Group Bank AG	100,000	0.50%	12/1/2037	73,988	0.02%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	200,000	2.50%	28/6/2030	196,984	0.05%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	100,000	3.00%	16/4/2032	100,974	0.03%
Hypo Vorarlberg Bank AG	100,000	0.25%	21/5/2027	94,627	0.02%
JAB Holdings BV	100,000	3.38%	17/4/2035	97,055	0.03%
Kommunalkredit Austria AG	300,000	3.00%	16/4/2030	300,121	0.08%
Mondi Finance Europe GmbH	100,000	2.38%	1/4/2028	98,522	0.03%
OMV AG	100,000	2.50%	Perpetual	97,888	0.03%
OMV AG	100,000	3.25%	4/9/2031	100,476	0.03%
OMV AG	150,000	1.00%	3/7/2034	121,573	0.03%
Raiffeisen Bank International AG	100,000	4.75%	26/1/2027	101,935	0.03%
Raiffeisen Bank International AG	100,000	5.75%	27/1/2028	107,675	0.03%
Raiffeisen Bank International AG	100,000	6.00%	15/9/2028	106,903	0.03%
Raiffeisen Bank International AG	100,000	4.63%	21/8/2029	103,455	0.03%
Raiffeisen Bank International AG	100,000	0.13%	3/12/2029	88,027	0.02%
Raiffeisen Bank International AG	100,000	3.88%	3/1/2030	101,673	0.03%
Raiffeisen Bank International AG	100,000	5.25%	2/1/2035	102,603	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	300,000	2.00%	5/1/2026	298,066	0.08%
Raiffeisenlandesbank Niederoesterreich-Wien AG	200,000	3.00%	23/9/2027	201,824	0.05%
Raiffeisenlandesbank Niederoesterreich-Wien AG	100,000	0.88%	24/1/2028	94,727	0.02%
Raiffeisenlandesbank Niederoesterreich-Wien AG	100,000	3.25%	11/1/2030	102,084	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	100,000	0.38%	15/1/2035	76,841	0.02%
UniCredit Bank Austria AG	100,000	0.63%	16/1/2026	97,980	0.03%
UniCredit Bank Austria AG	100,000	0.25%	4/6/2027	94,764	0.02%
UniCredit Bank Austria AG	200,000	2.38%	20/9/2027	199,204	0.05%
UniCredit Bank Austria AG	100,000	2.88%	10/11/2028	100,698	0.03%
UniCredit Bank Austria AG	100,000	0.63%	20/3/2029	91,839	0.02%
UniCredit Bank Austria AG	200,000	0.25%	21/6/2030	175,039	0.05%
UNIQA Insurance Group AG	100,000	1.38%	9/7/2030	92,124	0.02%
UNIQA Insurance Group AG	100,000	6.00%	27/7/2046	103,494	0.03%
Volksbank Wien AG	200,000	4.75%	15/3/2027	207,361	0.05%
Volksbank Wien AG	100,000	0.13%	19/11/2029	88,036	0.02%
				6,150,697	**1.65%**
Belgium 1.56% (31 December 2023: 1.56%)					
Ageas SA	100,000	3.25%	2/7/2049	98,689	0.03%
Anheuser-Busch InBev SA	100,000	1.15%	22/1/2027	97,195	0.03%
Anheuser-Busch InBev SA	100,000	1.13%	1/7/2027	96,456	0.02%
Anheuser-Busch InBev SA	100,000	2.13%	2/12/2027	98,623	0.03%
Anheuser-Busch InBev SA	300,000	1.50%	18/4/2030	282,113	0.07%
Anheuser-Busch InBev SA	100,000	3.45%	22/9/2031	102,439	0.03%
Anheuser-Busch InBev SA	350,000	2.88%	2/4/2032	345,027	0.09%
Anheuser-Busch InBev SA	150,000	2.75%	17/3/2036	141,800	0.04%
Anheuser-Busch InBev SA	100,000	3.75%	22/3/2037	102,083	0.03%
Anheuser-Busch InBev SA	150,000	3.70%	2/4/2040	150,827	0.04%
Anheuser-Busch InBev SA	100,000	3.95%	22/3/2044	101,738	0.03%
Argenta Spaarbank NV	200,000	1.00%	29/1/2027	191,881	0.05%
Argenta Spaarbank NV	200,000	2.50%	25/10/2027	199,828	0.05%
Argenta Spaarbank NV	200,000	1.38%	8/2/2029	188,953	0.05%
Belfius Bank SA	300,000	3.25%	18/10/2027	305,396	0.08%
Belfius Bank SA	200,000	2.88%	12/2/2031	201,074	0.05%
BNP Paribas Fortis SA	100,000	3.75%	30/10/2028	104,133	0.03%
Cofinimmo SA	100,000	1.00%	24/1/2028	93,331	0.02%
Crelan SA	100,000	5.75%	26/1/2028	107,250	0.03%
Crelan SA	100,000	6.00%	28/2/2030	109,971	0.03%
Crelan SA	100,000	5.25%	23/1/2032	108,559	0.03%
Elia Group SA	100,000	1.50%	5/9/2028	95,460	0.02%
Elia Group SA	100,000	3.88%	11/6/2031	101,075	0.03%
Elia Transmission Belgium SA	100,000	1.38%	14/1/2026	98,741	0.03%
Elia Transmission Belgium SA	100,000	3.00%	7/4/2029	100,264	0.03%
Elia Transmission Belgium SA	100,000	0.88%	28/4/2030	89,519	0.02%
Elia Transmission Belgium SA	100,000	3.75%	16/1/2036	101,609	0.03%
Euroclear Bank SA	130,000	3.63%	13/10/2027	132,933	0.03%
Euroclear Holding NV	100,000	2.63%	11/4/2048	97,260	0.03%
Groupe Bruxelles Lambert NV	100,000	4.00%	15/5/2033	105,150	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
ING Belgium SA	200,000	1.50%	19/5/2029	190,725	0.05%
ING Belgium SA	200,000	0.01%	20/2/2030	174,752	0.05%
KBC Bank NV	300,000	3.75%	28/9/2026	306,432	0.08%
KBC Group NV	200,000	0.13%	14/1/2029	183,954	0.05%
KBC Group NV	100,000	4.38%	19/4/2030	104,953	0.03%
KBC Group NV	100,000	3.00%	25/8/2030	99,519	0.03%
KBC Group NV	100,000	4.38%	6/12/2031	106,630	0.03%
KBC Group NV	200,000	4.88%	25/4/2033	207,702	0.05%
Lonza Finance International NV	100,000	3.50%	4/9/2034	100,111	0.03%
Solvay SA	100,000	4.25%	3/10/2031	102,995	0.03%
VGP NV	100,000	2.25%	17/1/2030	91,310	0.02%
				5,818,460	**1.56%**
Bulgaria 0.36% (31 December 2023: 0.30%)					
Bulgaria Government International Bond	200,000	2.63%	26/3/2027	198,986	0.05%
Bulgaria Government International Bond	100,000	3.00%	21/3/2028	100,391	0.03%
Bulgaria Government International Bond	250,000	4.13%	23/9/2029	261,737	0.07%
Bulgaria Government International Bond	35,000	4.38%	13/5/2031	37,374	0.01%
Bulgaria Government International Bond	130,000	4.50%	27/1/2033	141,103	0.04%
Bulgaria Government International Bond	30,000	4.63%	23/9/2034	32,845	0.01%
Bulgaria Government International Bond	304,000	4.88%	13/5/2036	333,541	0.09%
Bulgaria Government International Bond	223,000	4.25%	5/9/2044	224,682	0.06%
				1,330,659	**0.36%**
Canada 2.87% (31 December 2023: 2.71%)					
Alimentation Couche-Tard, Inc.	200,000	1.88%	6/5/2026	197,505	0.05%
Alimentation Couche-Tard, Inc.	100,000	3.65%	12/5/2031	100,711	0.03%
Bank of Montreal	400,000	1.00%	5/4/2026	392,933	0.10%
Bank of Montreal	400,000	3.38%	4/7/2026	405,240	0.11%
Bank of Montreal	100,000	3.75%	10/7/2030	101,970	0.03%
Bank of Nova Scotia	320,000	3.25%	18/1/2028	325,648	0.09%
Bank of Nova Scotia	100,000	0.25%	1/11/2028	90,259	0.02%
Bank of Nova Scotia	300,000	0.01%	14/9/2029	264,137	0.07%
Canadian Imperial Bank of Commerce	100,000	0.01%	7/10/2026	95,834	0.03%
Canadian Imperial Bank of Commerce	350,000	0.04%	9/7/2027	328,296	0.09%
CDP Financial, Inc.[1]	274,000	3.00%	11/4/2029	278,626	0.07%
CPPIB Capital, Inc.	250,000	0.25%	6/4/2027	238,018	0.06%
CPPIB Capital, Inc.	250,000	3.13%	11/6/2029	254,832	0.07%
CPPIB Capital, Inc.	250,000	1.50%	4/3/2033	224,499	0.06%
CPPIB Capital, Inc.	250,000	0.75%	2/2/2037	190,675	0.05%
Equitable Bank	116,000	3.50%	28/5/2027	118,198	0.03%
Export Development Canada	300,000	2.63%	18/1/2029	301,308	0.08%
Federation des Caisses Desjardins du Quebec	300,000	0.05%	26/11/2027	278,959	0.07%
Magna International, Inc.	100,000	1.50%	25/9/2027	96,488	0.03%
National Bank of Canada	200,000	0.13%	27/1/2027	190,421	0.05%
National Bank of Canada	100,000	3.75%	2/5/2029	102,840	0.03%
OMERS Finance Trust	250,000	3.13%	25/1/2029	254,027	0.07%
Ontario Teachers' Finance Trust	100,000	1.85%	3/5/2032	92,510	0.02%
Ontario Teachers' Finance Trust	100,000	0.90%	20/5/2041	69,670	0.02%
Ontario Teachers' Finance Trust	100,000	0.95%	24/11/2051	57,000	0.01%
Province of Alberta Canada	100,000	0.63%	16/1/2026	98,135	0.03%
Province of Alberta Canada	174,000	3.13%	16/10/2034	176,316	0.05%
Province of British Columbia Canada	100,000	3.00%	24/7/2034	99,980	0.03%
Province of British Columbia Canada	100,000	3.40%	24/5/2039	101,481	0.03%
Province of Ontario Canada	100,000	0.38%	8/4/2027	95,416	0.02%
Province of Ontario Canada	300,000	0.01%	25/11/2030	255,041	0.07%
Province of Quebec Canada	200,000	0.88%	4/5/2027	192,735	0.05%
Province of Quebec Canada	100,000	0.00%	15/10/2029	88,084	0.02%
Province of Quebec Canada	250,000	0.25%	5/5/2031	213,083	0.06%
Province of Quebec Canada	250,000	0.50%	25/1/2032	212,415	0.06%
Province of Quebec Canada	150,000	3.00%	24/1/2033	150,720	0.04%
Province of Quebec Canada	233,000	3.13%	27/3/2034	234,817	0.06%
Province of Quebec Canada	100,000	3.35%	23/7/2039	100,561	0.03%
Province of Saskatchewan Canada	100,000	3.30%	8/5/2034	102,112	0.03%
Royal Bank of Canada	600,000	0.05%	19/6/2026	579,630	0.16%
Royal Bank of Canada	200,000	0.01%	21/1/2027	190,112	0.05%
Royal Bank of Canada	300,000	1.50%	15/9/2027	291,887	0.08%
Royal Bank of Canada	103,000	3.50%	25/7/2028	105,944	0.03%
Royal Bank of Canada	100,000	2.13%	26/4/2029	96,891	0.03%
Royal Bank of Canada	210,000	1.75%	8/6/2029	201,650	0.05%
Royal Bank of Canada	100,000	4.38%	2/10/2030	107,027	0.03%
Toronto-Dominion Bank	100,000	0.50%	18/1/2027	95,622	0.02%
Toronto-Dominion Bank	460,000	0.86%	24/3/2027	443,128	0.12%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Toronto-Dominion Bank	200,000	0.10%	19/7/2027	188,021	0.05%
Toronto-Dominion Bank	533,000	3.19%	16/2/2029	542,739	0.15%
Toronto-Dominion Bank	250,000	3.63%	13/12/2029	254,502	0.07%
Toronto-Dominion Bank	200,000	3.72%	13/3/2030	209,217	0.06%
Toronto-Dominion Bank	100,000	1.95%	8/4/2030	93,792	0.02%
Toronto-Dominion Bank	100,000	3.56%	16/4/2031	101,165	0.03%
				10,672,827	**2.87%**
Chile 0.24% (31 December 2023: 0.25%)					
Chile Government International Bond	250,000	1.75%	20/1/2026	246,534	0.07%
Chile Government International Bond	170,000	0.56%	21/1/2029	152,931	0.04%
Chile Government International Bond	250,000	3.88%	9/7/2031	253,010	0.07%
Chile Government International Bond	102,365	4.13%	5/7/2034	105,510	0.03%
Chile Government International Bond	100,000	1.25%	29/1/2040	70,609	0.02%
Chile Government International Bond	100,000	1.25%	22/1/2051	56,931	0.01%
				885,525	**0.24%**
China 0.22% (31 December 2023: 0.36%)					
China Government International Bond	200,000	0.13%	12/11/2026	190,748	0.05%
China Government International Bond	100,000	0.63%	25/11/2035	78,305	0.02%
China Government International Bond	100,000	1.00%	12/11/2039	71,430	0.02%
Prosus NV	100,000	1.54%	3/8/2028	93,389	0.03%
Prosus NV	100,000	1.99%	13/7/2033	85,132	0.02%
State Grid Overseas Investment BVI Ltd.	100,000	0.80%	5/8/2026	96,792	0.03%
State Grid Overseas Investment BVI Ltd.	100,000	0.42%	8/9/2028	91,553	0.02%
State Grid Overseas Investment BVI Ltd.	100,000	2.13%	2/5/2030	96,464	0.03%
				803,813	**0.22%**
Czech Republic 0.33% (31 December 2023: 0.27%)					
Ceska sporitelna A.S.	100,000	5.94%	29/6/2027	104,265	0.03%
Ceska sporitelna A.S.	100,000	4.57%	3/7/2031	104,370	0.03%
CEZ A.S.	200,000	0.88%	2/12/2026	191,878	0.05%
CEZ A.S.	100,000	3.00%	5/6/2028	99,643	0.02%
CEZ A.S.	100,000	4.25%	11/6/2032	102,134	0.03%
Czech Gas Networks Investments Sarl	200,000	1.00%	16/7/2027	190,037	0.05%
Czech Gas Networks Investments Sarl	100,000	0.88%	31/3/2031	85,288	0.02%
EP Infrastructure A.S.	150,000	2.05%	9/10/2028	139,904	0.04%
UniCredit Bank Czech Republic & Slovakia A.S.	100,000	3.75%	20/6/2028	102,901	0.03%
UniCredit Bank Czech Republic & Slovakia A.S.	100,000	2.88%	25/3/2029	100,149	0.03%
				1,220,569	**0.33%**
Denmark 1.60% (31 December 2023: 1.40%)					
AP Moller-Maersk A/S	100,000	1.75%	16/3/2026	98,874	0.03%
AP Moller-Maersk A/S	100,000	4.13%	5/3/2036	105,582	0.03%
Carlsberg Breweries A/S	100,000	4.00%	5/10/2028	103,930	0.03%
Carlsberg Breweries A/S	100,000	0.63%	9/3/2030	88,474	0.02%
Danfoss Finance I BV	100,000	0.38%	28/10/2028	90,563	0.02%
Danfoss Finance II BV	100,000	4.13%	2/12/2029	104,474	0.03%
Danske Bank A/S	200,000	4.00%	12/1/2027	202,369	0.05%
Danske Bank A/S	100,000	1.38%	17/2/2027	98,378	0.03%
Danske Bank A/S	100,000	4.50%	9/11/2028	104,191	0.03%
Danske Bank A/S	100,000	4.75%	21/6/2030	106,648	0.03%
Danske Bank A/S	100,000	4.13%	10/1/2031	105,177	0.03%
Danske Bank A/S	100,000	3.88%	9/1/2032	102,855	0.03%
Danske Bank A/S	100,000	4.63%	14/5/2034	103,891	0.03%
Danske Bank A/S	100,000	3.75%	19/11/2036	99,566	0.03%
DSV A/S	100,000	0.38%	26/2/2027	95,317	0.02%
DSV Finance BV	200,000	3.50%	26/6/2029	204,906	0.05%
DSV Finance BV	150,000	3.38%	6/11/2032	151,886	0.04%
ISS Global A/S	100,000	0.88%	18/6/2026	97,302	0.02%
ISS Global A/S	100,000	3.88%	5/6/2029	102,435	0.03%
Jyske Bank A/S	200,000	5.00%	26/10/2028	209,620	0.06%
Jyske Bank A/S	100,000	2.88%	5/5/2029	99,640	0.03%
Jyske Realkredit A/S	110,000	0.50%	1/10/2026	106,424	0.03%
Jyske Realkredit A/S	200,000	0.01%	1/10/2027	186,904	0.05%
Jyske Realkredit A/S	100,000	3.25%	1/7/2030	103,046	0.03%
Kommunekredit	100,000	0.63%	11/5/2026	97,761	0.03%
Kommunekredit	100,000	0.75%	18/5/2027	96,377	0.02%
Kommunekredit	100,000	0.00%	27/8/2030	86,649	0.02%
Kommunekredit	100,000	0.00%	3/3/2031	85,390	0.02%
Kommunekredit	299,000	2.63%	4/3/2032	298,323	0.08%
Kommunekredit	100,000	2.38%	15/9/2032	97,862	0.03%
Kommunekredit	100,000	0.88%	3/11/2036	79,662	0.02%
Kommunekredit	100,000	3.38%	26/4/2043	103,012	0.03%
Novo Nordisk Finance Netherlands BV	100,000	3.38%	21/5/2026	100,976	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Novo Nordisk Finance Netherlands BV	200,000	1.13%	30/9/2027	192,777	0.05%
Novo Nordisk Finance Netherlands BV	100,000	3.13%	21/1/2029	101,402	0.03%
Novo Nordisk Finance Netherlands BV	100,000	3.25%	21/1/2031	101,963	0.03%
Novo Nordisk Finance Netherlands BV	100,000	3.38%	21/5/2034	101,522	0.03%
Nykredit Realkredit A/S	100,000	0.25%	13/1/2026	97,387	0.02%
Nykredit Realkredit A/S	100,000	3.88%	5/7/2027	102,113	0.03%
Nykredit Realkredit A/S	100,000	1.38%	12/7/2027	96,578	0.02%
Nykredit Realkredit A/S	100,000	4.00%	17/7/2028	102,653	0.03%
Nykredit Realkredit A/S	100,000	3.88%	9/7/2029	102,250	0.03%
Nykredit Realkredit A/S	100,000	0.88%	28/7/2031	96,583	0.02%
Orsted A/S	100,000	2.25%	14/6/2028	97,405	0.03%
Orsted A/S	220,000	1.50%	26/11/2029	203,969	0.05%
Orsted A/S	225,000	3.25%	13/9/2031	224,438	0.06%
Orsted A/S	100,000	1.75%	9/12/3019	93,938	0.02%
TDC Net A/S	110,000	5.06%	31/5/2028	114,642	0.03%
TDC Net A/S	100,000	6.50%	1/6/2031	111,275	0.03%
Vestas Wind Systems A/S	100,000	4.13%	15/6/2026	101,536	0.03%
				5,960,895	**1.60%**
Finland 1.62% (31 December 2023: 1.55%)					
Aktia Bank OYJ	200,000	3.00%	22/10/2029	203,634	0.05%
Balder Finland OYJ	100,000	1.00%	18/1/2027	95,573	0.02%
Balder Finland OYJ	100,000	2.00%	18/1/2031	89,494	0.02%
Castellum Helsinki Finance Holding Abp	100,000	0.88%	17/9/2029	87,690	0.02%
Danske Kiinnitysluottopankki OYJ	100,000	0.01%	24/11/2026	95,695	0.03%
Danske Kiinnitysluottopankki OYJ	100,000	0.01%	14/1/2028	92,584	0.02%
Danske Kiinnitysluottopankki OYJ	200,000	3.50%	29/1/2029	206,651	0.05%
Kojamo OYJ	100,000	1.88%	27/5/2027	97,078	0.03%
Metso OYJ	100,000	0.88%	26/5/2028	92,789	0.02%
Neste OYJ	100,000	3.88%	16/3/2029	102,350	0.03%
Neste OYJ	100,000	3.88%	21/5/2031	101,688	0.03%
Nordea Bank Abp	100,000	0.38%	28/5/2026	96,919	0.03%
Nordea Bank Abp	100,000	1.13%	16/2/2027	96,526	0.03%
Nordea Bank Abp	200,000	0.50%	14/5/2027	189,911	0.05%
Nordea Bank Abp	100,000	4.13%	5/5/2028	103,655	0.03%
Nordea Bank Abp	100,000	0.50%	2/11/2028	91,022	0.02%
Nordea Bank Abp	100,000	0.63%	18/8/2031	96,026	0.03%
Nordea Bank Abp	100,000	2.88%	24/8/2032	97,684	0.03%
Nordea Bank Abp	100,000	4.88%	23/2/2034	105,225	0.03%
Nordea Bank Abp	100,000	3.63%	15/3/2034	101,421	0.03%
Nordea Kiinnitysluottopankki OYJ	300,000	0.25%	18/3/2026	292,217	0.08%
Nordea Kiinnitysluottopankki OYJ	300,000	3.50%	31/8/2026	305,270	0.08%
Nordea Kiinnitysluottopankki OYJ	100,000	0.13%	18/6/2027	94,485	0.02%
Nordea Kiinnitysluottopankki OYJ	200,000	2.50%	14/9/2032	196,387	0.05%
Nordea Kiinnitysluottopankki OYJ	100,000	3.00%	12/4/2034	101,452	0.03%
OP Corporate Bank plc	100,000	0.10%	16/11/2027	92,638	0.02%
OP Corporate Bank plc	200,000	0.38%	8/12/2028	179,616	0.05%
OP Corporate Bank plc	300,000	2.88%	27/11/2029	298,378	0.08%
OP Mortgage Bank	600,000	2.75%	22/6/2026	602,887	0.16%
OP Mortgage Bank	100,000	0.63%	15/2/2029	92,210	0.02%
OP Mortgage Bank	100,000	2.75%	25/1/2030	100,395	0.03%
OP Mortgage Bank	250,000	0.01%	19/11/2030	213,884	0.06%
Sampo OYJ	100,000	3.38%	23/5/2049	98,689	0.03%
Sampo OYJ	200,000	2.50%	3/9/2052	181,751	0.05%
SP-Kiinnitysluottopankki OYJ	240,000	0.01%	28/9/2028	217,913	0.06%
Stora Enso OYJ	100,000	2.50%	21/3/2028	97,791	0.03%
Stora Enso OYJ	100,000	4.25%	1/9/2029	103,428	0.03%
Suomen Hypoteekkiyhdistys	100,000	3.63%	15/9/2028	103,323	0.03%
Teollisuuden Voima OYJ	325,000	2.63%	31/3/2027	322,531	0.09%
UPM-Kymmene OYJ	100,000	0.50%	22/3/2031	85,392	0.02%
				6,024,252	**1.62%**
France 14.84% (31 December 2023: 16.07%)					
Accor SA	100,000	3.88%	11/3/2031	102,062	0.03%
Air Liquide Finance SA	100,000	2.88%	16/9/2032	98,275	0.03%
Alstom SA	100,000	0.25%	14/10/2026	95,672	0.03%
Alstom SA	100,000	0.00%	11/1/2029	88,529	0.02%
Altarea SCA	100,000	1.88%	17/1/2028	93,397	0.02%
APRR SA	100,000	1.25%	14/1/2027	97,236	0.03%
APRR SA	100,000	1.25%	18/1/2028	95,673	0.03%
APRR SA	100,000	0.00%	19/6/2028	90,879	0.02%
APRR SA	100,000	1.50%	25/1/2030	92,850	0.02%
APRR SA	100,000	1.63%	13/1/2032	90,924	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
APRR SA	200,000	3.13%	6/1/2034	195,040	0.05%
Arkea Home Loans SFH SA	100,000	0.13%	12/7/2029	89,105	0.02%
Arkea Home Loans SFH SA	100,000	1.75%	16/5/2032	92,173	0.02%
Arkea Home Loans SFH SA	200,000	1.50%	1/6/2033	178,388	0.05%
Arkea Home Loans SFH SA	100,000	3.07%	7/2/2034	100,404	0.03%
Arkea Public Sector SCF SA	200,000	0.13%	15/1/2030	175,300	0.05%
Arkema SA	100,000	1.50%	20/4/2027	97,324	0.03%
Arkema SA	100,000	3.50%	23/1/2031	101,009	0.03%
Arkema SA	100,000	3.50%	12/9/2034	99,097	0.03%
Arval Service Lease SA	200,000	3.38%	4/1/2026	200,618	0.05%
Arval Service Lease SA	100,000	4.00%	22/9/2026	101,355	0.03%
Autoroutes du Sud de la France SA	200,000	1.00%	13/5/2026	195,883	0.05%
Autoroutes du Sud de la France SA	200,000	1.38%	27/6/2028	190,618	0.05%
Autoroutes du Sud de la France SA	100,000	1.38%	21/2/2031	90,475	0.02%
Autoroutes du Sud de la France SA	100,000	2.75%	2/9/2032	96,495	0.03%
Autoroutes du Sud de la France SA	100,000	3.25%	19/1/2033	99,736	0.03%
AXA Home Loan SFH SA	200,000	0.05%	5/7/2027	187,798	0.05%
AXA SA	100,000	3.75%	12/10/2030	104,356	0.03%
AXA SA	130,000	3.38%	31/5/2034	131,266	0.03%
AXA SA	200,000	1.38%	7/10/2041	173,382	0.05%
AXA SA	100,000	1.88%	10/7/2042	87,120	0.02%
AXA SA	100,000	4.25%	10/3/2043	101,588	0.03%
AXA SA	100,000	5.50%	11/7/2043	109,415	0.03%
AXA SA	100,000	3.25%	28/5/2049	98,929	0.03%
Ayvens SA	100,000	1.25%	2/3/2026	98,069	0.03%
Ayvens SA	100,000	3.88%	24/1/2028	102,287	0.03%
Ayvens SA	100,000	4.88%	6/10/2028	105,399	0.03%
Ayvens SA	100,000	3.88%	16/7/2029	102,352	0.03%
Ayvens SA	100,000	4.00%	24/1/2031	103,118	0.03%
Banque Federative du Credit Mutuel SA	200,000	1.63%	19/1/2026	197,728	0.05%
Banque Federative du Credit Mutuel SA	100,000	0.01%	11/5/2026	96,247	0.03%
Banque Federative du Credit Mutuel SA	200,000	0.75%	8/6/2026	194,068	0.05%
Banque Federative du Credit Mutuel SA	100,000	1.88%	4/11/2026	97,833	0.03%
Banque Federative du Credit Mutuel SA	200,000	3.13%	14/9/2027	200,876	0.05%
Banque Federative du Credit Mutuel SA	200,000	1.63%	15/11/2027	190,802	0.05%
Banque Federative du Credit Mutuel SA	100,000	3.88%	26/1/2028	101,996	0.03%
Banque Federative du Credit Mutuel SA	100,000	3.88%	14/2/2028	102,889	0.03%
Banque Federative du Credit Mutuel SA	100,000	2.50%	25/5/2028	97,193	0.03%
Banque Federative du Credit Mutuel SA	100,000	2.63%	6/11/2029	96,540	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.00%	21/11/2029	103,705	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.75%	17/1/2030	87,821	0.02%
Banque Federative du Credit Mutuel SA	200,000	4.38%	2/5/2030	208,735	0.06%
Banque Federative du Credit Mutuel SA	100,000	4.13%	18/9/2030	104,541	0.03%
Banque Federative du Credit Mutuel SA	200,000	3.25%	17/10/2031	199,448	0.05%
Banque Federative du Credit Mutuel SA	200,000	4.75%	10/11/2031	213,019	0.06%
Banque Federative du Credit Mutuel SA	100,000	3.88%	16/6/2032	100,126	0.03%
Banque Federative du Credit Mutuel SA	100,000	3.63%	14/9/2032	102,367	0.03%
Banque Federative du Credit Mutuel SA	100,000	5.13%	13/1/2033	106,159	0.03%
Banque Federative du Credit Mutuel SA	200,000	4.00%	26/1/2033	205,414	0.05%
Banque Federative du Credit Mutuel SA	200,000	3.75%	1/2/2033	205,355	0.05%
Banque Federative du Credit Mutuel SA	100,000	4.13%	14/6/2033	105,429	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.38%	11/1/2034	100,246	0.03%
BNP Paribas Home Loan SFH SA	100,000	3.00%	25/5/2028	101,446	0.03%
BNP Paribas Home Loan SFH SA	300,000	3.00%	31/1/2030	303,765	0.08%
BNP Paribas SA	200,000	2.25%	11/1/2027	196,561	0.05%
BNP Paribas SA	300,000	2.13%	23/1/2027	297,283	0.08%
BNP Paribas SA	300,000	0.25%	13/4/2027	289,752	0.08%
BNP Paribas SA	200,000	0.50%	19/2/2028	189,122	0.05%
BNP Paribas SA	100,000	2.75%	25/7/2028	99,005	0.03%
BNP Paribas SA	100,000	3.88%	23/2/2029	102,657	0.03%
BNP Paribas SA	100,000	3.63%	1/9/2029	101,689	0.03%
BNP Paribas SA	200,000	0.50%	19/1/2030	178,605	0.05%
BNP Paribas SA	200,000	0.88%	11/7/2030	179,171	0.05%
BNP Paribas SA	200,000	4.25%	13/4/2031	208,371	0.06%
BNP Paribas SA	100,000	4.04%	10/1/2032	102,592	0.03%
BNP Paribas SA	300,000	1.13%	15/1/2032	285,264	0.08%
BNP Paribas SA	100,000	2.50%	31/3/2032	97,331	0.03%
BNP Paribas SA	300,000	2.10%	7/4/2032	272,468	0.07%
BNP Paribas SA	200,000	4.13%	26/9/2032	210,174	0.06%
BNP Paribas SA	100,000	4.13%	24/5/2033	105,478	0.03%
BNP Paribas SA	100,000	4.10%	13/2/2034	102,691	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BNP Paribas SA	100,000	4.16%	28/8/2034	100,754	0.03%
Bouygues SA	100,000	1.38%	7/6/2027	97,176	0.03%
Bouygues SA	100,000	2.25%	29/6/2029	97,628	0.03%
Bouygues SA	100,000	0.50%	11/2/2030	88,350	0.02%
Bouygues SA	200,000	3.88%	17/7/2031	207,497	0.06%
Bouygues SA	100,000	4.63%	7/6/2032	108,117	0.03%
Bouygues SA	100,000	5.38%	30/6/2042	116,734	0.03%
BPCE SA	100,000	0.01%	14/1/2027	94,508	0.03%
BPCE SA	100,000	0.50%	24/2/2027	94,832	0.03%
BPCE SA	200,000	1.75%	26/4/2027	194,887	0.05%
BPCE SA	100,000	0.50%	15/9/2027	95,727	0.03%
BPCE SA	100,000	0.50%	14/1/2028	94,871	0.03%
BPCE SA	100,000	1.63%	31/1/2028	95,372	0.03%
BPCE SA	200,000	4.13%	10/7/2028	207,938	0.06%
BPCE SA	100,000	0.63%	15/1/2030	88,835	0.02%
BPCE SA	200,000	4.63%	2/3/2030	209,302	0.06%
BPCE SA	200,000	0.25%	14/1/2031	167,942	0.04%
BPCE SA	200,000	2.25%	2/3/2032	193,946	0.05%
BPCE SA	100,000	4.00%	29/11/2032	104,387	0.03%
BPCE SA	100,000	4.50%	13/1/2033	104,977	0.03%
BPCE SA	100,000	4.13%	8/3/2033	102,252	0.03%
BPCE SA	100,000	4.75%	14/6/2034	106,734	0.03%
BPCE SA	100,000	4.25%	11/1/2035	103,392	0.03%
BPCE SA	200,000	5.13%	25/1/2035	209,101	0.06%
BPCE SFH SA	100,000	3.13%	20/7/2027	101,436	0.03%
BPCE SFH SA	400,000	0.01%	23/3/2028	368,310	0.10%
BPCE SFH SA	300,000	3.25%	12/4/2028	305,682	0.08%
BPCE SFH SA	200,000	0.88%	13/4/2028	188,941	0.05%
BPCE SFH SA	200,000	3.00%	20/2/2029	202,396	0.05%
BPCE SFH SA	500,000	0.75%	23/2/2029	461,351	0.12%
BPCE SFH SA	300,000	1.00%	8/6/2029	278,355	0.07%
BPCE SFH SA	300,000	1.13%	12/4/2030	275,419	0.07%
BPCE SFH SA	400,000	3.00%	15/1/2031	403,222	0.11%
BPCE SFH SA	300,000	0.01%	18/3/2031	251,787	0.07%
BPCE SFH SA	200,000	3.13%	22/5/2034	202,003	0.05%
Caisse de Refinancement de l'Habitat SA	300,000	0.13%	30/4/2027	283,868	0.08%
Caisse de Refinancement de l'Habitat SA	300,000	0.01%	7/2/2028	277,066	0.07%
Caisse de Refinancement de l'Habitat SA	200,000	2.75%	12/4/2028	200,752	0.05%
Caisse de Refinancement de l'Habitat SA	300,000	2.88%	25/3/2031	300,057	0.08%
Caisse de Refinancement de l'Habitat SA	200,000	3.13%	3/6/2036	200,310	0.05%
Caisse Francaise de Financement Local	500,000	0.01%	18/3/2031	419,052	0.11%
Caisse Francaise de Financement Local	100,000	1.45%	16/1/2034	87,428	0.02%
Caisse Francaise de Financement Local SA	200,000	0.50%	19/1/2026	195,867	0.05%
Caisse Francaise de Financement Local SA	400,000	0.75%	11/1/2027	386,184	0.10%
Caisse Francaise de Financement Local SA	200,000	0.50%	19/2/2027	191,685	0.05%
Caisse Francaise de Financement Local SA	300,000	3.13%	16/11/2027	304,551	0.08%
Caisse Francaise de Financement Local SA	300,000	1.25%	11/5/2032	265,790	0.07%
Caisse Francaise de Financement Local SA	100,000	1.88%	25/5/2034	90,282	0.02%
Caisse Francaise de Financement Local SA	400,000	0.01%	19/10/2035	288,084	0.08%
Caisse Francaise de Financement Local SA	100,000	3.00%	19/3/2036	99,102	0.03%
Caisse Francaise de Financement Local SA	100,000	3.13%	17/5/2039	99,417	0.03%
Caisse Francaise de Financement Local SA	100,000	0.63%	20/1/2042	66,690	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	100,000	0.75%	7/7/2028	91,606	0.02%
Capgemini SE	100,000	2.00%	15/4/2029	96,650	0.03%
Capgemini SE	200,000	1.13%	23/6/2030	181,233	0.05%
Carmila SA	100,000	2.13%	7/3/2028	97,505	0.03%
Carrefour SA	100,000	1.88%	30/10/2026	98,377	0.03%
Carrefour SA	100,000	2.63%	15/12/2027	99,117	0.03%
Carrefour SA	100,000	4.13%	12/10/2028	103,660	0.03%
Carrefour SA	100,000	3.75%	10/10/2030	101,991	0.03%
Carrefour SA	100,000	4.38%	14/11/2031	105,377	0.03%
Carrefour SA	100,000	3.63%	17/10/2032	99,864	0.03%
CCF SFH SACA	100,000	2.50%	28/6/2028	99,332	0.03%
Cie de Financement Foncier SA	200,000	0.23%	14/9/2026	192,483	0.05%
Cie de Financement Foncier SA	300,000	0.38%	9/4/2027	286,096	0.08%
Cie de Financement Foncier SA	400,000	3.13%	24/4/2027	405,325	0.11%
Cie de Financement Foncier SA	300,000	3.13%	18/5/2027	303,877	0.08%
Cie de Financement Foncier SA	100,000	0.88%	11/9/2028	93,765	0.02%
Cie de Financement Foncier SA	300,000	0.01%	16/4/2029	267,173	0.07%
Cie de Financement Foncier SA	300,000	2.38%	15/3/2030	294,093	0.08%
Cie de Financement Foncier SA	200,000	3.00%	24/4/2032	200,487	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Cie de Financement Foncier SA	200,000	3.00%	10/3/2033	200,185	0.05%
Cie de Financement Foncier SA	100,000	3.88%	25/4/2055	115,519	0.03%
Cie de Saint-Gobain SA	100,000	3.75%	29/11/2026	101,872	0.03%
Cie de Saint-Gobain SA	200,000	2.38%	4/10/2027	198,736	0.05%
Cie de Saint-Gobain SA	100,000	1.88%	21/9/2028	96,605	0.03%
Cie de Saint-Gobain SA	100,000	3.50%	18/1/2029	102,049	0.03%
Cie de Saint-Gobain SA	100,000	3.88%	29/11/2030	103,739	0.03%
Cie de Saint-Gobain SA	100,000	1.88%	15/3/2031	92,789	0.02%
Cie de Saint-Gobain SA	100,000	3.63%	8/4/2034	101,192	0.03%
Cie de Saint-Gobain SA	100,000	3.63%	9/8/2036	99,516	0.03%
Cie Generale des Etablissements Michelin SCA	100,000	1.75%	3/9/2030	93,864	0.02%
Cie Generale des Etablissements Michelin SCA	100,000	0.25%	2/11/2032	79,757	0.02%
Cie Generale des Etablissements Michelin SCA	100,000	2.50%	3/9/2038	89,138	0.02%
Covivio SA	100,000	1.13%	17/9/2031	86,949	0.02%
Credit Agricole Assurances SA	100,000	2.00%	17/7/2030	91,669	0.02%
Credit Agricole Assurances SA	100,000	1.50%	6/10/2031	86,071	0.02%
Credit Agricole Assurances SA	100,000	4.50%	17/12/2034	102,011	0.03%
Credit Agricole Assurances SA	100,000	2.63%	29/1/2048	96,865	0.03%
Credit Agricole Assurances SA	100,000	4.75%	27/9/2048	103,687	0.03%
Credit Agricole Home Loan SFH SA	200,000	0.50%	19/2/2026	195,704	0.05%
Credit Agricole Home Loan SFH SA	200,000	3.25%	28/9/2026	202,701	0.05%
Credit Agricole Home Loan SFH SA	300,000	2.75%	12/1/2028	301,195	0.08%
Credit Agricole Home Loan SFH SA	100,000	0.88%	11/8/2028	93,897	0.02%
Credit Agricole Home Loan SFH SA	300,000	3.38%	4/9/2028	307,151	0.08%
Credit Agricole Home Loan SFH SA	300,000	1.00%	16/1/2029	280,657	0.08%
Credit Agricole Home Loan SFH SA	400,000	3.00%	1/12/2030	403,559	0.11%
Credit Agricole Home Loan SFH SA	100,000	1.25%	24/3/2031	90,857	0.02%
Credit Agricole Home Loan SFH SA	100,000	0.01%	3/11/2031	82,308	0.02%
Credit Agricole Home Loan SFH SA	200,000	3.25%	28/9/2032	204,278	0.05%
Credit Agricole Home Loan SFH SA	200,000	0.38%	1/2/2033	162,914	0.04%
Credit Agricole Home Loan SFH SA	200,000	1.50%	3/2/2037	167,163	0.04%
Credit Agricole Public Sector SCF SA	200,000	3.75%	13/7/2026	203,863	0.05%
Credit Agricole Public Sector SCF SA	100,000	0.01%	13/9/2028	90,816	0.02%
Credit Agricole Public Sector SCF SA	100,000	0.63%	29/3/2029	91,971	0.02%
Credit Agricole SA	100,000	1.25%	14/4/2026	98,118	0.03%
Credit Agricole SA	200,000	1.88%	20/12/2026	195,840	0.05%
Credit Agricole SA	100,000	2.63%	17/3/2027	99,187	0.03%
Credit Agricole SA	200,000	1.38%	3/5/2027	193,455	0.05%
Credit Agricole SA	100,000	0.38%	20/4/2028	91,639	0.02%
Credit Agricole SA	100,000	3.13%	26/1/2029	99,779	0.03%
Credit Agricole SA	100,000	1.13%	24/2/2029	92,984	0.02%
Credit Agricole SA	100,000	4.25%	11/7/2029	103,382	0.03%
Credit Agricole SA	100,000	2.50%	29/8/2029	97,836	0.03%
Credit Agricole SA	100,000	0.50%	21/9/2029	90,663	0.02%
Credit Agricole SA	400,000	3.88%	20/4/2031	414,507	0.11%
Credit Agricole SA	100,000	1.13%	12/7/2032	84,344	0.02%
Credit Agricole SA	100,000	4.00%	18/1/2033	104,612	0.03%
Credit Agricole SA	100,000	5.50%	28/8/2033	105,774	0.03%
Credit Agricole SA	100,000	4.38%	27/11/2033	105,545	0.03%
Credit Agricole SA	100,000	3.75%	22/1/2034	102,069	0.03%
Credit Agricole SA	100,000	2.50%	22/4/2034	91,078	0.02%
Credit Agricole SA	100,000	3.88%	28/11/2034	103,847	0.03%
Credit Agricole SA	100,000	4.13%	26/2/2036	102,857	0.03%
Credit Agricole SA	100,000	4.38%	15/4/2036	101,447	0.03%
Credit Mutuel Arkea SA	100,000	0.01%	28/1/2026	97,047	0.03%
Credit Mutuel Arkea SA	100,000	1.63%	15/4/2026	98,356	0.03%
Credit Mutuel Arkea SA	100,000	3.38%	19/9/2027	101,355	0.03%
Credit Mutuel Arkea SA	100,000	0.38%	3/10/2028	90,950	0.02%
Credit Mutuel Arkea SA	100,000	1.25%	11/6/2029	93,565	0.02%
Credit Mutuel Arkea SA	300,000	0.75%	18/1/2030	267,212	0.07%
Credit Mutuel Arkea SA	100,000	3.38%	11/3/2031	97,393	0.03%
Credit Mutuel Arkea SA	100,000	0.88%	25/10/2031	84,153	0.02%
Credit Mutuel Arkea SA	100,000	3.63%	3/10/2033	101,682	0.03%
Credit Mutuel Home Loan SFH SA	200,000	0.63%	2/2/2026	195,929	0.05%
Credit Mutuel Home Loan SFH SA	400,000	0.63%	4/3/2027	384,489	0.10%
Credit Mutuel Home Loan SFH SA	200,000	2.38%	8/2/2028	198,392	0.05%
Credit Mutuel Home Loan SFH SA	300,000	1.00%	30/4/2028	284,260	0.08%
Credit Mutuel Home Loan SFH SA	200,000	0.01%	20/7/2028	182,052	0.05%
Credit Mutuel Home Loan SFH SA	100,000	3.25%	20/4/2029	102,057	0.03%
Credit Mutuel Home Loan SFH SA	100,000	0.13%	28/1/2030	87,460	0.02%
Credit Mutuel Home Loan SFH SA	200,000	3.13%	22/2/2033	201,858	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Crelan Home Loan SCF	100,000	0.25%	9/6/2040	64,792	0.02%
Danone SA	100,000	0.40%	10/6/2029	90,502	0.02%
Danone SA	200,000	3.48%	3/5/2030	204,693	0.05%
Danone SA	100,000	0.52%	9/11/2030	87,105	0.02%
Danone SA	100,000	3.47%	22/5/2031	102,231	0.03%
Dassault Systemes SE	100,000	0.13%	16/9/2026	95,713	0.03%
Edenred SE	200,000	3.63%	13/12/2026	202,888	0.05%
Edenred SE	100,000	3.63%	13/6/2031	100,824	0.03%
Elis SA	100,000	1.63%	3/4/2028	95,069	0.03%
Engie SA	100,000	5.13%	Perpetual	104,495	0.03%
Engie SA	100,000	4.75%	Perpetual	103,667	0.03%
Engie SA	100,000	1.00%	13/3/2026	98,304	0.03%
Engie SA	100,000	0.00%	4/3/2027	94,295	0.03%
Engie SA	200,000	0.38%	21/6/2027	188,849	0.05%
Engie SA	100,000	3.75%	6/9/2027	102,235	0.03%
Engie SA	100,000	0.50%	24/10/2030	86,162	0.02%
Engie SA	100,000	3.63%	6/3/2031	102,012	0.03%
Engie SA	100,000	1.88%	19/9/2033	89,512	0.02%
Engie SA	100,000	3.88%	6/12/2033	102,862	0.03%
Engie SA	100,000	4.25%	6/9/2034	104,670	0.03%
Engie SA	100,000	4.00%	11/1/2035	103,411	0.03%
Engie SA	100,000	3.88%	6/3/2036	101,856	0.03%
Engie SA	100,000	1.00%	26/10/2036	74,765	0.02%
Engie SA	100,000	2.00%	28/9/2037	82,058	0.02%
Engie SA	100,000	4.50%	6/9/2042	105,240	0.03%
Engie SA	100,000	4.25%	11/1/2043	102,308	0.03%
Engie SA	20,000	5.95%	16/3/2111	24,753	0.01%
EssilorLuxottica SA	100,000	0.38%	5/1/2026	97,772	0.03%
EssilorLuxottica SA	100,000	0.38%	27/11/2027	93,700	0.02%
EssilorLuxottica SA	200,000	2.88%	5/3/2029	200,698	0.05%
EssilorLuxottica SA	100,000	0.75%	27/11/2031	86,594	0.02%
EssilorLuxottica SA	100,000	3.00%	5/3/2032	99,763	0.03%
Gecina SA	100,000	1.63%	14/3/2030	93,899	0.02%
Gecina SA	100,000	2.00%	30/6/2032	92,288	0.02%
Gecina SA	100,000	0.88%	25/1/2033	83,809	0.02%
Gecina SA	100,000	1.63%	29/5/2034	87,398	0.02%
Groupe des Assurances du Credit Mutuel SADIR	100,000	3.75%	30/4/2029	102,038	0.03%
Groupe des Assurances du Credit Mutuel SADIR	100,000	1.85%	21/4/2042	85,794	0.02%
Holding d'Infrastructures de Transport SASU	100,000	2.50%	4/5/2027	98,915	0.03%
Holding d'Infrastructures de Transport SASU	100,000	1.63%	18/9/2029	92,623	0.02%
Holding d'Infrastructures de Transport SASU	100,000	1.48%	18/1/2031	88,877	0.02%
HSBC Continental Europe SA	100,000	0.10%	3/9/2027	93,485	0.02%
ICADE	100,000	1.00%	19/1/2030	87,966	0.02%
ICADE	100,000	0.63%	18/1/2031	83,281	0.02%
Imerys SA	100,000	1.50%	15/1/2027	97,117	0.03%
Indigo Group SAS	100,000	4.50%	18/4/2030	105,046	0.03%
JCDecaux SE	100,000	2.63%	24/4/2028	99,012	0.03%
JCDecaux SE	100,000	1.63%	7/2/2030	91,754	0.02%
Kering SA	200,000	1.50%	5/4/2027	194,689	0.05%
Kering SA	100,000	3.25%	27/2/2029	100,894	0.03%
Kering SA	100,000	3.63%	5/9/2031	101,322	0.03%
Kering SA	100,000	3.38%	27/2/2033	98,333	0.03%
Kering SA	100,000	3.88%	5/9/2035	100,889	0.03%
Kering SA	100,000	3.63%	11/3/2036	98,395	0.03%
Klepierre SA	100,000	1.38%	16/2/2027	97,390	0.03%
Klepierre SA	100,000	2.00%	12/5/2029	96,514	0.03%
Klepierre SA	100,000	0.88%	17/2/2031	87,072	0.02%
Klepierre SA	100,000	3.88%	23/9/2033	102,532	0.03%
La Banque Postale Home Loan SFH SA	100,000	0.88%	7/2/2028	94,956	0.03%
La Banque Postale Home Loan SFH SA	200,000	3.13%	19/2/2029	203,041	0.05%
La Banque Postale Home Loan SFH SA	100,000	0.01%	22/10/2029	87,797	0.02%
La Banque Postale Home Loan SFH SA	300,000	2.75%	30/10/2030	299,179	0.08%
La Banque Postale Home Loan SFH SA	100,000	0.25%	12/2/2035	75,538	0.02%
La Francaise des Jeux SACA	100,000	3.38%	21/11/2033	98,705	0.03%
La Mondiale SAM	100,000	0.75%	20/4/2026	97,274	0.03%
Legrand SA	200,000	3.50%	29/5/2029	204,813	0.05%
Legrand SA	100,000	0.75%	20/5/2030	89,378	0.02%
L'Oreal SA	300,000	2.88%	19/5/2028	302,323	0.08%
LVMH Moet Hennessy Louis Vuitton SE	100,000	0.00%	11/2/2026	97,276	0.03%
LVMH Moet Hennessy Louis Vuitton SE	200,000	0.13%	11/2/2028	185,206	0.05%
LVMH Moet Hennessy Louis Vuitton SE	100,000	3.25%	7/9/2029	101,891	0.03%

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LVMH Moet Hennessy Louis Vuitton SE	100,000	0.38%	11/2/2031	86,698	0.02%
LVMH Moet Hennessy Louis Vuitton SE	200,000	3.13%	7/11/2032	201,051	0.05%
LVMH Moet Hennessy Louis Vuitton SE	100,000	3.50%	7/9/2033	102,418	0.03%
Mercialys SA	100,000	1.80%	27/2/2026	98,453	0.03%
MMS USA Holdings, Inc.	100,000	1.25%	13/6/2028	94,649	0.03%
MMS USA Holdings, Inc.	100,000	1.75%	13/6/2031	92,357	0.02%
Mutuelle Assurance Des Commercants et Industriels de France et Des Cadres et Sal	100,000	2.13%	21/6/2052	84,086	0.02%
Nerval SAS	100,000	3.63%	20/7/2028	100,630	0.03%
Orange SA	100,000	5.38%	Perpetual	106,348	0.03%
Orange SA	100,000	1.75%	Perpetual	93,000	0.02%
Orange SA	100,000	1.38%	Perpetual	90,205	0.02%
Orange SA	500,000	0.00%	29/6/2026	480,983	0.13%
Orange SA	100,000	1.38%	20/3/2028	95,938	0.03%
Orange SA	100,000	2.00%	15/1/2029	97,171	0.03%
Orange SA	100,000	1.88%	12/9/2030	94,725	0.03%
Orange SA	100,000	1.63%	7/4/2032	90,870	0.02%
Orange SA	60,000	8.13%	28/1/2033	81,239	0.02%
Orange SA	200,000	0.63%	16/12/2033	160,403	0.04%
Orange SA	100,000	0.75%	29/6/2034	79,937	0.02%
Orange SA	100,000	1.20%	11/7/2034	83,163	0.02%
Orange SA	200,000	3.25%	17/1/2035	198,637	0.05%
Pernod Ricard SA	100,000	3.75%	15/9/2027	102,389	0.03%
Pernod Ricard SA	100,000	3.25%	2/11/2028	101,033	0.03%
Pernod Ricard SA	100,000	1.38%	7/4/2029	93,705	0.02%
Pernod Ricard SA	100,000	3.38%	7/11/2030	101,139	0.03%
Pernod Ricard SA	100,000	3.75%	15/9/2033	101,700	0.03%
Pernod Ricard SA	100,000	3.63%	7/5/2034	100,537	0.03%
PSA Tresorerie GIE	50,000	6.00%	19/9/2033	56,565	0.01%
RCI Banque SA	200,000	4.63%	13/7/2026	203,650	0.05%
RCI Banque SA	70,000	4.63%	2/10/2026	71,483	0.02%
RCI Banque SA	45,000	4.50%	6/4/2027	46,082	0.01%
RCI Banque SA	80,000	4.88%	14/6/2028	83,594	0.02%
RCI Banque SA	100,000	4.88%	2/10/2029	105,287	0.03%
RCI Banque SA	130,000	3.88%	30/9/2030	130,472	0.03%
Sanofi SA	300,000	1.00%	21/3/2026	294,408	0.08%
Schneider Electric SE	100,000	0.88%	13/12/2026	96,856	0.03%
Schneider Electric SE	200,000	1.38%	21/6/2027	194,449	0.05%
Schneider Electric SE	100,000	3.13%	13/10/2029	101,737	0.03%
Schneider Electric SE	100,000	3.25%	10/10/2035	100,632	0.03%
SCOR SE	100,000	1.38%	17/9/2051	84,845	0.02%
Societe Fonciere Lyonnaise SA	100,000	1.50%	5/6/2027	96,594	0.03%
Societe Generale SA	100,000	0.13%	24/2/2026	97,073	0.03%
Societe Generale SA	100,000	4.25%	28/9/2026	102,309	0.03%
Societe Generale SA	100,000	0.75%	25/1/2027	95,272	0.03%
Societe Generale SA	100,000	4.13%	2/6/2027	102,766	0.03%
Societe Generale SA	200,000	0.25%	8/7/2027	186,801	0.05%
Societe Generale SA	200,000	0.63%	2/12/2027	190,321	0.05%
Societe Generale SA	100,000	0.13%	18/2/2028	91,490	0.02%
Societe Generale SA	100,000	2.13%	27/9/2028	95,891	0.03%
Societe Generale SA	100,000	4.13%	21/11/2028	103,888	0.03%
Societe Generale SA	100,000	0.50%	12/6/2029	90,525	0.02%
Societe Generale SA	200,000	4.75%	28/9/2029	209,006	0.06%
Societe Generale SA	100,000	1.25%	12/6/2030	88,491	0.02%
Societe Generale SA	100,000	4.25%	6/12/2030	102,365	0.03%
Societe Generale SA	100,000	1.13%	30/6/2031	96,457	0.03%
Societe Generale SA	100,000	4.88%	21/11/2031	105,745	0.03%
Societe Generale SA	100,000	4.25%	16/11/2032	106,248	0.03%
Societe Generale SA	100,000	5.63%	2/6/2033	107,712	0.03%
Societe Generale SFH SA	100,000	3.00%	1/2/2027	100,912	0.03%
Societe Generale SFH SA	300,000	0.75%	19/1/2028	284,040	0.08%
Societe Generale SFH SA	300,000	0.13%	2/2/2029	270,549	0.07%
Societe Generale SFH SA	200,000	3.38%	31/7/2030	205,776	0.05%
Societe Generale SFH SA	100,000	3.13%	24/2/2032	101,251	0.03%
Societe Generale SFH SA	150,000	3.13%	1/2/2036	150,497	0.04%
Sodexo SA	100,000	1.00%	27/4/2029	92,143	0.02%
Sogecap SA	100,000	6.50%	16/5/2044	111,530	0.03%
Suez SA	200,000	1.63%	Perpetual	193,148	0.05%
Suez SACA	100,000	4.63%	3/11/2028	105,104	0.03%
Suez SACA	100,000	2.38%	24/5/2030	95,691	0.03%
Suez SACA	100,000	5.00%	3/11/2032	109,291	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
TDF Infrastructure SASU	100,000	5.63%	21/7/2028	106,255	0.03%
TDF Infrastructure SASU	100,000	1.75%	1/12/2029	90,926	0.02%
Teleperformance SE	100,000	0.25%	26/11/2027	93,278	0.02%
Teleperformance SE	100,000	5.25%	22/11/2028	105,526	0.03%
TotalEnergies Capital International SA	100,000	1.49%	8/4/2027	97,417	0.03%
TotalEnergies Capital International SA	100,000	0.70%	31/5/2028	93,380	0.02%
TotalEnergies Capital International SA	100,000	1.38%	4/10/2029	94,086	0.02%
TotalEnergies Capital International SA	100,000	1.99%	8/4/2032	93,370	0.02%
TotalEnergies Capital International SA	100,000	1.54%	31/5/2039	77,706	0.02%
TotalEnergies Capital International SA	100,000	1.62%	18/5/2040	76,725	0.02%
TotalEnergies SE	450,000	2.00%	Perpetual	422,086	0.11%
TotalEnergies SE	100,000	4.12%	Perpetual	101,114	0.03%
TotalEnergies SE	100,000	1.63%	Perpetual	93,972	0.02%
TotalEnergies SE	100,000	2.13%	Perpetual	86,494	0.02%
Unibail-Rodamco-Westfield SE	100,000	2.88%	Perpetual	98,418	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.38%	9/3/2026	98,427	0.03%
Unibail-Rodamco-Westfield SE	200,000	0.63%	4/5/2027	189,945	0.05%
Unibail-Rodamco-Westfield SE	200,000	0.75%	25/10/2028	183,943	0.05%
Unibail-Rodamco-Westfield SE	100,000	1.38%	15/4/2030	91,068	0.02%
Unibail-Rodamco-Westfield SE	100,000	4.13%	11/12/2030	103,657	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.88%	15/1/2031	91,490	0.02%
Unibail-Rodamco-Westfield SE	100,000	1.38%	4/12/2031	86,739	0.02%
Unibail-Rodamco-Westfield SE	100,000	2.00%	29/6/2032	89,302	0.02%
Unibail-Rodamco-Westfield SE	100,000	1.75%	27/2/2034	85,252	0.02%
Unibail-Rodamco-Westfield SE	100,000	3.88%	11/9/2034	99,668	0.03%
Unibail-Rodamco-Westfield SE	100,000	2.25%	14/5/2038	83,235	0.02%
Veolia Environnement SA	100,000	0.00%	14/1/2027	94,788	0.03%
Veolia Environnement SA	100,000	1.25%	2/4/2027	96,588	0.03%
Veolia Environnement SA	100,000	1.94%	7/1/2030	94,921	0.03%
Veolia Environnement SA	100,000	1.63%	17/9/2030	92,165	0.02%
Veolia Environnement SA	100,000	0.66%	15/1/2031	86,229	0.02%
Veolia Environnement SA	100,000	0.50%	14/10/2031	83,542	0.02%
Veolia Environnement SA	100,000	0.80%	15/1/2032	84,406	0.02%
Veolia Environnement SA	100,000	1.63%	21/9/2032	89,286	0.02%
Verallia SA	200,000	1.63%	14/5/2028	190,725	0.05%
Vinci SA	100,000	0.00%	27/11/2028	90,178	0.02%
Vinci SA	100,000	1.75%	26/9/2030	93,401	0.02%
Vinci SA	100,000	3.38%	17/10/2032	100,721	0.03%
Wendel SE	100,000	2.50%	9/2/2027	99,446	0.03%
Wendel SE	100,000	1.38%	18/1/2034	83,064	0.02%
				55,240,191	**14.84%**
Germany 11.12% (31 December 2023: 11.32%)					
Aareal Bank AG	100,000	5.88%	29/5/2026	102,396	0.03%
Aareal Bank AG	100,000	0.05%	2/9/2026	94,970	0.03%
Aareal Bank AG	300,000	0.01%	1/2/2028	276,144	0.07%
Aareal Bank AG	120,000	2.63%	10/4/2030	118,447	0.03%
Adidas AG	100,000	3.13%	21/11/2029	101,122	0.03%
Allianz Finance II BV	100,000	0.00%	22/11/2026	95,336	0.03%
Allianz Finance II BV	100,000	3.25%	4/12/2029	102,455	0.03%
Allianz Finance II BV	100,000	1.50%	15/1/2030	94,031	0.02%
Allianz Finance II BV	200,000	0.50%	14/1/2031	174,453	0.05%
Allianz Finance II BV	100,000	0.50%	22/11/2033	80,191	0.02%
Allianz SE	100,000	4.60%	7/9/2038	104,080	0.03%
Allianz SE	100,000	2.12%	8/7/2050	93,191	0.02%
Allianz SE	100,000	4.25%	5/7/2052	102,717	0.03%
Allianz SE	100,000	5.82%	25/7/2053	112,992	0.03%
Allianz SE	100,000	4.85%	26/7/2054	107,053	0.03%
Amprion GmbH	100,000	3.45%	22/9/2027	101,520	0.03%
Amprion GmbH	100,000	3.88%	7/9/2028	102,820	0.03%
Amprion GmbH	100,000	3.13%	27/8/2030	99,600	0.03%
Amprion GmbH	100,000	3.63%	21/5/2031	102,027	0.03%
Amprion GmbH	100,000	3.97%	22/9/2032	103,535	0.03%
Amprion GmbH	100,000	4.13%	7/9/2034	104,971	0.03%
Aroundtown Finance Sarl	100,000	7.13%	Perpetual	97,799	0.03%
Aroundtown Finance Sarl	100,000	5.00%	Perpetual	88,380	0.02%
Aroundtown SA	100,000	1.50%	28/5/2026	97,427	0.03%
Aroundtown SA	200,000	0.00%	16/7/2026	190,741	0.05%
Aroundtown SA	100,000	0.38%	15/4/2027	93,260	0.02%
Aroundtown SA	100,000	1.63%	31/1/2028	94,645	0.02%
Aroundtown SA	100,000	4.80%	16/7/2029	103,536	0.03%
BASF SE	300,000	0.75%	17/3/2026	292,775	0.08%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BASF SE	200,000	0.88%	6/10/2031	175,396	0.05%
BASF SE	100,000	4.25%	8/3/2032	106,098	0.03%
BASF SE	100,000	4.50%	8/3/2035	107,609	0.03%
Bausparkasse Schwaebisch Hall AG	100,000	2.88%	16/1/2029	101,168	0.03%
Bausparkasse Schwaebisch Hall AG	100,000	2.38%	13/9/2029	98,858	0.03%
Bausparkasse Schwaebisch Hall AG	100,000	3.00%	16/11/2033	101,349	0.03%
Bausparkasse Schwaebisch Hall AG	100,000	2.00%	17/5/2034	92,674	0.02%
Bayer AG	50,000	4.00%	26/8/2026	50,806	0.01%
Bayer AG	300,000	0.38%	12/1/2029	267,238	0.07%
Bayer AG	50,000	4.25%	26/8/2029	51,878	0.01%
Bayer AG	200,000	1.13%	6/1/2030	178,516	0.05%
Bayer AG	200,000	1.38%	6/7/2032	168,522	0.04%
Bayer AG	100,000	4.63%	26/5/2033	104,777	0.03%
Bayerische Landesbank	100,000	0.63%	19/7/2027	95,630	0.03%
Bayerische Landesbank	100,000	0.75%	5/2/2029	92,932	0.02%
Bayerische Landesbank	100,000	0.13%	2/11/2029	88,713	0.02%
Bayerische Landesbank	200,000	0.20%	20/5/2030	175,717	0.05%
Bayerische Landesbank	100,000	0.05%	30/4/2031	84,741	0.02%
Berlin Hyp AG	100,000	1.00%	5/2/2026	98,599	0.03%
Berlin Hyp AG	100,000	3.00%	11/5/2026	100,721	0.03%
Berlin Hyp AG	100,000	0.38%	25/1/2027	95,633	0.03%
Berlin Hyp AG	100,000	3.00%	25/10/2027	101,410	0.03%
Berlin Hyp AG	100,000	1.13%	25/10/2027	95,213	0.03%
Berlin Hyp AG	100,000	3.38%	7/3/2028	102,629	0.03%
Berlin Hyp AG	200,000	3.38%	23/8/2028	205,677	0.05%
Berlin Hyp AG	490,000	0.63%	23/2/2029	451,988	0.12%
Berlin Hyp AG	100,000	0.01%	27/1/2031	85,237	0.02%
Bertelsmann SE & Co. KGaA	200,000	3.50%	29/5/2029	205,087	0.05%
BMW Finance NV	100,000	0.00%	11/1/2026	97,433	0.03%
BMW Finance NV	180,000	0.75%	13/7/2026	174,793	0.05%
BMW Finance NV	50,000	3.25%	22/11/2026	50,435	0.01%
BMW Finance NV	200,000	1.13%	10/1/2028	190,586	0.05%
BMW Finance NV	100,000	1.50%	6/2/2029	94,724	0.02%
BMW International Investment BV	100,000	3.00%	27/8/2027	100,515	0.03%
BMW International Investment BV	50,000	3.13%	27/8/2030	49,963	0.01%
BMW International Investment BV	100,000	3.50%	17/11/2032	101,372	0.03%
BMW US Capital LLC	80,000	3.00%	2/11/2027	80,500	0.02%
BMW US Capital LLC	235,000	3.38%	2/2/2034	233,132	0.06%
Brenntag Finance BV	100,000	3.88%	24/4/2032	101,881	0.03%
Commerzbank AG	200,000	2.88%	28/4/2026	201,229	0.05%
Commerzbank AG	100,000	0.50%	4/12/2026	95,880	0.03%
Commerzbank AG	100,000	0.88%	22/1/2027	95,698	0.03%
Commerzbank AG	100,000	4.00%	30/3/2027	101,847	0.03%
Commerzbank AG	200,000	3.00%	14/9/2027	200,370	0.05%
Commerzbank AG	340,000	3.38%	28/8/2028	349,997	0.09%
Commerzbank AG	7,000	1.50%	28/8/2028	6,675	0.00%
Commerzbank AG	210,000	2.63%	3/9/2029	210,106	0.06%
Commerzbank AG	100,000	5.13%	18/1/2030	106,517	0.03%
Commerzbank AG	500,000	0.01%	11/3/2030	436,355	0.12%
Commerzbank AG	200,000	1.38%	29/12/2031	191,917	0.05%
Commerzbank AG	100,000	4.00%	16/7/2032	101,745	0.03%
Commerzbank AG	100,000	6.50%	6/12/2032	107,031	0.03%
Commerzbank AG	150,000	1.25%	9/1/2034	130,996	0.03%
Commerzbank AG	300,000	3.00%	13/3/2034	303,558	0.08%
Commerzbank AG	100,000	4.13%	20/2/2037	99,460	0.03%
Continental AG	200,000	4.00%	1/3/2027	204,383	0.05%
Continental AG	25,000	3.63%	30/11/2027	25,425	0.01%
Covestro AG	100,000	0.88%	3/2/2026	98,234	0.03%
Covestro AG	100,000	1.38%	12/6/2030	91,195	0.02%
Daimler Truck International Finance BV	100,000	3.88%	19/6/2026	101,582	0.03%
Daimler Truck International Finance BV	200,000	3.88%	19/6/2029	207,169	0.06%
Deutsche Bank AG	50,000	0.50%	22/1/2026	48,942	0.01%
Deutsche Bank AG	100,000	0.75%	17/2/2027	97,467	0.03%
Deutsche Bank AG	200,000	2.25%	20/9/2027	198,547	0.05%
Deutsche Bank AG	100,000	1.88%	23/2/2028	97,294	0.03%
Deutsche Bank AG	100,000	3.25%	24/5/2028	100,132	0.03%
Deutsche Bank AG	200,000	3.38%	13/3/2029	205,527	0.05%
Deutsche Bank AG	100,000	3.75%	15/1/2030	102,483	0.03%
Deutsche Bank AG	100,000	4.13%	4/4/2030	102,384	0.03%
Deutsche Bank AG	300,000	3.00%	18/7/2030	304,450	0.08%
Deutsche Bank AG	200,000	5.00%	5/9/2030	212,692	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Deutsche Bank AG	100,000	1.75%	19/11/2030	92,106	0.02%
Deutsche Bank AG	100,000	5.63%	19/5/2031	102,056	0.03%
Deutsche Bank AG	200,000	1.38%	17/2/2032	176,029	0.05%
Deutsche Bank AG	100,000	4.00%	24/6/2032	100,078	0.03%
Deutsche Bank AG	100,000	4.50%	12/7/2035	103,445	0.03%
Deutsche Boerse AG	100,000	3.88%	28/9/2026	101,986	0.03%
Deutsche Boerse AG	100,000	3.75%	28/9/2029	104,012	0.03%
Deutsche Boerse AG	100,000	3.88%	28/9/2033	105,176	0.03%
Deutsche Boerse AG	100,000	1.25%	16/6/2047	95,070	0.03%
Deutsche Kreditbank AG	150,000	3.00%	2/7/2030	152,654	0.04%
Deutsche Kreditbank AG	100,000	1.63%	5/5/2032	92,792	0.02%
Deutsche Kreditbank AG	120,000	3.00%	31/1/2035	121,604	0.03%
Deutsche Lufthansa AG	100,000	3.00%	29/5/2026	99,854	0.03%
Deutsche Lufthansa AG	200,000	2.88%	16/5/2027	198,482	0.05%
Deutsche Lufthansa AG	100,000	4.13%	3/9/2032	102,721	0.03%
Deutsche Pfandbriefbank AG	100,000	1.00%	13/4/2026	97,817	0.03%
Deutsche Pfandbriefbank AG	100,000	5.00%	5/2/2027	102,534	0.03%
Deutsche Pfandbriefbank AG	200,000	1.75%	1/3/2027	196,046	0.05%
Deutsche Pfandbriefbank AG	175,000	2.88%	19/1/2029	174,810	0.05%
Deutsche Post AG	100,000	0.38%	20/5/2026	97,075	0.03%
Deutsche Post AG	200,000	1.00%	13/12/2027	191,702	0.05%
Deutsche Post AG	200,000	1.63%	5/12/2028	193,436	0.05%
Deutsche Post AG	100,000	3.50%	25/3/2036	100,793	0.03%
Deutsche Telekom AG	100,000	1.75%	25/3/2031	94,087	0.02%
Deutsche Telekom AG	80,000	2.25%	29/3/2039	70,339	0.02%
Deutsche Telekom AG	130,000	1.75%	9/12/2049	93,126	0.02%
Deutsche Telekom International Finance BV	90,000	1.50%	3/4/2028	87,046	0.02%
Deutsche Telekom International Finance BV	100,000	2.00%	1/12/2029	97,258	0.03%
Deutsche Telekom International Finance BV	50,000	7.50%	24/1/2033	65,270	0.02%
Deutsche Wohnen SE	100,000	0.50%	7/4/2031	84,537	0.02%
DZ HYP AG	100,000	0.75%	2/2/2026	98,069	0.03%
DZ HYP AG	430,000	0.50%	30/9/2026	415,602	0.11%
DZ HYP AG	300,000	0.01%	26/10/2026	287,090	0.08%
DZ HYP AG	200,000	3.25%	30/7/2027	203,779	0.05%
DZ HYP AG	100,000	0.63%	30/8/2027	95,227	0.03%
DZ HYP AG	100,000	0.88%	22/3/2028	94,908	0.03%
DZ HYP AG	243,000	3.13%	20/9/2028	248,144	0.07%
DZ HYP AG	350,000	0.01%	20/4/2029	313,279	0.08%
DZ HYP AG	100,000	1.63%	30/5/2031	93,484	0.02%
DZ HYP AG	200,000	3.25%	31/5/2033	206,568	0.06%
DZ HYP AG	100,000	0.88%	17/4/2034	83,756	0.02%
E.ON International Finance BV	90,000	1.50%	31/7/2029	84,916	0.02%
E.ON International Finance BV	100,000	5.75%	14/2/2033	117,769	0.03%
E.ON SE	100,000	0.25%	24/10/2026	96,162	0.03%
E.ON SE	100,000	0.38%	29/9/2027	94,541	0.02%
E.ON SE	100,000	3.50%	12/1/2028	102,151	0.03%
E.ON SE	140,000	0.10%	19/12/2028	127,658	0.03%
E.ON SE	100,000	3.75%	1/3/2029	103,558	0.03%
E.ON SE	100,000	1.63%	22/5/2029	95,523	0.03%
E.ON SE	80,000	3.13%	5/3/2030	80,272	0.02%
E.ON SE	100,000	3.38%	15/1/2031	101,254	0.03%
E.ON SE	125,000	0.60%	1/10/2032	103,754	0.03%
E.ON SE	100,000	0.88%	18/10/2034	80,322	0.02%
E.ON SE	130,000	3.75%	15/1/2036	131,468	0.03%
E.ON SE	120,000	4.13%	25/3/2044	121,609	0.03%
Eurogrid GmbH	100,000	3.08%	18/10/2027	100,631	0.03%
Eurogrid GmbH	100,000	3.60%	1/2/2029	101,898	0.03%
Eurogrid GmbH	100,000	3.72%	27/4/2030	102,426	0.03%
Eurogrid GmbH	100,000	1.11%	15/5/2032	85,746	0.02%
Eurogrid GmbH	100,000	3.92%	1/2/2034	103,255	0.03%
Eurogrid GmbH	100,000	3.73%	18/10/2035	100,954	0.03%
Evonik Industries AG	100,000	0.75%	7/9/2028	94,096	0.02%
Fresenius Finance Ireland plc	150,000	3.00%	30/1/2032	146,708	0.04%
Fresenius Medical Care AG	100,000	3.88%	20/9/2027	102,774	0.03%
Fresenius Medical Care AG	100,000	1.50%	29/5/2030	91,087	0.02%
Fresenius SE & Co. KGaA	200,000	4.25%	28/5/2026	204,020	0.05%
Fresenius SE & Co. KGaA	100,000	2.88%	15/2/2029	100,683	0.03%
Fresenius SE & Co. KGaA	50,000	5.13%	5/10/2030	54,783	0.01%
Grand City Properties SA	100,000	1.50%	Perpetual	95,512	0.03%
Grand City Properties SA	100,000	1.50%	22/2/2027	96,300	0.03%
Grand City Properties SA	100,000	0.13%	11/1/2028	90,914	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Hamburg Commercial Bank AG	100,000	2.00%	20/7/2027	98,202	0.03%
Hamburg Commercial Bank AG	82,000	3.38%	1/2/2028	83,607	0.02%
Hannover Rueck SE	100,000	1.75%	8/10/2040	91,195	0.02%
Hannover Rueck SE	100,000	5.88%	26/8/2043	113,398	0.03%
Heidelberg Materials Finance Luxembourg SA	100,000	1.63%	7/4/2026	98,787	0.03%
Heidelberg Materials Finance Luxembourg SA	100,000	1.75%	24/4/2028	96,561	0.03%
Heidelberg Materials Finance Luxembourg SA	200,000	4.88%	21/11/2033	218,856	0.06%
HOCHTIEF AG	100,000	0.50%	3/9/2027	94,410	0.02%
HOCHTIEF AG	100,000	4.25%	31/5/2030	103,509	0.03%
Infineon Technologies AG	100,000	3.63%	Perpetual	99,168	0.03%
Infineon Technologies AG	100,000	2.00%	24/6/2032	91,322	0.02%
ING-DiBa AG	100,000	0.13%	23/5/2027	94,735	0.02%
ING-DiBa AG	200,000	3.25%	15/2/2028	204,870	0.05%
ING-DiBa AG	200,000	2.75%	9/9/2029	201,091	0.05%
ING-DiBa AG	100,000	1.00%	23/5/2039	76,390	0.02%
Knorr-Bremse AG	100,000	3.00%	30/9/2029	100,370	0.03%
Knorr-Bremse AG	50,000	3.25%	30/9/2032	50,716	0.01%
Landesbank Baden-Wuerttemberg	100,000	0.38%	14/1/2026	97,812	0.03%
Landesbank Baden-Wuerttemberg	200,000	2.63%	12/11/2027	201,008	0.05%
Landesbank Baden-Wuerttemberg	400,000	1.75%	28/2/2028	391,450	0.10%
Landesbank Baden-Wuerttemberg	300,000	0.01%	18/9/2028	273,782	0.07%
Landesbank Hessen-Thueringen Girozentrale	400,000	0.63%	12/1/2027	385,903	0.10%
Landesbank Hessen-Thueringen Girozentrale	700,000	0.01%	19/7/2027	658,187	0.18%
Landesbank Hessen-Thueringen Girozentrale	100,000	0.88%	20/3/2028	94,955	0.03%
LANXESS AG	147,000	0.00%	8/9/2027	135,458	0.04%
LANXESS AG	100,000	0.63%	1/12/2029	87,089	0.02%
LEG Immobilien SE	100,000	0.75%	30/6/2031	84,318	0.02%
LEG Immobilien SE	100,000	1.00%	19/11/2032	81,563	0.02%
LEG Immobilien SE	100,000	1.50%	17/1/2034	83,758	0.02%
Mercedes-Benz Finance Canada, Inc.	400,000	3.00%	23/2/2027	401,286	0.11%
Mercedes-Benz Group AG	100,000	1.50%	3/7/2029	94,031	0.02%
Mercedes-Benz Group AG	100,000	0.75%	8/2/2030	89,102	0.02%
Mercedes-Benz Group AG	100,000	2.38%	22/5/2030	96,437	0.03%
Mercedes-Benz Group AG	175,000	1.13%	6/11/2031	153,444	0.04%
Mercedes-Benz Group AG	200,000	0.75%	11/3/2033	164,604	0.04%
Mercedes-Benz International Finance BV	246,000	1.38%	26/6/2026	241,431	0.06%
Mercedes-Benz International Finance BV	300,000	2.00%	22/8/2026	296,436	0.08%
Mercedes-Benz International Finance BV	50,000	3.25%	15/9/2027	50,501	0.01%
Merck Financial Services GmbH	100,000	0.50%	16/7/2028	92,782	0.02%
Merck KGaA	100,000	3.88%	27/8/2054	100,645	0.03%
Merck KGaA	200,000	1.63%	9/9/2080	194,000	0.05%
Muenchener Hypothekenbank eG	100,000	0.50%	8/6/2026	96,470	0.03%
Muenchener Hypothekenbank eG	300,000	0.13%	1/2/2029	272,411	0.07%
Muenchener Hypothekenbank eG	100,000	3.13%	14/8/2029	102,425	0.03%
Muenchener Hypothekenbank eG	423,000	3.00%	11/7/2031	430,848	0.12%
Muenchener Hypothekenbank eG	100,000	1.88%	25/8/2032	94,219	0.02%
Muenchener Hypothekenbank eG	200,000	0.25%	2/5/2036	147,799	0.04%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	100,000	1.00%	26/5/2042	83,305	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	100,000	4.25%	26/5/2044	103,013	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	100,000	3.25%	26/5/2049	99,003	0.03%
Norddeutsche Landesbank-Girozentrale	300,000	3.13%	20/2/2026	302,052	0.08%
Norddeutsche Landesbank-Girozentrale	200,000	0.01%	23/9/2026	191,815	0.05%
Norddeutsche Landesbank-Girozentrale	100,000	0.75%	18/1/2028	94,835	0.03%
Robert Bosch GmbH	200,000	3.63%	2/6/2027	203,572	0.05%
Robert Bosch GmbH	100,000	3.63%	2/6/2030	102,627	0.03%
Robert Bosch GmbH	100,000	4.38%	2/6/2043	104,481	0.03%
RWE AG	100,000	2.13%	24/5/2026	99,120	0.03%
RWE AG	90,000	3.63%	13/2/2029	92,411	0.02%
RWE AG	250,000	2.75%	24/5/2030	246,295	0.07%
RWE AG	50,000	3.63%	10/1/2032	51,012	0.01%
Santander Consumer Bank AG	100,000	4.50%	30/6/2026	102,497	0.03%
Santander Consumer Bank AG	100,000	4.38%	13/9/2027	103,872	0.03%
SAP SE	200,000	1.75%	22/2/2027	198,212	0.05%
SAP SE	100,000	1.25%	10/3/2028	96,177	0.03%
SAP SE	100,000	0.38%	18/5/2029	91,514	0.02%
SAP SE	100,000	1.63%	10/3/2031	93,934	0.02%
Sartorius Finance BV	100,000	4.38%	14/9/2029	104,691	0.03%
Sartorius Finance BV	100,000	4.88%	14/9/2035	107,300	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.00%	20/2/2026	97,183	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.38%	5/6/2026	97,126	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.25%	20/2/2029	90,706	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Siemens Financieringsmaatschappij NV	150,000	0.13%	5/9/2029	135,637	0.04%
Siemens Financieringsmaatschappij NV	100,000	2.75%	9/9/2030	100,020	0.03%
Siemens Financieringsmaatschappij NV	300,000	3.38%	24/8/2031	309,267	0.08%
Siemens Financieringsmaatschappij NV	100,000	0.50%	20/2/2032	85,441	0.02%
Siemens Financieringsmaatschappij NV	100,000	1.25%	25/2/2035	83,697	0.02%
Siemens Financieringsmaatschappij NV	100,000	3.50%	24/2/2036	102,356	0.03%
Siemens Financieringsmaatschappij NV	100,000	3.38%	22/2/2037	99,927	0.03%
Siemens Financieringsmaatschappij NV	200,000	1.75%	28/2/2039	164,183	0.04%
Siemens Financieringsmaatschappij NV	100,000	3.63%	24/2/2043	99,856	0.03%
Siemens Financieringsmaatschappij NV	100,000	3.63%	22/2/2044	99,499	0.03%
Sirius Real Estate Ltd.	100,000	1.13%	22/6/2026	97,019	0.03%
Talanx AG	100,000	4.00%	25/10/2029	104,680	0.03%
Talanx AG	200,000	2.25%	5/12/2047	193,489	0.05%
Traton Finance Luxembourg SA	100,000	4.50%	23/11/2026	102,428	0.03%
Traton Finance Luxembourg SA	100,000	4.25%	16/5/2028	102,814	0.03%
Traton Finance Luxembourg SA	100,000	1.25%	24/3/2033	84,285	0.02%
UniCredit Bank AG	200,000	0.88%	11/1/2029	186,579	0.05%
UniCredit Bank GmbH	250,000	0.50%	4/5/2026	243,491	0.06%
UniCredit Bank GmbH	200,000	0.01%	28/9/2026	191,748	0.05%
UniCredit Bank GmbH	240,000	3.00%	17/5/2027	242,595	0.06%
UniCredit Bank GmbH	100,000	0.01%	24/6/2030	86,447	0.02%
UniCredit Bank GmbH	200,000	0.01%	10/3/2031	169,353	0.05%
UniCredit Bank GmbH	200,000	0.38%	17/1/2033	165,262	0.04%
Vier Gas Transport GmbH	100,000	4.00%	26/9/2027	102,587	0.03%
Vier Gas Transport GmbH	100,000	1.50%	25/9/2028	94,937	0.03%
Vier Gas Transport GmbH	100,000	0.13%	10/9/2029	87,505	0.02%
Volkswagen Bank GmbH	200,000	4.38%	3/5/2028	206,393	0.05%
Volkswagen Financial Services AG	200,000	3.75%	10/9/2026	202,281	0.05%
Volkswagen Financial Services AG	100,000	0.88%	31/1/2028	92,886	0.02%
Volkswagen Financial Services AG	100,000	3.63%	19/5/2029	100,171	0.03%
Volkswagen Financial Services AG	100,000	3.88%	10/9/2030	100,990	0.03%
Volkswagen Financial Services AG	100,000	3.88%	19/11/2031	99,980	0.03%
Volkswagen International Finance NV	400,000	3.88%	Perpetual	381,492	0.10%
Volkswagen International Finance NV	100,000	7.88%	Perpetual	111,479	0.03%
Volkswagen International Finance NV	100,000	4.63%	Perpetual	98,241	0.03%
Volkswagen International Finance NV	100,000	3.50%	Perpetual	89,880	0.02%
Volkswagen International Finance NV	600,000	1.88%	30/3/2027	582,826	0.16%
Volkswagen International Finance NV	250,000	1.63%	16/1/2030	228,574	0.06%
Volkswagen International Finance NV	200,000	1.25%	23/9/2032	166,426	0.04%
Volkswagen International Finance NV	100,000	1.50%	21/1/2041	68,080	0.02%
Volkswagen Leasing GmbH	500,000	0.25%	12/1/2026	486,397	0.13%
Volkswagen Leasing GmbH	50,000	3.63%	11/10/2026	50,461	0.01%
Volkswagen Leasing GmbH	60,000	3.88%	11/10/2028	60,932	0.02%
Volkswagen Leasing GmbH	67,000	4.00%	11/4/2031	68,204	0.02%
Volkswagen Leasing GmbH	100,000	4.75%	25/9/2031	105,587	0.03%
Vonovia SE	100,000	0.63%	9/7/2026	96,946	0.03%
Vonovia SE	200,000	0.38%	16/6/2027	188,202	0.05%
Vonovia SE	100,000	1.50%	14/1/2028	95,887	0.03%
Vonovia SE	200,000	1.88%	28/6/2028	192,843	0.05%
Vonovia SE	100,000	5.00%	23/11/2030	108,352	0.03%
Vonovia SE	100,000	2.38%	25/3/2032	92,455	0.02%
Vonovia SE	100,000	0.75%	1/9/2032	80,798	0.02%
Vonovia SE	100,000	4.25%	10/4/2034	103,036	0.03%
Vonovia SE	100,000	1.13%	14/9/2034	78,563	0.02%
Vonovia SE	100,000	1.63%	7/10/2039	72,407	0.02%
Vonovia SE	100,000	1.00%	28/1/2041	63,381	0.02%
Vonovia SE	100,000	1.50%	14/6/2041	68,212	0.02%
Wintershall Dea Finance BV	200,000	3.83%	3/10/2029	200,934	0.05%
Wintershall Dea Finance BV	100,000	1.82%	25/9/2031	86,934	0.02%
Wuestenrot Bausparkasse AG	200,000	2.75%	15/10/2031	199,883	0.05%
Wurth Finance International BV	100,000	2.13%	23/8/2030	97,187	0.03%
Wurth Finance International BV	100,000	3.00%	28/8/2031	100,392	0.03%
				41,407,530	**11.12%**
Greece 0.09% (31 December 2023: 0.00%)					
Eurobank SA	120,000	3.25%	12/3/2030	119,071	0.03%
Eurobank SA	100,000	4.00%	24/9/2030	102,107	0.03%
National Bank of Greece SA	100,000	3.50%	19/11/2030	100,250	0.03%
				321,428	**0.09%**
Hong Kong 0.09% (31 December 2023: 0.11%)					
CK Hutchison Group Telecom Finance SA	200,000	1.13%	17/10/2028	184,331	0.05%
Hong Kong Government International Bond	100,000	3.38%	7/6/2027	101,816	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Hong Kong Government International Bond	100,000	1.00%	24/11/2041	69,942	0.02%
				356,089	**0.09%**
Hungary 0.36% (31 December 2023: 0.32%)					
Hungary Government International Bond	250,000	1.13%	28/4/2026	243,104	0.06%
Hungary Government International Bond	83,000	5.00%	22/2/2027	86,059	0.02%
Hungary Government International Bond	200,000	0.13%	21/9/2028	177,309	0.05%
Hungary Government International Bond	288,000	4.00%	25/7/2029	292,210	0.08%
Hungary Government International Bond	100,000	4.25%	16/6/2031	102,193	0.03%
Hungary Government International Bond	225,000	5.38%	12/9/2033	242,897	0.06%
Hungary Government International Bond	60,000	1.75%	5/6/2035	47,435	0.01%
Hungary Government International Bond	100,000	1.50%	17/11/2050	57,818	0.02%
OTP Bank Nyrt	100,000	4.75%	12/6/2028	102,281	0.03%
				1,351,306	**0.36%**
Iceland 0.07% (31 December 2023: 0.07%)					
Iceland Government International Bond	160,000	0.00%	15/4/2028	146,897	0.04%
Iceland Government International Bond	100,000	3.50%	21/3/2034	104,285	0.03%
				251,182	**0.07%**
Indonesia 0.15% (31 December 2023: 0.20%)					
Indonesia Government International Bond	200,000	3.75%	14/6/2028	202,470	0.06%
Indonesia Government International Bond	100,000	1.00%	28/7/2029	89,517	0.02%
Indonesia Government International Bond	100,000	3.65%	10/9/2032	99,700	0.03%
Indonesia Government International Bond	100,000	1.10%	12/3/2033	81,613	0.02%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	100,000	1.88%	5/11/2031	85,088	0.02%
				558,388	**0.15%**
Ireland 0.61% (31 December 2023: 0.75%)					
AIB Group plc	300,000	2.25%	4/4/2028	295,493	0.08%
AIB Group plc	200,000	4.63%	23/7/2029	210,191	0.06%
Bank of Ireland Group plc	100,000	4.88%	16/7/2028	104,753	0.03%
Bank of Ireland Group plc	100,000	5.00%	4/7/2031	108,339	0.03%
Bank of Ireland Group plc	100,000	4.75%	10/8/2034	103,160	0.03%
CRH SMW Finance DAC	100,000	4.00%	11/7/2027	102,984	0.03%
Dell Bank International DAC	200,000	0.50%	27/10/2026	193,030	0.05%
DXC Capital Funding DAC	100,000	0.95%	15/9/2031	82,389	0.02%
Kerry Group Financial Services Unltd Co.	113,000	0.88%	1/12/2031	97,721	0.03%
Kerry Group Financial Services Unltd Co.	100,000	3.75%	5/9/2036	100,869	0.03%
Kingspan Securities Ireland DAC	100,000	3.50%	31/10/2031	100,199	0.03%
Linde plc	100,000	1.00%	31/3/2027	96,387	0.02%
Linde plc	100,000	0.38%	30/9/2033	79,347	0.02%
Linde plc	200,000	3.50%	4/6/2034	204,042	0.05%
Ryanair DAC	100,000	0.88%	25/5/2026	97,394	0.02%
Securitas Treasury Ireland DAC	100,000	4.38%	6/3/2029	104,481	0.03%
Smurfit Kappa Treasury ULC	100,000	1.00%	22/9/2033	82,783	0.02%
Smurfit Kappa Treasury ULC	100,000	3.81%	27/11/2036	101,661	0.03%
				2,265,223	**0.61%**
Israel 0.17% (31 December 2023: 0.15%)					
Israel Government International Bond	200,000	1.50%	18/1/2027	192,180	0.05%
Israel Government International Bond	163,000	1.50%	16/1/2029	150,789	0.04%
Israel Government International Bond	259,000	0.63%	18/1/2032	207,186	0.06%
Israel Government International Bond	100,000	2.50%	16/1/2049	77,927	0.02%
				628,082	**0.17%**
Italy 3.61% (31 December 2023: 3.43%)					
2i Rete Gas SpA	125,000	4.38%	6/6/2033	131,117	0.03%
Aeroporti di Roma SpA	100,000	1.63%	2/2/2029	94,787	0.03%
ASTM SpA	100,000	1.50%	25/1/2030	91,220	0.02%
ASTM SpA	100,000	2.38%	25/11/2033	88,230	0.02%
Autostrade per l'Italia SpA	100,000	1.75%	26/6/2026	98,498	0.03%
Autostrade per l'Italia SpA	200,000	1.63%	25/1/2028	191,382	0.05%
Autostrade per l'Italia SpA	150,000	2.00%	15/1/2030	139,818	0.04%
Autostrade per l'Italia SpA	100,000	4.75%	24/1/2031	105,714	0.03%
Autostrade per l'Italia SpA	100,000	4.25%	28/6/2032	102,658	0.03%
Banca Monte dei Paschi di Siena SpA	300,000	0.88%	8/10/2026	290,937	0.08%
Banca Monte dei Paschi di Siena SpA	300,000	3.38%	16/7/2030	306,255	0.08%
Banca Popolare di Sondrio SpA	100,000	4.13%	4/6/2030	102,835	0.03%
Banco BPM SpA	200,000	3.88%	18/9/2026	204,023	0.05%
Banco BPM SpA	100,000	4.63%	29/11/2027	104,535	0.03%
Banco BPM SpA	150,000	6.00%	21/1/2028	158,607	0.04%
Banco BPM SpA	150,000	6.00%	14/6/2028	159,566	0.04%
Banco BPM SpA	100,000	3.75%	27/6/2028	102,853	0.03%
Banco BPM SpA	100,000	3.25%	28/5/2031	101,547	0.03%
BPER Banca SpA	299,000	2.88%	22/7/2029	300,041	0.08%
BPER Banca SpA	100,000	4.00%	22/5/2031	102,869	0.03%

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CA Auto Bank SpA	200,000	3.75%	12/4/2027	202,954	0.05%
Coca-Cola HBC Finance BV	100,000	1.63%	14/5/2031	91,987	0.02%
Coca-Cola HBC Finance BV	100,000	3.13%	20/11/2032	99,238	0.03%
Credit Agricole Italia SpA	100,000	1.00%	25/3/2027	96,459	0.03%
Credit Agricole Italia SpA	100,000	0.25%	17/1/2028	92,779	0.02%
Credit Agricole Italia SpA	100,000	1.63%	21/3/2029	95,288	0.03%
Credit Agricole Italia SpA	200,000	3.50%	15/1/2030	205,649	0.05%
Credit Agricole Italia SpA	200,000	0.38%	20/1/2032	167,539	0.04%
Credito Emiliano SpA	127,000	3.25%	18/4/2029	129,037	0.03%
Enel Finance International NV	100,000	0.25%	28/5/2026	96,797	0.03%
Enel Finance International NV	100,000	1.13%	16/9/2026	97,547	0.03%
Enel Finance International NV	200,000	0.38%	17/6/2027	189,162	0.05%
Enel Finance International NV	150,000	0.25%	17/6/2027	141,304	0.04%
Enel Finance International NV	100,000	0.63%	28/5/2029	90,487	0.02%
Enel Finance International NV	100,000	0.75%	17/6/2030	88,217	0.02%
Enel Finance International NV	150,000	0.88%	17/1/2031	131,243	0.03%
Enel Finance International NV	100,000	0.88%	28/9/2034	78,375	0.02%
Enel Finance International NV	100,000	1.13%	17/10/2034	80,087	0.02%
Enel Finance International NV	100,000	3.88%	23/1/2035	102,015	0.03%
Enel SpA	100,000	6.63%	Perpetual	111,719	0.03%
Enel SpA	100,000	6.38%	Perpetual	107,222	0.03%
Enel SpA	100,000	4.75%	Perpetual	102,416	0.03%
Enel SpA	100,000	2.25%	Perpetual	96,994	0.03%
Enel SpA	100,000	1.88%	Perpetual	87,500	0.02%
Eni SpA	100,000	2.63%	Perpetual	98,982	0.03%
Eni SpA	100,000	3.38%	Perpetual	96,953	0.03%
Eni SpA	100,000	2.75%	Perpetual	92,918	0.02%
Eni SpA	100,000	1.25%	18/5/2026	98,070	0.03%
Eni SpA	100,000	1.50%	17/1/2027	97,857	0.03%
Eni SpA	100,000	1.13%	19/9/2028	94,496	0.02%
Eni SpA	100,000	0.63%	23/1/2030	89,019	0.02%
Eni SpA	200,000	4.25%	19/5/2033	209,927	0.06%
Eni SpA	100,000	3.88%	15/1/2034	102,421	0.03%
Generali	100,000	4.13%	4/5/2026	101,487	0.03%
Generali	100,000	3.21%	15/1/2029	101,359	0.03%
Generali	100,000	2.12%	1/10/2030	94,246	0.02%
Generali	100,000	2.43%	14/7/2031	93,864	0.02%
Generali	200,000	5.80%	6/7/2032	225,434	0.06%
Generali	100,000	3.55%	15/1/2034	101,706	0.03%
Generali	200,000	5.50%	27/10/2047	211,318	0.06%
Iccrea Banca SpA	100,000	4.25%	5/2/2030	103,311	0.03%
Iccrea Banca SpA	400,000	3.50%	5/6/2034	408,826	0.11%
Intesa Sanpaolo SpA	300,000	4.00%	19/5/2026	305,229	0.08%
Intesa Sanpaolo SpA	100,000	1.13%	16/6/2027	96,482	0.03%
Intesa Sanpaolo SpA	200,000	0.75%	16/3/2028	186,948	0.05%
Intesa Sanpaolo SpA	165,000	3.63%	30/6/2028	169,840	0.05%
Intesa Sanpaolo SpA	100,000	4.88%	19/5/2030	107,766	0.03%
Intesa Sanpaolo SpA	250,000	5.13%	29/8/2031	275,969	0.07%
Intesa Sanpaolo SpA	150,000	5.63%	8/3/2033	170,055	0.05%
Iren SpA	100,000	0.88%	14/10/2029	90,584	0.02%
Italgas SpA	100,000	1.63%	19/1/2027	98,002	0.03%
Italgas SpA	100,000	0.00%	16/2/2028	91,822	0.02%
Italgas SpA	100,000	4.13%	8/6/2032	104,099	0.03%
Italgas SpA	100,000	0.50%	16/2/2033	78,794	0.02%
Mediobanca Banca di Credito Finanziario SpA	100,000	0.88%	15/1/2026	97,959	0.03%
Mediobanca Banca di Credito Finanziario SpA	100,000	0.50%	1/10/2026	96,429	0.03%
Mediobanca Banca di Credito Finanziario SpA	300,000	4.88%	13/9/2027	309,855	0.08%
Mediobanca Banca di Credito Finanziario SpA	200,000	4.63%	7/2/2029	209,526	0.06%
Mediobanca Banca di Credito Finanziario SpA	100,000	1.25%	24/11/2029	92,280	0.02%
Snam SpA	100,000	4.50%	Perpetual	102,100	0.03%
Snam SpA	100,000	1.38%	25/10/2027	96,453	0.03%
Snam SpA	100,000	3.38%	19/2/2028	101,391	0.03%
Snam SpA	100,000	0.75%	20/6/2029	90,706	0.02%
Snam SpA	100,000	4.00%	27/11/2029	103,780	0.03%
Snam SpA	100,000	0.75%	17/6/2030	88,074	0.02%
Snam SpA	100,000	3.88%	19/2/2034	102,276	0.03%
Snam SpA	100,000	1.00%	12/9/2034	79,257	0.02%
Terna - Rete Elettrica Nazionale	100,000	1.00%	10/4/2026	97,945	0.03%
Terna - Rete Elettrica Nazionale	200,000	3.63%	21/4/2029	205,007	0.05%
Terna - Rete Elettrica Nazionale	100,000	0.75%	24/7/2032	83,682	0.02%
UniCredit SpA	100,000	0.33%	19/1/2026	97,630	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
UniCredit SpA	100,000	2.13%	24/10/2026	99,140	0.03%
UniCredit SpA	250,000	2.20%	22/7/2027	247,255	0.07%
UniCredit SpA	200,000	3.88%	11/6/2028	203,708	0.05%
UniCredit SpA	300,000	4.80%	17/1/2029	316,280	0.08%
UniCredit SpA	150,000	4.45%	16/2/2029	155,778	0.04%
UniCredit SpA	300,000	0.85%	19/1/2031	260,494	0.07%
UniCredit SpA	150,000	4.30%	23/1/2031	156,235	0.04%
				13,450,531	**3.61%**
Japan 1.01% (31 December 2023: 1.04%)					
Asahi Group Holdings Ltd.	100,000	0.54%	23/10/2028	91,752	0.02%
Asahi Group Holdings Ltd.	100,000	3.46%	16/4/2032	101,352	0.03%
Development Bank of Japan, Inc.	250,000	2.13%	1/9/2026	248,638	0.07%
East Japan Railway Co.	100,000	3.98%	5/9/2032	105,695	0.03%
East Japan Railway Co.	100,000	1.10%	15/9/2039	72,936	0.02%
East Japan Railway Co.	100,000	4.39%	5/9/2043	109,094	0.03%
Japan Bank for International Cooperation	100,000	3.13%	15/2/2028	101,852	0.03%
Japan Bank for International Cooperation	105,000	2.63%	17/10/2030	105,011	0.03%
Mitsubishi UFJ Financial Group, Inc.	400,000	0.34%	8/6/2027	385,862	0.10%
Mizuho Financial Group, Inc.	200,000	0.18%	13/4/2026	193,701	0.05%
Mizuho Financial Group, Inc.	200,000	0.47%	6/9/2029	181,804	0.05%
Mizuho Financial Group, Inc.	200,000	3.46%	27/8/2030	202,139	0.05%
Mizuho Financial Group, Inc.	100,000	0.69%	7/10/2030	86,626	0.02%
Mizuho Financial Group, Inc.	100,000	4.42%	20/5/2033	106,024	0.03%
Mizuho Financial Group, Inc.	100,000	3.98%	21/5/2034	103,233	0.03%
Nissan Motor Co., Ltd.	100,000	2.65%	17/3/2026	99,258	0.03%
NTT Finance Corp.	300,000	0.40%	13/12/2028	272,956	0.07%
NTT Finance Corp.	100,000	0.34%	3/3/2030	87,128	0.02%
Sumitomo Mitsui Financial Group, Inc.	100,000	1.55%	15/6/2026	98,237	0.03%
Sumitomo Mitsui Financial Group, Inc.	200,000	0.63%	23/10/2029	178,525	0.05%
Sumitomo Mitsui Trust Bank Ltd.	200,000	4.09%	19/4/2028	207,377	0.06%
Takeda Pharmaceutical Co., Ltd.	100,000	1.00%	9/7/2029	92,040	0.02%
Takeda Pharmaceutical Co., Ltd.	150,000	3.00%	21/11/2030	149,160	0.04%
Takeda Pharmaceutical Co., Ltd.	100,000	2.00%	9/7/2040	79,586	0.02%
Toyota Motor Finance Netherlands BV	100,000	4.00%	2/4/2027	102,461	0.03%
Toyota Motor Finance Netherlands BV	100,000	0.00%	25/2/2028	91,322	0.02%
Toyota Motor Finance Netherlands BV	100,000	3.13%	11/7/2029	100,588	0.03%
				3,754,357	**1.01%**
Jersey 0.03% (31 December 2023: 0.00%)					
Aptiv Swiss Holdings Ltd.	100,000	4.25%	11/6/2036	101,345	0.03%
				101,345	**0.03%**
Kazakhstan 0.03% (31 December 2023: 0.04%)					
Kazakhstan Government International Bond	130,000	0.60%	30/9/2026	124,168	0.03%
				124,168	**0.03%**
Luxembourg 0.53% (31 December 2023: 0.44%)					
Acef Holding SCA	100,000	0.75%	14/6/2028	92,129	0.02%
ArcelorMittal SA	100,000	4.88%	26/9/2026	103,117	0.03%
ArcelorMittal SA	100,000	3.13%	13/12/2028	99,178	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.25%	26/4/2027	95,414	0.02%
Blackstone Property Partners Europe Holdings Sarl	100,000	3.63%	29/10/2029	99,934	0.03%
Eurofins Scientific SE	100,000	3.75%	17/7/2026	100,675	0.03%
Eurofins Scientific SE	100,000	0.88%	19/5/2031	83,480	0.02%
JAB Holdings BV	200,000	1.75%	25/6/2026	196,971	0.05%
JAB Holdings BV	100,000	5.00%	12/6/2033	109,137	0.03%
JAB Holdings BV	100,000	4.38%	25/4/2034	105,047	0.03%
JAB Holdings BV	100,000	2.25%	19/12/2039	80,149	0.02%
Prologis International Funding II SA	350,000	1.75%	15/3/2028	337,516	0.09%
Prologis International Funding II SA	200,000	2.38%	14/11/2030	191,224	0.05%
Prologis International Funding II SA	100,000	3.70%	7/10/2034	99,689	0.03%
Repsol Europe Finance Sarl	100,000	3.63%	5/9/2034	99,791	0.03%
SES SA	100,000	0.88%	4/11/2027	92,591	0.02%
				1,986,042	**0.53%**
Mexico 0.22% (31 December 2023: 0.26%)					
Mexico Government International Bond	100,000	1.63%	8/4/2026	97,948	0.03%
Mexico Government International Bond	100,000	1.75%	17/4/2028	94,963	0.02%
Mexico Government International Bond	100,000	4.49%	25/5/2032	101,297	0.03%
Mexico Government International Bond	100,000	1.45%	25/10/2033	78,067	0.02%
Mexico Government International Bond	200,000	2.25%	12/8/2036	156,110	0.04%
Mexico Government International Bond	200,000	2.88%	8/4/2039	158,696	0.04%
Mexico Government International Bond	122,000	2.13%	25/10/2051	69,697	0.02%
Mexico Government International Bond	100,000	4.00%	15/3/2115	71,909	0.02%
				828,687	**0.22%**

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Netherlands 4.54% (31 December 2023: 5.21%)					
ABB Finance BV	100,000	3.38%	16/1/2031	102,583	0.03%
ABN AMRO Bank NV	100,000	3.63%	10/1/2026	101,010	0.03%
ABN AMRO Bank NV	200,000	0.88%	14/1/2026	196,782	0.05%
ABN AMRO Bank NV	200,000	3.88%	21/12/2026	204,508	0.05%
ABN AMRO Bank NV	100,000	2.63%	30/8/2027	100,389	0.03%
ABN AMRO Bank NV	100,000	4.00%	16/1/2028	103,079	0.03%
ABN AMRO Bank NV	300,000	4.38%	20/10/2028	314,534	0.08%
ABN AMRO Bank NV	100,000	4.25%	21/2/2030	104,616	0.03%
ABN AMRO Bank NV	400,000	1.00%	13/4/2031	360,686	0.10%
ABN AMRO Bank NV	300,000	1.13%	12/1/2032	268,967	0.07%
ABN AMRO Bank NV	200,000	3.88%	15/1/2032	205,547	0.05%
ABN AMRO Bank NV	300,000	1.25%	10/1/2033	265,843	0.07%
ABN AMRO Bank NV	100,000	5.13%	22/2/2033	104,127	0.03%
ABN AMRO Bank NV	100,000	4.50%	21/11/2034	108,555	0.03%
ABN AMRO Bank NV	100,000	0.38%	14/1/2035	77,832	0.02%
ABN AMRO Bank NV	100,000	4.38%	16/7/2036	102,339	0.03%
ABN AMRO Bank NV	200,000	0.63%	24/1/2037	150,905	0.04%
ABN AMRO Bank NV	200,000	1.13%	23/4/2039	153,600	0.04%
Achmea Bank NV	200,000	3.00%	31/1/2030	202,322	0.05%
Achmea BV	100,000	5.63%	2/11/2044	106,357	0.03%
Akzo Nobel NV	100,000	1.50%	28/3/2028	95,178	0.02%
Akzo Nobel NV	200,000	1.63%	14/4/2030	184,434	0.05%
ASML Holding NV	100,000	1.38%	7/7/2026	98,260	0.03%
ASML Holding NV	100,000	1.63%	28/5/2027	97,863	0.03%
ASR Nederland NV	100,000	7.00%	7/12/2043	118,508	0.03%
ASR Nederland NV	100,000	3.38%	2/5/2049	98,523	0.03%
Ayvens Bank NV	100,000	0.25%	23/2/2026	97,042	0.03%
Ayvens Bank NV	200,000	0.25%	7/9/2026	191,513	0.05%
BMW Finance NV	100,000	3.88%	4/10/2028	103,563	0.03%
Coloplast Finance BV	100,000	2.75%	19/5/2030	98,166	0.03%
Cooperatieve Rabobank UA	100,000	1.25%	23/3/2026	98,302	0.03%
Cooperatieve Rabobank UA	100,000	0.63%	26/4/2026	97,759	0.03%
Cooperatieve Rabobank UA	100,000	0.25%	30/10/2026	95,543	0.03%
Cooperatieve Rabobank UA	400,000	3.91%	3/11/2026	409,495	0.11%
Cooperatieve Rabobank UA	1,000	1.38%	3/2/2027	987	0.00%
Cooperatieve Rabobank UA	100,000	0.38%	1/12/2027	95,312	0.03%
Cooperatieve Rabobank UA	100,000	4.63%	27/1/2028	103,474	0.03%
Cooperatieve Rabobank UA	200,000	0.88%	1/2/2029	186,836	0.05%
Cooperatieve Rabobank UA	100,000	4.23%	25/4/2029	103,913	0.03%
Cooperatieve Rabobank UA	100,000	4.00%	10/1/2030	104,181	0.03%
Cooperatieve Rabobank UA	100,000	0.13%	1/12/2031	83,816	0.02%
Cooperatieve Rabobank UA	100,000	1.25%	31/5/2032	89,591	0.02%
Cooperatieve Rabobank UA	100,000	3.88%	30/11/2032	101,520	0.03%
Cooperatieve Rabobank UA	100,000	2.88%	19/1/2033	100,175	0.03%
Cooperatieve Rabobank UA	100,000	3.82%	26/7/2034	103,336	0.03%
Cooperatieve Rabobank UA	200,000	3.20%	6/5/2036	204,344	0.05%
Cooperatieve Rabobank UA	100,000	1.50%	26/4/2038	82,202	0.02%
Cooperatieve Rabobank UA	100,000	0.75%	21/6/2039	72,370	0.02%
Cooperatieve Rabobank UA	300,000	0.01%	27/11/2040	182,173	0.05%
CTP NV	100,000	1.50%	27/9/2031	86,657	0.02%
de Volksbank NV	100,000	0.50%	30/1/2026	97,939	0.03%
de Volksbank NV	200,000	0.75%	24/10/2031	174,659	0.05%
DSM BV	200,000	0.75%	28/9/2026	193,505	0.05%
DSM BV	100,000	3.63%	2/7/2034	101,369	0.03%
DSV Finance BV	100,000	0.88%	17/9/2036	76,234	0.02%
Enel Finance International NV	100,000	4.00%	20/2/2031	104,321	0.03%
Euronext NV	100,000	1.50%	17/5/2041	74,940	0.02%
EXOR NV	100,000	2.25%	29/4/2030	96,392	0.03%
EXOR NV	100,000	0.88%	19/1/2031	86,723	0.02%
H&M Finance BV	100,000	4.88%	25/10/2031	107,125	0.03%
Heineken NV	100,000	2.25%	30/3/2030	96,960	0.03%
Heineken NV	100,000	1.75%	17/3/2031	93,277	0.02%
Heineken NV	100,000	1.25%	7/5/2033	87,096	0.02%
Heineken NV	100,000	3.81%	4/7/2036	102,062	0.03%
Heineken NV	100,000	1.75%	7/5/2040	78,786	0.02%
IMCD NV	100,000	4.88%	18/9/2028	104,949	0.03%
ING Bank NV	200,000	3.00%	15/2/2026	201,152	0.05%
ING Bank NV	200,000	0.50%	17/2/2027	191,949	0.05%
ING Bank NV	200,000	2.63%	10/1/2028	200,600	0.05%
ING Bank NV	400,000	0.88%	11/4/2028	379,118	0.10%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
ING Bank NV	100,000	2.50%	21/2/2030	99,043	0.03%
ING Bank NV	400,000	3.00%	21/5/2034	404,079	0.11%
ING Groep NV	200,000	2.13%	10/1/2026	198,790	0.05%
ING Groep NV	200,000	1.25%	16/2/2027	196,318	0.05%
ING Groep NV	100,000	2.00%	20/9/2028	96,541	0.03%
ING Groep NV	300,000	0.25%	18/2/2029	274,613	0.07%
ING Groep NV	200,000	4.50%	23/5/2029	208,788	0.06%
ING Groep NV	100,000	0.88%	29/11/2030	89,707	0.02%
ING Groep NV	100,000	0.88%	9/6/2032	94,506	0.02%
ING Groep NV	100,000	1.00%	16/11/2032	93,765	0.02%
ING Groep NV	100,000	3.38%	19/11/2032	99,598	0.03%
ING Groep NV	300,000	5.25%	14/11/2033	335,311	0.09%
ING Groep NV	100,000	4.75%	23/5/2034	108,150	0.03%
ING Groep NV	100,000	4.00%	12/2/2035	103,032	0.03%
ING Groep NV	100,000	5.00%	20/2/2035	105,474	0.03%
ING Groep NV	100,000	4.25%	26/8/2035	101,750	0.03%
ING Groep NV	100,000	3.75%	3/9/2035	100,726	0.03%
JDE Peet's NV	200,000	0.00%	16/1/2026	194,493	0.05%
JDE Peet's NV	100,000	0.63%	9/2/2028	93,032	0.02%
JDE Peet's NV	100,000	0.50%	16/1/2029	89,871	0.02%
JDE Peet's NV	100,000	4.13%	23/1/2030	103,557	0.03%
JDE Peet's NV	100,000	4.50%	23/1/2034	105,430	0.03%
Knab NV	100,000	0.38%	9/6/2036	74,547	0.02%
Koninklijke Ahold Delhaize NV	100,000	0.38%	18/3/2030	87,887	0.02%
Koninklijke Ahold Delhaize NV	100,000	3.38%	11/3/2031	101,649	0.03%
Koninklijke KPN NV	100,000	3.88%	3/7/2031	104,236	0.03%
Koninklijke KPN NV	100,000	3.88%	16/2/2036	102,275	0.03%
Koninklijke Philips NV	150,000	2.63%	5/5/2033	140,598	0.04%
Mercedes-Benz International Finance BV	100,000	3.25%	15/11/2030	100,744	0.03%
Mercedes-Benz International Finance BV	50,000	3.25%	10/1/2032	50,173	0.01%
Mondelez International Holdings Netherlands BV	100,000	0.63%	9/9/2032	82,293	0.02%
Nationale-Nederlanden Bank NV	200,000	3.63%	16/10/2026	204,093	0.05%
Nationale-Nederlanden Bank NV	100,000	0.38%	4/3/2041	64,374	0.02%
NIBC Bank NV	100,000	0.25%	9/9/2026	95,653	0.03%
NIBC Bank NV	100,000	0.50%	19/3/2027	95,770	0.03%
NIBC Bank NV	100,000	1.88%	16/6/2027	98,410	0.03%
NIBC Bank NV	100,000	1.00%	11/9/2028	93,998	0.02%
NIBC Bank NV	100,000	0.01%	15/10/2029	87,866	0.02%
NN Group NV	100,000	4.50%	Perpetual	100,621	0.03%
NN Group NV	100,000	0.88%	23/11/2031	86,129	0.02%
NN Group NV	100,000	6.00%	3/11/2043	112,355	0.03%
Prosus NV	100,000	2.78%	19/1/2034	89,787	0.02%
Rentokil Initial Finance BV	200,000	3.88%	27/6/2027	203,998	0.05%
Sandoz Finance BV	100,000	4.50%	17/11/2033	107,237	0.03%
Sartorius Finance BV	100,000	4.25%	14/9/2026	102,137	0.03%
Shell International Finance BV	100,000	1.50%	7/4/2028	96,164	0.03%
Shell International Finance BV	200,000	1.25%	12/5/2028	190,867	0.05%
Shell International Finance BV	100,000	0.75%	15/8/2028	93,445	0.02%
Shell International Finance BV	100,000	1.25%	11/11/2032	86,480	0.02%
Siemens Energy Finance BV	100,000	4.25%	5/4/2029	103,449	0.03%
Siemens Financieringsmaatschappij NV	100,000	3.00%	8/9/2033	99,558	0.03%
Sika Capital BV	100,000	3.75%	3/5/2030	103,158	0.03%
Toyota Motor Finance Netherlands BV	100,000	3.50%	13/1/2028	101,797	0.03%
Unilever Finance Netherlands BV	100,000	3.25%	15/2/2032	101,903	0.03%
Unilever Finance Netherlands BV	100,000	2.25%	16/5/2034	93,620	0.02%
Universal Music Group NV	200,000	3.00%	30/6/2027	200,822	0.05%
Vestas Wind Systems Finance BV	100,000	1.50%	15/6/2029	92,817	0.02%
Wolters Kluwer NV	100,000	0.25%	30/3/2028	92,519	0.02%
Wolters Kluwer NV	100,000	0.75%	3/7/2030	89,180	0.02%
Wolters Kluwer NV	100,000	3.75%	3/4/2031	103,785	0.03%
				16,901,741	**4.54%**
New Zealand 0.17% (31 December 2023: 0.31%)					
ANZ New Zealand Int'l Ltd.	100,000	3.95%	17/7/2026	102,278	0.03%
ASB Bank Ltd.	100,000	0.25%	8/9/2028	90,722	0.02%
ASB Bank Ltd.	200,000	0.25%	21/5/2031	169,413	0.05%
Auckland Council	200,000	0.25%	17/11/2031	168,210	0.05%
Westpac Securities NZ Ltd.	100,000	0.10%	13/7/2027	93,480	0.02%
				624,103	**0.17%**
Norway 1.65% (31 December 2023: 1.83%)					
Aker BP A.S.A	100,000	1.13%	12/5/2029	91,253	0.02%
Avinor A.S.	100,000	3.50%	29/5/2034	101,469	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
DNB Bank A.S.A	100,000	3.63%	16/2/2027	100,854	0.03%
DNB Bank A.S.A	100,000	3.13%	21/9/2027	100,615	0.03%
DNB Bank A.S.A	200,000	4.50%	19/7/2028	207,658	0.06%
DNB Bank A.S.A	100,000	0.25%	23/2/2029	91,814	0.02%
DNB Bank A.S.A	100,000	4.00%	14/3/2029	103,508	0.03%
DNB Bank A.S.A	100,000	4.63%	1/11/2029	105,562	0.03%
DNB Bank A.S.A	100,000	3.00%	29/11/2030	99,482	0.03%
DNB Bank A.S.A	200,000	4.63%	28/2/2033	206,730	0.05%
DNB Boligkreditt A.S.	300,000	0.63%	14/1/2026	294,248	0.08%
DNB Boligkreditt A.S.	300,000	0.01%	8/10/2027	280,290	0.07%
Eika Boligkreditt A.S.	100,000	0.01%	12/3/2027	94,843	0.02%
Eika Boligkreditt A.S.	104,000	3.25%	14/6/2033	106,730	0.03%
Equinor A.S.A	300,000	1.25%	17/2/2027	291,454	0.08%
Equinor A.S.A	100,000	1.63%	17/2/2035	85,696	0.02%
Kommunalbanken A.S.	100,000	0.63%	20/4/2026	97,767	0.03%
Kommunalbanken A.S.	150,000	2.75%	29/11/2027	151,296	0.04%
Kommunalbanken A.S.	100,000	0.05%	24/10/2029	88,922	0.02%
Norsk Hydro A.S.A	100,000	2.00%	11/4/2029	95,502	0.03%
SpareBank 1 Boligkreditt A.S.	150,000	0.13%	14/5/2026	145,449	0.04%
SpareBank 1 Boligkreditt A.S.	500,000	0.01%	22/9/2027	467,513	0.12%
SpareBank 1 Boligkreditt A.S.	170,000	0.13%	5/11/2029	150,744	0.04%
SpareBank 1 Boligkreditt A.S.	400,000	0.13%	12/5/2031	338,493	0.09%
SpareBank 1 Boligkreditt A.S.	230,000	3.00%	15/5/2034	231,746	0.06%
SpareBank 1 SMN	100,000	0.01%	18/2/2028	91,553	0.02%
SpareBank 1 Sor-Norge A.S.A	100,000	0.25%	9/11/2026	95,493	0.03%
SpareBank 1 Sor-Norge A.S.A	100,000	0.38%	15/7/2027	96,156	0.03%
SpareBank 1 Sor-Norge A.S.A	100,000	3.75%	23/11/2027	102,315	0.03%
Sparebanken Vest Boligkreditt A.S.	350,000	3.00%	31/7/2029	354,972	0.09%
SR-Boligkreditt A.S.	300,000	0.01%	26/6/2027	282,216	0.08%
Statkraft A.S.	100,000	1.50%	26/3/2030	93,115	0.02%
Statkraft A.S.	170,000	3.13%	13/12/2031	170,429	0.05%
Statnett SF	100,000	3.50%	8/6/2033	101,832	0.03%
Telenor A.S.A	100,000	0.75%	31/5/2026	97,326	0.03%
Telenor A.S.A	250,000	0.25%	14/2/2028	231,429	0.06%
Telenor A.S.A	100,000	4.00%	3/10/2030	104,995	0.03%
Telenor A.S.A	100,000	0.88%	14/2/2035	80,063	0.02%
Variable Energi A.S.A	100,000	5.50%	4/5/2029	107,467	0.03%
				6,138,999	**1.65%**
Peru 0.04% (31 December 2023: 0.05%)					
Peruvian Government International Bond	100,000	1.25%	11/3/2033	81,204	0.02%
Peruvian Government International Bond	100,000	1.95%	17/11/2036	79,484	0.02%
				160,688	**0.04%**
Philippines 0.05% (31 December 2023: 0.08%)					
Philippine Government International Bond	100,000	0.70%	3/2/2029	89,804	0.03%
Philippine Government International Bond	100,000	1.20%	28/4/2033	83,020	0.02%
				172,824	**0.05%**
Poland 0.69% (31 December 2023: 0.60%)					
Bank Gospodarstwa Krajowego	100,000	1.75%	6/5/2026	98,645	0.03%
Bank Gospodarstwa Krajowego	100,000	4.00%	8/9/2027	102,687	0.03%
Bank Gospodarstwa Krajowego	100,000	1.63%	30/4/2028	95,940	0.02%
Bank Gospodarstwa Krajowego	500,000	4.00%	13/3/2032	513,478	0.14%
Bank Gospodarstwa Krajowego	100,000	4.38%	13/3/2039	101,291	0.03%
Bank Polska Kasa Opieki SA	100,000	4.00%	24/9/2030	100,032	0.03%
ORLEN SA	100,000	1.13%	27/5/2028	93,130	0.02%
Republic of Poland Government International Bond	50,000	1.13%	7/8/2026	48,810	0.01%
Republic of Poland Government International Bond	100,000	1.38%	22/10/2027	96,957	0.02%
Republic of Poland Government International Bond	150,000	1.00%	7/3/2029	140,696	0.04%
Republic of Poland Government International Bond	150,000	3.63%	29/11/2030	156,780	0.04%
Republic of Poland Government International Bond	300,000	2.75%	25/5/2032	292,018	0.08%
Republic of Poland Government International Bond	2,000	3.88%	14/2/2033	2,076	0.00%
Republic of Poland Government International Bond	308,000	3.63%	11/1/2034	313,718	0.08%
Republic of Poland Government International Bond	150,000	2.38%	18/1/2036	134,444	0.04%
Republic of Poland Government International Bond	100,000	3.88%	22/10/2039	100,606	0.03%
Republic of Poland Government International Bond	100,000	4.25%	14/2/2043	103,488	0.03%
Republic of Poland Government International Bond	74,000	4.13%	11/1/2044	75,943	0.02%
				2,570,739	**0.69%**
Portugal 0.30% (31 December 2023: 0.29%)					
Banco Comercial Portugues SA	100,000	1.13%	12/2/2027	98,102	0.03%
Banco Santander Totta SA	200,000	3.38%	19/4/2028	204,233	0.05%
Banco Santander Totta SA	200,000	3.25%	15/2/2031	204,573	0.05%
EDP Finance BV	100,000	3.88%	11/3/2030	103,305	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
EDP SA	100,000	1.63%	15/4/2027	97,710	0.03%
EDP Servicios Financieros Espana SA	125,000	4.38%	4/4/2032	132,375	0.03%
Novo Banco SA	200,000	3.50%	9/3/2029	201,989	0.05%
Ren Finance BV	100,000	1.75%	18/1/2028	96,505	0.03%
				1,138,792	**0.30%**
Romania 1.01% (31 December 2023: 0.81%)					
NE Property BV	100,000	3.38%	14/7/2027	100,001	0.03%
Romanian Government International Bond	100,000	2.75%	26/2/2026	99,054	0.03%
Romanian Government International Bond	400,000	5.00%	27/9/2026	408,958	0.11%
Romanian Government International Bond	100,000	2.00%	8/12/2026	96,898	0.03%
Romanian Government International Bond	144,000	2.38%	19/4/2027	139,840	0.04%
Romanian Government International Bond	220,000	2.13%	7/3/2028	206,187	0.05%
Romanian Government International Bond	195,000	2.88%	26/5/2028	186,640	0.05%
Romanian Government International Bond	106,000	5.50%	18/9/2028	109,891	0.03%
Romanian Government International Bond	30,000	2.88%	11/3/2029	28,146	0.01%
Romanian Government International Bond	80,000	6.63%	27/9/2029	86,104	0.02%
Romanian Government International Bond	300,000	3.62%	26/5/2030	281,029	0.07%
Romanian Government International Bond	200,000	1.75%	13/7/2030	167,014	0.04%
Romanian Government International Bond	304,000	5.38%	22/3/2031	303,713	0.08%
Romanian Government International Bond	250,000	5.13%	24/9/2031	243,994	0.07%
Romanian Government International Bond	150,000	5.25%	30/5/2032	146,198	0.04%
Romanian Government International Bond	260,000	6.38%	18/9/2033	270,632	0.07%
Romanian Government International Bond	40,000	3.75%	7/2/2034	34,212	0.01%
Romanian Government International Bond	50,000	3.50%	3/4/2034	42,091	0.01%
Romanian Government International Bond	250,000	3.88%	29/10/2035	206,346	0.05%
Romanian Government International Bond	100,000	5.63%	30/5/2037	95,779	0.03%
Romanian Government International Bond	20,000	4.13%	11/3/2039	16,137	0.00%
Romanian Government International Bond	120,000	2.63%	2/12/2040	76,458	0.02%
Romanian Government International Bond	40,000	2.75%	14/4/2041	25,845	0.01%
Romanian Government International Bond	330,000	2.88%	13/4/2042	213,376	0.06%
Romanian Government International Bond	75,000	6.00%	24/9/2044	72,106	0.02%
Romanian Government International Bond	70,000	4.63%	3/4/2049	56,777	0.01%
Romanian Government International Bond	100,000	3.38%	28/1/2050	65,065	0.02%
				3,778,491	**1.01%**
Saudi Arabia 0.07% (31 December 2023: 0.08%)					
Saudi Government International Bond	100,000	0.75%	9/7/2027	94,637	0.03%
Saudi Government International Bond	100,000	0.63%	3/3/2030	88,552	0.02%
Saudi Government International Bond	100,000	2.00%	9/7/2039	77,498	0.02%
				260,687	**0.07%**
Singapore 0.22% (31 December 2023: 0.17%)					
Standard Chartered Bank Singapore Ltd.	350,000	2.60%	2/10/2028	349,856	0.09%
Temasek Financial I Ltd.	150,000	3.25%	15/2/2027	151,708	0.04%
Temasek Financial I Ltd.	150,000	0.50%	20/11/2031	126,857	0.04%
United Overseas Bank Ltd.	200,000	0.10%	25/5/2029	177,923	0.05%
				806,344	**0.22%**
Slovakia 0.18% (31 December 2023: 0.14%)					
Slovenska Sporitelna A.S.	200,000	3.25%	12/1/2026	200,978	0.05%
Via Pribina A.S.	69,992	4.78%	30/9/2039	71,164	0.02%
Vseobecna Uverova Banka A.S.	200,000	0.88%	22/3/2027	191,810	0.05%
Vseobecna Uverova Banka A.S.	200,000	3.88%	5/9/2028	206,496	0.06%
				670,448	**0.18%**
South Africa 0.03% (31 December 2023: 0.06%)					
Anglo American Capital plc	100,000	5.00%	15/3/2031	108,044	0.03%
				108,044	**0.03%**
South Korea 0.27% (31 December 2023: 0.41%)					
Export-Import Bank of Korea	100,000	3.50%	7/6/2026	101,016	0.03%
Export-Import Bank of Korea	100,000	3.63%	7/6/2030	102,895	0.03%
KEB Hana Bank	168,000	3.75%	4/5/2026	170,402	0.05%
Kookmin Bank	120,000	4.00%	13/4/2027	123,362	0.03%
Korea Housing Finance Corp.	500,000	2.73%	2/7/2028	501,573	0.13%
				999,248	**0.27%**
Spain 4.31% (31 December 2023: 4.59%)					
Abanca Corp. Bancaria SA	200,000	0.50%	8/9/2027	192,195	0.05%
Abertis Infraestructuras SA	100,000	1.00%	27/2/2027	96,561	0.02%
Abertis Infraestructuras SA	100,000	2.38%	27/9/2027	98,705	0.03%
Abertis Infraestructuras SA	100,000	4.13%	31/1/2028	103,212	0.03%
Abertis Infraestructuras SA	200,000	1.88%	26/3/2032	183,095	0.05%
Acciona Energia Financiacion Filiales SA	100,000	1.38%	26/1/2032	85,699	0.02%
Amadeus IT Group SA	200,000	1.50%	18/9/2026	196,583	0.05%
AYT Cedulas Cajas Global FTA	100,000	4.75%	25/5/2027	104,726	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	0.88%	22/11/2026	97,164	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Banco Bilbao Vizcaya Argentaria SA	200,000	0.50%	14/1/2027	191,055	0.05%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.50%	10/2/2027	101,264	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	0.13%	24/3/2027	96,958	0.03%
Banco Bilbao Vizcaya Argentaria SA	200,000	3.13%	17/7/2027	203,122	0.05%
Banco Bilbao Vizcaya Argentaria SA	200,000	3.38%	20/9/2027	203,622	0.05%
Banco Bilbao Vizcaya Argentaria SA	100,000	0.88%	14/1/2029	93,924	0.02%
Banco Bilbao Vizcaya Argentaria SA	100,000	4.38%	14/10/2029	106,560	0.03%
Banco Bilbao Vizcaya Argentaria SA	200,000	3.63%	7/6/2030	205,713	0.05%
Banco Bilbao Vizcaya Argentaria SA	200,000	5.75%	15/9/2033	212,878	0.06%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.88%	15/1/2034	104,061	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	4.88%	8/2/2036	104,344	0.03%
Banco de Sabadell SA	100,000	3.50%	28/8/2026	101,571	0.03%
Banco de Sabadell SA	200,000	0.13%	10/2/2028	185,023	0.05%
Banco de Sabadell SA	100,000	5.13%	10/11/2028	105,687	0.03%
Banco de Sabadell SA	100,000	1.75%	30/5/2029	95,968	0.02%
Banco de Sabadell SA	200,000	5.00%	7/6/2029	212,353	0.06%
Banco de Sabadell SA	100,000	5.50%	8/9/2029	107,366	0.03%
Banco de Sabadell SA	200,000	4.25%	13/9/2030	207,560	0.05%
Banco de Sabadell SA	100,000	3.50%	27/5/2031	100,209	0.03%
Banco de Sabadell SA	200,000	3.25%	5/6/2034	204,544	0.05%
Banco Santander SA	100,000	3.38%	11/1/2026	100,848	0.03%
Banco Santander SA	100,000	3.25%	4/4/2026	100,309	0.03%
Banco Santander SA	100,000	0.30%	4/10/2026	95,902	0.02%
Banco Santander SA	100,000	0.50%	4/2/2027	95,290	0.02%
Banco Santander SA	100,000	0.50%	24/3/2027	97,169	0.03%
Banco Santander SA	100,000	2.38%	8/9/2027	99,648	0.03%
Banco Santander SA	100,000	3.50%	9/1/2028	101,324	0.03%
Banco Santander SA	100,000	0.20%	11/2/2028	92,027	0.02%
Banco Santander SA	300,000	3.25%	2/4/2029	300,664	0.08%
Banco Santander SA	100,000	3.88%	22/4/2029	102,566	0.03%
Banco Santander SA	100,000	3.13%	28/5/2029	101,949	0.03%
Banco Santander SA	200,000	0.63%	24/6/2029	184,411	0.05%
Banco Santander SA	200,000	0.25%	10/7/2029	179,201	0.05%
Banco Santander SA	400,000	0.13%	4/6/2030	347,080	0.09%
Banco Santander SA	100,000	4.25%	12/6/2030	105,674	0.03%
Banco Santander SA	200,000	4.88%	18/10/2031	216,112	0.06%
Banco Santander SA	100,000	1.00%	4/11/2031	86,272	0.02%
Banco Santander SA	200,000	0.10%	27/2/2032	164,655	0.04%
Banco Santander SA	100,000	2.75%	8/9/2032	99,288	0.03%
Banco Santander SA	200,000	5.75%	23/8/2033	212,655	0.06%
Banco Santander SA	200,000	3.75%	9/1/2034	205,632	0.05%
Banco Santander SA	200,000	5.00%	22/4/2034	209,059	0.06%
Bankinter SA	200,000	0.88%	8/7/2026	194,122	0.05%
Bankinter SA	100,000	0.63%	6/10/2027	94,361	0.02%
Bankinter SA	200,000	3.05%	29/5/2028	201,896	0.05%
Bankinter SA	100,000	3.50%	10/9/2032	100,839	0.03%
CaixaBank SA	100,000	1.38%	19/6/2026	98,068	0.03%
CaixaBank SA	200,000	0.75%	9/7/2026	194,061	0.05%
CaixaBank SA	200,000	1.25%	11/1/2027	195,186	0.05%
CaixaBank SA	200,000	1.00%	17/1/2028	190,766	0.05%
CaixaBank SA	200,000	0.75%	26/5/2028	190,278	0.05%
CaixaBank SA	100,000	0.50%	9/2/2029	92,421	0.02%
CaixaBank SA	200,000	5.00%	19/7/2029	212,696	0.06%
CaixaBank SA	100,000	3.75%	7/9/2029	103,815	0.03%
CaixaBank SA	100,000	4.25%	6/9/2030	106,093	0.03%
CaixaBank SA	100,000	5.38%	14/11/2030	109,636	0.03%
CaixaBank SA	100,000	1.25%	18/6/2031	97,432	0.03%
CaixaBank SA	100,000	4.38%	29/11/2033	108,021	0.03%
CaixaBank SA	200,000	6.13%	30/5/2034	217,403	0.06%
CaixaBank SA	200,000	5.13%	19/7/2034	221,127	0.06%
CaixaBank SA	100,000	4.13%	24/3/2036	109,342	0.03%
Cellnex Finance Co. SA	200,000	1.00%	15/9/2027	190,463	0.05%
Cellnex Finance Co., SA	100,000	3.63%	24/1/2029	101,599	0.03%
Cellnex Finance Co., SA	200,000	2.00%	15/9/2032	180,364	0.05%
Cellnex Finance Co., SA	100,000	2.00%	15/2/2033	88,970	0.02%
Cellnex Telecom SA	100,000	1.88%	26/6/2029	94,620	0.02%
Deutsche Bank SA Espanola	300,000	3.63%	23/11/2026	306,187	0.08%
Enagas Financiaciones SA	100,000	3.63%	24/1/2034	99,833	0.03%
FCC Servicios Medio Ambiente Holding SA	100,000	5.25%	30/10/2029	107,583	0.03%
Ferrovial Emisiones SA	100,000	0.54%	12/11/2028	91,350	0.02%
Iberdrola Finanzas SA	100,000	4.88%	Perpetual	103,177	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Iberdrola Finanzas SA	100,000	4.25%	Perpetual	101,275	0.03%
Iberdrola Finanzas SA	100,000	1.58%	Perpetual	94,223	0.02%
Iberdrola Finanzas SA	200,000	3.13%	22/11/2028	202,616	0.05%
Iberdrola Finanzas SA	200,000	1.38%	11/3/2032	177,688	0.05%
Iberdrola Finanzas SA	100,000	3.63%	13/7/2033	102,569	0.03%
Iberdrola Finanzas SA	100,000	3.38%	30/9/2035	99,230	0.03%
Iberdrola International BV	200,000	1.87%	Perpetual	195,831	0.05%
Iberdrola International BV	200,000	2.25%	Perpetual	187,502	0.05%
Iberdrola International BV	100,000	1.83%	Perpetual	90,836	0.02%
Iberdrola International BV	100,000	1.13%	21/4/2026	98,195	0.03%
Inmobiliaria Colonial Socimi SA	100,000	2.50%	28/11/2029	97,652	0.03%
Mapfre SA	100,000	4.13%	7/9/2048	101,367	0.03%
Merlin Properties Socimi SA	100,000	2.38%	13/7/2027	98,780	0.03%
Merlin Properties Socimi SA	100,000	1.38%	1/6/2030	91,387	0.02%
Naturgy Finance Iberia SA	100,000	1.50%	29/1/2028	96,046	0.02%
Naturgy Finance Iberia SA	100,000	3.25%	2/10/2030	100,126	0.03%
Programa Cedulas TDA Fondo de Titulizacion de Activos	100,000	4.25%	28/3/2027	103,771	0.03%
Programa Cedulas TDA Fondo de Titulizacion de Activos	200,000	4.25%	10/4/2031	217,483	0.06%
Prosegur Compania de Seguridad SA	100,000	2.50%	6/4/2029	97,364	0.03%
Red Electrica Financiaciones SA	200,000	1.25%	13/3/2027	193,970	0.05%
Red Electrica Financiaciones SA	100,000	0.38%	24/7/2028	92,601	0.02%
Redeia Corp. SA	100,000	3.38%	9/7/2032	100,291	0.03%
Repsol International Finance BV	100,000	4.25%	Perpetual	101,550	0.03%
Repsol International Finance BV	100,000	0.25%	2/8/2027	93,756	0.02%
Santander Consumer Finance SA	100,000	0.00%	23/2/2026	96,924	0.03%
Santander Consumer Finance SA	100,000	0.50%	14/1/2027	95,451	0.02%
Santander Consumer Finance SA	100,000	4.13%	5/5/2028	103,839	0.03%
Telefonica Emisiones SA	100,000	1.46%	13/4/2026	98,574	0.03%
Telefonica Emisiones SA	100,000	1.45%	22/1/2027	97,465	0.03%
Telefonica Emisiones SA	200,000	1.20%	21/8/2027	192,694	0.05%
Telefonica Emisiones SA	100,000	1.72%	12/1/2028	97,168	0.03%
Telefonica Emisiones SA	100,000	2.93%	17/10/2029	100,583	0.03%
Telefonica Emisiones SA	100,000	0.66%	3/2/2030	89,478	0.02%
Telefonica Emisiones SA	100,000	2.59%	25/5/2031	96,679	0.02%
Telefonica Emisiones SA	100,000	4.18%	21/11/2033	104,365	0.03%
Telefonica Emisiones SA	100,000	4.06%	24/1/2036	102,594	0.03%
Telefonica Europe BV	20,000	5.88%	14/2/2033	23,961	0.01%
Werfen SA	100,000	4.63%	6/6/2028	104,531	0.03%
Werfen SA	100,000	4.25%	3/5/2030	103,616	0.03%
				16,045,197	**4.31%**
Supranational 19.66% (31 December 2023: 18.48%)					
African Development Bank	100,000	0.13%	7/10/2026	96,355	0.03%
African Development Bank	25,000	0.88%	24/5/2028	23,782	0.01%
African Development Bank	125,000	0.50%	21/3/2029	115,311	0.03%
African Development Bank	66,000	2.25%	14/9/2029	65,403	0.02%
Asian Development Bank	125,000	0.00%	24/10/2029	111,084	0.03%
Asian Development Bank	150,000	0.03%	31/1/2030	132,198	0.04%
Asian Development Bank	270,000	2.55%	10/1/2031	268,848	0.07%
Asian Development Bank	127,000	1.95%	22/7/2032	120,410	0.03%
Asian Development Bank	100,000	2.90%	25/7/2034	100,564	0.03%
Asian Infrastructure Investment Bank	100,000	3.00%	14/2/2028	101,817	0.03%
Asian Infrastructure Investment Bank	208,000	2.88%	23/5/2031	212,131	0.06%
Banque Ouest Africaine de Developpement	100,000	2.75%	22/1/2033	83,704	0.02%
Corp. Andina de Fomento	100,000	0.25%	4/2/2026	97,352	0.03%
Corp. Andina de Fomento	108,000	4.50%	7/3/2028	112,924	0.03%
Corp. Andina de Fomento	100,000	3.63%	13/2/2030	102,308	0.03%
Council Of Europe Development Bank	100,000	0.00%	10/4/2026	97,121	0.03%
Council Of Europe Development Bank	150,000	0.38%	8/6/2026	145,934	0.04%
Council Of Europe Development Bank	250,000	0.00%	9/4/2027	237,326	0.06%
Council Of Europe Development Bank	150,000	0.00%	15/4/2028	138,829	0.04%
Council Of Europe Development Bank	100,000	0.63%	30/1/2029	93,113	0.02%
Council Of Europe Development Bank	200,000	1.00%	13/4/2029	188,451	0.05%
Council Of Europe Development Bank	100,000	0.00%	20/1/2031	85,850	0.02%
Council Of Europe Development Bank	67,000	0.25%	19/1/2032	56,858	0.02%
Council Of Europe Development Bank	100,000	2.88%	17/1/2033	101,284	0.03%
Council Of Europe Development Bank	150,000	2.63%	11/1/2034	148,317	0.04%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	200,000	0.01%	23/6/2028	183,858	0.05%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	200,000	0.10%	20/5/2030	175,835	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	100,000	0.15%	10/10/2034	76,966	0.02%
European Bank for Reconstruction & Development	159,000	2.88%	17/7/2031	162,056	0.04%
European Financial Stability Facility	200,000	0.40%	31/5/2026	194,896	0.05%
European Financial Stability Facility	1,231,000	2.75%	17/8/2026	1,239,664	0.33%
European Financial Stability Facility	980,000	0.75%	3/5/2027	946,397	0.25%
European Financial Stability Facility	200,000	0.88%	26/7/2027	193,008	0.05%
European Financial Stability Facility	258,000	0.00%	13/10/2027	241,816	0.06%
European Financial Stability Facility	800,000	2.50%	15/12/2027	802,827	0.22%
European Financial Stability Facility	76,000	0.88%	5/9/2028	71,975	0.02%
European Financial Stability Facility	110,000	3.00%	15/12/2028	112,305	0.03%
European Financial Stability Facility	306,000	3.50%	11/4/2029	318,851	0.09%
European Financial Stability Facility	1,210,000	2.63%	16/7/2029	1,217,441	0.33%
European Financial Stability Facility	285,000	0.05%	17/10/2029	253,961	0.07%
European Financial Stability Facility	370,000	0.13%	18/3/2030	327,120	0.09%
European Financial Stability Facility	472,000	3.00%	10/7/2030	481,318	0.13%
European Financial Stability Facility	120,000	2.88%	28/5/2031	121,901	0.03%
European Financial Stability Facility	100,000	3.88%	30/3/2032	107,893	0.03%
European Financial Stability Facility	250,000	2.38%	21/6/2032	245,160	0.07%
European Financial Stability Facility	1,070,000	2.88%	16/2/2033	1,084,900	0.29%
European Financial Stability Facility	420,000	2.88%	13/2/2034	421,995	0.11%
European Financial Stability Facility	200,000	3.00%	4/9/2034	202,650	0.05%
European Financial Stability Facility	267,000	0.88%	10/4/2035	220,334	0.06%
European Financial Stability Facility	834,000	3.38%	30/8/2038	862,253	0.23%
European Financial Stability Facility	270,000	1.70%	13/2/2043	216,925	0.06%
European Financial Stability Facility	300,000	2.35%	29/7/2044	264,225	0.07%
European Financial Stability Facility	416,000	1.20%	17/2/2045	296,727	0.08%
European Financial Stability Facility	157,000	1.38%	31/5/2047	114,129	0.03%
European Financial Stability Facility	350,000	1.80%	10/7/2048	272,958	0.07%
European Financial Stability Facility	380,000	0.70%	20/1/2050	222,339	0.06%
European Financial Stability Facility	366,000	0.70%	17/1/2053	202,728	0.05%
European Financial Stability Facility	280,000	1.75%	17/7/2053	208,808	0.06%
European Investment Bank	350,000	0.38%	14/4/2026	342,014	0.09%
European Investment Bank	205,000	0.10%	15/10/2026	197,601	0.05%
European Investment Bank	60,000	0.00%	22/12/2026	57,493	0.02%
European Investment Bank	346,000	0.50%	15/1/2027	334,401	0.09%
European Investment Bank	200,000	3.50%	15/4/2027	205,682	0.05%
European Investment Bank	575,000	0.00%	17/6/2027	544,507	0.15%
European Investment Bank	870,000	0.38%	15/9/2027	827,566	0.22%
European Investment Bank	230,000	0.00%	15/11/2027	215,717	0.06%
European Investment Bank	450,000	0.88%	14/1/2028	431,759	0.12%
European Investment Bank	350,000	0.00%	28/3/2028	325,380	0.09%
European Investment Bank	900,000	2.75%	28/7/2028	914,177	0.25%
European Investment Bank	100,000	0.00%	28/9/2028	91,751	0.02%
European Investment Bank	300,000	0.63%	22/1/2029	279,694	0.07%
European Investment Bank	400,000	0.13%	20/6/2029	361,823	0.10%
European Investment Bank	764,000	2.25%	14/12/2029	757,404	0.20%
European Investment Bank	263,000	0.05%	16/1/2030	233,416	0.06%
European Investment Bank	970,000	2.75%	30/7/2030	982,949	0.26%
European Investment Bank	380,000	0.00%	9/9/2030	330,260	0.09%
European Investment Bank	340,000	0.00%	14/1/2031	292,998	0.08%
European Investment Bank	375,000	1.00%	14/3/2031	342,592	0.09%
European Investment Bank	475,000	2.88%	15/10/2031	485,699	0.13%
European Investment Bank	170,000	0.25%	20/1/2032	145,001	0.04%
European Investment Bank	200,000	1.00%	14/4/2032	179,470	0.05%
European Investment Bank	270,000	1.50%	15/6/2032	250,526	0.07%
European Investment Bank	200,000	1.13%	15/11/2032	179,353	0.05%
European Investment Bank	319,000	2.88%	12/1/2033	324,079	0.09%
European Investment Bank	254,000	1.13%	13/4/2033	225,459	0.06%
European Investment Bank	144,000	3.00%	15/7/2033	147,254	0.04%
European Investment Bank	1,309,000	2.75%	16/1/2034	1,310,161	0.35%
European Investment Bank	150,000	2.63%	4/9/2034	148,232	0.04%
European Investment Bank	255,000	0.05%	13/10/2034	195,851	0.05%
European Investment Bank	150,000	2.63%	15/3/2035	147,305	0.04%
European Investment Bank	210,000	0.01%	15/11/2035	155,039	0.04%
European Investment Bank	307,000	0.20%	17/3/2036	229,641	0.06%
European Investment Bank	225,000	1.13%	15/9/2036	186,037	0.05%
European Investment Bank	360,000	4.00%	15/10/2037	400,521	0.11%
European Investment Bank	135,000	0.50%	13/11/2037	99,710	0.03%
European Investment Bank	204,000	3.00%	15/2/2039	203,660	0.05%
European Investment Bank	150,000	2.75%	15/3/2040	145,119	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Investment Bank	45,000	0.25%	15/6/2040	29,765	0.01%
European Investment Bank	105,000	0.01%	15/5/2041	64,236	0.02%
European Investment Bank	50,000	3.63%	14/3/2042	53,565	0.01%
European Investment Bank	123,000	1.00%	14/11/2042	88,014	0.02%
European Investment Bank	310,000	1.75%	15/9/2045	248,776	0.07%
European Investment Bank	134,000	0.88%	13/9/2047	87,278	0.02%
European Investment Bank	220,000	1.50%	16/10/2048	162,787	0.04%
European Investment Bank	70,000	0.05%	27/1/2051	32,661	0.01%
European Stability Mechanism	120,000	0.50%	2/3/2026	117,512	0.03%
European Stability Mechanism	430,000	0.00%	15/12/2026	411,423	0.11%
European Stability Mechanism	630,000	1.00%	23/6/2027	610,175	0.16%
European Stability Mechanism	292,000	2.38%	30/9/2027	292,497	0.08%
European Stability Mechanism	314,000	0.75%	5/9/2028	296,121	0.08%
European Stability Mechanism	350,000	0.50%	5/3/2029	323,468	0.09%
European Stability Mechanism	379,000	2.63%	18/9/2029	381,606	0.10%
European Stability Mechanism	150,000	0.01%	4/3/2030	132,021	0.04%
European Stability Mechanism	50,000	0.01%	15/10/2031	42,177	0.01%
European Stability Mechanism	225,000	1.13%	3/5/2032	203,083	0.05%
European Stability Mechanism	200,000	1.20%	23/5/2033	178,261	0.05%
European Stability Mechanism	149,000	3.00%	23/8/2033	152,142	0.04%
European Stability Mechanism	140,000	2.75%	15/9/2034	139,820	0.04%
European Stability Mechanism	200,000	1.63%	17/11/2036	175,281	0.05%
European Stability Mechanism	110,418	0.88%	18/7/2042	78,217	0.02%
European Stability Mechanism	145,000	1.75%	20/10/2045	116,645	0.03%
European Stability Mechanism	400,000	1.80%	2/11/2046	322,607	0.09%
European Stability Mechanism	200,000	1.85%	1/12/2055	151,014	0.04%
European Union	1,259,242	0.00%	6/7/2026	1,218,220	0.33%
European Union	3,262,101	2.75%	5/10/2026	3,292,044	0.88%
European Union	556,031	2.00%	4/10/2027	552,037	0.15%
European Union	1,179,000	2.88%	6/12/2027	1,197,814	0.32%
European Union	154,000	2.88%	4/4/2028	156,756	0.04%
European Union	525,000	0.00%	2/6/2028	485,053	0.13%
European Union	1,370,000	0.00%	4/10/2028	1,253,565	0.34%
European Union	701,000	3.13%	5/12/2028	719,154	0.19%
European Union	224,000	0.00%	4/7/2029	200,893	0.05%
European Union	100,000	1.38%	4/10/2029	95,325	0.03%
European Union	862,000	2.88%	5/10/2029	876,764	0.24%
European Union	1,834,361	1.63%	4/12/2029	1,762,299	0.47%
European Union	209,000	0.00%	4/10/2030	180,972	0.05%
European Union	819,400	3.13%	4/12/2030	844,150	0.23%
European Union	1,020,000	0.75%	4/4/2031	914,887	0.25%
European Union	1,100,000	0.00%	22/4/2031	936,949	0.25%
European Union	481,578	0.00%	4/7/2031	407,083	0.11%
European Union	1,443,000	2.25%	4/12/2031	1,428,380	0.38%
European Union	250,000	3.38%	4/4/2032	262,418	0.07%
European Union	1,200,000	1.00%	6/7/2032	1,063,014	0.29%
European Union	73,979	2.75%	4/2/2033	74,062	0.02%
European Union	180,000	1.25%	4/4/2033	161,790	0.04%
European Union	840,079	3.25%	4/7/2034	866,256	0.23%
European Union	2,384,434	3.00%	4/12/2034	2,406,185	0.65%
European Union	1,019,000	0.00%	4/7/2035	752,384	0.20%
European Union	420,000	0.25%	22/4/2036	312,695	0.08%
European Union	602,000	0.20%	4/6/2036	443,533	0.12%
European Union	1,315,461	0.40%	4/2/2037	980,429	0.26%
European Union	603,000	2.75%	4/12/2037	583,628	0.16%
European Union	1,011,076	3.38%	4/10/2038	1,039,301	0.28%
European Union	1,183,653	3.38%	4/10/2039	1,207,156	0.32%
European Union	513,000	0.10%	4/10/2040	321,848	0.09%
European Union	1,010,019	0.45%	4/7/2041	658,423	0.18%
European Union	153,000	3.75%	4/4/2042	165,146	0.04%
European Union	678,969	3.38%	4/11/2042	690,694	0.19%
European Union	1,616,000	1.25%	4/2/2043	1,176,671	0.32%
European Union	779,905	4.00%	4/4/2044	853,290	0.23%
European Union	335,000	0.45%	2/5/2046	195,103	0.05%
European Union	406,000	0.75%	4/1/2047	253,266	0.07%
European Union	963,501	2.63%	4/2/2048	865,291	0.23%
European Union	1,009,336	3.25%	4/2/2050	999,229	0.27%
European Union	680,000	0.30%	4/11/2050	340,701	0.09%
European Union	963,501	0.70%	6/7/2051	540,438	0.14%
European Union	1,040,798	2.50%	4/10/2052	882,385	0.24%
European Union	920,000	3.00%	4/3/2053	862,219	0.23%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Union	967,000	3.38%	5/10/2054	960,164	0.26%
International Bank for Reconstruction & Development	100,000	0.00%	15/1/2027	95,473	0.03%
International Bank for Reconstruction & Development	100,000	0.63%	22/11/2027	95,370	0.03%
International Bank for Reconstruction & Development	100,000	0.01%	24/4/2028	92,533	0.02%
International Bank for Reconstruction & Development	150,000	0.25%	21/5/2029	136,349	0.04%
International Bank for Reconstruction & Development	225,000	0.00%	21/2/2030	197,900	0.05%
International Bank for Reconstruction & Development	100,000	0.50%	16/4/2030	89,981	0.02%
International Bank for Reconstruction & Development	170,000	2.60%	28/8/2031	169,564	0.05%
International Bank for Reconstruction & Development	150,000	0.63%	12/1/2033	127,814	0.03%
International Bank for Reconstruction & Development	212,000	2.90%	19/1/2033	214,924	0.06%
International Bank for Reconstruction & Development	290,000	2.90%	14/2/2034	292,658	0.08%
International Bank for Reconstruction & Development	40,000	0.50%	21/6/2035	31,434	0.01%
International Bank for Reconstruction & Development	109,000	0.10%	17/9/2035	81,211	0.02%
International Bank for Reconstruction & Development	150,000	3.10%	14/4/2038	150,786	0.04%
International Bank for Reconstruction & Development	225,000	3.45%	13/9/2038	235,008	0.06%
International Bank for Reconstruction & Development	180,000	0.70%	22/10/2046	113,600	0.03%
International Bank for Reconstruction & Development	224,000	0.13%	3/1/2051	107,731	0.03%
International Bank for Reconstruction & Development	140,000	0.20%	21/1/2061	55,629	0.01%
International Development Association	100,000	0.00%	19/10/2026	95,933	0.03%
International Development Association	200,000	0.00%	15/7/2031	168,821	0.05%
International Development Association	140,000	2.50%	15/1/2038	131,289	0.03%
International Development Association	320,000	0.70%	17/1/2042	216,732	0.06%
International Development Association	351,000	3.20%	18/1/2044	350,670	0.09%
Nordic Investment Bank	50,000	0.00%	25/9/2026	48,103	0.01%
Nordic Investment Bank	110,000	0.25%	9/3/2029	100,725	0.03%
Nordic Investment Bank	130,000	2.63%	24/1/2031	130,534	0.03%
				73,192,782	**19.66%**
Sweden 2.05% (31 December 2023: 2.20%)					
Akelius Residential Property Financing BV	200,000	0.75%	22/2/2030	171,791	0.05%
Assa Abloy AB	200,000	3.88%	13/9/2030	208,647	0.06%
Atlas Copco Finance DAC	100,000	0.75%	8/2/2032	85,770	0.02%
Castellum AB	106,000	4.13%	10/12/2030	106,817	0.03%
EQT AB	100,000	0.88%	14/5/2031	84,880	0.02%
Essity AB	100,000	0.50%	3/2/2030	88,555	0.02%
Essity AB	100,000	0.25%	8/2/2031	86,584	0.02%
Essity Capital BV	100,000	3.00%	21/9/2026	100,332	0.03%
Heimstaden Bostad AB	100,000	1.13%	21/1/2026	97,699	0.03%
Heimstaden Bostad AB	100,000	3.88%	5/11/2029	99,240	0.03%
Heimstaden Bostad Treasury BV	200,000	1.00%	13/4/2028	182,487	0.05%
Heimstaden Bostad Treasury BV	100,000	0.75%	6/9/2029	86,606	0.02%
Investor AB	100,000	0.38%	29/10/2035	72,754	0.02%
Kommuninvest I Sverige AB	400,000	2.75%	12/2/2027	403,129	0.11%
Kommuninvest I Sverige AB	200,000	3.13%	8/12/2027	204,362	0.05%
Lansforsakringar Hypotek AB	350,000	0.01%	27/9/2028	318,359	0.08%
Loomis AB	125,000	3.63%	10/9/2029	125,840	0.03%
Molnlycke Holding AB	100,000	0.88%	5/9/2029	89,970	0.02%
Sagax AB	100,000	4.38%	29/5/2030	103,958	0.03%
Sagax Euro NL BV	100,000	1.00%	17/5/2029	90,108	0.02%
Sandvik AB	100,000	0.38%	25/11/2028	90,638	0.02%
Skandinaviska Enskilda Banken AB	200,000	1.75%	11/11/2026	196,515	0.05%
Skandinaviska Enskilda Banken AB	200,000	0.38%	11/2/2027	189,634	0.05%
Skandinaviska Enskilda Banken AB	300,000	3.25%	4/5/2028	306,315	0.08%
Skandinaviska Enskilda Banken AB	100,000	3.88%	9/5/2028	103,427	0.03%
Skandinaviska Enskilda Banken AB	200,000	0.63%	12/11/2029	177,531	0.05%
Skandinaviska Enskilda Banken AB	100,000	4.50%	27/11/2034	103,970	0.03%
SKF AB	100,000	3.13%	14/9/2028	100,853	0.03%
Stadshypotek AB	300,000	0.38%	13/3/2026	292,745	0.08%
Stadshypotek AB	100,000	3.13%	4/4/2028	101,981	0.03%
Stadshypotek AB	100,000	0.01%	30/9/2030	85,590	0.02%
Svensk Exportkredit AB	100,000	2.75%	23/2/2028	100,628	0.03%
Svensk Exportkredit AB	200,000	3.38%	30/8/2030	207,662	0.06%
Svenska Handelsbanken AB	100,000	0.13%	3/11/2026	95,442	0.02%
Svenska Handelsbanken AB	100,000	3.75%	1/11/2027	102,858	0.03%
Svenska Handelsbanken AB	200,000	0.01%	2/12/2027	184,288	0.05%
Svenska Handelsbanken AB	100,000	3.38%	17/2/2028	101,856	0.03%
Svenska Handelsbanken AB	100,000	1.38%	23/2/2029	93,739	0.02%
Svenska Handelsbanken AB	100,000	2.63%	5/9/2029	99,548	0.03%
Svenska Handelsbanken AB	100,000	0.50%	18/2/2030	87,945	0.02%
Svenska Handelsbanken AB	100,000	3.25%	27/8/2031	100,659	0.03%
Svenska Handelsbanken AB	100,000	5.00%	16/8/2034	106,282	0.03%
Sveriges Sakerstallda Obligationer AB	200,000	1.75%	10/2/2032	186,190	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Sveriges Sakerstallda Obligationer AB	100,000	1.25%	19/4/2033	88,542	0.02%
Swedbank AB	100,000	0.25%	2/11/2026	95,876	0.03%
Swedbank AB	120,000	0.30%	20/5/2027	115,782	0.03%
Swedbank AB	200,000	2.10%	25/5/2027	197,466	0.05%
Swedbank AB	100,000	2.88%	30/4/2029	99,060	0.03%
Swedbank AB	100,000	3.38%	29/5/2030	102,129	0.03%
Swedbank AB	100,000	4.38%	5/9/2030	105,902	0.03%
Swedbank AB	200,000	3.63%	23/8/2032	201,612	0.05%
Swedbank Hypotek AB	100,000	1.38%	31/5/2027	97,532	0.03%
Telia Co. AB	100,000	0.13%	27/11/2030	84,670	0.02%
Telia Co. AB	150,000	2.13%	20/2/2034	137,551	0.04%
Telia Co. AB	100,000	1.38%	11/5/2081	97,073	0.03%
Vattenfall AB	107,000	3.75%	18/10/2026	108,911	0.03%
Vattenfall AB	100,000	0.13%	12/2/2029	89,952	0.02%
				7,646,242	**2.05%**
Switzerland 1.50% (31 December 2023: 1.98%)					
ABB Finance BV	100,000	0.00%	19/1/2030	86,732	0.02%
ABB Finance BV	100,000	3.38%	15/1/2034	102,024	0.03%
Adecco International Financial Services BV	100,000	3.40%	8/10/2032	98,768	0.03%
Firmenich Productions Participations SAS	100,000	1.75%	30/4/2030	93,961	0.02%
Givaudan Finance Europe BV	100,000	1.00%	22/4/2027	96,192	0.03%
Holcim Finance Luxembourg SA	100,000	0.50%	29/11/2026	96,057	0.02%
Holcim Finance Luxembourg SA	200,000	0.50%	3/9/2030	171,812	0.05%
Holcim Finance Luxembourg SA	100,000	0.50%	23/4/2031	84,367	0.02%
Lonza Finance International NV	100,000	3.88%	24/4/2036	102,482	0.03%
Lunar Funding V for Swisscom AG	100,000	1.13%	12/10/2026	97,716	0.03%
Nestle Finance International Ltd.	100,000	0.88%	29/3/2027	96,712	0.03%
Nestle Finance International Ltd.	100,000	0.13%	12/11/2027	93,671	0.02%
Nestle Finance International Ltd.	200,000	1.25%	29/3/2031	183,040	0.05%
Novartis Finance SA	100,000	1.13%	30/9/2027	96,572	0.03%
Novartis Finance SA	250,000	0.00%	23/9/2028	226,758	0.06%
Novartis Finance SA	100,000	1.70%	14/8/2038	83,242	0.02%
Raiffeisen Schweiz Genossenschaft	100,000	3.85%	3/9/2032	101,981	0.03%
Richemont International Holding SA	100,000	1.00%	26/3/2026	98,141	0.03%
Richemont International Holding SA	100,000	1.50%	26/3/2030	93,229	0.02%
Richemont International Holding SA	100,000	2.00%	26/3/2038	84,967	0.02%
Richemont International Holding SA	100,000	1.63%	26/5/2040	76,756	0.02%
Sika Capital BV	100,000	1.50%	29/4/2031	90,755	0.02%
Swiss Life Finance I AG	100,000	3.25%	31/8/2029	101,092	0.03%
Swisscom Finance BV	100,000	3.50%	29/11/2031	102,816	0.03%
Swisscom Finance BV	100,000	3.88%	29/5/2044	102,122	0.03%
Tyco Electronics Group SA	100,000	0.00%	14/2/2025	99,631	0.03%
UBS AG	300,000	5.50%	20/8/2026	312,403	0.08%
UBS AG	200,000	0.25%	1/9/2028	181,539	0.05%
UBS Group AG	200,000	2.75%	15/6/2027	199,642	0.05%
UBS Group AG	100,000	1.00%	24/6/2027	97,253	0.03%
UBS Group AG	200,000	4.63%	17/3/2028	206,609	0.05%
UBS Group AG	400,000	0.25%	5/11/2028	370,328	0.10%
UBS Group AG	300,000	7.75%	1/3/2029	341,673	0.09%
UBS Group AG	200,000	4.38%	11/1/2031	210,443	0.06%
UBS Group AG	200,000	4.75%	17/3/2032	215,441	0.06%
UBS Group AG	200,000	2.88%	2/4/2032	194,658	0.05%
UBS Group AG	100,000	0.63%	18/1/2033	80,647	0.02%
UBS Switzerland AG	328,000	3.30%	5/3/2029	336,501	0.09%
Zurich Finance Ireland Designated Activity Co.	100,000	1.88%	17/9/2050	91,903	0.02%
				5,600,636	**1.50%**
United Arab Emirates 0.13% (31 December 2023: 0.15%)					
DP World Ltd.	100,000	2.38%	25/9/2026	98,125	0.03%
Emirates Telecommunications Group Co. PJSC	100,000	2.75%	18/6/2026	99,738	0.03%
Emirates Telecommunications Group Co. PJSC	100,000	0.38%	17/5/2028	91,560	0.02%
First Abu Dhabi Bank PJSC	100,000	0.13%	16/2/2026	96,550	0.03%
MDGH GMTN RSC Ltd.	100,000	0.38%	10/3/2027	94,254	0.02%
				480,227	**0.13%**
United Kingdom 4.54% (31 December 2023: 5.19%)					
AstraZeneca plc	100,000	1.25%	12/5/2028	96,020	0.02%
AstraZeneca plc	150,000	0.38%	3/6/2029	135,134	0.04%
AstraZeneca plc	150,000	3.75%	3/3/2032	156,685	0.04%
Barclays plc	100,000	2.89%	31/1/2027	100,020	0.03%
Barclays plc	100,000	0.58%	9/8/2029	91,268	0.02%
Barclays plc	200,000	4.92%	8/8/2030	213,691	0.06%
Barclays plc	100,000	1.13%	22/3/2031	97,417	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Barclays plc	200,000	5.26%	29/1/2034	221,228	0.06%
Barclays plc	100,000	4.35%	8/5/2035	104,096	0.03%
Barclays plc	100,000	3.94%	31/1/2036	100,265	0.03%
Barclays plc	100,000	4.97%	31/5/2036	104,188	0.03%
BG Energy Capital plc	100,000	2.25%	21/11/2029	96,935	0.02%
BNI Finance BV	300,000	3.88%	1/12/2030	312,111	0.08%
BP Capital Markets BV	100,000	3.77%	12/5/2030	102,787	0.03%
BP Capital Markets plc	300,000	2.52%	7/4/2028	296,994	0.08%
BP Capital Markets plc	100,000	1.23%	8/5/2031	88,792	0.02%
British Telecommunications plc	100,000	1.75%	10/3/2026	98,784	0.03%
British Telecommunications plc	200,000	1.50%	23/6/2027	194,276	0.05%
British Telecommunications plc	100,000	3.75%	13/5/2031	103,198	0.03%
British Telecommunications plc	100,000	3.88%	20/1/2034	102,238	0.03%
Cadent Finance plc	250,000	0.63%	19/3/2030	217,886	0.06%
CCEP Finance Ireland DAC	100,000	0.88%	6/5/2033	82,465	0.02%
CCEP Finance Ireland DAC	100,000	1.50%	6/5/2041	73,909	0.02%
CK Hutchison Europe Finance 18 Ltd.	100,000	2.00%	13/4/2030	94,529	0.02%
CK Hutchison Finance 16 Ltd.	100,000	2.00%	6/4/2028	97,258	0.03%
Clydesdale Bank plc	100,000	2.50%	22/6/2027	99,619	0.03%
Clydesdale Bank plc	104,000	3.75%	22/8/2028	107,818	0.03%
CNH Industrial Finance Europe SA	100,000	1.88%	19/1/2026	98,932	0.03%
CNH Industrial Finance Europe SA	100,000	1.75%	25/3/2027	97,636	0.03%
Compass Group Finance Netherlands BV	250,000	3.00%	8/3/2030	251,354	0.07%
Compass Group plc	100,000	3.25%	16/9/2033	99,998	0.03%
Coventry Building Society	150,000	2.63%	7/12/2026	150,210	0.04%
Diageo Capital BV	100,000	0.13%	28/9/2028	90,997	0.02%
Diageo Capital BV	100,000	1.50%	8/6/2029	94,810	0.02%
Diageo Capital BV	100,000	1.88%	8/6/2034	89,446	0.02%
Diageo Finance plc	200,000	1.88%	27/3/2027	196,790	0.05%
Diageo Finance plc	100,000	3.13%	28/2/2031	100,604	0.03%
DS Smith plc	100,000	4.50%	27/7/2030	105,390	0.03%
easyJet plc	100,000	3.75%	20/3/2031	101,576	0.03%
Experian Finance plc	100,000	1.38%	25/6/2026	98,459	0.03%
Gatwick Funding Ltd.	100,000	3.63%	16/10/2033	100,285	0.03%
GlaxoSmithKline Capital plc	100,000	1.25%	21/5/2026	98,281	0.03%
GlaxoSmithKline Capital plc	200,000	1.75%	21/5/2030	188,577	0.05%
Global Switch Finance BV	100,000	1.38%	7/10/2030	93,960	0.02%
GSK Capital BV	150,000	3.13%	28/11/2032	150,723	0.04%
GSK Capital BV	100,000	3.25%	19/11/2036	99,034	0.03%
Haleon Netherlands Capital BV	100,000	1.25%	29/3/2026	98,418	0.03%
Heathrow Funding Ltd.	100,000	1.88%	12/7/2032	89,641	0.02%
Heathrow Funding Ltd.	100,000	4.50%	11/7/2033	106,391	0.03%
HSBC Holdings plc	100,000	4.75%	10/3/2028	103,563	0.03%
HSBC Holdings plc	200,000	3.13%	7/6/2028	199,630	0.05%
HSBC Holdings plc	300,000	0.64%	24/9/2029	273,546	0.07%
HSBC Holdings plc	106,000	3.45%	25/9/2030	106,636	0.03%
HSBC Holdings plc	300,000	4.79%	10/3/2032	323,459	0.09%
HSBC Holdings plc	100,000	3.83%	25/9/2035	101,579	0.03%
IHG Finance LLC	100,000	3.63%	27/9/2031	100,572	0.03%
Informa plc	100,000	3.00%	23/10/2027	100,236	0.03%
Informa plc	100,000	1.25%	22/4/2028	94,826	0.02%
InterContinental Hotels Group plc	100,000	2.13%	15/5/2027	98,537	0.03%
Intermediate Capital Group plc	100,000	1.63%	17/2/2027	96,180	0.02%
International Consolidated Airlines Group SA	100,000	3.75%	25/3/2029	101,568	0.03%
International Distribution Services plc	100,000	1.25%	8/10/2026	96,926	0.02%
ITV plc	100,000	4.25%	19/6/2032	101,165	0.03%
Lloyds Bank plc	100,000	0.13%	18/6/2026	96,605	0.02%
Lloyds Banking Group plc	200,000	4.50%	11/1/2029	208,633	0.06%
Lloyds Banking Group plc	100,000	4.75%	21/9/2031	107,031	0.03%
Lloyds Banking Group plc	100,000	3.88%	14/5/2032	102,125	0.03%
London Stock Exchange Group plc	100,000	1.75%	6/12/2027	97,253	0.03%
Lseg Netherlands BV	200,000	0.25%	6/4/2028	184,684	0.05%
Motability Operations Group plc	300,000	0.38%	3/1/2026	293,342	0.08%
Motability Operations Group plc	100,000	3.63%	24/7/2029	102,169	0.03%
Motability Operations Group plc	100,000	4.00%	17/1/2030	103,557	0.03%
Motability Operations Group plc	217,000	3.88%	24/1/2034	222,369	0.06%
National Grid Electricity Distribution East Midlands plc	100,000	3.95%	20/9/2032	104,116	0.03%
National Grid plc	200,000	2.18%	30/6/2026	198,462	0.05%
National Grid plc	100,000	0.25%	1/9/2028	90,689	0.02%
National Grid plc	150,000	3.88%	16/1/2029	154,614	0.04%
National Grid plc	200,000	4.28%	16/1/2035	209,608	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nationwide Building Society	118,000	4.50%	1/11/2026	121,691	0.03%
Nationwide Building Society	200,000	2.25%	25/6/2029	196,253	0.05%
Nationwide Building Society	100,000	3.25%	5/9/2029	101,245	0.03%
Nationwide Building Society	100,000	3.83%	24/7/2032	102,377	0.03%
Nationwide Building Society	149,000	3.31%	2/5/2034	154,187	0.04%
Nationwide Building Society	100,000	2.25%	16/5/2037	91,839	0.02%
NatWest Group plc	200,000	4.70%	14/3/2028	207,397	0.05%
NatWest Group plc	127,000	4.07%	6/9/2028	130,464	0.03%
NatWest Group plc	100,000	0.67%	14/9/2029	91,483	0.02%
NatWest Group plc	100,000	3.58%	12/9/2032	100,811	0.03%
NatWest Group plc	100,000	5.76%	28/2/2034	107,103	0.03%
NatWest Markets plc	100,000	4.25%	13/1/2028	104,116	0.03%
NatWest Markets plc	100,000	3.63%	9/1/2029	102,752	0.03%
Phoenix Group Holdings plc	200,000	4.38%	24/1/2029	203,512	0.05%
Reckitt Benckiser Treasury Services Nederland BV	100,000	0.38%	19/5/2026	96,856	0.02%
Reckitt Benckiser Treasury Services Nederland BV	100,000	0.75%	19/5/2030	89,189	0.02%
Reckitt Benckiser Treasury Services plc	100,000	3.63%	14/9/2028	102,553	0.03%
Reckitt Benckiser Treasury Services plc	100,000	3.63%	20/6/2029	102,871	0.03%
RELX Finance BV	100,000	1.50%	13/5/2027	97,462	0.03%
RELX Finance BV	100,000	0.50%	10/3/2028	93,242	0.02%
RELX Finance BV	100,000	0.88%	10/3/2032	85,712	0.02%
RELX Finance BV	100,000	3.38%	20/3/2033	100,322	0.03%
Rentokil Initial plc	100,000	0.88%	30/5/2026	97,782	0.03%
Santander UK Group Holdings plc	100,000	0.60%	13/9/2029	90,632	0.02%
Santander UK plc	200,000	1.13%	12/3/2027	194,125	0.05%
Santander UK plc	136,000	3.00%	12/3/2029	137,883	0.04%
Santander UK plc	240,000	3.13%	12/5/2031	244,692	0.06%
Segro Capital Sarl	100,000	0.50%	22/9/2031	82,575	0.02%
Severn Trent Utilities Finance plc	100,000	4.00%	5/3/2034	102,193	0.03%
Sky Ltd.	100,000	2.50%	15/9/2026	99,622	0.03%
Smith & Nephew plc	100,000	4.57%	11/10/2029	105,283	0.03%
SSE plc	100,000	4.00%	Perpetual	100,423	0.03%
SSE plc	100,000	1.38%	4/9/2027	96,937	0.03%
SSE plc	200,000	4.00%	5/9/2031	209,014	0.06%
Standard Chartered plc	200,000	0.90%	2/7/2027	194,418	0.05%
Standard Chartered plc	100,000	4.87%	10/5/2031	107,417	0.03%
Standard Chartered plc	100,000	1.20%	23/9/2031	96,105	0.02%
Tesco Corporate Treasury Services plc	200,000	0.88%	29/5/2026	195,155	0.05%
Tesco Corporate Treasury Services plc	100,000	0.38%	27/7/2029	88,670	0.02%
Tesco Corporate Treasury Services plc	100,000	4.25%	27/2/2031	104,483	0.03%
Unilever Capital Corp.	100,000	3.40%	6/6/2033	101,887	0.03%
Unilever Finance Netherlands BV	500,000	1.13%	12/2/2027	486,047	0.13%
Unilever plc	100,000	1.50%	11/6/2039	80,989	0.02%
Virgin Money UK plc	100,000	4.00%	18/3/2028	101,966	0.03%
Vodafone Group plc	250,000	2.20%	25/8/2026	248,426	0.07%
Vodafone Group plc	100,000	1.50%	24/7/2027	97,203	0.03%
Vodafone Group plc	100,000	1.63%	24/11/2030	93,127	0.02%
Vodafone Group plc	100,000	2.50%	24/5/2039	88,211	0.02%
Vodafone International Financing DAC	100,000	4.00%	10/2/2043	103,216	0.03%
Wellcome Trust Ltd.	100,000	1.13%	21/1/2027	96,744	0.02%
Yorkshire Building Society	100,000	3.00%	16/4/2031	101,512	0.03%
				16,894,977	**4.54%**
United States 11.34% (31 December 2023: 10.53%)					
3M Co.	100,000	1.75%	15/5/2030	94,369	0.02%
Abbott Ireland Financing DAC	100,000	1.50%	27/9/2026	98,257	0.03%
Abbott Ireland Financing DAC	100,000	0.38%	19/11/2027	93,792	0.02%
AbbVie, Inc.	400,000	0.75%	18/11/2027	379,609	0.10%
AbbVie, Inc.	100,000	2.63%	15/11/2028	99,471	0.03%
Air Lease Corp.	100,000	3.70%	15/4/2030	101,453	0.03%
Air Products & Chemicals, Inc.	200,000	4.00%	3/3/2035	209,054	0.06%
American Honda Finance Corp.	100,000	3.50%	24/4/2026	101,010	0.03%
American Honda Finance Corp.	300,000	3.75%	25/10/2027	306,961	0.08%
American Honda Finance Corp.	100,000	0.30%	7/7/2028	90,867	0.02%
American Honda Finance Corp.	100,000	3.65%	23/4/2031	101,470	0.03%
American International Group, Inc.	100,000	1.88%	21/6/2027	97,676	0.03%
American Medical Systems Europe BV	200,000	1.63%	8/3/2031	183,073	0.05%
American Medical Systems Europe BV	100,000	1.88%	8/3/2034	88,583	0.02%
American Tower Corp.	100,000	1.95%	22/5/2026	98,842	0.03%
American Tower Corp.	130,000	0.40%	15/2/2027	123,587	0.03%
American Tower Corp.	100,000	0.88%	21/5/2029	91,080	0.02%
American Tower Corp.	100,000	0.95%	5/10/2030	87,623	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
American Tower Corp.	100,000	1.00%	15/1/2032	84,964	0.02%
Amphenol Technologies Holding GmbH	100,000	0.75%	4/5/2026	97,439	0.03%
Aon Global Ltd.	200,000	2.88%	14/5/2026	199,525	0.05%
Apple, Inc.	100,000	1.63%	10/11/2026	98,365	0.03%
Apple, Inc.	100,000	0.50%	15/11/2031	86,631	0.02%
AT&T, Inc.	100,000	1.80%	5/9/2026	98,392	0.03%
AT&T, Inc.	100,000	1.60%	19/5/2028	95,869	0.03%
AT&T, Inc.	100,000	2.35%	5/9/2029	97,344	0.03%
AT&T, Inc.	100,000	3.95%	30/4/2031	104,295	0.03%
AT&T, Inc.	100,000	2.05%	19/5/2032	92,107	0.02%
AT&T, Inc.	100,000	4.30%	18/11/2034	106,044	0.03%
AT&T, Inc.	200,000	3.15%	4/9/2036	190,142	0.05%
AT&T, Inc.	100,000	2.60%	19/5/2038	88,116	0.02%
Athene Global Funding	100,000	0.63%	12/1/2028	93,071	0.02%
Bank of America Corp.	100,000	1.66%	25/4/2028	97,232	0.03%
Bank of America Corp.	100,000	4.13%	12/6/2028	103,869	0.03%
Bank of America Corp.	200,000	0.58%	24/8/2028	188,224	0.05%
Bank of America Corp.	200,000	0.58%	8/8/2029	183,481	0.05%
Bank of America Corp.	100,000	1.38%	9/5/2030	93,183	0.02%
Bank of America Corp.	200,000	0.69%	22/3/2031	176,620	0.05%
Bank of America Corp.	100,000	0.65%	26/10/2031	86,429	0.02%
Bank of America Corp.	300,000	2.82%	27/4/2033	289,627	0.08%
Baxter International, Inc.	100,000	1.30%	15/5/2029	92,626	0.02%
Becton Dickinson & Co.	100,000	3.52%	8/2/2031	101,678	0.03%
Becton Dickinson & Co.	100,000	3.83%	7/6/2032	102,616	0.03%
Becton Dickinson Euro Finance Sarl	100,000	1.21%	4/6/2026	97,959	0.03%
Becton Dickinson Euro Finance Sarl	150,000	3.55%	13/9/2029	153,310	0.04%
Becton Dickinson Euro Finance Sarl	100,000	1.34%	13/8/2041	69,644	0.02%
Berkshire Hathaway, Inc.	100,000	1.13%	16/3/2027	96,920	0.03%
Berkshire Hathaway, Inc.	300,000	2.15%	15/3/2028	295,917	0.08%
Berkshire Hathaway, Inc.	100,000	1.63%	16/3/2035	86,652	0.02%
Blackstone Holdings Finance Co. LLC	100,000	1.50%	10/4/2029	93,928	0.02%
Booking Holdings, Inc.	100,000	0.50%	8/3/2028	93,122	0.02%
Booking Holdings, Inc.	100,000	3.50%	1/3/2029	102,315	0.03%
Booking Holdings, Inc.	100,000	4.25%	15/5/2029	105,259	0.03%
Booking Holdings, Inc.	100,000	3.63%	1/3/2032	102,430	0.03%
Booking Holdings, Inc.	100,000	3.25%	21/11/2032	100,134	0.03%
Booking Holdings, Inc.	100,000	4.13%	12/5/2033	105,433	0.03%
Booking Holdings, Inc.	100,000	4.75%	15/11/2034	110,429	0.03%
Booking Holdings, Inc.	100,000	3.75%	1/3/2036	101,756	0.03%
Booking Holdings, Inc.	100,000	4.00%	1/3/2044	100,827	0.03%
BorgWarner, Inc.	100,000	1.00%	19/5/2031	85,991	0.02%
Boston Scientific Corp.	100,000	0.63%	1/12/2027	94,174	0.02%
BP Capital Markets BV	200,000	3.36%	12/9/2031	200,207	0.05%
BP Capital Markets BV	100,000	4.32%	12/5/2035	105,243	0.03%
BP Capital Markets BV	100,000	1.47%	21/9/2041	70,455	0.02%
BP Capital Markets plc	300,000	3.25%	Perpetual	298,492	0.08%
BP Capital Markets plc	200,000	4.38%	Perpetual	200,082	0.05%
BP Capital Markets plc	100,000	3.63%	Perpetual	98,348	0.03%
BP Capital Markets plc	100,000	1.57%	16/2/2027	97,672	0.03%
BP Capital Markets plc	200,000	0.83%	8/11/2027	190,284	0.05%
Cargill, Inc.	100,000	3.88%	24/4/2030	103,661	0.03%
Carrier Global Corp.	200,000	4.50%	29/11/2032	214,435	0.06%
Caterpillar Financial Services Corp.	100,000	3.74%	4/9/2026	101,795	0.03%
Caterpillar Financial Services Corp.	200,000	3.02%	3/9/2027	201,869	0.05%
Celanese US Holdings LLC	100,000	4.78%	19/7/2026	101,539	0.03%
Celanese US Holdings LLC	100,000	2.13%	1/3/2027	96,123	0.03%
Chubb INA Holdings LLC	100,000	0.88%	15/6/2027	95,449	0.03%
Chubb INA Holdings LLC	100,000	0.88%	15/12/2029	90,636	0.02%
Chubb INA Holdings LLC	100,000	2.50%	15/3/2038	89,863	0.02%
Citigroup, Inc.	100,000	0.50%	8/10/2027	95,891	0.03%
Citigroup, Inc.	100,000	3.71%	22/9/2028	102,035	0.03%
Citigroup, Inc.	200,000	1.25%	10/4/2029	185,604	0.05%
Citigroup, Inc.	200,000	3.75%	14/5/2032	203,907	0.05%
CNH Industrial Finance Europe SA	100,000	1.63%	3/7/2029	93,678	0.02%
Coca-Cola Co.	400,000	1.13%	9/3/2027	388,197	0.10%
Coca-Cola Co.	100,000	0.13%	15/3/2029	89,719	0.02%
Coca-Cola Co.	200,000	0.40%	6/5/2030	175,757	0.05%
Coca-Cola Co.	100,000	0.95%	6/5/2036	78,396	0.02%
Coca-Cola Co.	100,000	1.00%	9/3/2041	69,721	0.02%
Coca-Cola Co.	100,000	3.50%	14/5/2044	99,320	0.03%

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Colgate-Palmolive Co.	100,000	1.38%	6/3/2034	88,070	0.02%
Colgate-Palmolive Co.	100,000	0.88%	12/11/2039	71,250	0.02%
Comcast Corp.	100,000	0.00%	14/9/2026	95,553	0.03%
Comcast Corp.	100,000	0.25%	20/5/2027	94,370	0.02%
Comcast Corp.	200,000	0.75%	20/2/2032	170,114	0.05%
Comcast Corp.	100,000	3.25%	26/9/2032	100,417	0.03%
Comcast Corp.	100,000	3.55%	26/9/2036	100,259	0.03%
CRH Funding BV	200,000	1.63%	5/5/2030	186,938	0.05%
CRH SMW Finance DAC	200,000	4.00%	11/7/2031	210,038	0.06%
Danaher Corp.	100,000	2.50%	30/3/2030	98,014	0.03%
DH Europe Finance II Sarl	100,000	0.45%	18/3/2028	93,039	0.02%
DH Europe Finance II Sarl	100,000	0.75%	18/9/2031	86,193	0.02%
DH Europe Finance II Sarl	150,000	1.35%	18/9/2039	113,373	0.03%
Digital Dutch Finco BV	100,000	1.50%	15/3/2030	91,276	0.02%
Digital Dutch Finco BV	100,000	1.00%	15/1/2032	84,335	0.02%
Digital Dutch Finco BV	100,000	3.88%	13/9/2033	101,097	0.03%
Digital Euro Finco LLC	150,000	2.50%	16/1/2026	149,444	0.04%
Digital Intrepid Holding BV	100,000	0.63%	15/7/2031	83,465	0.02%
Digital Intrepid Holding BV	100,000	1.38%	18/7/2032	85,505	0.02%
Discovery Communications LLC	100,000	1.90%	19/3/2027	96,774	0.03%
Dover Corp.	100,000	1.25%	9/11/2026	97,324	0.03%
Dover Corp.	100,000	0.75%	4/11/2027	94,598	0.02%
Dow Chemical Co.	100,000	0.50%	15/3/2027	95,053	0.02%
Dow Chemical Co.	100,000	1.13%	15/3/2032	85,991	0.02%
Duke Energy Corp.	150,000	3.10%	15/6/2028	150,311	0.04%
Duke Energy Corp.	100,000	3.75%	1/4/2031	101,612	0.03%
Eaton Capital ULC	100,000	0.13%	8/3/2026	97,152	0.03%
Eaton Capital ULC	100,000	0.58%	8/3/2030	89,291	0.02%
Eaton Capital ULC	100,000	3.60%	21/5/2031	103,029	0.03%
Eli Lilly & Co.	100,000	1.63%	2/6/2026	98,984	0.03%
Eli Lilly & Co.	100,000	0.63%	1/11/2031	86,641	0.02%
Eli Lilly & Co.	100,000	0.50%	14/9/2033	82,332	0.02%
Eli Lilly & Co.	100,000	1.38%	14/9/2061	56,900	0.01%
Equinix Europe 2 Financing Corp. LLC	100,000	3.65%	3/9/2033	100,417	0.03%
Equinix, Inc.	100,000	0.25%	15/3/2027	94,477	0.02%
Equitable Financial Life Global Funding	100,000	0.60%	16/6/2028	92,529	0.02%
Experian Europe DAC	100,000	1.56%	16/5/2031	92,335	0.02%
Experian Finance plc	100,000	3.38%	10/10/2034	99,777	0.03%
Exxon Mobil Corp.	100,000	0.52%	26/6/2028	92,782	0.02%
Exxon Mobil Corp.	100,000	1.41%	26/6/2039	75,538	0.02%
FedEx Corp.	200,000	1.63%	11/1/2027	196,257	0.05%
FedEx Corp.	100,000	1.30%	5/8/2031	89,078	0.02%
Fidelity National Information Services, Inc.	100,000	1.50%	21/5/2027	97,002	0.03%
Fidelity National Information Services, Inc.	100,000	2.00%	21/5/2030	94,744	0.02%
Fiserv, Inc.	100,000	1.63%	1/7/2030	92,551	0.02%
Fiserv, Inc.	100,000	4.50%	24/5/2031	106,648	0.03%
Ford Motor Credit Co. LLC	100,000	6.13%	15/5/2028	108,131	0.03%
Ford Motor Credit Co. LLC	100,000	4.17%	21/11/2028	101,826	0.03%
Ford Motor Credit Co. LLC	100,000	4.45%	14/2/2030	102,713	0.03%
General Mills, Inc.	200,000	3.91%	13/4/2029	206,790	0.05%
General Motors Financial Co., Inc.	100,000	0.60%	20/5/2027	94,501	0.02%
General Motors Financial Co., Inc.	100,000	4.50%	22/11/2027	103,888	0.03%
General Motors Financial Co., Inc.	100,000	0.65%	7/9/2028	91,492	0.02%
General Motors Financial Co., Inc.	100,000	4.30%	15/2/2029	103,757	0.03%
General Motors Financial Co., Inc.	100,000	4.00%	10/7/2030	103,023	0.03%
Global Payments, Inc.	100,000	4.88%	17/3/2031	105,608	0.03%
Goldman Sachs Group, Inc.	300,000	1.63%	27/7/2026	294,935	0.08%
Goldman Sachs Group, Inc.	100,000	2.00%	22/3/2028	97,333	0.03%
Goldman Sachs Group, Inc.	150,000	1.25%	7/2/2029	139,866	0.04%
Goldman Sachs Group, Inc.	126,000	4.00%	21/9/2029	131,555	0.03%
Goldman Sachs Group, Inc.	200,000	0.75%	23/3/2032	167,393	0.04%
Goldman Sachs Group, Inc.	81,000	1.00%	18/3/2033	67,974	0.02%
Haleon Netherlands Capital BV	100,000	2.13%	29/3/2034	90,487	0.02%
Harley-Davidson Financial Services, Inc.	100,000	5.13%	5/4/2026	102,220	0.03%
Highland Holdings Sarl	200,000	0.32%	15/12/2026	190,645	0.05%
Illinois Tool Works, Inc.	100,000	0.63%	5/12/2027	94,565	0.02%
Illinois Tool Works, Inc.	200,000	3.25%	17/5/2028	203,376	0.05%
Illinois Tool Works, Inc.	100,000	3.00%	19/5/2034	98,346	0.03%
International Business Machines Corp.	200,000	0.30%	11/2/2028	185,527	0.05%
International Business Machines Corp.	200,000	0.88%	9/2/2030	180,834	0.05%
International Business Machines Corp.	200,000	1.75%	31/1/2031	185,766	0.05%

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International Business Machines Corp.	100,000	1.25%	9/2/2034	84,662	0.02%
International Business Machines Corp.	100,000	1.20%	11/2/2040	71,911	0.02%
International Business Machines Corp.	100,000	4.00%	6/2/2043	102,499	0.03%
International Flavors & Fragrances, Inc.	100,000	1.80%	25/9/2026	97,977	0.03%
Jefferies Financial Group, Inc.	100,000	3.88%	16/4/2026	100,948	0.03%
John Deere Capital Corp.	300,000	3.45%	16/7/2032	307,507	0.08%
John Deere Cash Management Sarl	100,000	1.65%	13/6/2039	81,255	0.02%
Johnson & Johnson	100,000	1.65%	20/5/2035	88,437	0.02%
Johnson & Johnson	100,000	3.35%	1/6/2036	101,284	0.03%
Johnson & Johnson	100,000	3.55%	1/6/2044	102,203	0.03%
Johnson Controls International plc	100,000	4.25%	23/5/2035	106,596	0.03%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	0.38%	15/9/2027	93,700	0.02%
JPMorgan Chase & Co.	100,000	3.00%	19/2/2026	100,368	0.03%
JPMorgan Chase & Co.	100,000	1.50%	29/10/2026	97,958	0.03%
JPMorgan Chase & Co.	200,000	1.09%	11/3/2027	195,853	0.05%
JPMorgan Chase & Co.	300,000	0.39%	24/2/2028	284,155	0.08%
JPMorgan Chase & Co.	100,000	1.64%	18/5/2028	97,013	0.03%
JPMorgan Chase & Co.	300,000	1.96%	23/3/2030	287,120	0.08%
JPMorgan Chase & Co.	100,000	1.00%	25/7/2031	89,139	0.02%
JPMorgan Chase & Co.	300,000	3.76%	21/3/2034	306,580	0.08%
Kellanova	100,000	3.75%	16/5/2034	102,215	0.03%
KKR Group Finance Co. V LLC	100,000	1.63%	22/5/2029	94,273	0.02%
Kraft Heinz Foods Co.	125,000	2.25%	25/5/2028	122,795	0.03%
Kraft Heinz Foods Co.	100,000	3.50%	15/3/2029	101,968	0.03%
Liberty Mutual Group, Inc.	100,000	2.75%	4/5/2026	99,882	0.03%
Linde plc	100,000	0.00%	30/9/2026	95,678	0.03%
Linde plc	100,000	3.00%	14/2/2028	100,646	0.03%
Linde plc	200,000	3.20%	14/2/2031	202,661	0.05%
Linde plc	100,000	1.00%	30/9/2051	60,380	0.02%
LYB International Finance II BV	100,000	0.88%	17/9/2026	96,539	0.03%
ManpowerGroup, Inc.	100,000	3.50%	30/6/2027	101,139	0.03%
Marsh & McLennan Cos, Inc.	100,000	1.35%	21/9/2026	97,649	0.03%
Mastercard, Inc.	100,000	2.10%	1/12/2027	99,247	0.03%
Mastercard, Inc.	100,000	1.00%	22/2/2029	93,547	0.02%
McDonald's Corp.	100,000	0.90%	15/6/2026	97,574	0.03%
McDonald's Corp.	100,000	0.25%	4/10/2028	90,980	0.02%
McDonald's Corp.	200,000	2.38%	31/5/2029	195,738	0.05%
McDonald's Corp.	100,000	1.50%	28/11/2029	93,767	0.02%
McDonald's Corp.	100,000	1.60%	15/3/2031	91,751	0.02%
McDonald's Corp.	100,000	4.13%	28/11/2035	104,396	0.03%
McKesson Corp.	100,000	1.63%	30/10/2026	98,047	0.03%
Medtronic Global Holdings SCA	100,000	1.13%	7/3/2027	96,702	0.03%
Medtronic Global Holdings SCA	200,000	1.00%	2/7/2031	176,628	0.05%
Medtronic Global Holdings SCA	100,000	3.38%	15/10/2034	100,332	0.03%
Medtronic Global Holdings SCA	100,000	2.25%	7/3/2039	84,983	0.02%
Medtronic Global Holdings SCA	150,000	1.38%	15/10/2040	109,467	0.03%
Medtronic Global Holdings SCA	100,000	1.75%	2/7/2049	68,163	0.02%
Medtronic, Inc.	100,000	3.88%	15/10/2036	103,516	0.03%
Medtronic, Inc.	100,000	4.15%	15/10/2053	104,205	0.03%
Merck & Co., Inc.	100,000	1.38%	2/11/2036	81,738	0.02%
Metropolitan Life Global Funding I	100,000	4.00%	5/4/2028	103,800	0.03%
Metropolitan Life Global Funding I	100,000	3.75%	5/12/2030	103,883	0.03%
Metropolitan Life Global Funding I	127,000	3.63%	26/3/2034	130,144	0.03%
Microsoft Corp.	100,000	2.63%	2/5/2033	99,613	0.03%
Mondelez International, Inc.	200,000	0.25%	17/3/2028	183,933	0.05%
Mondelez International, Inc.	200,000	0.75%	17/3/2033	162,842	0.04%
Mondelez International, Inc.	100,000	1.38%	17/3/2041	70,339	0.02%
Moody's Corp.	100,000	0.95%	25/2/2030	90,347	0.02%
Morgan Stanley	600,000	0.41%	29/10/2027	574,067	0.15%
Morgan Stanley	100,000	4.66%	2/3/2029	104,941	0.03%
Morgan Stanley	350,000	0.50%	7/2/2031	304,693	0.08%
Morgan Stanley	100,000	1.10%	29/4/2033	85,231	0.02%
Morgan Stanley	200,000	5.15%	25/1/2034	223,010	0.06%
Morgan Stanley	200,000	3.96%	21/3/2035	204,616	0.05%
MSD Netherlands Capital BV	100,000	3.25%	30/5/2032	101,151	0.03%
MSD Netherlands Capital BV	100,000	3.50%	30/5/2037	100,765	0.03%
MSD Netherlands Capital BV	100,000	3.70%	30/5/2044	101,222	0.03%
Nasdaq, Inc.	100,000	4.50%	15/2/2032	106,688	0.03%
Nasdaq, Inc.	200,000	0.90%	30/7/2033	161,876	0.04%
National Grid North America, Inc.	100,000	3.63%	3/9/2031	101,578	0.03%
National Grid North America, Inc.	100,000	3.72%	25/11/2034	100,515	0.03%

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National Grid North America, Inc.	100,000	4.06%	3/9/2036	102,743	0.03%
Nestle Finance International Ltd.	200,000	1.13%	1/4/2026	196,627	0.05%
Nestle Finance International Ltd.	300,000	3.50%	13/12/2027	308,063	0.08%
Nestle Finance International Ltd.	100,000	2.63%	28/10/2030	99,260	0.03%
Nestle Finance International Ltd.	100,000	0.63%	14/2/2034	81,730	0.02%
Nestle Finance International Ltd.	100,000	3.38%	15/11/2034	103,017	0.03%
Nestle Finance International Ltd.	200,000	1.50%	29/3/2035	172,148	0.05%
Nestle Finance International Ltd.	75,000	3.13%	28/10/2036	73,926	0.02%
Nestle Finance International Ltd.	50,000	3.25%	23/1/2037	49,491	0.01%
Netflix, Inc.	250,000	3.88%	15/11/2029	260,021	0.07%
Netflix, Inc.	200,000	3.63%	15/6/2030	205,899	0.05%
New York Life Global Funding	100,000	0.25%	23/1/2027	95,364	0.03%
New York Life Global Funding	100,000	0.25%	4/10/2028	91,365	0.02%
New York Life Global Funding	100,000	3.45%	30/1/2031	102,470	0.03%
Omnicom Finance Holdings plc	100,000	3.70%	6/3/2032	102,146	0.03%
Oncor Electric Delivery Co. LLC	100,000	3.50%	15/5/2031	101,628	0.03%
PepsiCo, Inc.	100,000	0.75%	18/3/2027	96,284	0.03%
PepsiCo, Inc.	100,000	0.50%	6/5/2028	93,235	0.02%
PepsiCo, Inc.	100,000	1.13%	18/3/2031	90,319	0.02%
PepsiCo, Inc.	100,000	0.88%	16/10/2039	72,685	0.02%
PepsiCo, Inc.	100,000	1.05%	9/10/2050	63,089	0.02%
Pfizer, Inc.	300,000	1.00%	6/3/2027	289,889	0.08%
PPG Industries, Inc.	100,000	2.75%	1/6/2029	98,891	0.03%
Procter & Gamble Co.	100,000	4.88%	11/5/2027	105,296	0.03%
Procter & Gamble Co.	100,000	3.25%	2/8/2031	102,528	0.03%
Procter & Gamble Co.	100,000	3.20%	29/4/2034	101,381	0.03%
Procter & Gamble Co.	100,000	1.88%	30/10/2038	86,771	0.02%
Prologis Euro Finance LLC	200,000	0.25%	10/9/2027	186,633	0.05%
Prologis Euro Finance LLC	100,000	1.88%	5/1/2029	96,067	0.03%
Prologis Euro Finance LLC	100,000	0.50%	16/2/2032	82,439	0.02%
Prologis Euro Finance LLC	200,000	4.63%	23/5/2033	215,713	0.06%
Prologis Euro Finance LLC	100,000	1.00%	6/2/2035	78,849	0.02%
Prologis Euro Finance LLC	100,000	4.25%	31/1/2043	103,502	0.03%
Public Storage Operating Co.	100,000	0.88%	24/1/2032	85,164	0.02%
PVH Corp.	100,000	3.13%	15/12/2027	99,814	0.03%
PVH Corp.	100,000	4.13%	16/7/2029	102,899	0.03%
Realty Income Corp.	100,000	5.13%	6/7/2034	110,106	0.03%
Roche Finance Europe BV	100,000	3.20%	27/8/2029	102,383	0.03%
Roche Finance Europe BV	100,000	3.23%	3/5/2030	102,527	0.03%
Roche Finance Europe BV	100,000	3.56%	3/5/2044	100,639	0.03%
Sanofi SA	100,000	1.75%	10/9/2026	98,481	0.03%
Sanofi SA	100,000	1.25%	6/4/2029	94,064	0.02%
Sanofi SA	100,000	1.38%	21/3/2030	93,353	0.02%
Sanofi SA	200,000	1.50%	1/4/2030	187,837	0.05%
Sanofi SA	100,000	1.88%	21/3/2038	86,416	0.02%
Schlumberger Finance BV	100,000	1.38%	28/10/2026	97,652	0.03%
Schlumberger Finance BV	100,000	2.00%	6/5/2032	91,790	0.02%
Schlumberger Finance France SAS	100,000	1.00%	18/2/2026	98,120	0.03%
Schneider Electric SE	100,000	1.50%	15/1/2028	96,718	0.03%
Schneider Electric SE	100,000	3.50%	9/11/2032	103,699	0.03%
Schneider Electric SE	100,000	3.50%	12/6/2033	103,370	0.03%
Schneider Electric SE	200,000	3.38%	3/9/2036	200,827	0.05%
Shell International Finance BV	100,000	1.63%	20/1/2027	97,932	0.03%
Shell International Finance BV	100,000	1.88%	7/4/2032	91,958	0.02%
Signify NV	100,000	2.38%	11/5/2027	98,505	0.03%
Southern Co.	100,000	1.88%	15/9/2081	93,726	0.02%
Stellantis NV	200,000	3.88%	5/1/2026	201,398	0.05%
Stellantis NV	400,000	0.63%	30/3/2027	379,426	0.10%
Stellantis NV	100,000	4.50%	7/7/2028	104,516	0.03%
Stellantis NV	125,000	3.38%	19/11/2028	124,952	0.03%
Stellantis NV	100,000	0.75%	18/1/2029	90,810	0.02%
Stellantis NV	100,000	4.38%	14/3/2030	104,147	0.03%
Stellantis NV	100,000	3.50%	19/9/2030	99,544	0.03%
Stellantis NV	100,000	2.75%	1/4/2032	93,196	0.02%
Stellantis NV	100,000	1.25%	20/6/2033	81,548	0.02%
Stryker Corp.	100,000	3.38%	11/12/2028	102,014	0.03%
Stryker Corp.	100,000	0.75%	1/3/2029	91,843	0.02%
Stryker Corp.	100,000	3.63%	11/9/2036	100,728	0.03%
Swiss Re Finance UK plc	200,000	2.71%	4/6/2052	185,569	0.05%
Thermo Fisher Scientific Finance I BV	100,000	0.80%	18/10/2030	88,338	0.02%
Thermo Fisher Scientific Finance I BV	100,000	1.13%	18/10/2033	83,956	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Thermo Fisher Scientific Finance I BV	200,000	1.63%	18/10/2041	147,278	0.04%
Thermo Fisher Scientific Finance I BV	100,000	2.00%	18/10/2051	69,590	0.02%
Thermo Fisher Scientific, Inc.	100,000	3.20%	21/1/2026	100,454	0.03%
Thermo Fisher Scientific, Inc.	100,000	1.45%	16/3/2027	97,508	0.03%
Thermo Fisher Scientific, Inc.	100,000	2.38%	15/4/2032	95,121	0.03%
Thermo Fisher Scientific, Inc.	100,000	1.50%	1/10/2039	75,490	0.02%
Thermo Fisher Scientific, Inc.	100,000	1.88%	1/10/2049	69,430	0.02%
T-Mobile USA, Inc.	100,000	3.55%	8/5/2029	102,316	0.03%
T-Mobile USA, Inc.	100,000	3.70%	8/5/2032	102,584	0.03%
Toyota Motor Credit Corp.	100,000	0.25%	16/7/2026	96,245	0.03%
Toyota Motor Credit Corp.	100,000	0.13%	5/11/2027	92,727	0.02%
Toyota Motor Credit Corp.	200,000	4.05%	13/9/2029	208,871	0.06%
Toyota Motor Credit Corp.	100,000	3.63%	15/7/2031	102,138	0.03%
United Parcel Service, Inc.	100,000	1.50%	15/11/2032	90,745	0.02%
Upjohn Finance BV	200,000	1.36%	23/6/2027	192,851	0.05%
Upjohn Finance BV	100,000	1.91%	23/6/2032	88,724	0.02%
Veralto Corp.	100,000	4.15%	19/9/2031	103,595	0.03%
Verizon Communications, Inc.	400,000	0.38%	22/3/2029	360,512	0.10%
Verizon Communications, Inc.	200,000	1.88%	26/10/2029	190,883	0.05%
Verizon Communications, Inc.	190,000	1.25%	8/4/2030	173,756	0.05%
Verizon Communications, Inc.	100,000	0.75%	22/3/2032	84,313	0.02%
Verizon Communications, Inc.	200,000	1.30%	18/5/2033	170,216	0.05%
Verizon Communications, Inc.	100,000	4.75%	31/10/2034	110,016	0.03%
Verizon Communications, Inc.	200,000	1.13%	19/9/2035	157,398	0.04%
Verizon Communications, Inc.	100,000	3.75%	28/2/2036	101,253	0.03%
Verizon Communications, Inc.	100,000	1.50%	19/9/2039	75,672	0.02%
Visa, Inc.	300,000	1.50%	15/6/2026	295,913	0.08%
Visa, Inc.	100,000	2.38%	15/6/2034	94,681	0.02%
Warnermedia Holdings, Inc.	100,000	4.69%	17/5/2033	100,068	0.03%
Wells Fargo & Co.	200,000	1.00%	2/2/2027	192,297	0.05%
Wells Fargo & Co.	100,000	0.63%	25/3/2030	87,615	0.02%
Wells Fargo & Co.	300,000	1.74%	4/5/2030	282,468	0.08%
Wells Fargo & Co.	100,000	3.90%	22/7/2032	102,707	0.03%
Westlake Corp.	100,000	1.63%	17/7/2029	93,306	0.02%
Whirlpool Finance Luxembourg Sarl	100,000	1.25%	2/11/2026	96,959	0.03%
WP Carey, Inc.	100,000	4.25%	23/7/2032	104,083	0.03%
WPC Eurobond BV	100,000	1.35%	15/4/2028	94,849	0.02%
Zimmer Biomet Holdings, Inc.	100,000	2.43%	13/12/2026	99,570	0.03%
Zimmer Biomet Holdings, Inc.	100,000	3.52%	15/12/2032	100,561	0.03%
				42,207,894	**11.34%**
Zambia 0.06% (31 December 2023: 0.03%)					
Anglo American Capital plc	200,000	4.50%	15/9/2028	209,629	0.06%
				209,629	**0.06%**
Total Fixed Income				**363,733,392**	**97.70%**
Total Transferable Securities				**363,733,392**	**97.70%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (31 December 2023: 0.00%)				
Futures (0.01%) (31 December 2023: 0.00%)				
Euro-Bund March 2025	7	€934,140	(60)	(0.00%)
Euro-Schatz March 2025	7	€750,947	(2,052)	(0.00%)
Euro-Buxl 30 Year Bond March 2025	3	€418,000	(19,960)	(0.01%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(22,072)**	**(0.01%)**
Total Investments			**363,711,320**	**97.69%**

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	**8,601,284**	**2.31%**
Net Assets	**372,312,604**	**100.00%**

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	342,167,682	91.12%
(b)	Transferable securities dealt in on another regulated market	20,260,370	5.40%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	1,305,340	0.35%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other assets	11,775,168	3.13%
Total Assets		375,508,560	100.00%

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

Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2024	EUR (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	363,733,392	314,595,632
Financial Derivative Instruments	3,17	—	2,270
Cash	3	2,560,036	2,102,797
Receivables:			
Interest and Dividends		4,351,079	3,243,834
Capital Shares Issued		4,839,672	993,891
Investments Sold		2,464	2,332,791
Margin Cash Due from Broker	3	21,917	3,396
Total Current Assets		**375,508,560**	**323,274,611**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	22,072	13
Payables and Other Liabilities:			
Investments Purchased		3,078,243	5,302,661
Capital Shares Redeemed		45,052	19,148
Management Fees Payable	12	50,589	41,756
Total Current Liabilities		**3,195,956**	**5,363,578**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**372,312,604**	**317,911,033**

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€356,608,772	€304,995,708	€281,112,041
Number of Shares Outstanding	3,552,778	3,151,645	3,114,283
Net Asset Value Per Share[1]	**€100.37**	**€96.77**	**€90.27**
Institutional Plus EUR Acc			
Net Assets	€15,703,832	€12,915,325	€10,161,807
Number of Shares Outstanding	158,450	135,218	114,106
Net Asset Value Per Share[1]	**€99.11**	**€95.51**	**€89.06**

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

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

Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		8,266,855	5,645,184
Other Income		26,500	2,250
Net Gain on Financial Instruments		4,716,629	15,622,346
Total Investment Income		**13,009,984**	**21,269,780**
Expenses			
Management Fees	12	529,699	473,030
Transaction Fees and Commissions		729	61
Total Expenses		**530,428**	**473,091**
Finance Costs			
Interest Expense		64	89
Total Finance Costs		**64**	**89**
Net Investment Income		**12,479,492**	**20,796,600**
Taxation	5	(16,337)	(10,760)
Net Increase in Net Assets		**12,463,155**	**20,785,840**

Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2024	EUR (€) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	12,463,155	20,785,840
Capital Transactions		
Subscriptions	86,903,004	58,474,266
Redemptions	(44,964,588)	(52,622,921)
Total Capital Transactions	41,938,416	5,851,345
Total Increase for the Year	54,401,571	26,637,185
Net Assets		
Beginning of Year	317,911,033	291,273,848
End of Year	**372,312,604**	**317,911,033**

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

Vanguard U.K. Government Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg U.K. Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of pound sterling-denominated UK treasury and government-related securities with maturities greater than 1 year.

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Despite the rate cuts in the UK, uncertainties over the country's fiscal outlook and other issues led to lower prices and higher yields for government bonds, particularly in the final weeks of the year. The fund's benchmark index returned –4.32% for the 12 months.
- Longer-term bonds were the hardest hit. Those with maturities of 20 years or longer saw double-digit declines. By sector, local government bonds had the steepest declines, but they comprised a miniscule weighting in the index.

Benchmark returns in the commentary above are in British pounds.

Benchmark: Bloomberg U.K. Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
EUR Hedged Acc	-5.73%	—	-9.84%
Benchmark	-5.63	—	-9.75
Tracking Difference*	-0.10		
GBP Acc	-4.43%	-5.72%	-0.95%
Benchmark	-4.32	-5.64	-0.82
Tracking Difference*	-0.11		
GBP Dist	-4.43%	-5.72%	-0.95%
Benchmark	-4.32	-5.64	-0.82
Tracking Difference*	-0.11		
Institutional Plus GBP Acc	-4.37%	-5.67%	-0.87%
Benchmark	-4.32	-5.64	-0.82
Tracking Difference*	-0.05		
Institutional Plus GBP Dist	-4.37%	-5.67%	-0.88%
Benchmark	-4.32	-5.64	-0.82
Tracking Difference*	-0.05		

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

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

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

[1] Since-inception returns: EUR Hedged Acc, 21 January 2021.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal GBP (£)	Cost GBP (£)
United Kingdom Gilt 4.13% 22/7/2029	205,962,000	205,680,144
United Kingdom Gilt 4.63% 31/1/2034	171,490,000	178,933,996
United Kingdom Gilt 3.75% 7/3/2027	173,358,000	171,197,865
United Kingdom Gilt 4.25% 31/7/2034	138,155,000	138,340,700
United Kingdom Gilt 4.38% 31/7/2054	133,252,000	126,244,226
United Kingdom Gilt 4.50% 7/6/2028	111,010,000	113,141,544
United Kingdom Gilt 4.00% 22/10/2031	105,165,000	104,308,178
United Kingdom Gilt 4.75% 22/10/2043	97,187,000	98,652,217
United Kingdom Gilt 3.75% 22/10/2053	92,966,000	79,546,865
United Kingdom Gilt 1.50% 22/7/2026	76,150,000	72,107,758
United Kingdom Gilt 3.75% 29/1/2038	75,810,000	71,162,443
United Kingdom Gilt 4.13% 29/1/2027	58,690,000	58,604,413
United Kingdom Gilt 3.50% 22/10/2025	49,147,000	48,342,112
United Kingdom Gilt 4.38% 31/1/2040	46,712,400	47,014,132
United Kingdom Gilt 3.25% 31/1/2033	47,068,000	44,034,649
United Kingdom Gilt 0.88% 31/7/2033	53,450,000	40,493,757
United Kingdom Gilt 4.38% 7/3/2028	37,250,000	37,385,155
United Kingdom Gilt 4.25% 7/3/2036	33,700,000	33,735,060
United Kingdom Gilt 0.25% 31/7/2031	41,623,349	31,768,576
United Kingdom Gilt 4.00% 22/10/2063	35,180,000	31,660,940
United Kingdom Gilt 0.63% 31/7/2035	42,770,000	29,218,205
United Kingdom Gilt 4.75% 7/12/2030	28,160,000	29,191,527
United Kingdom Gilt 4.25% 7/9/2039	29,590,000	29,120,111
United Kingdom Gilt 4.25% 7/12/2046	29,060,000	27,296,524
United Kingdom Gilt 1.00% 31/1/2032	33,970,000	27,158,951
United Kingdom Gilt 1.25% 22/10/2041	43,920,000	26,734,557

Sales	Principal GBP (£)	Proceeds GBP (£)
United Kingdom Gilt 3.50% 22/10/2025	239,213,578	236,861,069
United Kingdom Gilt 0.25% 31/1/2025	123,859,696	118,580,572
United Kingdom Gilt 2.00% 7/9/2025	84,175,000	81,638,577
United Kingdom Gilt 5.00% 7/3/2025	79,397,946	79,626,692
United Kingdom Gilt 3.75% 22/10/2053	80,732,949	69,027,581
United Kingdom Gilt 4.63% 31/1/2034	65,200,000	67,372,863
United Kingdom Gilt 0.38% 22/10/2026	46,390,000	42,595,952
United Kingdom Gilt 4.13% 29/1/2027	40,200,000	40,289,553
United Kingdom Gilt 4.38% 31/7/2054	41,559,000	39,499,533
United Kingdom Gilt 3.25% 31/1/2033	39,935,000	37,549,874
United Kingdom Gilt 0.63% 7/6/2025	35,596,333	34,096,796
United Kingdom Gilt 0.50% 31/1/2029	38,236,000	32,847,276
United Kingdom Gilt 0.25% 31/7/2031	41,870,000	32,324,797
United Kingdom Gilt 1.00% 31/1/2032	38,510,000	31,257,865
United Kingdom Gilt 4.25% 7/9/2039	31,100,000	30,858,273
United Kingdom Gilt 0.13% 30/1/2026	32,260,000	30,283,430
United Kingdom Gilt 4.25% 7/12/2046	26,255,000	25,064,396
United Kingdom Gilt 4.25% 31/7/2034	24,400,000	24,427,811
United Kingdom Gilt 4.50% 7/6/2028	20,510,000	20,846,837
United Kingdom Gilt 3.25% 22/1/2044	23,390,000	19,290,773
United Kingdom Gilt 1.25% 22/10/2041	29,350,000	18,016,393
United Kingdom Gilt 4.13% 22/7/2029	17,540,000	17,695,291
United Kingdom Gilt 3.75% 29/1/2038	18,710,000	17,448,137
United Kingdom Gilt 4.25% 7/3/2036	17,151,234	17,421,116
United Kingdom Gilt 4.25% 7/12/2055	18,430,000	17,316,784
United Kingdom Gilt 4.00% 22/10/2063	17,390,000	15,554,608

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

Financial Statements
Statement of Investments
31 December 2024

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Transferable Securities 98.63% (31 December 2023: 99.11%)					
Fixed Income 98.63% (31 December 2023: 99.11%)					
Government Agency Bonds 1.02% (31 December 2023: 1.23%)					
Affordable Housing Finance plc	1,820,000	3.80%	20/5/2042	1,516,232	0.03%
Affordable Housing Finance plc	6,675,000	2.89%	11/8/2043	4,783,860	0.10%
LCR Finance plc	5,815,000	4.50%	7/12/2028	5,803,566	0.13%
LCR Finance plc	2,160,000	4.50%	7/12/2038	2,043,695	0.04%
LCR Finance plc	4,870,000	5.10%	7/3/2051	4,746,981	0.10%
Logicor 2019-1 UK plc	3,700,000	1.88%	17/11/2026	3,504,403	0.07%
Merseylink Issuer plc	1,528,000	3.84%	31/3/2043	1,311,630	0.03%
Network Rail Infrastructure Finance plc	3,820,000	4.38%	9/12/2030	3,770,204	0.08%
Network Rail Infrastructure Finance plc	5,670,000	4.75%	29/11/2035	5,578,277	0.12%
NIE Finance plc	2,400,000	5.88%	1/12/2032	2,477,234	0.05%
Prs Finance plc	2,472,652	1.75%	24/11/2026	2,346,161	0.05%
Prs Finance plc	2,714,000	2.00%	23/1/2029	2,451,708	0.05%
Prs Finance plc	1,700,000	1.50%	24/8/2034	1,252,879	0.03%
Saltaire Finance plc	2,000,000	4.81%	14/3/2053	1,841,525	0.04%
Transport for London	1,300,000	5.00%	31/3/2035	1,264,096	0.03%
Transport for London	1,850,000	3.88%	23/7/2042	1,485,804	0.03%
Transport for London	2,620,000	4.00%	7/4/2064	1,985,686	0.04%
				48,163,941	1.02%
Government Bonds 97.56% (31 December 2023: 97.82%)					
United Kingdom Gilt	14,813,667	0.13%	30/1/2026	14,222,376	0.30%
United Kingdom Gilt[1]	120,280,000	1.50%	22/7/2026	115,340,532	2.45%
United Kingdom Gilt	89,140,000	0.38%	22/10/2026	83,369,051	1.78%
United Kingdom Gilt	178,777,000	4.13%	29/1/2027	177,896,811	3.81%
United Kingdom Gilt	161,158,000	3.75%	7/3/2027	159,014,304	3.40%
United Kingdom Gilt	47,560,000	1.25%	22/7/2027	44,225,013	0.94%
United Kingdom Gilt	78,661,000	4.25%	7/12/2027	78,823,447	1.68%
United Kingdom Gilt	65,113,000	0.13%	31/1/2028	57,750,044	1.23%
United Kingdom Gilt	37,250,000	4.38%	7/3/2028	37,256,883	0.80%
United Kingdom Gilt	174,941,000	4.50%	7/6/2028	175,876,649	3.76%
United Kingdom Gilt	54,860,000	1.63%	22/10/2028	50,033,653	1.07%
United Kingdom Gilt	52,205,250	6.00%	7/12/2028	55,606,134	1.19%
United Kingdom Gilt	110,309,000	0.50%	31/1/2029	95,156,234	2.03%
United Kingdom Gilt	188,422,000	4.13%	22/7/2029	186,638,037	4.00%
United Kingdom Gilt	55,917,000	0.88%	22/10/2029	47,991,523	1.02%
United Kingdom Gilt	71,445,000	0.38%	22/10/2030	57,465,790	1.23%
United Kingdom Gilt	103,391,594	4.75%	7/12/2030	105,846,285	2.26%
United Kingdom Gilt	117,406,349	0.25%	31/7/2031	90,574,691	1.93%
United Kingdom Gilt	97,165,000	4.00%	22/10/2031	94,735,676	2.02%
United Kingdom Gilt	152,750,000	1.00%	31/1/2032	121,728,581	2.60%
United Kingdom Gilt	96,304,134	4.25%	7/6/2032	95,537,620	2.04%
United Kingdom Gilt	151,380,000	3.25%	31/1/2033	138,719,735	2.96%
United Kingdom Gilt	144,201,000	0.88%	31/7/2033	107,412,585	2.29%
United Kingdom Gilt	139,741,000	4.63%	31/1/2034	140,443,904	3.00%
United Kingdom Gilt	113,755,000	4.25%	31/7/2034	110,998,310	2.37%
United Kingdom Gilt	68,186,916	4.50%	7/9/2034	67,926,172	1.45%
United Kingdom Gilt	114,169,679	0.63%	31/7/2035	76,581,003	1.64%
United Kingdom Gilt	88,343,781	4.25%	7/3/2036	85,181,036	1.82%
United Kingdom Gilt	91,586,983	1.75%	7/9/2037	65,814,140	1.41%
United Kingdom Gilt	136,646,000	3.75%	29/1/2038	123,184,041	2.63%
United Kingdom Gilt	76,490,229	4.75%	7/12/2038	75,964,068	1.62%
United Kingdom Gilt	106,470,000	1.13%	31/1/2039	66,821,545	1.43%
United Kingdom Gilt	57,623,358	4.25%	7/9/2039	53,866,400	1.15%
United Kingdom Gilt	34,812,400	4.38%	31/1/2040	32,866,216	0.70%
United Kingdom Gilt	67,134,561	4.25%	7/12/2040	62,100,614	1.33%
United Kingdom Gilt	112,878,860	1.25%	22/10/2041	66,013,423	1.41%
United Kingdom Gilt	87,128,147	4.50%	7/12/2042	81,988,898	1.75%
United Kingdom Gilt	121,896,000	4.75%	22/10/2043	117,541,580	2.51%
United Kingdom Gilt	95,436,921	3.25%	22/1/2044	74,425,237	1.59%
United Kingdom Gilt	87,515,000	3.50%	22/1/2045	70,326,554	1.50%
United Kingdom Gilt	78,771,000	0.88%	31/1/2046	36,530,247	0.78%
United Kingdom Gilt	77,982,712	4.25%	7/12/2046	69,288,793	1.48%
United Kingdom Gilt	86,303,371	1.50%	22/7/2047	45,395,402	0.97%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
United Kingdom Gilt	50,402,000	1.75%	22/1/2049	27,387,892	0.58%
United Kingdom Gilt	58,460,357	4.25%	7/12/2049	51,400,476	1.10%
United Kingdom Gilt	87,314,693	0.63%	22/10/2050	32,601,111	0.70%
United Kingdom Gilt	116,965,000	1.25%	31/7/2051	52,347,467	1.12%
United Kingdom Gilt	58,307,810	3.75%	22/7/2052	46,593,254	1.00%
United Kingdom Gilt	105,774,930	1.50%	31/7/2053	49,282,008	1.05%
United Kingdom Gilt	120,051,313	3.75%	22/10/2053	95,292,552	2.04%
United Kingdom Gilt	91,693,000	4.38%	31/7/2054	81,248,981	1.74%
United Kingdom Gilt	69,167,330	1.63%	22/10/2054	32,964,032	0.70%
United Kingdom Gilt	76,292,465	4.25%	7/12/2055	66,288,802	1.42%
United Kingdom Gilt	90,655,318	1.75%	22/7/2057	43,635,795	0.93%
United Kingdom Gilt	57,715,767	4.00%	22/1/2060	47,823,154	1.02%
United Kingdom Gilt	111,538,170	0.50%	22/10/2061	31,334,232	0.67%
United Kingdom Gilt	62,262,000	4.00%	22/10/2063	51,196,665	1.09%
United Kingdom Gilt	68,934,875	2.50%	22/7/2065	39,271,227	0.84%
United Kingdom Gilt	71,383,000	3.50%	22/7/2068	52,613,385	1.12%
United Kingdom Gilt	86,495,190	1.63%	22/10/2071	35,560,520	0.76%
United Kingdom Gilt	49,594,000	1.13%	22/10/2073	16,488,959	0.35%
				4,567,809,749	97.56%
Local Government 0.05% (31 December 2023: 0.06%)					
Saltaire Finance plc	2,000,000	4.82%	1/12/2033	1,984,119	0.04%
UK Municipal Bonds Agency Finance Co. DAC	1,150,000	1.63%	26/8/2060	419,022	0.01%
				2,403,141	0.05%
Total Fixed Income				**4,618,376,831**	**98.63%**
Total Transferable Securities				**4,618,376,831**	**98.63%**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
OTC Financial Derivative Instruments (0.00%) (31 December 2023: 0.00%)							
Hedge Share Class Level Forward Currency Exchange Contracts (0.00%) (31 December 2023: 0.00%)							
EUR	26,397,970	GBP	(21,859,552)	State Street Bank & Trust Co.	4/2/2025	1,343	0.00%
GBP	209,446	EUR	(252,384)	Barclays Bank plc	3/1/2025	772	0.00%
GBP	116,261	EUR	(139,718)	Toronto-Dominion Bank	3/1/2025	740	0.00%
GBP	67,180	EUR	(80,711)	State Street Bank & Trust Co.	3/1/2025	447	0.00%
GBP	46,189	EUR	(55,426)	State Street Bank & Trust Co.	3/1/2025	362	0.00%
GBP	48,613	EUR	(58,591)	BNP Paribas	3/1/2025	169	0.00%
GBP	48,422	EUR	(58,442)	Toronto-Dominion Bank	3/1/2025	102	0.00%
GBP	14,036	EUR	(16,864)	HSBC Bank	3/1/2025	93	0.00%
GBP	18,447	EUR	(22,252)	State Street Bank & Trust Co.	3/1/2025	48	0.00%
EUR	600,000	GBP	(496,846)	State Street Bank & Trust Co.	4/2/2025	31	0.00%
GBP	26,789	EUR	(32,368)	State Street Bank & Trust Co.	3/1/2025	26	0.00%
GBP	5,702	EUR	(6,868)	BNP Paribas	3/1/2025	23	0.00%
GBP	5,712	EUR	(6,883)	State Street Bank & Trust Co.	3/1/2025	21	0.00%
GBP	3,617	EUR	(4,355)	State Street Bank & Trust Co.	3/1/2025	16	0.00%
GBP	5,766	EUR	(6,959)	Toronto-Dominion Bank	3/1/2025	13	0.00%
GBP	58,853	EUR	(71,191)	BNP Paribas	3/1/2025	(8)	(0.00%)
GBP	496,080	EUR	(600,000)	State Street Bank & Trust Co.	3/1/2025	(8)	(0.00%)
EUR	1,452	GBP	(1,213)	Toronto-Dominion Bank	3/1/2025	(12)	(0.00%)
GBP	559,407	EUR	(675,543)	JPMorgan Chase Bank	4/2/2025	(29)	(0.00%)
GBP	45,459	EUR	(55,029)	BNP Paribas	3/1/2025	(40)	(0.00%)
GBP	31,567	EUR	(38,228)	Toronto-Dominion Bank	3/1/2025	(40)	(0.00%)
EUR	15,309	GBP	(12,702)	BNP Paribas	3/1/2025	(44)	(0.00%)
EUR	16,104	GBP	(13,360)	BNP Paribas	3/1/2025	(45)	(0.00%)
EUR	26,405	GBP	(21,964)	JPMorgan Chase Bank	3/1/2025	(132)	(0.00%)
GBP	100,088	EUR	(121,263)	HSBC Bank	3/1/2025	(174)	(0.00%)
GBP	51,102	EUR	(62,020)	BNP Paribas	3/1/2025	(177)	(0.00%)
EUR	53,597	GBP	(44,513)	State Street Bank & Trust Co.	3/1/2025	(199)	(0.00%)
EUR	93,113	GBP	(77,213)	JPMorgan Chase Bank	3/1/2025	(226)	(0.00%)
GBP	21,825,842	EUR	(26,397,970)	State Street Bank & Trust Co.	3/1/2025	(331)	(0.00%)
EUR	600,000	GBP	(497,869)	State Street Bank & Trust Co.	3/1/2025	(1,782)	(0.00%)
EUR	341,030	GBP	(283,780)	State Street Bank & Trust Co.	3/1/2025	(1,812)	(0.00%)
EUR	1,952,043	GBP	(1,617,662)	JPMorgan Chase Bank	3/1/2025	(3,688)	(0.00%)
EUR	24,988,469	GBP	(20,794,205)	State Street Bank & Trust Co.	3/1/2025	(133,426)	(0.00%)
						(137,967)	**(0.00%)**
Total OTC Financial Derivative Instruments						**(137,967)**	**(0.00%)**
Total Investments						**4,618,238,864**	**98.63%**

	Fair Value GBP (£)	% of Total Net Assets
Other Assets and Liabilities	**64,327,464**	**1.37%**
Net Assets	**4,682,566,328**	**100.00%**

Analysis of Total Assets		GBP (£)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	4,618,376,831	97.67%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	4,206	0.00%
(f)	Other assets	110,242,215	2.33%
Total Assets		4,728,623,252	100.00%

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

Statement of Assets and Liabilities

	Notes	GBP (£) As at 31 December 2024	GBP (£) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	4,618,376,831	4,075,625,888
Financial Derivative Instruments	3,17	4,206	45,044
Cash	3	21,828,775	10,310,006
Unrealised Appreciation on Spot Currency Contracts		5,198	17
Receivables:			
Interest and Dividends		45,398,288	30,153,496
Capital Shares Issued		33,685,718	41,528,660
Investments Sold		9,324,233	4,809,903
Margin Cash Due from Broker	3	3	—
Total Current Assets		**4,728,623,252**	**4,162,473,014**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	142,173	1,083
Payables and Other Liabilities:			
Investments Purchased		35,086,767	25,275,054
Income Distribution Payable		7,675,220	5,042,149
Capital Shares Redeemed		2,729,535	19,453,362
Management Fees Payable	12	423,229	357,325
Total Current Liabilities		**46,056,924**	**50,128,973**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**4,682,566,328**	**4,112,344,041**

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Hedged Acc			
GBP (£) Equivalent	£21,768,860	£10,069,282	£3,954,074
Net Assets	€26,329,436	€11,620,261	€4,456,646
Number of Shares Outstanding	396,083	164,790	64,386
Net Asset Value Per Share[1]	**€66.47**	**€70.52**	**€69.22**
GBP Acc			
Net Assets	£3,201,205,581	£2,864,081,302	£2,568,383,784
Number of Shares Outstanding	24,469,061	20,922,813	19,391,969
Net Asset Value Per Share[1]	**£130.83**	**£136.89**	**£132.45**
GBP Dist			
Net Assets	£243,167,184	£163,245,307	£157,110,181
Number of Shares Outstanding	2,562,016	1,588,900	1,540,343
Net Asset Value Per Share[1]	**£94.91**	**£102.74**	**£102.00**
Institutional Plus GBP Acc			
Net Assets	£620,682,866	£554,505,093	£161,148,263
Number of Shares Outstanding	6,350,662	5,425,583	1,630,626
Net Asset Value Per Share[1]	**£97.74**	**£102.20**	**£98.83**
Institutional Plus GBP Dist			
Net Assets	£595,741,837	£520,443,057	£349,680,118
Number of Shares Outstanding	7,294,176	5,887,053	3,984,038
Net Asset Value Per Share[1]	**£81.67**	**£88.40**	**£87.77**

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

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

Statement of Operations

	Notes	GBP (£) Year Ended 31 December 2024	GBP (£) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		158,513,381	98,690,662
Net (Loss)/Gain on Financial Instruments		(334,510,287)	60,549,451
Total Investment (Loss)/Income		**(175,996,906)**	**159,240,113**
Expenses			
Management Fees	12	4,645,638	3,878,086
Transaction Fees and Commissions		103	359
Other Expenses		66	—
Total Expenses		**4,645,807**	**3,878,445**
Finance Costs			
Interest Expense		223	41
Distribution	6	26,389,039	16,954,616
Total Finance Costs		**26,389,262**	**16,954,657**
Net Investment (Loss)/Income		**(207,031,975)**	**138,407,011**
Net (Decrease)/Increase in Net Assets		**(207,031,975)**	**138,407,011**

Statement of Changes in Net Assets

	GBP (£) Year Ended 31 December 2024	GBP (£) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(207,031,975)	138,407,011
Capital Transactions		
Subscriptions	2,380,527,030	2,247,607,112
Redemptions	(1,603,272,768)	(1,513,946,502)
Total Capital Transactions	777,254,262	733,660,610
Total Increase for the Year	570,222,287	872,067,621
Net Assets		
Beginning of Year	4,112,344,041	3,240,276,420
End of Year	**4,682,566,328**	**4,112,344,041**

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

Vanguard U.K. Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg GBP Non-Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of pound sterling-denominated, investment-grade fixed income securities, excluding government and government-related securities, with maturities greater than 1 year.

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- The fund's benchmark index returned 1.76% for the 12 months.
- Short-term bonds posted healthy gains, while the longest-duration bonds saw double-digit declines. It was a mixed picture by credit quality, with the lowest-rated bonds in the index posting the highest returns, followed by the highest-rated bonds. By sector, securitised bonds generally provided the highest returns, while utility and sovereign debt went into modestly negative territory.

Benchmark returns in the commentary above are in British pounds.

Benchmark: Bloomberg GBP Non-Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
GBP Acc	1.71%	-1.02%	1.69%
Benchmark	1.76	-0.95	1.78
Tracking Difference*	-0.05		
GBP Dist	1.71%	-1.02%	1.69%
Benchmark	1.76	-0.95	1.78
Tracking Difference*	-0.05		
Institutional Plus GBP Acc	1.77%	-0.96%	1.76%
Benchmark	1.76	-0.95	1.78
Tracking Difference*	0.01		
Institutional Plus GBP Dist	1.77%	-0.96%	1.76%
Benchmark	1.76	-0.95	1.78
Tracking Difference*	0.01		

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal GBP (£)	Cost GBP (£)
United Kingdom Gilt 4.25% 7/12/2027	50,000,000	50,140,500
Kreditanstalt fuer Wiederaufbau 3.75% 9/1/2029	43,921,000	43,231,145
European Investment Bank 4.00% 15/2/2029	25,451,000	25,294,791
United Kingdom Gilt 4.00% 22/10/2031	25,000,000	24,400,000
Kreditanstalt fuer Wiederaufbau 4.13% 18/2/2026	20,930,000	20,810,467
United Kingdom Gilt 4.25% 31/7/2034	20,000,000	19,534,600
Asian Development Bank 3.88% 22/7/2027	17,000,000	16,831,090
European Investment Bank 3.63% 12/1/2032	15,171,000	14,937,611
Kreditanstalt fuer Wiederaufbau 4.25% 1/10/2030	14,500,000	14,528,875
Kreditanstalt fuer Wiederaufbau 0.88% 15/9/2026	15,200,000	14,083,248
Barclays plc 5.85% 21/3/2035	13,012,000	13,121,223
Dexia SA 4.13% 22/7/2027	12,600,000	12,525,880
International Bank for Reconstruction & Development 3.88% 2/10/2028	12,476,000	12,480,536
European Bank for Reconstruction & Development 3.88% 7/2/2029	12,300,000	12,114,259
Asian Development Bank 4.13% 14/2/2029	11,654,000	11,651,346
Kreditanstalt fuer Wiederaufbau 3.75% 30/7/2027	11,800,000	11,571,394
International Finance Corp. 4.13% 15/12/2026	11,200,000	11,163,952
United Kingdom Gilt 4.13% 22/7/2029	11,000,000	11,090,880
International Development Association 4.13% 10/4/2029	10,600,000	10,497,169
Asian Development Bank 4.25% 22/7/2026	10,400,000	10,369,040

Sales	Principal GBP (£)	Proceeds GBP (£)
Kreditanstalt fuer Wiederaufbau 1.13% 4/7/2025	26,750,000	25,816,487
United Kingdom Gilt 3.50% 22/10/2025	25,000,000	24,750,975
European Investment Bank 1.38% 7/3/2025	21,000,000	20,274,870
Kreditanstalt fuer Wiederaufbau 6.00% 7/12/2028	16,712,000	17,942,672
Inter-American Development Bank 1.25% 15/12/2025	15,900,000	15,398,053
European Investment Bank 5.50% 15/4/2025	12,765,000	12,829,591
Caisse d'Amortissement de la Dette Sociale 0.13% 15/12/2025	13,200,000	12,623,833
Kreditanstalt fuer Wiederaufbau 1.38% 15/12/2025	12,900,000	12,509,981
Kreditanstalt fuer Wiederaufbau 3.88% 2/9/2025	12,100,000	12,031,756
Kuntarahoitus OYJ 1.13% 19/6/2025	12,478,000	11,978,167
United Kingdom Gilt 4.13% 22/7/2029	10,000,000	10,060,990
HSBC Bank plc 0.00% 13/11/2026	10,070,000	9,801,635
Asian Development Bank 1.13% 10/6/2025	10,083,000	9,730,861
Kuntarahoitus OYJ 0.38% 17/12/2025	10,000,000	9,594,900
Anheuser-Busch InBev SA 4.00% 24/9/2025	9,602,000	9,507,797
NatWest Group plc 0.00% 14/8/2030	9,500,000	9,321,665
BNG Bank NV 1.63% 26/8/2025	9,591,000	9,308,737
JPMorgan Chase & Co. 0.00% 28/4/2026	9,600,000	9,199,488
Nederlandse Waterschapsbank NV 0.25% 15/12/2025	9,000,000	8,627,112
International Finance Corp. 4.13% 28/11/2025	8,300,000	8,260,326

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

Financial Statements
Statement of Investments
31 December 2024

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Transferable Securities 97.63% (31 December 2023: 98.32%)					
Fixed Income 97.63% (31 December 2023: 98.32%)					
Australia 1.30% (31 December 2023: 1.35%)					
APA Infrastructure Ltd.	5,000,000	3.50%	22/3/2030	4,585,711	0.09%
APA Infrastructure Ltd.	5,401,000	3.13%	18/7/2031	4,710,508	0.09%
APA Infrastructure Ltd.	2,000,000	2.50%	15/3/2036	1,461,460	0.03%
Australia & New Zealand Banking Group Ltd.	3,563,000	1.81%	16/9/2031	3,349,959	0.07%
BHP Billiton Finance Ltd.	8,700,000	4.30%	25/9/2042	7,248,990	0.14%
Commonwealth Bank of Australia	6,830,000	3.00%	4/9/2026	6,631,112	0.13%
Glencore Finance Europe Ltd.	4,618,000	3.13%	26/3/2026	4,519,250	0.09%
Macquarie Group Ltd.	3,400,000	4.08%	31/5/2029	3,273,854	0.07%
Macquarie Group Ltd.	3,500,000	2.13%	1/10/2031	2,907,999	0.06%
National Australia Bank Ltd.	1,600,000	3.00%	4/9/2026	1,552,228	0.03%
National Australia Bank Ltd.	6,436,000	1.70%	15/9/2031	6,047,371	0.12%
QBE Insurance Group Ltd.	3,621,000	2.50%	13/9/2038	3,231,123	0.06%
Rio Tinto Finance plc	4,750,000	4.00%	11/12/2029	4,604,036	0.09%
Scentre Group Trust 1	2,800,000	3.88%	16/7/2026	2,747,555	0.05%
Toyota Finance Australia Ltd.	3,000,000	3.92%	28/6/2027	2,936,316	0.06%
Toyota Finance Australia Ltd.	2,500,000	4.63%	29/3/2028	2,477,620	0.05%
Vicinity Centres Trust	3,364,000	3.38%	7/4/2026	3,298,862	0.07%
				65,583,954	**1.30%**
Austria 0.42% (31 December 2023: 0.24%)					
Oesterreichische Kontrollbank AG	9,868,000	4.25%	17/3/2026	9,824,807	0.20%
Oesterreichische Kontrollbank AG	5,640,000	4.13%	22/7/2027	5,580,703	0.11%
Oesterreichische Kontrollbank AG	2,000,000	4.13%	16/10/2028	1,973,232	0.04%
Oesterreichische Kontrollbank AG	3,800,000	4.00%	27/6/2029	3,721,093	0.07%
				21,099,835	**0.42%**
Belgium 0.24% (31 December 2023: 0.34%)					
Anheuser-Busch InBev SA	1,000,000	2.25%	24/5/2029	914,559	0.02%
KBC Group NV	2,700,000	1.25%	21/9/2027	2,532,943	0.05%
KBC Group NV	3,400,000	5.50%	20/9/2028	3,436,574	0.07%
KBC Group NV	5,300,000	6.15%	19/3/2034	5,377,529	0.10%
				12,261,605	**0.24%**
Canada 2.35% (31 December 2023: 2.26%)					
Bank of Montreal	4,000,000	1.00%	9/9/2026	3,749,263	0.07%
Bank of Montreal	2,500,000	5.13%	10/10/2028	2,513,632	0.05%
Bank of Nova Scotia	3,100,000	2.88%	3/5/2027	2,955,517	0.06%
Canadian Imperial Bank of Commerce	2,300,000	1.88%	27/1/2026	2,229,084	0.04%
CPPIB Capital, Inc.	5,799,000	4.38%	2/3/2026	5,780,151	0.11%
CPPIB Capital, Inc.	9,500,000	4.50%	22/7/2027	9,468,878	0.19%
CPPIB Capital, Inc.	3,500,000	1.25%	7/12/2027	3,185,029	0.06%
CPPIB Capital, Inc.	6,550,000	1.13%	14/12/2029	5,556,643	0.11%
CPPIB Capital, Inc.	8,108,000	1.63%	22/10/2071	2,974,320	0.06%
Export Development Canada	5,300,000	4.00%	19/2/2026	5,264,417	0.10%
Export Development Canada	4,800,000	2.63%	15/7/2027	4,579,392	0.09%
Export Development Canada	4,365,000	3.88%	3/10/2028	4,272,686	0.09%
Ontario Teachers' Finance Trust	5,155,000	1.13%	15/5/2026	4,920,585	0.10%
Province of British Columbia Canada	5,200,000	4.50%	18/6/2029	5,166,744	0.10%
Province of Ontario Canada	11,500,000	2.25%	26/5/2026	11,149,182	0.22%
Province of Ontario Canada	10,460,000	0.25%	15/12/2026	9,619,794	0.19%
Province of Quebec Canada	5,800,000	2.25%	15/9/2026	5,564,718	0.11%
Royal Bank of Canada	3,000,000	1.00%	9/9/2026	2,821,234	0.06%
Royal Bank of Canada	2,300,000	3.63%	14/6/2027	2,235,128	0.04%
Royal Bank of Canada	6,000,000	5.00%	24/1/2028	6,024,008	0.12%
Royal Bank of Canada	6,500,000	4.88%	1/11/2030	6,441,372	0.13%
Toronto-Dominion Bank	10,700,000	2.88%	5/4/2027	10,212,961	0.20%
Toronto-Dominion Bank	2,500,000	5.29%	11/1/2028	2,520,818	0.05%
				119,205,556	**2.35%**
Denmark 1.07% (31 December 2023: 1.03%)					
Danske Bank A/S	7,249,000	4.63%	13/4/2027	7,228,089	0.14%
Danske Bank A/S	5,860,000	2.25%	14/1/2028	5,549,675	0.11%
Danske Bank A/S	5,200,000	6.50%	23/8/2028	5,392,591	0.11%
Kommunekredit	3,000,000	5.13%	15/5/2026	3,018,726	0.06%
Kommunekredit	3,300,000	4.50%	19/11/2027	3,299,038	0.06%
Kommunekredit	3,300,000	4.13%	20/11/2028	3,254,005	0.06%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Orsted A/S	3,347,000	2.13%	17/5/2027	3,138,948	0.06%
Orsted A/S	5,360,000	4.88%	12/1/2032	5,181,091	0.10%
Orsted A/S	4,150,000	2.50%	16/5/2033	3,308,413	0.07%
Orsted A/S	3,450,000	5.13%	13/9/2034	3,310,324	0.07%
Orsted A/S	4,450,000	5.75%	9/4/2040	4,312,104	0.09%
Orsted A/S	5,450,000	5.38%	13/9/2042	4,987,545	0.10%
Orsted A/S	3,000,000	2.50%	18/2/3021	2,209,745	0.04%
				54,190,294	**1.07%**
Finland 0.48% (31 December 2023: 0.78%)					
Kuntarahoitus OYJ	1,000,000	5.00%	2/1/2026	1,003,870	0.02%
Kuntarahoitus OYJ	3,800,000	5.13%	22/7/2027	3,849,412	0.07%
Kuntarahoitus OYJ	5,500,000	4.38%	2/10/2028	5,465,704	0.11%
Kuntarahoitus OYJ	2,000,000	4.25%	9/1/2029	1,977,501	0.04%
Nordea Bank Abp	2,600,000	4.50%	12/10/2029	2,557,454	0.05%
Nordea Bank Abp	4,500,000	1.63%	9/12/2032	4,083,547	0.08%
OP Corporate Bank plc	3,800,000	3.38%	14/1/2026	3,745,960	0.07%
OP Corporate Bank plc	2,000,000	1.38%	4/9/2026	1,884,218	0.04%
				24,567,666	**0.48%**
France 7.82% (31 December 2023: 8.11%)					
Agence Francaise de Developpement EPIC	4,800,000	4.38%	16/3/2026	4,779,091	0.09%
Agence Francaise de Developpement EPIC	2,000,000	4.13%	22/7/2027	1,969,497	0.04%
Agence France Locale	2,000,000	4.75%	20/7/2027	1,998,477	0.04%
Banque Federative du Credit Mutuel SA	4,300,000	5.00%	19/1/2026	4,295,271	0.08%
Banque Federative du Credit Mutuel SA	7,600,000	1.00%	16/7/2026	7,161,860	0.14%
Banque Federative du Credit Mutuel SA	1,800,000	1.50%	7/10/2026	1,696,662	0.03%
Banque Federative du Credit Mutuel SA	700,000	0.88%	7/12/2027	626,150	0.01%
Banque Federative du Credit Mutuel SA	5,000,000	5.38%	25/5/2028	5,060,179	0.10%
Banque Federative du Credit Mutuel SA	3,900,000	1.88%	26/10/2028	3,482,611	0.07%
Banque Federative du Credit Mutuel SA	7,100,000	5.00%	22/10/2029	7,076,175	0.14%
BNP Paribas SA	7,100,000	3.38%	23/1/2026	6,977,333	0.14%
BNP Paribas SA	11,000,000	1.88%	14/12/2027	10,050,684	0.20%
BNP Paribas SA	3,300,000	2.88%	24/2/2029	3,022,573	0.06%
BNP Paribas SA	7,300,000	6.00%	18/8/2029	7,496,174	0.15%
BNP Paribas SA	8,400,000	2.00%	24/5/2031	7,986,287	0.16%
BNP Paribas SA	7,400,000	1.25%	13/7/2031	5,728,263	0.11%
BNP Paribas SA	8,400,000	5.75%	13/6/2032	8,480,547	0.17%
BNP Paribas SA	5,000,000	2.00%	13/9/2036	3,442,941	0.07%
Bouygues SA	4,800,000	5.50%	6/10/2026	4,855,624	0.10%
BPCE SA	4,300,000	1.38%	23/12/2026	4,016,191	0.08%
BPCE SA	3,000,000	6.00%	29/9/2028	3,048,908	0.06%
BPCE SA	5,500,000	5.25%	16/4/2029	5,430,027	0.11%
BPCE SA	4,500,000	6.13%	24/5/2029	4,604,322	0.09%
BPCE SA	3,900,000	4.88%	22/10/2030	3,837,182	0.08%
BPCE SA	3,400,000	5.38%	22/10/2031	3,367,303	0.07%
BPCE SA	4,900,000	2.50%	30/11/2032	4,459,813	0.09%
Bpifrance SACA	3,600,000	4.00%	30/1/2026	3,573,350	0.07%
Bpifrance SACA	5,000,000	4.13%	22/7/2027	4,925,151	0.10%
Bpifrance SACA	2,200,000	3.88%	22/10/2028	2,134,617	0.04%
Caisse des Depots et Consignations	1,600,000	0.25%	25/2/2026	1,522,275	0.03%
Caisse des Depots et Consignations	7,000,000	4.00%	22/7/2027	6,892,161	0.14%
Caisse des Depots et Consignations	2,300,000	4.00%	17/1/2029	2,243,349	0.04%
Cie de Financement Foncier SA	1,510,000	5.50%	26/1/2027	1,523,465	0.03%
Cie de Saint-Gobain SA	1,850,000	4.63%	9/10/2029	1,829,360	0.04%
Credit Agricole SA	5,600,000	5.75%	29/11/2027	5,649,390	0.11%
Credit Agricole SA	6,300,000	5.38%	15/1/2029	6,323,737	0.13%
Credit Agricole SA	7,300,000	4.88%	23/10/2029	7,238,986	0.14%
Credit Agricole SA	3,500,000	6.38%	14/6/2031	3,667,052	0.07%
Credit Agricole SA	4,200,000	1.87%	9/12/2031	3,904,667	0.08%
Credit Agricole SA	4,000,000	5.75%	9/11/2034	3,957,580	0.08%
Dexia SA	3,600,000	4.38%	18/2/2026	3,585,587	0.07%
Dexia SA	6,600,000	0.25%	10/12/2026	6,067,097	0.12%
Dexia SA	10,200,000	4.13%	22/7/2027	10,048,841	0.20%
Electricite de France SA	4,600,000	6.25%	30/5/2028	4,747,611	0.09%
Electricite de France SA	5,720,000	5.88%	18/7/2031	5,842,881	0.12%
Electricite de France SA	13,000,000	6.13%	2/6/2034	13,125,365	0.26%
Electricite de France SA	4,700,000	5.50%	25/1/2035	4,492,397	0.09%
Electricite de France SA	4,200,000	5.50%	27/3/2037	3,950,810	0.08%
Electricite de France SA	13,500,000	5.50%	17/10/2041	12,161,955	0.24%
Electricite de France SA	8,400,000	5.13%	22/9/2050	6,910,954	0.14%
Electricite de France SA	5,100,000	5.63%	25/1/2053	4,420,473	0.09%
Electricite de France SA	4,400,000	6.50%	8/11/2064	4,226,427	0.08%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Electricite de France SA	12,300,000	6.00%	23/1/2114	10,771,577	0.21%
Engie SA	3,050,000	7.00%	30/10/2028	3,266,537	0.06%
Engie SA	4,700,000	5.75%	28/10/2050	4,459,959	0.09%
Engie SA	6,000,000	5.63%	3/4/2053	5,552,418	0.11%
Engie SA	9,550,000	5.00%	1/10/2060	7,971,286	0.16%
Kering SA	2,700,000	5.13%	23/11/2026	2,710,367	0.05%
Kering SA	3,400,000	5.00%	23/11/2032	3,273,897	0.06%
La Banque Postale SA	3,300,000	5.63%	21/9/2028	3,306,252	0.07%
LVMH Moet Hennessy Louis Vuitton SE	6,800,000	1.13%	11/2/2027	6,341,890	0.13%
Orange SA	4,700,000	8.13%	20/11/2028	5,233,930	0.10%
Orange SA	9,800,000	3.25%	15/1/2032	8,760,748	0.17%
Orange SA	2,949,000	5.63%	23/1/2034	3,018,357	0.06%
Orange SA	4,000,000	5.38%	22/11/2050	3,780,887	0.07%
SNCF Reseau	6,197,000	5.25%	7/12/2028	6,304,205	0.12%
SNCF Reseau	5,925,000	5.25%	31/1/2035	5,944,952	0.12%
SNCF Reseau	5,360,000	5.00%	11/3/2052	4,787,043	0.09%
SNCF Reseau	5,325,000	4.83%	25/3/2060	4,564,409	0.09%
Societe Generale SA	2,800,000	1.25%	7/12/2027	2,517,587	0.05%
Societe Generale SA	6,100,000	5.75%	22/1/2032	6,060,637	0.12%
Societe Generale SA	4,000,000	6.25%	22/6/2033	4,181,403	0.08%
Societe Nationale SNCF SACA	500,000	0.88%	28/12/2026	463,333	0.01%
Societe Nationale SNCF SACA	6,162,000	5.38%	18/3/2027	6,206,391	0.12%
Sodexo SA	1,800,000	1.75%	26/6/2028	1,615,515	0.03%
Suez SACA	5,200,000	6.63%	5/10/2043	5,449,118	0.11%
TotalEnergies Capital International SA	4,200,000	1.66%	22/7/2026	4,013,126	0.08%
TotalEnergies Capital International SA	2,600,000	1.41%	3/9/2031	2,132,184	0.04%
Veolia Environnement SA	2,100,000	5.38%	2/12/2030	2,126,859	0.04%
Vinci SA	3,600,000	2.25%	15/3/2027	3,414,494	0.07%
Vinci SA	3,800,000	2.75%	15/9/2034	3,128,409	0.06%
Westfield America Management Ltd.	5,217,000	2.63%	30/3/2029	4,663,642	0.09%
				395,937,095	**7.82%**
Germany 8.03% (31 December 2023: 8.32%)					
Allianz Finance II BV	7,100,000	4.50%	13/3/2043	6,264,582	0.12%
Aroundtown Finance Sarl	4,000,000	8.63%	Perpetual	3,862,206	0.08%
Aroundtown SA	4,046,000	3.00%	16/10/2029	3,504,239	0.07%
Aroundtown SA	2,982,000	3.63%	10/4/2031	2,562,981	0.05%
Bayerische Landesbank	1,800,000	5.13%	1/6/2026	1,806,946	0.04%
Bayerische Landesbank	2,200,000	5.25%	28/11/2029	2,194,875	0.04%
BMW International Investment BV	2,600,000	4.75%	4/9/2030	2,570,693	0.05%
Commerzbank AG	3,000,000	8.63%	28/2/2033	3,218,068	0.06%
Deutsche Bahn Finance GmbH	4,248,000	1.88%	13/2/2026	4,124,736	0.08%
Deutsche Bahn Finance GmbH	3,700,000	3.13%	24/7/2026	3,617,087	0.07%
Deutsche Bahn Finance GmbH	1,800,000	0.38%	3/12/2026	1,667,891	0.03%
Deutsche Bank AG	3,900,000	1.88%	22/12/2028	3,537,985	0.07%
Deutsche Bank AG	7,500,000	6.13%	12/12/2030	7,733,859	0.15%
Deutsche Telekom AG	5,179,000	3.13%	6/2/2034	4,468,136	0.09%
Deutsche Telekom International Finance BV	1,659,000	8.88%	27/11/2028	1,900,555	0.04%
Deutsche Telekom International Finance BV	1,880,000	2.25%	13/4/2029	1,714,089	0.03%
Deutsche Telekom International Finance BV	1,746,000	7.63%	15/6/2030	1,969,525	0.04%
E.ON International Finance BV	5,610,000	6.25%	3/6/2030	5,892,807	0.12%
E.ON International Finance BV	8,435,000	6.38%	7/6/2032	8,908,908	0.18%
E.ON International Finance BV	6,600,000	4.75%	31/1/2034	6,218,142	0.12%
E.ON International Finance BV	7,800,000	5.88%	30/10/2037	7,836,334	0.16%
E.ON International Finance BV	6,050,000	6.75%	27/1/2039	6,521,227	0.13%
E.ON International Finance BV	9,000,000	6.13%	6/7/2039	9,167,544	0.18%
Henkel AG & Co. KGaA	2,500,000	1.25%	30/9/2026	2,362,539	0.05%
Kreditanstalt fuer Wiederaufbau	39,137,000	4.13%	18/2/2026	38,944,132	0.77%
Kreditanstalt fuer Wiederaufbau	3,000,000	1.25%	31/7/2026	2,851,638	0.06%
Kreditanstalt fuer Wiederaufbau	25,400,000	0.88%	15/9/2026	23,894,545	0.47%
Kreditanstalt fuer Wiederaufbau	7,060,000	0.13%	30/12/2026	6,491,608	0.13%
Kreditanstalt fuer Wiederaufbau	27,000,000	3.75%	30/7/2027	26,517,548	0.52%
Kreditanstalt fuer Wiederaufbau	6,000,000	3.88%	28/10/2027	5,913,225	0.12%
Kreditanstalt fuer Wiederaufbau	8,800,000	0.75%	7/12/2027	7,929,254	0.16%
Kreditanstalt fuer Wiederaufbau	15,066,000	4.88%	10/10/2028	15,281,778	0.30%
Kreditanstalt fuer Wiederaufbau	40,621,000	3.75%	9/1/2029	39,564,208	0.78%
Kreditanstalt fuer Wiederaufbau	2,500,000	3.88%	1/10/2029	2,442,055	0.05%
Kreditanstalt fuer Wiederaufbau	12,500,000	4.25%	1/10/2030	12,354,095	0.24%
Kreditanstalt fuer Wiederaufbau	14,000,000	4.88%	3/2/2031	14,285,468	0.28%
Kreditanstalt fuer Wiederaufbau	5,934,000	5.75%	7/6/2032	6,363,602	0.13%
Kreditanstalt fuer Wiederaufbau	6,274,000	5.00%	9/6/2036	6,372,655	0.13%
Kreditanstalt fuer Wiederaufbau	2,665,000	4.88%	15/3/2037	2,666,054	0.05%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Landeskreditbank Baden-Wuerttemberg Foerderbank	7,300,000	4.75%	16/6/2026	7,313,044	0.14%
Landeskreditbank Baden-Wuerttemberg Foerderbank	4,100,000	1.00%	15/12/2026	3,832,774	0.08%
Landeskreditbank Baden-Wuerttemberg Foerderbank	2,000,000	4.00%	27/10/2028	1,963,535	0.04%
Landwirtschaftliche Rentenbank	6,500,000	0.88%	15/12/2026	6,070,643	0.12%
Landwirtschaftliche Rentenbank	2,684,000	1.25%	22/7/2027	2,475,873	0.05%
Landwirtschaftliche Rentenbank	4,700,000	2.13%	15/12/2028	4,304,893	0.09%
Landwirtschaftliche Rentenbank	3,000,000	3.88%	9/2/2029	2,931,474	0.06%
Mercedes-Benz International Finance BV	3,000,000	5.63%	17/8/2026	3,034,634	0.06%
Mercedes-Benz International Finance BV	3,000,000	5.00%	12/7/2027	3,012,529	0.06%
NRW Bank	6,000,000	5.38%	22/7/2026	6,057,725	0.12%
NRW Bank	4,400,000	0.50%	18/12/2026	4,069,497	0.08%
NRW Bank	2,200,000	4.13%	20/10/2028	2,168,791	0.04%
Siemens Financieringsmaatschappij NV	6,500,000	3.75%	10/9/2042	5,295,854	0.10%
State of North Rhine-Westphalia Germany	3,000,000	4.50%	11/11/2027	2,998,638	0.06%
Traton Finance Luxembourg SA	3,700,000	5.63%	16/1/2029	3,705,631	0.07%
Volkswagen Financial Services NV	1,600,000	1.13%	5/7/2026	1,501,763	0.03%
Volkswagen Financial Services NV	3,500,000	5.50%	7/12/2026	3,497,786	0.07%
Volkswagen Financial Services NV	2,000,000	3.25%	13/4/2027	1,904,957	0.04%
Volkswagen Financial Services NV	3,100,000	6.50%	18/9/2027	3,167,312	0.06%
Volkswagen Financial Services NV	4,200,000	2.13%	18/1/2028	3,797,775	0.08%
Volkswagen Financial Services NV	3,200,000	1.38%	14/9/2028	2,766,038	0.05%
Volkswagen Financial Services NV	3,600,000	5.88%	23/5/2029	3,622,973	0.07%
Volkswagen International Finance NV	3,900,000	3.38%	16/11/2026	3,761,120	0.07%
Volkswagen International Finance NV	3,200,000	4.13%	17/11/2031	2,905,244	0.06%
Vonovia SE	5,000,000	5.50%	18/1/2036	4,782,856	0.09%
				406,441,178	**8.03%**
Guernsey 0.04% (31 December 2023: 0.04%)					
States of Guernsey Bond	2,900,000	3.38%	12/12/2046	2,104,282	0.04%
				2,104,282	**0.04%**
Hong Kong 0.19% (31 December 2023: 0.08%)					
Hutchison Whampoa Finance UK plc	1,900,000	5.63%	24/11/2026	1,928,981	0.04%
Prudential Funding Asia plc	1,624,000	5.88%	11/5/2029	1,663,723	0.03%
Prudential Funding Asia plc	5,735,000	6.13%	19/12/2031	5,885,238	0.12%
				9,477,942	**0.19%**
Ireland 0.29% (31 December 2023: 0.30%)					
Bank of Ireland Group plc	3,907,000	7.59%	6/12/2032	4,073,227	0.08%
Dali Capital plc	1,700,000	4.80%	21/12/2037	1,507,704	0.03%
ESB Finance DAC	3,400,000	1.88%	21/7/2035	2,462,103	0.05%
Freshwater Finance plc	3,315,000	5.18%	20/4/2035	3,033,406	0.06%
Freshwater Finance plc	1,250,000	4.56%	3/4/2036	1,088,572	0.02%
Freshwater Finance plc	3,020,000	4.61%	17/10/2036	2,585,258	0.05%
				14,750,270	**0.29%**
Isle of Man 0.03% (31 December 2023: 0.04%)					
Isle of Man Government International Bond	3,600,000	1.63%	14/9/2051	1,622,284	0.03%
				1,622,284	**0.03%**
Italy 1.35% (31 December 2023: 1.28%)					
CA Auto Bank SpA	2,500,000	6.00%	6/12/2026	2,527,872	0.05%
Enel Finance International NV	4,290,000	1.00%	20/10/2027	3,862,163	0.08%
Enel Finance International NV	8,500,000	2.88%	11/4/2029	7,796,821	0.15%
Enel Finance International NV	12,178,000	5.75%	14/9/2040	11,891,010	0.23%
Enel SpA	4,850,000	5.75%	22/6/2037	4,790,268	0.09%
Generali	2,300,000	6.27%	Perpetual	2,312,269	0.05%
Intesa Sanpaolo SpA	4,750,000	6.50%	14/3/2029	4,897,839	0.10%
Intesa Sanpaolo SpA	2,150,000	2.50%	15/1/2030	1,882,342	0.04%
Intesa Sanpaolo SpA	7,977,000	6.63%	31/5/2033	8,392,447	0.17%
Intesa Sanpaolo SpA	3,400,000	2.63%	11/3/2036	2,511,469	0.05%
Republic of Italy Government International Bond	9,400,000	6.00%	4/8/2028	9,576,022	0.19%
Republic of Italy Government International Bond	3,000,000	5.25%	7/12/2034	2,779,385	0.05%
Snam SpA	5,300,000	5.75%	26/11/2036	5,321,030	0.10%
				68,540,937	**1.35%**
Japan 0.71% (31 December 2023: 0.76%)					
Development Bank of Japan, Inc.	2,300,000	4.38%	30/10/2027	2,278,448	0.04%
East Japan Railway Co.	3,983,000	1.16%	15/9/2028	3,498,328	0.07%
East Japan Railway Co.	2,100,000	4.75%	8/12/2031	2,059,034	0.04%
East Japan Railway Co.	1,900,000	5.25%	22/4/2033	1,908,680	0.04%
East Japan Railway Co.	2,950,000	4.88%	14/6/2034	2,856,944	0.06%
East Japan Railway Co.	1,550,000	4.50%	25/1/2036	1,433,939	0.03%
East Japan Railway Co.	6,600,000	5.56%	4/9/2054	6,345,141	0.13%
Japan Bank for International Cooperation	3,000,000	0.38%	22/7/2026	2,804,610	0.06%
JT International Financial Services BV	3,200,000	2.75%	28/9/2033	2,613,135	0.05%
Mizuho Financial Group, Inc.	3,200,000	5.63%	13/6/2028	3,259,284	0.06%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Toyota Motor Finance Netherlands BV	3,180,000	4.63%	8/6/2026	3,169,373	0.06%
Toyota Motor Finance Netherlands BV	3,700,000	4.75%	22/10/2029	3,661,759	0.07%
				35,888,675	**0.71%**
Jersey 0.11% (31 December 2023: 0.11%)					
Jersey International Bond	6,900,000	2.88%	6/5/2052	4,313,168	0.09%
Jersey International Bond	1,440,000	3.75%	9/6/2054	1,059,608	0.02%
				5,372,776	**0.11%**
Luxembourg 0.32% (31 December 2023: 0.33%)					
Blackstone Property Partners Europe Holdings Sarl	3,858,000	2.63%	20/10/2028	3,481,585	0.07%
Blackstone Property Partners Europe Holdings Sarl	2,530,000	4.88%	29/4/2032	2,363,417	0.05%
John Deere Bank SA	4,000,000	5.13%	18/10/2028	4,059,075	0.08%
Logicor Financing Sarl	2,405,000	2.75%	15/1/2030	2,084,843	0.04%
Prologis International Funding II SA	2,830,000	2.75%	22/2/2032	2,408,889	0.05%
Prologis International Funding II SA	2,400,000	3.00%	22/2/2042	1,662,418	0.03%
				16,060,227	**0.32%**
Mexico 0.52% (31 December 2023: 0.56%)					
America Movil SAB de CV	5,280,000	5.00%	27/10/2026	5,283,503	0.11%
America Movil SAB de CV	6,575,000	5.75%	28/6/2030	6,779,156	0.13%
America Movil SAB de CV	2,650,000	4.95%	22/7/2033	2,574,570	0.05%
America Movil SAB de CV	6,450,000	4.38%	7/8/2041	5,466,773	0.11%
Mexico Government International Bond	8,878,000	5.63%	19/3/2114	6,275,174	0.12%
				26,379,176	**0.52%**
Netherlands 2.35% (31 December 2023: 2.79%)					
ABN AMRO Bank NV	6,000,000	5.25%	26/5/2026	6,029,015	0.12%
ABN AMRO Bank NV	4,800,000	5.13%	22/2/2028	4,821,395	0.10%
Aegon Ltd.	2,780,000	6.13%	15/12/2031	2,892,141	0.06%
Aegon Ltd.	3,490,000	6.63%	16/12/2039	3,710,031	0.07%
BMW International Investment BV	3,200,000	5.50%	6/6/2026	3,232,524	0.06%
BNG Bank NV	2,800,000	4.75%	2/2/2026	2,802,998	0.06%
BNG Bank NV	6,000,000	0.50%	21/12/2026	5,551,926	0.11%
BNG Bank NV	7,400,000	4.25%	15/2/2029	7,318,734	0.15%
Cooperatieve Rabobank UA	3,650,000	5.25%	14/9/2027	3,645,396	0.07%
Cooperatieve Rabobank UA	6,100,000	1.88%	12/7/2028	5,678,652	0.11%
Cooperatieve Rabobank UA	3,000,000	4.88%	17/4/2029	2,996,749	0.06%
Cooperatieve Rabobank UA	8,613,000	4.63%	23/5/2029	8,370,830	0.17%
Cooperatieve Rabobank UA	1,363,000	4.55%	30/8/2029	1,352,136	0.03%
Cooperatieve Rabobank UA	4,800,000	5.25%	23/5/2041	4,660,806	0.09%
Cooperatieve Rabobank UA	1,800,000	5.38%	3/8/2060	1,745,084	0.03%
ING Groep NV	9,900,000	3.00%	18/2/2026	9,685,351	0.19%
ING Groep NV	6,800,000	1.13%	7/12/2028	6,102,929	0.12%
ING Groep NV	5,000,000	4.88%	2/10/2029	4,970,326	0.10%
ING Groep NV	6,100,000	6.25%	20/5/2033	6,192,101	0.12%
Koninklijke KPN NV	488,000	5.00%	18/11/2026	489,632	0.01%
Koninklijke KPN NV	5,585,000	5.75%	17/9/2029	5,746,849	0.11%
Nederlandse Waterschapsbank NV	9,000,000	0.88%	30/9/2026	8,447,860	0.17%
Nederlandse Waterschapsbank NV	4,100,000	5.38%	7/6/2032	4,247,737	0.08%
Shell International Finance BV	6,000,000	1.00%	10/12/2030	4,920,956	0.10%
Shell International Finance BV	3,300,000	1.75%	10/9/2052	1,517,876	0.03%
UPP Bond 1 Issuer plc	1,866,769	4.90%	28/2/2040	1,735,885	0.03%
				118,865,919	**2.35%**
Norway 0.65% (31 December 2023: 0.89%)					
DNB Bank A.S.A	6,750,000	4.00%	17/8/2027	6,648,246	0.13%
Equinor A.S.A	1,000,000	6.13%	27/11/2028	1,051,111	0.02%
Equinor A.S.A	8,040,000	6.88%	11/3/2031	8,922,691	0.18%
Equinor A.S.A	2,750,000	4.25%	10/4/2041	2,398,554	0.05%
Kommunalbanken A.S.	7,300,000	4.00%	13/2/2026	7,250,065	0.14%
Kommunalbanken A.S.	4,000,000	0.63%	15/12/2026	3,712,978	0.07%
Kommunalbanken A.S.	3,000,000	4.13%	22/7/2027	2,968,107	0.06%
				32,951,752	**0.65%**
Saudi Arabia 0.11% (31 December 2023: 0.00%)					
Gaci First Investment Co.	2,200,000	5.13%	11/6/2029	2,192,425	0.05%
Gaci First Investment Co.	3,250,000	5.63%	11/6/2039	3,187,830	0.06%
				5,380,255	**0.11%**
Singapore 0.07% (31 December 2023: 0.07%)					
Temasek Financial I Ltd.	3,800,000	5.13%	26/7/2040	3,734,947	0.07%
				3,734,947	**0.07%**
South Africa 0.07% (31 December 2023: 0.00%)					
Anglo American Capital plc	3,951,000	3.38%	11/3/2029	3,683,540	0.07%
				3,683,540	**0.07%**
South Korea 0.08% (31 December 2023: 0.00%)					
Export-Import Bank of Korea	2,000,000	4.63%	22/7/2027	1,995,014	0.04%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Korea Development Bank	2,100,000	4.25%	22/10/2028	2,065,961	0.04%
				4,060,975	**0.08%**
Spain 1.53% (31 December 2023: 1.19%)					
Abertis Infraestructuras SA	4,100,000	3.38%	27/11/2026	3,965,347	0.08%
Banco Bilbao Vizcaya Argentaria SA	2,800,000	3.10%	15/7/2031	2,692,417	0.05%
Banco Bilbao Vizcaya Argentaria SA	2,900,000	8.25%	30/11/2033	3,130,702	0.06%
Banco de Sabadell SA	5,000,000	5.00%	13/10/2029	4,972,847	0.10%
Banco Santander SA	6,100,000	1.50%	14/4/2026	5,839,852	0.11%
Banco Santander SA	4,800,000	1.75%	17/2/2027	4,487,935	0.09%
Banco Santander SA	6,200,000	4.75%	30/8/2028	6,162,434	0.12%
Banco Santander SA	4,000,000	5.50%	11/6/2029	4,030,346	0.08%
Banco Santander SA	3,000,000	5.13%	25/1/2030	3,011,547	0.06%
Banco Santander SA	5,500,000	5.38%	17/1/2031	5,534,144	0.11%
Banco Santander SA	7,600,000	2.25%	4/10/2032	6,965,498	0.14%
CaixaBank SA	6,500,000	3.50%	6/4/2028	6,293,858	0.12%
CaixaBank SA	5,400,000	6.88%	25/10/2033	5,577,480	0.11%
Iberdrola Finanzas SA	4,500,000	5.25%	31/10/2036	4,407,189	0.09%
Spain Government International Bond	1,450,000	5.25%	6/4/2029	1,471,245	0.03%
Telefonica Emisiones SA	5,400,000	5.38%	2/2/2026	5,418,686	0.11%
Telefonica Emisiones SA	3,600,000	5.45%	8/10/2029	3,678,510	0.07%
				77,640,037	**1.53%**
Supranational 11.74% (31 December 2023: 10.87%)					
African Development Bank	10,600,000	0.50%	22/6/2026	9,997,882	0.20%
Asian Development Bank	6,800,000	3.88%	10/2/2026	6,747,586	0.13%
Asian Development Bank	10,400,000	4.25%	22/7/2026	10,350,085	0.20%
Asian Development Bank	2,000,000	0.13%	15/12/2026	1,841,680	0.04%
Asian Development Bank	17,000,000	3.88%	22/7/2027	16,747,191	0.33%
Asian Development Bank	5,616,000	0.25%	28/10/2027	5,002,239	0.10%
Asian Development Bank	6,500,000	0.75%	7/12/2027	5,850,555	0.12%
Asian Development Bank	2,300,000	5.13%	24/10/2028	2,350,372	0.05%
Asian Development Bank	11,654,000	4.13%	14/2/2029	11,504,241	0.23%
Asian Infrastructure Investment Bank	9,300,000	4.38%	11/6/2026	9,278,180	0.18%
Asian Infrastructure Investment Bank	4,250,000	1.13%	15/9/2026	4,011,913	0.08%
Asian Infrastructure Investment Bank	8,000,000	4.00%	22/7/2027	7,902,557	0.16%
Corp. Andina de Fomento	9,340,000	4.75%	16/4/2029	9,229,145	0.18%
Council Of Europe Development Bank	5,200,000	4.25%	16/3/2026	5,178,510	0.10%
Council Of Europe Development Bank	5,400,000	1.25%	15/9/2026	5,105,997	0.10%
Council Of Europe Development Bank	7,050,000	0.75%	22/7/2027	6,423,848	0.13%
European Bank for Reconstruction & Development	3,968,000	5.63%	7/12/2028	4,125,034	0.08%
European Bank for Reconstruction & Development	10,800,000	3.88%	7/2/2029	10,560,928	0.21%
European Investment Bank	16,100,000	0.88%	15/5/2026	15,354,546	0.30%
European Investment Bank	11,320,000	1.00%	21/9/2026	10,671,321	0.21%
European Investment Bank	11,000,000	0.13%	14/12/2026	10,139,089	0.20%
European Investment Bank	5,970,000	0.75%	22/7/2027	5,445,928	0.11%
European Investment Bank	4,000,000	3.75%	7/12/2027	3,930,261	0.08%
European Investment Bank	14,800,000	3.88%	12/4/2028	14,567,409	0.29%
European Investment Bank	19,456,000	6.00%	7/12/2028	20,514,886	0.41%
European Investment Bank	4,400,000	0.00%	7/12/2028	3,702,193	0.07%
European Investment Bank	19,351,000	4.00%	15/2/2029	19,019,038	0.38%
European Investment Bank	8,200,000	4.50%	7/6/2029	8,211,808	0.16%
European Investment Bank	6,500,000	3.63%	22/10/2029	6,271,393	0.12%
European Investment Bank	7,600,000	4.88%	16/12/2030	7,741,198	0.15%
European Investment Bank	15,171,000	3.63%	12/1/2032	14,352,315	0.28%
European Investment Bank	19,316,000	5.63%	7/6/2032	20,595,024	0.41%
European Investment Bank	10,997,000	3.88%	8/6/2037	9,982,704	0.20%
European Investment Bank	15,275,000	5.00%	15/4/2039	15,283,653	0.30%
European Investment Bank	6,161,000	4.50%	7/3/2044	5,636,959	0.11%
European Investment Bank	4,485,000	4.63%	12/10/2054	4,119,388	0.08%
Inter-American Development Bank	5,500,000	0.50%	15/9/2026	5,136,131	0.10%
Inter-American Development Bank	6,700,000	2.50%	22/7/2027	6,381,935	0.13%
Inter-American Development Bank	7,000,000	4.13%	28/4/2028	6,935,978	0.14%
Inter-American Development Bank	3,000,000	2.13%	15/12/2028	2,751,969	0.05%
Inter-American Development Bank	9,900,000	3.88%	15/2/2029	9,672,696	0.19%
Inter-American Development Bank	2,721,000	2.38%	3/8/2029	2,487,359	0.05%
Inter-American Development Bank	5,700,000	4.75%	5/10/2029	5,769,789	0.11%
Inter-American Development Bank	7,300,000	4.00%	17/12/2029	7,147,159	0.14%
Inter-American Development Bank	3,000,000	5.00%	20/7/2030	3,067,338	0.06%
Inter-American Development Bank	7,000,000	4.38%	2/5/2033	6,860,807	0.14%
International Bank for Reconstruction & Development	7,500,000	0.25%	22/7/2026	7,025,394	0.14%
International Bank for Reconstruction & Development	18,610,000	0.75%	15/12/2026	17,344,761	0.34%
International Bank for Reconstruction & Development	11,600,000	0.25%	23/9/2027	10,370,165	0.20%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
International Bank for Reconstruction & Development	10,782,000	0.63%	14/7/2028	9,448,760	0.19%
International Bank for Reconstruction & Development	12,476,000	3.88%	2/10/2028	12,235,643	0.24%
International Bank for Reconstruction & Development	1,400,000	4.88%	7/12/2028	1,421,384	0.03%
International Bank for Reconstruction & Development	16,500,000	1.25%	13/12/2028	14,634,732	0.29%
International Bank for Reconstruction & Development	19,400,000	1.00%	21/12/2029	16,472,890	0.33%
International Bank for Reconstruction & Development	6,500,000	4.88%	15/8/2030	6,623,807	0.13%
International Bank for Reconstruction & Development	6,637,000	4.13%	31/7/2031	6,497,207	0.13%
International Bank for Reconstruction & Development	2,900,000	5.75%	7/6/2032	3,100,921	0.06%
International Bank for Reconstruction & Development	7,000,000	4.25%	23/10/2034	6,757,459	0.13%
International Development Association	6,300,000	0.38%	22/9/2027	5,644,636	0.11%
International Development Association	12,000,000	0.75%	21/9/2028	10,494,155	0.21%
International Development Association	10,600,000	4.13%	10/4/2029	10,448,948	0.21%
International Development Association	7,500,000	4.75%	14/10/2031	7,569,051	0.15%
International Finance Corp.	7,936,000	5.50%	22/7/2026	8,029,928	0.16%
International Finance Corp.	11,200,000	4.13%	15/12/2026	11,128,668	0.22%
International Finance Corp.	3,000,000	0.75%	22/7/2027	2,734,444	0.05%
International Finance Corp.	10,000,000	4.50%	2/10/2028	10,009,918	0.20%
International Finance Corp.	6,500,000	4.25%	22/10/2029	6,442,340	0.13%
International Finance Corp.	2,800,000	3.88%	12/9/2030	2,712,757	0.05%
Nordic Investment Bank	5,800,000	3.88%	19/2/2026	5,754,045	0.11%
Nordic Investment Bank	8,600,000	2.38%	22/7/2026	8,319,348	0.16%
Nordic Investment Bank	4,500,000	0.13%	15/12/2026	4,143,651	0.08%
Nordic Investment Bank	5,000,000	4.00%	11/10/2028	4,916,632	0.10%
				594,239,861	**11.74%**
Sweden 0.71% (31 December 2023: 0.95%)					
Investor AB	2,050,000	5.50%	5/5/2037	2,089,353	0.04%
Skandinaviska Enskilda Banken AB	3,000,000	5.50%	1/6/2026	3,029,489	0.06%
Svensk Exportkredit AB	3,500,000	4.50%	11/3/2026	3,492,053	0.07%
Svenska Handelsbanken AB	3,700,000	4.63%	23/8/2032	3,615,856	0.07%
Swedbank AB	3,100,000	1.38%	8/12/2027	2,903,581	0.06%
Swedbank AB	4,000,000	5.88%	24/5/2029	4,099,753	0.08%
Swedbank AB	3,850,000	7.27%	15/11/2032	4,023,659	0.08%
Vattenfall AB	6,415,000	6.88%	15/4/2039	7,109,607	0.14%
Volvo Treasury AB	3,000,000	4.75%	15/6/2026	2,996,502	0.06%
Volvo Treasury AB	2,300,000	6.13%	22/6/2028	2,384,364	0.05%
				35,744,217	**0.71%**
Switzerland 0.96% (31 December 2023: 1.10%)					
Holcim Sterling Finance Netherlands BV	3,150,000	3.00%	12/5/2032	2,704,483	0.05%
Holcim Sterling Finance Netherlands BV	1,850,000	2.25%	4/4/2034	1,422,833	0.03%
UBS AG	5,500,000	7.75%	10/3/2026	5,665,933	0.11%
UBS Group AG	6,600,000	7.00%	30/9/2027	6,793,195	0.13%
UBS Group AG	10,110,000	2.25%	9/6/2028	9,430,566	0.19%
UBS Group AG	3,600,000	1.88%	3/11/2029	3,207,774	0.06%
UBS Group AG	3,100,000	2.13%	15/11/2029	2,782,353	0.06%
UBS Group AG	6,700,000	7.38%	7/9/2033	7,498,272	0.15%
Zurich Finance Ireland Designated Activity Co.	9,571,000	5.13%	23/11/2052	9,130,854	0.18%
				48,636,263	**0.96%**
United Arab Emirates 0.15% (31 December 2023: 0.24%)					
DP World Ltd.	2,860,000	4.25%	25/9/2030	2,722,396	0.06%
First Abu Dhabi Bank PJSC	1,275,000	1.13%	7/9/2026	1,192,333	0.02%
MDGH GMTN RSC Ltd.	3,628,000	6.88%	14/3/2026	3,710,686	0.07%
				7,625,415	**0.15%**
United Kingdom 41.09% (31 December 2023: 41.47%)					
3i Group plc	2,900,000	5.75%	3/12/2032	2,941,741	0.06%
3i Group plc	3,980,000	3.75%	5/6/2040	3,011,888	0.06%
A2Dominion Housing Group Ltd.	2,000,000	3.50%	15/11/2028	1,853,446	0.04%
AA Bond Co., Ltd.	3,077,000	5.50%	31/7/2027	3,040,221	0.06%
AA Bond Co., Ltd.	2,867,000	8.45%	31/1/2028	3,025,600	0.06%
AA Bond Co., Ltd.	2,069,000	3.25%	31/7/2028	1,859,656	0.04%
AA Bond Co., Ltd.	3,500,000	7.38%	31/7/2029	3,630,032	0.07%
AA Bond Co., Ltd.	3,924,000	6.85%	31/7/2031	4,011,460	0.08%
ABP Finance plc	3,700,000	6.25%	14/12/2026	3,790,371	0.07%
Accent Capital plc	3,406,000	2.63%	18/7/2049	1,989,025	0.04%
Admiral Group plc	2,750,000	8.50%	6/1/2034	3,080,053	0.06%
Affinity Sutton Capital Markets plc	1,900,000	5.98%	17/9/2038	1,944,414	0.04%
Affinity Sutton Capital Markets plc	2,190,000	4.25%	8/10/2042	1,786,474	0.04%
Affinity Water Finance 2004 plc	1,478,000	5.88%	13/7/2026	1,475,683	0.03%
Affinity Water Finance plc	2,150,000	4.50%	31/3/2036	1,868,731	0.04%
Anchor Hanover Group	4,220,000	2.00%	21/7/2051	2,062,351	0.04%
Anglian Water Osprey Financing plc	1,300,000	4.00%	8/3/2026	1,225,964	0.02%
Anglian Water Osprey Financing plc	2,050,000	2.00%	31/7/2028	1,664,022	0.03%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Anglian Water Services Financing plc	2,450,000	4.50%	22/2/2026	2,426,830	0.05%
Anglian Water Services Financing plc	4,100,000	2.63%	15/6/2027	3,821,971	0.08%
Anglian Water Services Financing plc	1,200,000	4.50%	5/10/2027	1,166,322	0.02%
Anglian Water Services Financing plc	1,841,000	6.63%	15/1/2029	1,898,488	0.04%
Anglian Water Services Financing plc	3,012,000	2.75%	26/10/2029	2,664,601	0.05%
Anglian Water Services Financing plc	2,012,000	6.29%	30/7/2030	2,046,549	0.04%
Anglian Water Services Financing plc	1,400,000	5.88%	20/6/2031	1,404,207	0.03%
Anglian Water Services Financing plc	4,902,000	6.00%	20/6/2039	4,784,335	0.09%
Anglian Water Services Financing plc	6,800,000	5.75%	7/6/2043	6,322,461	0.12%
Anglian Water Services Financing plc	5,200,000	6.25%	12/9/2044	5,081,339	0.10%
Annington Funding plc	6,550,000	3.18%	12/7/2029	6,174,618	0.12%
Annington Funding plc	4,620,000	2.31%	6/10/2032	3,927,695	0.08%
Annington Funding plc	3,550,000	4.75%	9/8/2033	3,528,878	0.07%
Annington Funding plc	5,700,000	3.69%	12/7/2034	5,183,114	0.10%
Annington Funding plc	6,960,000	3.94%	12/7/2047	5,656,439	0.11%
Annington Funding plc	4,600,000	2.92%	6/10/2051	3,107,962	0.06%
Arqiva Financing plc	2,400,000	7.21%	30/6/2028	2,534,023	0.05%
Arqiva Financing plc	2,016,176	4.88%	31/12/2032	1,963,352	0.04%
Artesian Finance II plc	2,550,000	6.00%	30/9/2033	2,493,191	0.05%
Aspire Defence Finance plc	12,241,036	4.67%	31/3/2040	11,504,465	0.23%
Associated British Foods plc	3,900,000	2.50%	16/6/2034	3,134,971	0.06%
Assura Financing plc	2,500,000	3.00%	19/7/2028	2,325,661	0.05%
Assura Financing plc	3,392,000	1.50%	15/9/2030	2,793,591	0.06%
Assura Financing plc	2,500,000	1.63%	30/6/2033	1,866,669	0.04%
Aster Treasury plc	3,300,000	5.41%	20/12/2032	3,333,097	0.07%
Aster Treasury plc	4,000,000	1.41%	27/1/2036	2,678,495	0.05%
Aster Treasury plc	4,154,000	4.50%	18/12/2043	3,594,807	0.07%
AstraZeneca plc	3,023,000	5.75%	13/11/2031	3,205,820	0.06%
Aviva plc	60,000	6.13%	14/11/2036	61,050	0.00%
Aviva plc	4,434,000	4.38%	12/9/2049	4,188,309	0.08%
Aviva plc	3,880,000	5.13%	4/6/2050	3,735,716	0.07%
Aviva plc	4,650,000	6.88%	27/11/2053	4,812,786	0.10%
Aviva plc	5,300,000	6.13%	12/9/2054	5,211,057	0.10%
Aviva plc	3,800,000	4.00%	3/6/2055	3,117,529	0.06%
Aviva plc	5,260,000	6.88%	20/5/2058	5,308,564	0.10%
Barclays Bank plc	800,000	5.75%	14/9/2026	806,284	0.02%
Barclays plc	6,300,000	3.00%	8/5/2026	6,134,055	0.12%
Barclays plc	11,164,000	3.25%	12/2/2027	10,764,158	0.21%
Barclays plc	8,568,000	7.09%	6/11/2029	9,054,713	0.18%
Barclays plc	9,985,000	6.37%	31/1/2031	10,371,705	0.20%
Barclays plc	10,900,000	8.41%	14/11/2032	11,667,103	0.23%
Barclays plc	9,500,000	3.25%	17/1/2033	8,060,591	0.16%
Barclays plc	10,500,000	5.85%	21/3/2035	10,547,087	0.21%
BAT International Finance plc	2,000,000	4.00%	4/9/2026	1,962,828	0.04%
BAT International Finance plc	9,366,000	2.25%	26/6/2028	8,512,041	0.17%
BAT International Finance plc	3,000,000	6.00%	24/11/2034	3,017,661	0.06%
BAT International Finance plc	3,362,000	5.75%	5/7/2040	3,157,277	0.06%
BAT International Finance plc	1,000,000	2.25%	9/9/2052	455,615	0.01%
Bazalgette Finance plc	2,500,000	2.38%	29/11/2027	2,308,085	0.05%
Bazalgette Finance plc	2,450,000	2.75%	10/3/2034	1,934,855	0.04%
Berkeley Group plc	4,150,000	2.50%	11/8/2031	3,318,398	0.07%
Beyond Housing Ltd.	2,723,000	2.13%	17/5/2051	1,383,292	0.03%
BG Energy Capital plc	6,775,000	5.00%	4/11/2036	6,592,797	0.13%
Blend Funding plc	5,036,000	3.46%	21/9/2047	3,533,115	0.07%
Blend Funding plc	6,246,000	2.92%	5/4/2054	3,722,968	0.07%
BP Capital Markets plc	1,741,000	2.27%	3/7/2026	1,680,754	0.03%
BP Capital Markets plc	3,600,000	5.77%	25/5/2038	3,631,639	0.07%
BPHA Finance plc	3,019,000	4.82%	11/4/2044	2,654,046	0.05%
British Land Co. plc	2,497,000	2.38%	14/9/2029	2,202,975	0.04%
British Telecommunications plc	3,685,000	5.75%	7/12/2028	3,830,733	0.08%
British Telecommunications plc	3,100,000	3.13%	21/11/2031	2,726,380	0.05%
British Telecommunications plc	2,150,000	6.38%	23/6/2037	2,235,671	0.04%
British Telecommunications plc	8,067,000	5.75%	13/2/2041	7,787,611	0.15%
British Telecommunications plc	3,400,000	5.63%	3/12/2041	3,234,384	0.06%
British Telecommunications plc	1,400,000	3.63%	21/11/2047	974,163	0.02%
Broadgate Financing plc	4,700,000	5.00%	5/10/2031	4,579,083	0.09%
Broadgate Financing plc	2,150,000	4.82%	5/7/2033	2,078,409	0.04%
Bromford Housing Group Ltd.	2,030,000	3.13%	3/5/2048	1,350,133	0.03%
Bunzl Finance plc	2,400,000	1.50%	30/10/2030	1,995,549	0.04%
BUPA Finance plc	3,529,000	5.00%	8/12/2026	3,511,992	0.07%
BUPA Finance plc	3,000,000	1.75%	14/6/2027	2,785,385	0.06%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
BUPA Finance plc	3,400,000	4.13%	14/6/2035	2,870,836	0.06%
Burberry Group plc	2,500,000	5.75%	20/6/2030	2,422,226	0.05%
Cadent Finance plc	8,000,000	2.13%	22/9/2028	7,278,359	0.14%
Cadent Finance plc	2,800,000	5.75%	14/3/2034	2,815,823	0.06%
Cadent Finance plc	2,100,000	2.25%	10/10/2035	1,511,458	0.03%
Cadent Finance plc	3,080,000	5.63%	11/1/2036	3,017,566	0.06%
Cadent Finance plc	5,475,000	2.63%	22/9/2038	3,770,554	0.07%
Cadent Finance plc	3,902,000	3.13%	21/3/2040	2,768,385	0.05%
Cadent Finance plc	6,593,000	2.75%	22/9/2046	3,942,559	0.08%
Cambridgeshire Housing Capital plc	1,606,000	4.25%	15/9/2045	1,327,729	0.03%
Canary Wharf Finance II plc	1,492,400	5.95%	22/1/2035	1,522,806	0.03%
Cardiff University	4,410,000	3.00%	7/12/2055	2,733,637	0.05%
Catalyst Housing Ltd.	3,059,000	3.13%	31/10/2047	1,962,514	0.04%
Centrica plc	1,584,000	4.38%	13/3/2029	1,540,613	0.03%
Centrica plc	5,342,000	7.00%	19/9/2033	5,857,304	0.12%
Centrica plc	5,150,000	4.25%	12/9/2044	4,053,126	0.08%
Chancellor Masters & Scholars of The University of Cambridge	3,860,000	3.75%	17/10/2052	2,949,381	0.06%
Chancellor Masters & Scholars of The University of Cambridge	2,026,000	2.35%	27/6/2078	1,024,175	0.02%
Channel Link Enterprises Finance plc	3,000,000	3.04%	30/6/2050	2,664,724	0.05%
Channel Link Enterprises Finance plc	2,665,000	3.85%	30/6/2050	1,761,076	0.03%
Chesnara plc	1,800,000	4.75%	4/8/2032	1,493,758	0.03%
Church Commissioners for England	1,050,000	3.25%	14/7/2032	935,567	0.02%
Church Commissioners for England	3,770,000	3.63%	14/7/2052	2,743,233	0.05%
Circle Anglia Social Housing plc	2,332,000	7.25%	12/11/2038	2,652,641	0.05%
Circle Anglia Social Housing plc	2,130,000	5.20%	2/3/2044	1,942,925	0.04%
Citizen Treasury plc	408,000	4.63%	3/12/2042	351,278	0.01%
Citizen Treasury plc	5,414,000	3.25%	20/10/2048	3,569,221	0.07%
CK Hutchison Group Telecom Finance SA	4,600,000	2.00%	17/10/2027	4,204,588	0.08%
CK Hutchison Group Telecom Finance SA	2,800,000	2.63%	17/10/2034	2,018,584	0.04%
Clarion Funding plc	2,292,000	2.63%	18/1/2029	2,085,610	0.04%
Clarion Funding plc	4,747,000	1.25%	13/11/2032	3,507,007	0.07%
Clarion Funding plc	2,236,000	1.88%	22/1/2035	1,607,851	0.03%
Clarion Funding plc	5,521,000	3.13%	19/4/2048	3,595,141	0.07%
Clarion Funding plc	2,360,000	1.88%	7/9/2051	1,097,595	0.02%
Clarion Funding plc	2,425,000	5.38%	30/5/2057	2,245,746	0.04%
Close Brothers Finance plc	2,800,000	2.75%	19/10/2026	2,629,878	0.05%
Close Brothers Finance plc	3,400,000	1.63%	3/12/2030	2,602,041	0.05%
Close Brothers Group plc	2,400,000	7.75%	14/6/2028	2,387,039	0.05%
Close Brothers Group plc	1,430,000	2.00%	11/9/2031	1,174,476	0.02%
Clydesdale Bank plc	5,400,000	4.63%	8/6/2026	5,396,276	0.11%
Community Finance Co. 1 plc	4,486,000	5.02%	31/7/2034	4,396,131	0.09%
Compass Group plc	3,700,000	3.85%	26/6/2026	3,660,909	0.07%
Compass Group plc	3,000,000	2.00%	3/7/2029	2,692,450	0.05%
Compass Group plc	2,600,000	4.38%	8/9/2032	2,506,528	0.05%
Connect Plus M25 Issuer plc	5,988,421	2.61%	31/3/2039	4,892,353	0.10%
Coventry Building Society	4,100,000	7.00%	7/11/2027	4,230,819	0.08%
Coventry Building Society	4,000,000	5.88%	12/3/2030	4,072,697	0.08%
Coventry Building Society	1,900,000	2.00%	20/12/2030	1,578,558	0.03%
CPUK Finance Ltd.	2,800,000	5.88%	28/8/2027	2,817,259	0.06%
CPUK Finance Ltd.	2,900,000	3.69%	28/8/2028	2,717,255	0.05%
CPUK Finance Ltd.	3,500,000	5.94%	28/8/2030	3,546,704	0.07%
CPUK Finance Ltd.	3,200,000	6.14%	28/8/2031	3,237,588	0.06%
CTRL Section 1 Finance plc	1,768,121	5.23%	2/5/2035	1,792,823	0.04%
Derby Healthcare plc	3,448,042	5.56%	30/6/2041	3,408,365	0.07%
Derwent London plc	2,650,000	1.88%	17/11/2031	2,125,093	0.04%
Diageo Finance plc	2,500,000	1.75%	12/10/2026	2,382,274	0.05%
Diageo Finance plc	3,200,000	2.38%	8/6/2028	2,974,227	0.06%
Diageo Finance plc	2,700,000	2.88%	27/3/2029	2,534,013	0.05%
Diageo Finance plc	3,700,000	1.25%	28/3/2033	2,808,896	0.06%
Diageo Finance plc	5,100,000	2.75%	8/6/2038	3,848,376	0.08%
Direct Line Insurance Group plc	1,895,000	4.00%	5/6/2032	1,657,730	0.03%
DS Smith plc	1,950,000	2.88%	26/7/2029	1,764,110	0.03%
DWR Cymru Financing UK plc	3,816,000	1.63%	31/3/2026	3,643,930	0.07%
DWR Cymru Financing UK plc	3,695,000	6.02%	31/3/2028	3,780,672	0.07%
DWR Cymru Financing UK plc	2,864,000	1.38%	31/3/2033	2,093,644	0.04%
DWR Cymru Financing UK plc	2,350,000	2.38%	31/3/2034	1,709,235	0.03%
DWR Cymru Financing UK plc	2,600,000	2.50%	31/3/2036	1,922,801	0.04%
DWR Cymru Financing UK plc	7,100,000	5.75%	10/9/2044	6,856,087	0.14%
Eastern Power Networks plc	3,200,000	2.13%	25/11/2033	2,497,721	0.05%
Eastern Power Networks plc	3,000,000	1.88%	1/6/2035	2,172,153	0.04%
Eastern Power Networks plc	1,850,000	6.25%	12/11/2036	1,960,088	0.04%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Eastern Power Networks plc	2,700,000	5.38%	2/10/2039	2,604,945	0.05%
Eastern Power Networks plc	2,800,000	5.38%	26/2/2042	2,671,513	0.05%
Electricity North West Ltd.	4,044,000	8.88%	25/3/2026	4,225,226	0.08%
EMH Treasury plc	2,500,000	4.50%	29/1/2044	2,118,896	0.04%
ENW Finance plc	1,200,000	1.42%	30/7/2030	990,720	0.02%
ENW Finance plc	5,100,000	4.89%	24/11/2032	4,995,222	0.10%
Equity Release Funding No 3 plc	1,489,203	5.05%	26/4/2033	1,463,280	0.03%
Eversholt Funding plc	1,912,500	6.70%	22/2/2035	1,999,979	0.04%
Eversholt Funding plc	5,166,720	2.74%	30/6/2040	4,264,828	0.08%
Eversholt Funding plc	3,550,000	3.53%	7/8/2042	2,729,581	0.05%
Experian Finance plc	3,000,000	3.25%	7/4/2032	2,695,258	0.05%
Flagship Finance plc	1,951,000	1.88%	14/7/2061	860,257	0.02%
Folio Residential Finance NO 1 plc	2,456,000	1.25%	31/10/2027	2,201,962	0.04%
Futures Treasury plc	2,027,000	3.38%	8/2/2044	1,452,292	0.03%
Gatwick Funding Ltd.	4,292,000	6.13%	2/3/2026	4,349,717	0.09%
Gatwick Funding Ltd.	3,366,000	2.50%	15/4/2030	2,959,144	0.06%
Gatwick Funding Ltd.	2,850,000	4.63%	27/3/2034	2,650,979	0.05%
Gatwick Funding Ltd.	3,055,000	5.75%	23/1/2037	3,039,734	0.06%
Gatwick Funding Ltd.	2,700,000	3.13%	28/9/2039	1,969,426	0.04%
Gatwick Funding Ltd.	2,200,000	5.50%	4/4/2040	2,083,475	0.04%
Gatwick Funding Ltd.	3,100,000	6.50%	2/3/2041	3,271,826	0.06%
Gatwick Funding Ltd.	2,294,000	3.25%	26/2/2048	1,501,532	0.03%
Gatwick Funding Ltd.	1,600,000	2.88%	5/7/2049	954,627	0.02%
GB Social Housing plc	2,450,000	5.19%	12/2/2038	2,303,056	0.05%
Genfinance II plc	2,378,000	6.06%	21/12/2039	2,396,312	0.05%
GlaxoSmithKline Capital plc	3,700,000	3.38%	20/12/2027	3,597,829	0.07%
GlaxoSmithKline Capital plc	6,600,000	1.25%	12/10/2028	5,872,570	0.12%
GlaxoSmithKline Capital plc	4,053,000	5.25%	19/12/2033	4,166,458	0.08%
GlaxoSmithKline Capital plc	8,300,000	1.63%	12/5/2035	5,952,881	0.12%
GlaxoSmithKline Capital plc	5,851,000	6.38%	9/3/2039	6,392,628	0.13%
GlaxoSmithKline Capital plc	4,800,000	5.25%	10/4/2042	4,626,654	0.09%
GlaxoSmithKline Capital plc	2,800,000	4.25%	18/12/2045	2,332,920	0.05%
Grainger plc	2,133,000	3.38%	24/4/2028	2,000,861	0.04%
Grainger plc	3,047,000	3.00%	3/7/2030	2,678,700	0.05%
Great Places Housing Group Ltd.	2,448,000	4.75%	22/10/2042	2,144,018	0.04%
Great Portland Estates plc	2,100,000	5.38%	25/9/2031	2,059,844	0.04%
Great Rolling Stock Co. plc	3,208,500	6.50%	5/4/2031	3,318,574	0.07%
Great Rolling Stock Co. plc	1,533,376	6.88%	27/7/2035	1,619,739	0.03%
Greater Gabbard OFTO plc	519,224	4.14%	29/11/2032	495,932	0.01%
Greene King Finance plc	1,421,082	5.11%	15/3/2034	1,379,651	0.03%
Greene King Finance plc	2,113,800	3.59%	15/3/2035	1,912,535	0.04%
Greensquareaccord Ltd.	3,111,000	5.25%	30/11/2047	2,789,251	0.06%
Guinness Partnership Ltd.	2,380,000	4.00%	24/10/2044	1,855,537	0.04%
Guinness Partnership Ltd.	3,419,000	2.00%	22/4/2055	1,568,422	0.03%
Gwynt y Mor OFTO plc	1,416,920	2.78%	17/2/2034	1,224,125	0.02%
Haleon UK Capital plc	2,500,000	4.63%	18/9/2033	2,399,967	0.05%
Hammerson plc	4,097,000	5.88%	8/10/2036	3,930,945	0.08%
Hastoe Capital plc	1,400,000	5.60%	27/3/2042	1,331,547	0.03%
Heathrow Funding Ltd.	6,250,000	6.75%	3/12/2026	6,443,102	0.13%
Heathrow Funding Ltd.	2,970,000	2.63%	16/3/2028	2,726,841	0.05%
Heathrow Funding Ltd.	2,843,000	2.75%	13/10/2029	2,559,574	0.05%
Heathrow Funding Ltd.	8,472,000	6.45%	10/12/2031	8,946,441	0.18%
Heathrow Funding Ltd.	3,100,000	6.00%	5/3/2032	3,070,545	0.06%
Heathrow Funding Ltd.	8,525,000	5.88%	13/5/2041	8,419,132	0.17%
Heathrow Funding Ltd.	8,350,000	4.63%	31/10/2046	6,889,551	0.14%
Heathrow Funding Ltd.	2,400,000	2.75%	9/8/2049	1,416,086	0.03%
Hexagon Housing Association Ltd.	1,756,000	3.63%	22/4/2048	1,186,945	0.02%
High Speed Rail Finance 1 plc	5,150,000	4.38%	1/11/2038	4,680,065	0.09%
Hiscox Ltd.	2,500,000	6.00%	22/9/2027	2,542,236	0.05%
Home Group Ltd.	2,950,000	3.13%	27/3/2043	2,017,423	0.04%
Housing & Care 21	4,433,000	3.29%	8/11/2049	2,966,309	0.06%
HSBC Bank Capital Funding Sterling 1 LP	6,116,000	5.84%	Perpetual	6,319,809	0.12%
HSBC Bank plc	2,368,000	4.75%	24/3/2046	1,972,372	0.04%
HSBC Holdings plc	9,700,000	1.75%	24/7/2027	9,216,209	0.18%
HSBC Holdings plc	5,105,000	5.75%	20/12/2027	5,181,078	0.10%
HSBC Holdings plc	10,800,000	3.00%	22/7/2028	10,252,627	0.20%
HSBC Holdings plc	6,000,000	2.63%	16/8/2028	5,535,383	0.11%
HSBC Holdings plc	5,500,000	6.75%	11/9/2028	5,740,387	0.11%
HSBC Holdings plc	5,500,000	3.00%	29/5/2030	5,012,358	0.10%
HSBC Holdings plc	10,800,000	6.80%	14/9/2031	11,565,218	0.23%
HSBC Holdings plc	7,000,000	5.29%	16/9/2032	6,934,478	0.14%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
HSBC Holdings plc	10,200,000	8.20%	16/11/2034	11,172,134	0.22%
HSBC Holdings plc	7,150,000	7.00%	7/4/2038	7,542,670	0.15%
HSBC Holdings plc	8,550,000	6.00%	29/3/2040	8,270,196	0.16%
Hyde Housing Association Ltd.	3,494,000	5.13%	23/7/2040	3,275,107	0.06%
Hyde Housing Association Ltd.	4,008,000	1.75%	18/8/2055	1,678,285	0.03%
IG Group Holdings plc	2,300,000	3.13%	18/11/2028	2,040,042	0.04%
Imperial Brands Finance plc	4,000,000	5.50%	28/9/2026	4,020,877	0.08%
Imperial Brands Finance plc	4,250,000	4.88%	7/6/2032	4,004,447	0.08%
Inchcape plc	4,230,000	6.50%	9/6/2028	4,325,387	0.09%
Incommunities Treasury plc	2,339,000	3.25%	21/3/2049	1,557,648	0.03%
Informa plc	4,450,000	3.13%	5/7/2026	4,320,754	0.09%
InterContinental Hotels Group plc	2,000,000	2.13%	24/8/2026	1,904,629	0.04%
InterContinental Hotels Group plc	4,700,000	3.38%	8/10/2028	4,405,890	0.09%
International Distributions Services plc	2,300,000	7.38%	14/9/2030	2,365,702	0.05%
Investec plc	5,200,000	1.88%	16/7/2028	4,741,803	0.09%
Investec plc	2,600,000	2.63%	4/1/2032	2,420,362	0.05%
Investec plc	2,900,000	9.13%	6/3/2033	3,122,277	0.06%
Jigsaw Funding plc	3,477,000	3.38%	5/5/2052	2,317,541	0.05%
Just Group plc	4,000,000	6.88%	30/3/2035	3,994,280	0.08%
Juturna European Loan Conduit No 16 plc	4,135,341	5.06%	10/8/2033	4,115,502	0.08%
Karbon Homes Ltd.	1,940,000	3.38%	15/11/2047	1,348,991	0.03%
Land Securities Capital Markets plc	2,600,000	2.38%	29/3/2027	2,447,525	0.05%
Land Securities Capital Markets plc	2,547,000	2.40%	8/2/2029	2,304,436	0.05%
Land Securities Capital Markets plc	4,200,000	4.75%	18/9/2031	4,128,381	0.08%
Land Securities Capital Markets plc	2,650,000	4.88%	15/9/2032	2,616,689	0.05%
Land Securities Capital Markets plc	3,500,000	4.63%	23/9/2034	3,324,680	0.07%
Land Securities Capital Markets plc	4,100,000	2.63%	22/9/2037	3,056,355	0.06%
Land Securities Capital Markets plc	4,408,000	2.75%	22/9/2059	2,485,288	0.05%
Leeds Building Society	2,400,000	1.50%	16/3/2027	2,302,742	0.05%
Leeds Building Society	3,700,000	1.38%	6/10/2027	3,358,849	0.07%
Legal & General Finance plc	2,723,000	5.88%	11/12/2031	2,844,954	0.06%
Legal & General Finance plc	2,960,000	5.88%	5/4/2033	3,044,946	0.06%
Legal & General Group plc	4,595,000	5.13%	14/11/2048	4,520,847	0.09%
Legal & General Group plc	5,972,000	3.75%	26/11/2049	5,486,481	0.11%
Legal & General Group plc	4,596,000	4.50%	1/11/2050	4,289,673	0.08%
Legal & General Group plc	4,507,000	5.50%	27/6/2064	4,203,131	0.08%
Liberty Living Finance plc	2,500,000	3.38%	28/11/2029	2,304,057	0.05%
Libra Longhurst Group Treasury NO 2 plc	3,338,000	3.25%	15/5/2043	2,316,532	0.05%
Libra Longhurst Group Treasury plc	1,817,000	5.13%	2/8/2038	1,696,449	0.03%
LiveWest Treasury plc	3,100,000	2.25%	10/10/2043	1,861,461	0.04%
LiveWest Treasury plc	2,328,000	1.88%	18/2/2056	1,013,198	0.02%
Lloyds Bank plc	10,600,000	4.88%	30/3/2027	10,616,606	0.21%
Lloyds Bank plc	11,200,000	6.00%	8/2/2029	11,719,981	0.23%
Lloyds Bank plc	8,152,000	6.50%	17/9/2040	8,918,786	0.18%
Lloyds Banking Group plc	4,200,000	2.00%	12/4/2028	3,925,938	0.08%
Lloyds Banking Group plc	5,700,000	5.25%	4/10/2030	5,724,513	0.11%
Lloyds Banking Group plc	5,188,000	1.99%	15/12/2031	4,884,223	0.10%
Lloyds Banking Group plc	6,300,000	6.63%	2/6/2033	6,452,775	0.13%
Lloyds Banking Group plc	11,527,000	2.71%	3/12/2035	9,715,374	0.19%
London & Quadrant Housing Trust	1,600,000	2.63%	5/5/2026	1,551,795	0.03%
London & Quadrant Housing Trust	2,800,000	2.63%	28/2/2028	2,594,935	0.05%
London & Quadrant Housing Trust	1,600,000	2.25%	20/7/2029	1,402,761	0.03%
London & Quadrant Housing Trust	2,700,000	2.13%	31/3/2032	2,162,542	0.04%
London & Quadrant Housing Trust	3,050,000	4.63%	5/12/2033	2,847,313	0.06%
London & Quadrant Housing Trust	2,877,000	2.00%	20/10/2038	1,840,498	0.04%
London & Quadrant Housing Trust	2,601,000	5.50%	27/1/2040	2,496,415	0.05%
London & Quadrant Housing Trust	2,630,000	5.49%	15/6/2042	2,494,356	0.05%
London & Quadrant Housing Trust	2,900,000	3.75%	27/10/2049	2,065,469	0.04%
London & Quadrant Housing Trust	2,549,000	3.13%	28/2/2053	1,570,307	0.03%
London & Quadrant Housing Trust	2,650,000	2.75%	20/7/2057	1,442,423	0.03%
London Power Networks plc	1,900,000	6.13%	7/6/2027	1,955,440	0.04%
London Power Networks plc	2,963,000	2.63%	1/3/2029	2,713,078	0.05%
London Power Networks plc	2,150,000	5.88%	15/11/2040	2,178,696	0.04%
London Stock Exchange Group plc	4,200,000	1.63%	6/4/2030	3,588,788	0.07%
Longstone Finance plc	534,735	4.79%	19/4/2030	525,878	0.01%
Longstone Finance plc	2,100,000	4.90%	19/4/2031	1,945,500	0.04%
M&G plc	6,435,000	5.63%	20/10/2051	6,164,996	0.12%
M&G plc	4,426,000	5.56%	20/7/2055	4,030,377	0.08%
M&G plc	6,150,000	6.34%	19/12/2063	5,694,076	0.11%
M&G plc	5,367,000	6.25%	20/10/2068	4,853,377	0.10%
Manchester Airport Group Funding plc	4,500,000	4.75%	31/3/2034	4,317,595	0.09%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Manchester Airport Group Funding plc	3,950,000	2.88%	31/3/2039	2,880,262	0.06%
Manchester Airport Group Funding plc	3,200,000	6.13%	30/9/2041	3,273,501	0.06%
Manchester Airport Group Funding plc	2,500,000	5.75%	30/9/2042	2,419,457	0.05%
Manchester Airport Group Funding plc	2,200,000	2.88%	30/9/2044	1,410,049	0.03%
Marks & Spencer plc	2,200,000	4.50%	10/7/2027	2,122,782	0.04%
Martlet Homes Ltd.	4,437,000	3.00%	9/5/2052	2,685,371	0.05%
Meadowhall Finance plc	1,909,169	4.99%	12/1/2032	1,810,907	0.04%
Metropolitan Funding plc	1,798,000	4.13%	5/4/2048	1,367,731	0.03%
Metropolitan Housing Trust Ltd.	1,806,000	1.88%	28/7/2036	1,228,990	0.02%
Moat Homes Finance plc	2,400,000	5.00%	23/9/2041	2,205,681	0.04%
Morhomes plc	3,528,000	3.40%	19/2/2038	2,743,643	0.05%
Motability Operations Group plc	4,600,000	3.75%	16/7/2026	4,529,800	0.09%
Motability Operations Group plc	2,650,000	4.38%	8/2/2027	2,627,900	0.05%
Motability Operations Group plc	4,000,000	1.75%	3/7/2029	3,539,282	0.07%
Motability Operations Group plc	2,200,000	5.63%	29/11/2030	2,273,667	0.04%
Motability Operations Group plc	3,737,000	2.38%	14/3/2032	3,119,098	0.06%
Motability Operations Group plc	1,900,000	5.63%	11/9/2035	1,934,160	0.04%
Motability Operations Group plc	6,000,000	3.63%	10/3/2036	5,054,713	0.10%
Motability Operations Group plc	4,500,000	2.38%	3/7/2039	3,062,428	0.06%
Motability Operations Group plc	2,900,000	1.50%	20/1/2041	1,632,917	0.03%
Motability Operations Group plc	4,226,000	2.13%	18/1/2042	2,572,530	0.05%
Motability Operations Group plc	3,800,000	4.88%	17/1/2043	3,364,288	0.07%
Motability Operations Group plc	3,400,000	5.75%	11/9/2048	3,306,150	0.07%
Motability Operations Group plc	4,900,000	5.75%	17/6/2051	4,762,832	0.09%
Motability Operations Group plc	4,200,000	5.63%	24/1/2054	3,969,961	0.08%
Myriad Capital plc	1,955,000	4.75%	20/12/2043	1,692,062	0.03%
National Gas Transmission plc	800,000	1.38%	7/2/2031	639,607	0.01%
National Gas Transmission plc	3,060,000	1.13%	14/1/2033	2,192,076	0.04%
National Gas Transmission plc	3,300,000	5.75%	5/4/2035	3,298,265	0.07%
National Gas Transmission plc	2,530,000	1.63%	14/1/2043	1,315,076	0.03%
National Grid Electricity Distribution East Midlands plc	3,200,000	1.75%	9/9/2031	2,573,865	0.05%
National Grid Electricity Distribution East Midlands plc	2,500,000	6.25%	10/12/2040	2,565,072	0.05%
National Grid Electricity Distribution plc	4,900,000	3.50%	16/10/2026	4,781,513	0.09%
National Grid Electricity Distribution South Wales plc	2,800,000	1.63%	7/10/2035	1,918,746	0.04%
National Grid Electricity Distribution South Wales plc	2,500,000	5.35%	10/7/2039	2,383,358	0.05%
National Grid Electricity Distribution South Wales plc	1,550,000	5.75%	23/3/2040	1,511,574	0.03%
National Grid Electricity Distribution South West plc	1,342,000	5.88%	25/3/2027	1,365,564	0.03%
National Grid Electricity Distribution South West plc	1,900,000	2.38%	16/5/2029	1,707,733	0.03%
National Grid Electricity Distribution South West plc	2,400,000	5.75%	23/3/2040	2,340,201	0.05%
National Grid Electricity Distribution South West plc	3,100,000	5.82%	31/7/2041	3,066,058	0.06%
National Grid Electricity Distribution West Midlands plc	7,440,000	5.75%	16/4/2032	7,561,260	0.15%
National Grid Electricity Transmission plc	3,000,000	1.38%	16/9/2026	2,827,766	0.06%
National Grid Electricity Transmission plc	650,000	4.00%	8/6/2027	636,102	0.01%
National Grid Electricity Transmission plc	2,364,000	1.13%	7/7/2028	2,087,277	0.04%
National Grid Electricity Transmission plc	2,000,000	2.75%	6/2/2035	1,571,004	0.03%
National Grid Electricity Transmission plc	4,300,000	2.00%	16/9/2038	2,789,859	0.06%
National Grid Electricity Transmission plc	3,400,000	2.00%	17/4/2040	2,083,334	0.04%
National Grid Electricity Transmission plc	3,400,000	5.27%	18/1/2043	3,099,456	0.06%
Nationwide Building Society	4,334,000	5.63%	28/1/2026	4,372,234	0.09%
Nationwide Building Society	3,187,000	3.00%	6/5/2026	3,115,270	0.06%
Nationwide Building Society	5,600,000	6.18%	7/12/2027	5,724,424	0.11%
Nationwide Building Society	4,240,000	3.25%	20/1/2028	4,067,229	0.08%
Nationwide Building Society	5,700,000	6.13%	21/8/2028	5,917,036	0.12%
Nats En Route plc	4,446,900	1.38%	31/3/2031	3,936,546	0.08%
Nats En Route plc	3,300,000	1.75%	30/9/2033	2,506,209	0.05%
NatWest Group plc	400,000	3.13%	28/3/2027	390,424	0.01%
NatWest Group plc	3,500,000	2.06%	9/11/2028	3,223,884	0.06%
NatWest Group plc	7,700,000	3.62%	29/3/2029	7,353,187	0.15%
NatWest Group plc	8,900,000	2.11%	28/11/2031	8,396,028	0.17%
NatWest Group plc	7,060,000	7.42%	6/6/2033	7,405,098	0.15%
NatWest Group plc	5,800,000	5.64%	17/10/2034	5,729,596	0.11%
NatWest Markets plc	7,000,000	6.63%	22/6/2026	7,161,117	0.14%
NatWest Markets plc	7,000,000	6.38%	8/11/2027	7,262,070	0.14%
NatWest Markets plc	5,000,000	5.00%	18/11/2029	4,981,640	0.10%
NewRiver plc	4,000,000	3.50%	7/3/2028	3,731,582	0.07%
Next Group plc	2,700,000	4.38%	2/10/2026	2,675,556	0.05%
Next Group plc	2,300,000	3.63%	18/5/2028	2,209,269	0.04%
Northern Gas Networks Finance plc	1,371,000	4.88%	30/6/2027	1,364,553	0.03%
Northern Gas Networks Finance plc	4,400,000	6.13%	2/6/2033	4,541,369	0.09%
Northern Gas Networks Finance plc	2,349,000	4.88%	15/11/2035	2,176,427	0.04%
Northern Gas Networks Finance plc	2,300,000	5.63%	23/3/2040	2,189,821	0.04%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Northern Powergrid Northeast plc	4,500,000	3.25%	1/4/2052	2,893,739	0.06%
Northern Powergrid Northeast plc	1,350,000	1.88%	16/6/2062	586,745	0.01%
Northern Powergrid Yorkshire plc	1,300,000	5.63%	14/11/2033	1,321,455	0.03%
Northern Powergrid Yorkshire plc	2,196,000	5.13%	4/5/2035	2,131,556	0.04%
Northern Powergrid Yorkshire plc	2,653,000	2.25%	9/10/2059	1,258,690	0.02%
Northumbrian Water Finance plc	1,500,000	1.63%	11/10/2026	1,405,903	0.03%
Northumbrian Water Finance plc	700,000	2.38%	5/10/2027	646,114	0.01%
Northumbrian Water Finance plc	4,700,000	4.50%	14/2/2031	4,404,745	0.09%
Northumbrian Water Finance plc	3,301,000	5.63%	29/4/2033	3,238,173	0.06%
Northumbrian Water Finance plc	3,800,000	6.38%	28/10/2034	3,906,147	0.08%
Northumbrian Water Finance plc	1,700,000	5.50%	2/10/2037	1,612,122	0.03%
Northumbrian Water Finance plc	2,850,000	5.13%	23/1/2042	2,491,652	0.05%
Notting Hill Genesis	3,300,000	2.88%	31/1/2029	3,010,574	0.06%
Notting Hill Genesis	4,285,000	3.75%	20/12/2032	3,792,078	0.07%
Notting Hill Genesis	2,358,000	2.00%	3/6/2036	1,618,152	0.03%
Notting Hill Genesis	2,582,000	5.25%	7/7/2042	2,343,333	0.05%
Notting Hill Genesis	3,829,000	3.25%	12/10/2048	2,466,727	0.05%
Notting Hill Genesis	1,642,000	4.38%	20/2/2054	1,250,191	0.02%
Octagon Healthcare Funding plc	1,288,712	5.33%	31/12/2035	1,287,403	0.03%
Onward Homes Ltd.	2,038,000	2.13%	25/3/2053	979,564	0.02%
Optivo Finance plc	3,500,000	2.86%	7/10/2035	2,685,776	0.05%
Optivo Finance plc	3,500,000	5.25%	13/3/2043	3,180,656	0.06%
Optivo Finance plc	2,861,000	3.28%	22/3/2048	1,880,614	0.04%
Orbit Capital plc	3,025,000	2.00%	24/11/2038	1,981,918	0.04%
Orbit Capital plc	2,010,000	3.50%	24/3/2045	1,454,923	0.03%
Orbit Capital plc	3,839,000	3.38%	14/6/2048	2,623,225	0.05%
OSB Group plc	2,300,000	9.50%	7/9/2028	2,496,249	0.05%
OSB Group plc	3,776,000	8.88%	16/1/2030	4,116,907	0.08%
OSB Group plc	2,000,000	9.99%	27/7/2033	2,180,561	0.04%
Paradigm Homes Charitable Housing Association Ltd.	2,510,000	5.25%	4/4/2044	2,338,399	0.05%
Paradigm Homes Charitable Housing Association Ltd.	3,430,000	2.25%	20/5/2051	1,806,935	0.04%
Paragon Treasury plc	3,629,000	2.00%	7/5/2036	2,483,922	0.05%
Paragon Treasury plc	2,347,000	3.63%	21/1/2047	1,660,042	0.03%
Peabody Capital No 2 plc	4,700,000	2.75%	2/3/2034	3,741,157	0.07%
Peabody Capital No 2 plc	3,545,000	3.25%	14/9/2048	2,309,358	0.05%
Peabody Capital No 2 plc	3,358,000	4.63%	12/12/2053	2,699,974	0.05%
Peabody Capital plc	2,003,000	5.25%	17/3/2043	1,851,167	0.04%
Pearson Funding plc	2,479,000	3.75%	4/6/2030	2,319,169	0.05%
Pearson Funding plc	3,500,000	5.38%	12/9/2034	3,422,572	0.07%
Penarian Housing Finance plc	3,092,000	3.21%	7/6/2052	2,069,709	0.04%
Pension Insurance Corp. plc	4,000,000	5.63%	20/9/2030	3,862,469	0.08%
Pension Insurance Corp. plc	3,095,000	4.63%	7/5/2031	2,816,804	0.06%
Pension Insurance Corp. plc	3,500,000	3.63%	21/10/2032	2,885,618	0.06%
Pension Insurance Corp. plc	4,567,000	8.00%	13/11/2033	4,890,225	0.10%
Pension Insurance Corp. plc	4,400,000	6.88%	15/11/2034	4,397,899	0.09%
Phoenix Group Holdings plc	4,250,000	5.87%	13/6/2029	4,232,254	0.08%
Phoenix Group Holdings plc	4,760,000	5.63%	28/4/2031	4,598,975	0.09%
Phoenix Group Holdings plc	3,125,000	7.75%	6/12/2053	3,264,818	0.06%
Places for People Homes Ltd.	1,856,000	3.63%	22/11/2028	1,747,670	0.03%
Places For People Treasury plc	811,000	2.88%	17/8/2026	780,810	0.02%
Places For People Treasury plc	2,800,000	2.50%	26/1/2036	2,021,392	0.04%
Places For People Treasury plc	5,062,000	6.25%	6/12/2041	5,083,085	0.10%
Platform HG Financing plc	3,659,000	1.93%	15/9/2041	2,215,333	0.04%
Platform HG Financing plc	2,180,000	5.34%	10/4/2050	2,045,688	0.04%
Platform HG Financing plc	3,260,000	1.63%	10/8/2055	1,328,209	0.03%
Poplar HARCA Ltd. Via Poplar HARCA Capital plc	200,000	4.84%	30/9/2043	165,065	0.00%
Porterbrook Rail Finance Ltd.	1,620,000	7.13%	20/10/2026	1,678,106	0.03%
Porterbrook Rail Finance Ltd.	2,101,000	4.63%	4/4/2029	2,047,685	0.04%
Principality Building Society	2,320,000	8.63%	12/7/2028	2,501,488	0.05%
Quadgas Finance plc	3,023,000	3.38%	17/9/2029	2,721,960	0.05%
Quilter plc	1,750,000	8.63%	18/4/2033	1,878,216	0.04%
RAC Bond Co. plc	4,325,000	4.87%	6/5/2026	4,291,069	0.08%
RAC Bond Co. plc	2,380,000	8.25%	6/11/2028	2,565,814	0.05%
Reckitt Benckiser Treasury Services plc	4,454,000	1.75%	19/5/2032	3,585,296	0.07%
Reckitt Benckiser Treasury Services plc	2,000,000	5.00%	20/12/2032	1,992,242	0.04%
Reckitt Benckiser Treasury Services plc	3,000,000	5.63%	14/12/2038	3,034,011	0.06%
Rentokil Initial plc	4,200,000	5.00%	27/6/2032	4,047,186	0.08%
RHP Finance plc	2,138,000	3.25%	5/2/2048	1,489,800	0.03%
Riverside Finance plc	2,150,000	3.88%	5/12/2044	1,568,450	0.03%
Rl Finance Bonds No 3 plc	2,563,000	6.13%	13/11/2028	2,601,420	0.05%
RL Finance Bonds No 4 plc	5,675,000	4.88%	7/10/2049	4,570,833	0.09%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
RMPA Services plc	3,765,652	5.34%	30/9/2038	3,788,562	0.07%
Rolls-Royce plc	6,000,000	3.38%	18/6/2026	5,858,508	0.12%
Rolls-Royce plc	3,500,000	5.75%	15/10/2027	3,549,575	0.07%
Rothesay Life plc	7,150,000	3.38%	12/7/2026	6,954,454	0.14%
Rothesay Life plc	4,450,000	7.73%	16/5/2033	4,732,339	0.09%
Rothesay Life plc	4,725,000	7.02%	10/12/2034	4,823,517	0.10%
Sage Group plc	3,762,000	1.63%	25/2/2031	3,063,466	0.06%
Sage Group plc	3,080,000	2.88%	8/2/2034	2,514,593	0.05%
Sanctuary Capital plc	4,250,000	6.70%	23/3/2039	4,704,446	0.09%
Sanctuary Capital plc	2,130,000	5.00%	26/4/2047	1,911,435	0.04%
Sanctuary Capital plc	6,192,000	2.38%	14/4/2050	3,427,566	0.07%
Santander UK Group Holdings plc	2,350,000	3.63%	14/1/2026	2,316,303	0.05%
Santander UK Group Holdings plc	8,517,000	7.10%	16/11/2027	8,783,731	0.17%
Santander UK Group Holdings plc	4,300,000	2.42%	17/1/2029	3,954,155	0.08%
Santander UK Group Holdings plc	3,500,000	7.48%	29/8/2029	3,741,141	0.07%
Santander UK plc	9,625,000	5.75%	2/3/2026	9,732,858	0.19%
Santander UK plc	5,730,000	5.25%	16/2/2029	5,833,265	0.12%
Santander UK plc	2,450,000	3.88%	15/10/2029	2,325,762	0.05%
Saxon Weald Capital plc	1,930,000	5.38%	6/6/2042	1,833,899	0.04%
Schroders plc	3,200,000	6.35%	18/7/2034	3,226,246	0.06%
Scotland Gas Networks plc	1,645,000	3.25%	8/3/2027	1,586,489	0.03%
Scotland Gas Networks plc	2,300,000	4.88%	21/12/2034	2,145,324	0.04%
Scottish Hydro Electric Transmission plc	1,700,000	1.50%	24/3/2028	1,542,002	0.03%
Scottish Hydro Electric Transmission plc	3,172,000	2.25%	27/9/2035	2,383,432	0.05%
Scottish Hydro Electric Transmission plc	2,700,000	2.13%	24/3/2036	1,947,519	0.04%
Scottish Hydro Electric Transmission plc	3,626,000	5.50%	15/1/2044	3,453,529	0.07%
Scottish Widows Ltd.	5,555,000	7.00%	16/6/2043	5,727,312	0.11%
Segro plc	3,260,000	2.38%	11/10/2029	2,912,881	0.06%
Segro plc	1,275,000	5.75%	20/6/2035	1,302,645	0.03%
Segro plc	4,762,000	2.88%	11/10/2037	3,623,195	0.07%
Segro plc	3,000,000	5.13%	6/12/2041	2,825,529	0.06%
Severn Trent Utilities Finance plc	4,078,000	3.63%	16/1/2026	4,025,974	0.08%
Severn Trent Utilities Finance plc	4,250,000	6.25%	7/6/2029	4,417,768	0.09%
Severn Trent Utilities Finance plc	2,300,000	2.75%	5/12/2031	1,968,117	0.04%
Severn Trent Utilities Finance plc	2,920,000	2.63%	22/2/2033	2,386,558	0.05%
Severn Trent Utilities Finance plc	3,689,000	4.63%	30/11/2034	3,441,265	0.07%
Severn Trent Utilities Finance plc	3,700,000	5.25%	4/4/2036	3,585,230	0.07%
Severn Trent Utilities Finance plc	3,500,000	5.88%	31/7/2038	3,532,985	0.07%
Severn Trent Utilities Finance plc	2,600,000	2.00%	2/6/2040	1,589,326	0.03%
Severn Trent Utilities Finance plc	6,150,000	4.88%	24/1/2042	5,405,647	0.11%
Skipton Building Society	2,450,000	6.25%	25/4/2029	2,509,488	0.05%
Sky Ltd.	2,450,000	6.00%	21/5/2027	2,511,764	0.05%
Sky Ltd.	2,300,000	4.00%	26/11/2029	2,211,963	0.04%
South Eastern Power Networks plc	1,101,000	5.50%	5/6/2026	1,112,822	0.02%
South Eastern Power Networks plc	3,200,000	5.63%	30/9/2030	3,298,814	0.07%
South Eastern Power Networks plc	3,953,000	6.38%	12/11/2031	4,217,541	0.08%
South Eastern Power Networks plc	3,000,000	1.75%	30/9/2034	2,191,667	0.04%
South West Water Finance plc	250,000	5.75%	11/12/2032	249,077	0.01%
South West Water Finance plc	3,500,000	6.38%	5/8/2041	3,511,436	0.07%
Southern Electric Power Distribution plc	2,476,000	5.50%	7/6/2032	2,542,046	0.05%
Southern Electric Power Distribution plc	3,400,000	4.63%	20/2/2037	3,100,885	0.06%
Southern Gas Networks plc	1,700,000	4.88%	21/3/2029	1,701,798	0.03%
Southern Gas Networks plc	5,500,000	1.25%	2/12/2031	4,226,868	0.08%
Southern Gas Networks plc	2,100,000	6.63%	14/3/2035	2,217,685	0.04%
Southern Gas Networks plc	3,582,000	3.10%	15/9/2036	2,744,447	0.05%
Southern Gas Networks plc	2,400,000	6.38%	15/5/2040	2,440,414	0.05%
Southern Housing	3,754,000	2.38%	8/10/2036	2,650,803	0.05%
Southern Housing	2,640,000	3.50%	19/10/2047	1,792,349	0.04%
Southern Housing	2,620,000	5.63%	1/10/2054	2,452,835	0.05%
Southern Water Services Finance Ltd.	2,379,000	6.64%	31/3/2026	2,201,481	0.04%
Southern Water Services Finance Ltd.	4,000,000	1.63%	30/3/2027	3,307,740	0.07%
Southern Water Services Finance Ltd.	3,100,000	2.38%	28/5/2028	2,521,906	0.05%
Southern Water Services Finance Ltd.	2,645,000	6.19%	31/3/2029	2,649,521	0.05%
Southern Water Services Finance Ltd.	3,700,000	3.00%	28/5/2037	2,603,988	0.05%
Southern Water Services Finance Ltd.	2,200,000	4.50%	31/3/2052	1,641,791	0.03%
Southern Water Services Finance Ltd.	1,950,000	5.13%	30/9/2056	1,595,905	0.03%
Sovereign Housing Capital plc	3,050,000	4.77%	1/6/2043	2,659,254	0.05%
Sovereign Housing Capital plc	2,922,000	2.38%	4/11/2048	1,610,483	0.03%
Sovereign Housing Capital plc	3,100,000	5.50%	24/1/2057	2,901,277	0.06%
SP Distribution plc	2,850,000	5.88%	17/7/2026	2,888,560	0.06%
SP Manweb plc	2,227,000	4.88%	20/9/2027	2,232,016	0.04%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
SP Transmission plc	3,900,000	2.00%	13/11/2031	3,221,532	0.06%
SSE plc	6,060,000	3.74%	Perpetual	5,923,981	0.12%
SSE plc	6,373,000	8.38%	20/11/2028	7,136,775	0.14%
SSE plc	3,450,000	6.25%	27/8/2038	3,602,543	0.07%
Standard Chartered plc	4,600,000	5.13%	6/6/2034	4,317,191	0.09%
Standard Chartered plc	3,631,000	4.38%	18/1/2038	3,251,885	0.06%
Stonewater Funding plc	1,979,000	1.63%	10/9/2036	1,317,368	0.03%
SW Finance I plc	5,323,000	7.00%	16/4/2040	4,721,329	0.09%
SW Finance I plc	5,133,000	7.38%	12/12/2041	4,607,490	0.09%
Swan Housing Capital plc	1,500,000	3.63%	5/3/2048	1,083,212	0.02%
TC Dudgeon Ofto plc	1,445,378	3.16%	12/11/2038	1,220,602	0.02%
Telereal Secured Finance plc	1,436,700	4.01%	10/12/2031	1,339,883	0.03%
Telereal Securitisation plc	5,521,000	3.56%	10/12/2031	4,936,872	0.10%
Telereal Securitisation plc	2,258,473	6.16%	10/12/2031	2,261,455	0.04%
Telereal Securitisation plc	2,100,000	1.96%	10/12/2033	2,019,203	0.04%
Tesco Corporate Treasury Services plc	3,982,000	1.88%	2/11/2028	3,547,796	0.07%
Tesco Corporate Treasury Services plc	5,300,000	2.75%	27/4/2030	4,714,800	0.09%
Tesco Corporate Treasury Services plc	2,800,000	5.13%	22/5/2034	2,677,613	0.05%
Tesco Corporate Treasury Services plc	2,900,000	5.50%	27/2/2035	2,836,102	0.06%
Tesco Property Finance 1 plc	1,840,273	7.62%	13/7/2039	2,036,625	0.04%
Tesco Property Finance 2 plc	3,851,697	6.05%	13/10/2039	3,888,907	0.08%
Tesco Property Finance 3 plc	8,141,439	5.74%	13/4/2040	7,981,525	0.16%
Tesco Property Finance 4 plc	6,154,850	5.80%	13/10/2040	6,051,412	0.12%
Tesco Property Finance 5 plc	2,852,551	5.66%	13/10/2041	2,767,489	0.05%
Tesco Property Finance 6 plc	4,017,420	5.41%	13/7/2044	3,814,323	0.08%
THFC Funding No 1 plc	3,100,000	5.13%	21/12/2035	3,004,564	0.06%
THFC Funding No 2 plc	3,340,000	6.35%	8/7/2039	3,569,521	0.07%
THFC Funding No 3 plc	8,850,000	5.20%	11/10/2043	8,216,219	0.16%
Together Housing Finance plc	2,600,000	4.50%	17/12/2042	2,172,810	0.04%
TP ICAP Finance plc	1,750,000	5.25%	29/5/2026	1,746,430	0.03%
TP ICAP Finance plc	1,500,000	2.63%	18/11/2028	1,324,547	0.03%
TP ICAP Finance plc	2,400,000	7.88%	17/4/2030	2,560,787	0.05%
Tritax Big Box plc	2,350,000	2.63%	14/12/2026	2,249,378	0.04%
Tritax Big Box plc	1,925,000	3.13%	14/12/2031	1,678,386	0.03%
Tritax Big Box plc	1,591,000	1.50%	27/11/2033	1,148,080	0.02%
Unilever plc	6,134,000	1.50%	22/7/2026	5,856,844	0.12%
Unilever plc	1,000,000	2.13%	28/2/2028	933,194	0.02%
Unilever plc	1,400,000	1.88%	15/9/2029	1,251,486	0.02%
UNITE Group plc	2,000,000	3.50%	15/10/2028	1,888,742	0.04%
UNITE Group plc	3,192,000	5.63%	25/6/2032	3,195,405	0.06%
United Kingdom Gilt	1,000,000	4.13%	29/1/2027	995,077	0.02%
United Kingdom Gilt	50,000,000	4.25%	7/12/2027	50,103,258	0.99%
United Kingdom Gilt	1,000,000	4.13%	22/7/2029	990,532	0.02%
United Kingdom Gilt	25,000,000	4.00%	22/10/2031	24,374,949	0.48%
United Kingdom Gilt	20,000,000	4.25%	31/7/2034	19,515,329	0.39%
United Kingdom Gilt	10,000,000	4.25%	7/9/2039	9,348,015	0.18%
United Kingdom Gilt	2,530,000	1.13%	22/10/2073	841,172	0.02%
United Utilities Water Finance plc	2,790,000	0.88%	28/10/2029	2,303,809	0.05%
United Utilities Water Finance plc	3,900,000	2.63%	12/2/2031	3,368,913	0.07%
United Utilities Water Finance plc	2,800,000	2.00%	3/7/2033	2,158,079	0.04%
United Utilities Water Finance plc	3,600,000	5.75%	26/6/2036	3,600,638	0.07%
United Utilities Water Finance plc	3,800,000	1.75%	10/2/2038	2,414,018	0.05%
United Utilities Water Finance plc	3,300,000	5.13%	6/10/2038	3,060,619	0.06%
United Utilities Water Finance plc	2,700,000	1.88%	3/6/2042	1,567,827	0.03%
United Utilities Water Finance plc	4,100,000	5.25%	22/1/2046	3,691,125	0.07%
United Utilities Water Finance plc	3,600,000	5.75%	28/5/2051	3,414,760	0.07%
United Utilities Water Ltd.	1,200,000	5.63%	20/12/2027	1,218,783	0.02%
United Utilities Water Ltd.	1,550,000	5.00%	28/2/2035	1,475,911	0.03%
University College London	2,410,000	1.63%	4/6/2061	1,033,970	0.02%
University of Leeds	2,732,000	3.13%	19/12/2050	1,820,153	0.04%
University of Liverpool	2,100,000	3.38%	25/6/2055	1,391,453	0.03%
University of Manchester	2,882,000	4.25%	4/7/2053	2,331,149	0.05%
University of Oxford	9,569,000	2.54%	8/12/2117	4,671,579	0.09%
University of Southampton	2,400,000	2.25%	11/4/2057	1,201,805	0.02%
Utmost Group plc	3,100,000	4.00%	15/12/2031	2,577,764	0.05%
Virgin Money UK plc	2,647,000	4.00%	3/9/2027	2,599,929	0.05%
Virgin Money UK plc	3,500,000	7.63%	23/8/2029	3,771,820	0.07%
Virgin Money UK plc	2,290,000	2.63%	19/8/2031	2,192,750	0.04%
Vodafone Group plc	2,794,000	5.90%	26/11/2032	2,931,878	0.06%
Vodafone Group plc	11,920,000	3.38%	8/8/2049	7,786,411	0.15%
Vodafone Group plc	4,300,000	5.13%	2/12/2052	3,686,582	0.07%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Vodafone Group plc	8,420,000	3.00%	12/8/2056	4,733,684	0.09%
Wales & West Utilities Finance plc	2,150,000	5.75%	29/3/2030	2,206,491	0.04%
Wales & West Utilities Finance plc	2,400,000	3.00%	3/8/2038	1,793,895	0.04%
Wales & West Utilities Finance plc	2,500,000	1.88%	28/5/2041	1,497,891	0.03%
Weir Group plc	2,500,000	6.88%	14/6/2028	2,595,939	0.05%
Wellcome Trust Finance plc	4,385,000	4.63%	25/7/2036	4,214,752	0.08%
Wellcome Trust Ltd.	3,630,000	4.00%	9/5/2059	2,916,286	0.06%
Wellcome Trust Ltd.	6,400,000	1.50%	14/7/2071	2,280,213	0.05%
Wellcome Trust Ltd.	6,493,000	2.52%	7/2/2118	3,162,838	0.06%
Wessex Water Services Finance plc	4,792,000	5.38%	10/3/2028	4,739,759	0.09%
Wessex Water Services Finance plc	4,900,000	1.50%	17/9/2029	4,088,584	0.08%
Wessex Water Services Finance plc	700,000	5.13%	31/10/2032	666,272	0.01%
Wessex Water Services Finance plc	2,000,000	5.75%	14/10/2033	1,963,302	0.04%
Wessex Water Services Finance plc	3,228,000	1.25%	12/1/2036	2,028,062	0.04%
Westfield Stratford City Finance No 2 plc	5,400,000	1.64%	4/8/2026	5,065,699	0.10%
Wheatley Group Capital plc	2,720,000	4.38%	28/11/2044	2,247,223	0.04%
WHG Treasury plc	2,010,000	4.25%	6/10/2045	1,612,998	0.03%
Whitbread Group plc	2,000,000	2.38%	31/5/2027	1,869,826	0.04%
Whitbread Group plc	2,300,000	3.00%	31/5/2031	1,975,076	0.04%
White City Property Finance plc	2,138,263	5.12%	17/4/2035	2,143,283	0.04%
Workspace Group plc	2,375,000	2.25%	11/3/2028	2,123,118	0.04%
WPP Finance 2013	3,150,000	2.88%	14/9/2046	1,921,599	0.04%
WPP Finance 2017	2,100,000	3.75%	19/5/2032	1,881,124	0.04%
Wrekin Housing Group Ltd.	1,600,000	2.50%	22/10/2048	912,911	0.02%
Yorkshire Building Society	3,073,000	3.50%	21/4/2026	3,021,376	0.06%
Yorkshire Building Society	1,700,000	7.38%	12/9/2027	1,755,220	0.03%
Yorkshire Building Society	2,453,000	3.38%	13/9/2028	2,313,921	0.05%
Yorkshire Building Society	3,900,000	6.38%	15/11/2028	4,014,815	0.08%
Yorkshire Building Society	2,200,000	1.50%	15/9/2029	1,935,963	0.04%
Yorkshire Building Society	2,700,000	3.51%	11/10/2030	2,512,363	0.05%
Yorkshire Housing Finance plc	5,877,000	4.13%	31/10/2044	4,552,109	0.09%
Yorkshire Power Finance Ltd.	1,600,000	7.25%	4/8/2028	1,686,632	0.03%
Yorkshire Water Finance plc	2,236,000	1.75%	26/11/2026	2,079,860	0.04%
Yorkshire Water Finance plc	2,713,000	3.63%	1/8/2029	2,477,946	0.05%
Yorkshire Water Finance plc	2,200,000	5.25%	28/4/2030	2,122,134	0.04%
Yorkshire Water Finance plc	2,950,000	6.60%	17/4/2031	3,010,516	0.06%
Yorkshire Water Finance plc	2,500,000	1.75%	27/10/2032	1,850,628	0.04%
Yorkshire Water Finance plc	3,400,000	6.38%	18/11/2034	3,409,715	0.07%
Yorkshire Water Finance plc	3,000,000	5.50%	28/4/2035	2,776,171	0.05%
Yorkshire Water Finance plc	2,600,000	6.38%	19/8/2039	2,536,799	0.05%
Yorkshire Water Finance plc	6,250,000	2.75%	18/4/2041	3,989,075	0.08%
Yorkshire Water Services Finance Ltd.	1,550,000	5.50%	28/5/2037	1,474,409	0.03%
				2,080,391,672	**41.09%**
United States 12.85% (31 December 2023: 12.74%)					
American Honda Finance Corp.	6,600,000	0.75%	25/11/2026	6,139,694	0.12%
American Honda Finance Corp.	4,300,000	1.50%	19/10/2027	3,943,158	0.08%
American Honda Finance Corp.	3,800,000	5.60%	6/9/2030	3,882,058	0.08%
Amgen, Inc.	3,200,000	5.50%	7/12/2026	3,238,801	0.06%
Amgen, Inc.	7,450,000	4.00%	13/9/2029	7,192,746	0.14%
Apple, Inc.	5,400,000	3.05%	31/7/2029	5,108,596	0.10%
Apple, Inc.	4,100,000	3.60%	31/7/2042	3,335,651	0.07%
AT&T, Inc.	10,200,000	2.90%	4/12/2026	9,835,737	0.19%
AT&T, Inc.	3,950,000	5.50%	15/3/2027	3,994,678	0.08%
AT&T, Inc.	7,750,000	4.38%	14/9/2029	7,523,170	0.15%
AT&T, Inc.	1,300,000	5.20%	18/11/2033	1,275,753	0.03%
AT&T, Inc.	7,700,000	7.00%	30/4/2040	8,486,573	0.17%
AT&T, Inc.	15,800,000	4.25%	1/6/2043	12,622,691	0.25%
AT&T, Inc.	8,950,000	4.88%	1/6/2044	7,710,206	0.15%
Athene Global Funding	2,800,000	5.15%	28/7/2027	2,787,475	0.06%
Athene Global Funding	4,300,000	1.75%	24/11/2027	3,896,342	0.08%
Athene Global Funding	2,600,000	1.88%	30/11/2028	2,300,802	0.05%
Bank of America Corp.	4,250,000	4.25%	10/12/2026	4,216,990	0.08%
Bank of America Corp.	6,050,000	7.00%	31/7/2028	6,453,491	0.13%
Bank of America Corp.	11,000,000	1.67%	2/6/2029	9,890,097	0.20%
Bank of America Corp.	7,200,000	3.58%	27/4/2031	6,710,141	0.13%
Berkshire Hathaway Finance Corp.	9,535,000	2.38%	19/6/2039	6,590,770	0.13%
Berkshire Hathaway Finance Corp.	7,000,000	2.63%	19/6/2059	3,820,831	0.08%
Blackstone Private Credit Fund	2,900,000	4.88%	14/4/2026	2,854,351	0.06%
BP Capital Markets plc	10,900,000	4.25%	Perpetual	10,500,219	0.21%
BP Capital Markets plc	4,500,000	6.00%	Perpetual	4,483,691	0.09%
BP Capital Markets plc	3,800,000	5.07%	12/9/2036	3,636,174	0.07%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Brown-Forman Corp.	1,430,000	2.60%	7/7/2028	1,329,902	0.03%
Caterpillar Financial Services Corp.	4,500,000	5.72%	17/8/2026	4,565,091	0.09%
Citigroup, Inc.	4,553,000	5.15%	21/5/2026	4,571,929	0.09%
Citigroup, Inc.	5,787,000	1.75%	23/10/2026	5,484,869	0.11%
Citigroup, Inc.	3,278,000	4.50%	3/3/2031	3,074,172	0.06%
Citigroup, Inc.	4,182,000	6.80%	25/6/2038	4,685,566	0.09%
Citigroup, Inc.	4,350,000	7.38%	1/9/2039	5,083,572	0.10%
Comcast Corp.	5,700,000	1.50%	20/2/2029	5,020,608	0.10%
Comcast Corp.	4,850,000	5.50%	23/11/2029	4,974,104	0.10%
Comcast Corp.	7,250,000	1.88%	20/2/2036	5,156,120	0.10%
Comcast Corp.	7,000,000	5.25%	26/9/2040	6,659,677	0.13%
Crh Finance UK plc	3,450,000	4.13%	2/12/2029	3,359,685	0.07%
Digital Stout Holding LLC	4,010,000	3.30%	19/7/2029	3,699,985	0.07%
Digital Stout Holding LLC	4,708,000	3.75%	17/10/2030	4,358,884	0.09%
Eli Lilly & Co.	3,115,000	1.63%	14/9/2043	1,743,895	0.03%
Equitable Financial Life Global Funding	2,600,000	6.38%	2/6/2028	2,702,512	0.05%
Federal National Mortgage Association	1,700,000	5.38%	7/12/2028	1,731,338	0.03%
Fiserv, Inc.	5,950,000	3.00%	1/7/2031	5,263,960	0.10%
Ford Motor Credit Co. LLC	4,500,000	6.86%	5/6/2026	4,573,024	0.09%
Ford Motor Credit Co. LLC	2,600,000	5.63%	9/10/2028	2,583,203	0.05%
Ford Motor Credit Co. LLC	2,500,000	5.78%	30/4/2030	2,467,603	0.05%
GE Capital UK Funding Unlimited Co.	6,485,000	5.88%	18/1/2033	6,688,248	0.13%
General Electric Co.	2,286,000	4.88%	18/9/2037	2,049,964	0.04%
General Motors Financial Co., Inc.	4,300,000	5.15%	15/8/2026	4,302,743	0.08%
General Motors Financial Co., Inc.	3,800,000	1.55%	30/7/2027	3,488,963	0.07%
General Motors Financial Co., Inc.	3,777,000	5.50%	12/1/2030	3,781,731	0.07%
Goldman Sachs Group, Inc.	7,213,000	4.25%	29/1/2026	7,162,690	0.14%
Goldman Sachs Group, Inc.	4,900,000	1.50%	7/12/2027	4,458,595	0.09%
Goldman Sachs Group, Inc.	4,100,000	7.25%	10/4/2028	4,375,243	0.09%
Goldman Sachs Group, Inc.	5,344,000	3.13%	25/7/2029	4,950,071	0.10%
Goldman Sachs Group, Inc.	11,100,000	3.63%	29/10/2029	10,554,272	0.21%
Goldman Sachs Group, Inc.	3,900,000	1.88%	16/12/2030	3,265,910	0.06%
Goldman Sachs Group, Inc.	3,200,000	6.88%	18/1/2038	3,406,871	0.07%
Haleon UK Capital plc	2,200,000	2.88%	29/10/2028	2,060,685	0.04%
Haleon UK Capital plc	4,100,000	3.38%	29/3/2038	3,306,128	0.07%
International Business Machines Corp.	6,600,000	4.88%	6/2/2038	6,135,161	0.12%
JPMorgan Chase & Co.	4,900,000	3.50%	18/12/2026	4,797,516	0.09%
JPMorgan Chase & Co.	5,400,000	1.90%	28/4/2033	4,399,737	0.09%
Kraft Heinz Foods Co.	3,500,000	4.13%	1/7/2027	3,444,131	0.07%
MassMutual Global Funding II	2,500,000	1.38%	15/12/2026	2,340,203	0.05%
MassMutual Global Funding II	4,100,000	5.00%	12/12/2027	4,124,129	0.08%
MassMutual Global Funding II	3,750,000	4.63%	5/10/2029	3,709,831	0.07%
McDonald's Corp.	1,525,000	5.88%	23/4/2032	1,607,022	0.03%
McDonald's Corp.	2,400,000	2.95%	15/3/2034	2,013,167	0.04%
McDonald's Corp.	4,100,000	3.75%	31/5/2038	3,419,731	0.07%
McDonald's Corp.	2,500,000	4.13%	11/6/2054	1,903,433	0.04%
McKesson Corp.	5,200,000	3.13%	17/2/2029	4,859,797	0.10%
Metropolitan Life Global Funding I	3,900,000	3.50%	30/9/2026	3,812,716	0.08%
Metropolitan Life Global Funding I	4,202,000	4.50%	9/7/2027	4,172,996	0.08%
Metropolitan Life Global Funding I	4,000,000	0.63%	8/12/2027	3,546,089	0.07%
Metropolitan Life Global Funding I	4,100,000	1.63%	12/10/2028	3,661,836	0.07%
Metropolitan Life Global Funding I	4,900,000	1.63%	21/9/2029	4,248,379	0.08%
Metropolitan Life Global Funding I	6,000,000	5.00%	10/1/2030	6,025,277	0.12%
Morgan Stanley	6,762,000	2.63%	9/3/2027	6,441,625	0.13%
Morgan Stanley	12,400,000	5.79%	18/11/2033	12,846,054	0.25%
Morgan Stanley	9,747,000	5.21%	24/10/2035	9,500,586	0.19%
Nestle Capital Corp.	3,800,000	4.50%	22/3/2029	3,786,763	0.07%
Nestle Capital Corp.	3,600,000	4.75%	22/3/2036	3,462,160	0.07%
Nestle Finance International Ltd.	4,700,000	5.13%	7/12/2038	4,605,440	0.09%
Nestle Holdings, Inc.	4,250,000	5.25%	21/9/2026	4,293,220	0.08%
Nestle Holdings, Inc.	5,229,000	2.13%	4/4/2027	4,957,504	0.10%
Nestle Holdings, Inc.	5,227,000	2.50%	4/4/2032	4,479,162	0.09%
Nestle Holdings, Inc.	3,400,000	5.13%	21/9/2032	3,445,505	0.07%
Nestle Holdings, Inc.	3,500,000	1.38%	23/6/2033	2,669,900	0.05%
New York Life Global Funding	4,000,000	1.25%	17/12/2026	3,747,206	0.07%
New York Life Global Funding	7,460,000	1.50%	15/7/2027	6,881,848	0.14%
New York Life Global Funding	5,000,000	0.75%	14/12/2028	4,293,050	0.08%
New York Life Global Funding	8,500,000	4.95%	7/12/2029	8,558,190	0.17%
New York Life Global Funding	3,369,000	4.88%	30/4/2031	3,354,225	0.07%
Northwestern Mutual Global Funding	3,260,000	4.88%	12/12/2029	3,277,348	0.06%
Omnicom Capital Holdings plc	2,950,000	2.25%	22/11/2033	2,309,264	0.05%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Pacific Life Global Funding II	3,050,000	5.00%	12/1/2028	3,056,800	0.06%
Pacific Life Global Funding II	4,003,000	5.38%	30/11/2028	4,055,653	0.08%
PepsiCo, Inc.	2,370,000	3.20%	22/7/2029	2,258,210	0.04%
PepsiCo, Inc.	4,256,000	3.55%	22/7/2034	3,840,352	0.08%
Pfizer, Inc.	3,900,000	6.50%	3/6/2038	4,304,107	0.08%
Pfizer, Inc.	13,069,000	2.74%	15/6/2043	8,744,586	0.17%
Procter & Gamble Co.	2,500,000	1.80%	3/5/2029	2,259,415	0.04%
Prologis LP	5,596,000	2.25%	30/6/2029	5,042,706	0.10%
Prologis LP	4,835,000	5.63%	4/5/2040	4,719,151	0.09%
Protective Life Global Funding	3,850,000	5.25%	13/1/2028	3,893,248	0.08%
Protective Life Global Funding	1,500,000	5.08%	15/4/2031	1,489,226	0.03%
Realty Income Corp.	2,866,000	1.88%	14/1/2027	2,683,108	0.05%
Realty Income Corp.	1,600,000	1.13%	13/7/2027	1,451,482	0.03%
Realty Income Corp.	4,000,000	5.00%	15/10/2029	3,935,905	0.08%
Realty Income Corp.	3,500,000	1.63%	15/12/2030	2,855,518	0.06%
Realty Income Corp.	3,100,000	5.75%	5/12/2031	3,147,623	0.06%
Realty Income Corp.	4,369,000	1.75%	13/7/2033	3,278,198	0.06%
Realty Income Corp.	4,171,000	6.00%	5/12/2039	4,216,024	0.08%
Realty Income Corp.	3,500,000	5.25%	4/9/2041	3,253,722	0.06%
Realty Income Corp.	2,200,000	2.50%	14/1/2042	1,418,111	0.03%
Tennessee Valley Authority	775,000	5.63%	7/6/2032	794,971	0.02%
Time Warner Cable LLC	6,100,000	5.75%	2/6/2031	5,895,191	0.12%
Time Warner Cable LLC	5,530,000	5.25%	15/7/2042	4,523,470	0.09%
Toyota Motor Credit Corp.	8,600,000	0.75%	19/11/2026	7,986,029	0.16%
Toyota Motor Credit Corp.	300,000	5.63%	23/10/2028	306,601	0.01%
United Parcel Service, Inc.	3,900,000	5.13%	12/2/2050	3,703,400	0.07%
Verizon Communications, Inc.	4,380,000	1.13%	3/11/2028	3,837,879	0.08%
Verizon Communications, Inc.	4,260,000	1.88%	19/9/2030	3,598,661	0.07%
Verizon Communications, Inc.	6,481,000	2.50%	8/4/2031	5,593,964	0.11%
Verizon Communications, Inc.	4,850,000	4.75%	17/2/2034	4,603,471	0.09%
Verizon Communications, Inc.	6,311,000	3.13%	2/11/2035	5,085,541	0.10%
Verizon Communications, Inc.	6,800,000	3.38%	27/10/2036	5,512,165	0.11%
Verizon Communications, Inc.	5,020,000	1.88%	3/11/2038	3,232,655	0.06%
Walmart, Inc.	5,920,000	5.75%	19/12/2030	6,275,552	0.12%
Walmart, Inc.	8,700,000	5.63%	27/3/2034	9,160,471	0.18%
Walmart, Inc.	6,541,000	5.25%	28/9/2035	6,699,063	0.13%
Walmart, Inc.	3,300,000	4.88%	19/1/2039	3,225,740	0.06%
Wells Fargo & Co.	6,600,000	3.47%	26/4/2028	6,363,954	0.13%
Wells Fargo & Co.	4,900,000	2.50%	2/5/2029	4,415,289	0.09%
Wells Fargo & Co.	3,250,000	3.50%	12/9/2029	3,042,222	0.06%
Wells Fargo & Co.	7,400,000	2.13%	24/9/2031	6,171,242	0.12%
Wells Fargo & Co.	5,550,000	4.63%	2/11/2035	5,203,951	0.10%
Wells Fargo & Co.	5,600,000	4.88%	29/11/2035	5,126,604	0.10%
Welltower OP LLC	6,696,000	4.80%	20/11/2028	6,631,418	0.13%
Welltower OP LLC	3,780,000	4.50%	1/12/2034	3,457,647	0.07%
				650,853,196	**12.85%**
Total Fixed Income				**4,943,291,801**	**97.63%**
Total Transferable Securities				**4,943,291,801**	**97.63%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2023: 0.00%)				
Futures (0.00%) (31 December 2023: 0.00%)				
Long Gilt March 2025	146	£13,512,086	(20,226)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			**(20,226)**	**(0.00%)**
Total Investments			**4,943,271,575**	**97.63%**

	Fair Value GBP (£)	% of Total Net Assets
Other Assets and Liabilities	**119,947,644**	**2.37%**
Net Assets	**5,063,219,219**	**100.00%**

Analysis of Total Assets		GBP (£)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	4,896,154,388	94.43%
(b)	Transferable securities dealt in on another regulated market	47,137,413	0.91%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other assets	241,835,103	4.66%
Total Assets		5,185,126,904	100.00%

Statement of Assets and Liabilities

	Notes	GBP (£) As at 31 December 2024	GBP (£) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	4,943,291,801	4,288,533,012
Financial Derivative Instruments	3,17	—	8,493
Cash	3	142,142,144	60,383,794
Receivables:			
Interest and Dividends		89,541,201	68,885,284
Capital Shares Issued		8,957,947	6,102,430
Investments Sold		37,243	50,230,324
Margin Cash Due from Broker	3	1,156,568	512,443
Total Current Assets		**5,185,126,904**	**4,474,655,780**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	20,226	—
Payables and Other Liabilities:			
Investments Purchased		107,000,846	95,125,563
Income Distribution Payable		11,331,506	11,654,824
Capital Shares Redeemed		3,111,871	5,779,067
Management Fees Payable	12	443,236	392,375
Total Current Liabilities		**121,907,685**	**112,951,829**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**5,063,219,219**	**4,361,703,951**

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
GBP Acc			
Net Assets	£2,906,327,218	£2,736,783,805	£2,383,721,045
Number of Shares Outstanding	29,999,220	28,729,458	27,163,318
Net Asset Value Per Share[1]	**£96.88**	**£95.26**	**£87.76**
GBP Dist			
Net Assets	£465,594,494	£691,792,132	£301,810,452
Number of Shares Outstanding	9,384,082	13,621,242	6,227,177
Net Asset Value Per Share[1]	**£49.62**	**£50.79**	**£48.47**
Institutional Plus GBP Acc			
Net Assets	£1,098,776,670	£359,713,783	£144,088,954
Number of Shares Outstanding	8,855,107	2,950,010	1,283,507
Net Asset Value Per Share[1]	**£124.08**	**£121.94**	**£112.26**
Institutional Plus GBP Dist			
Net Assets	£592,520,837	£573,414,231	£448,216,360
Number of Shares Outstanding	6,430,093	6,078,896	4,978,951
Net Asset Value Per Share[1]	**£92.15**	**£94.33**	**£90.02**

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

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

Statement of Operations

	Notes	GBP (£) Year Ended 31 December 2024	GBP (£) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		189,933,914	144,987,835
Other Income		470,250	664,949
Net (Loss)/Gain on Financial Instruments		(108,487,212)	193,845,931
Total Investment Income		**81,916,952**	**339,498,715**
Expenses			
Management Fees	12	4,724,018	4,256,068
Transaction Fees and Commissions		5,970	4,536
Total Expenses		**4,729,988**	**4,260,604**
Finance Costs			
Interest Expense		273,631	20,655
Distribution	6	42,809,457	43,204,190
Total Finance Costs		**43,083,088**	**43,224,845**
Net Investment Income		**34,103,876**	**292,013,266**
Taxation	5	110,528	(134,573)
Net Increase in Net Assets		**34,214,404**	**291,878,693**

Statement of Changes in Net Assets

	GBP (£) Year Ended 31 December 2024	GBP (£) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	34,214,404	291,878,693
Capital Transactions		
Subscriptions	1,806,578,891	1,811,353,275
Redemptions	(1,139,278,027)	(1,019,364,828)
Total Capital Transactions	667,300,864	791,988,447
Total Increase for the Year	701,515,268	1,083,867,140
Net Assets		
Beginning of Year	4,361,703,951	3,277,836,811
End of Year	**5,063,219,219**	**4,361,703,951**

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

Vanguard U.K. Short-Term Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg GBP Non-Government 1–5 Year 200MM Float Adjusted Bond Index, a market-weighted index of pound sterling-denominated, investment-grade bonds, excluding government bonds, with maturities between 1 and 5 years.

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- In the UK, non-government short-term bonds generally did better than other areas of the fixed income market. The fund's benchmark index returned 4.10% for the 12 months.
- Within the benchmark, bonds with the lowest credit ratings had the highest returns. It was a more mixed picture by sector, with supranational and sovereign debt posting modest gains, while corporate and securitised debt generated higher returns.

Benchmark returns in the commentary above are in British pounds.

Benchmark: Bloomberg GBP Non-Government 1–5 Year 200MM Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
GBP Acc	4.01%	0.92%	1.44%
Benchmark	4.10	1.05	1.59
Tracking Difference*	-0.09		
GBP Dist	4.01%	0.92%	1.44%
Benchmark	4.10	1.05	1.59
Tracking Difference*	-0.09		
Institutional Plus GBP Acc	4.08%	0.99%	1.52%
Benchmark	4.10	1.05	1.59
Tracking Difference*	-0.02		
Institutional Plus GBP Dist	4.08%	0.99%	1.52%
Benchmark	4.10	1.05	1.59
Tracking Difference*	-0.02		

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

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

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

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal GBP (£)	Cost GBP (£)
Kreditanstalt fuer Wiederaufbau 3.75% 9/1/2029	18,118,000	18,079,818
European Investment Bank 4.00% 15/2/2029	15,232,000	15,145,325
United Kingdom Gilt 4.13% 22/7/2029	15,000,000	14,968,300
United Kingdom Gilt 4.13% 29/1/2027	15,000,000	14,930,850
European Investment Bank 3.88% 12/4/2028	13,900,000	13,845,000
International Bank for Reconstruction & Development 3.88% 2/10/2028	13,167,000	13,132,788
European Investment Bank 6.00% 7/12/2028	10,000,000	10,704,124
Kreditanstalt fuer Wiederaufbau 3.75% 30/7/2027	10,800,000	10,598,526
United Kingdom Gilt 4.25% 7/12/2027	10,000,000	10,028,100
European Investment Bank 4.50% 7/6/2029	9,000,000	9,229,817
United Kingdom Gilt 0.50% 31/1/2029	10,400,000	8,865,948
United Kingdom Gilt 3.50% 22/10/2025	8,900,000	8,741,701
Kreditanstalt fuer Wiederaufbau 4.13% 18/2/2026	7,500,000	7,453,711
Asian Development Bank 3.88% 22/7/2027	7,100,000	7,062,087
International Bank for Reconstruction & Development 1.00% 21/12/2029	8,100,000	6,917,303
Asian Development Bank 4.13% 14/2/2029	6,546,000	6,530,897
Kreditanstalt fuer Wiederaufbau 3.88% 28/10/2027	6,300,000	6,245,583
European Bank for Reconstruction & Development 3.88% 7/2/2029	6,300,000	6,194,039
International Bank for Reconstruction & Development 1.25% 13/12/2028	7,000,000	6,103,550
Lloyds Bank plc 6.00% 8/2/2029	5,750,000	6,097,851

Sales	Principal GBP (£)	Proceeds GBP (£)
United Kingdom Gilt 4.50% 7/6/2028	44,700,000	46,399,738
Kreditanstalt fuer Wiederaufbau 1.38% 15/12/2025	14,600,000	14,150,990
Kreditanstalt fuer Wiederaufbau 1.13% 4/7/2025	12,750,000	12,316,003
European Investment Bank 3.88% 12/4/2028	10,600,000	10,501,212
European Investment Bank 1.38% 7/3/2025	9,346,000	9,041,133
United Kingdom Gilt 0.50% 31/1/2029	10,400,000	8,857,848
United Kingdom Gilt 3.50% 22/10/2025	8,900,000	8,732,762
Kuntarahoitus OYJ 0.38% 17/12/2025	7,050,000	6,699,959
European Investment Bank 4.00% 15/2/2029	6,600,000	6,554,607
Inter-American Development Bank 1.25% 15/12/2025	6,680,000	6,469,119
Caisse d'Amortissement de la Dette Sociale 0.13% 15/12/2025	6,200,000	5,929,376
International Finance Corp. 1.38% 7/3/2025	6,000,000	5,790,540
BNG Bank NV 1.63% 26/8/2025	5,809,000	5,638,041
Lloyds Bank plc 5.13% 7/3/2025	5,594,000	5,597,664
Nederlandse Waterschapsbank NV 0.25% 15/12/2025	5,510,000	5,281,710
Council Of Europe Development Bank 0.38% 15/12/2025	5,500,000	5,277,910
European Investment Bank 4.50% 7/6/2029	5,000,000	5,098,435
United Kingdom Gilt 4.13% 22/7/2029	5,000,000	5,062,851
International Bank for Reconstruction & Development 3.88% 2/10/2028	5,100,000	4,976,223
European Investment Bank 5.50% 15/4/2025	4,900,000	4,924,794

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

Financial Statements
Statement of Investments
31 December 2024

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Transferable Securities 97.86% (31 December 2023: 98.56%)					
Fixed Income 97.86% (31 December 2023: 98.56%)					
Australia 1.58% (31 December 2023: 1.62%)					
Australia & New Zealand Banking Group Ltd.	2,300,000	1.81%	16/9/2031	2,162,477	0.16%
Commonwealth Bank of Australia	3,349,000	3.00%	4/9/2026	3,251,478	0.24%
Glencore Finance Europe Ltd.	2,000,000	3.13%	26/3/2026	1,957,233	0.14%
Macquarie Group Ltd.	1,300,000	4.08%	31/5/2029	1,251,768	0.09%
National Australia Bank Ltd.	1,027,000	3.00%	4/9/2026	996,336	0.07%
National Australia Bank Ltd.	2,300,000	1.70%	15/9/2031	2,161,118	0.16%
QBE Insurance Group Ltd.	1,550,000	2.50%	13/9/2038	1,383,110	0.10%
Rio Tinto Finance plc	2,386,000	4.00%	11/12/2029	2,312,680	0.17%
Scentre Group Trust 1	1,580,000	3.88%	16/7/2026	1,550,406	0.11%
Toyota Finance Australia Ltd.	1,660,000	3.92%	28/6/2027	1,624,761	0.12%
Toyota Finance Australia Ltd.	1,400,000	4.63%	29/3/2028	1,387,467	0.10%
Vicinity Centres Trust	1,700,000	3.38%	7/4/2026	1,667,082	0.12%
				21,705,916	**1.58%**
Austria 0.68% (31 December 2023: 0.55%)					
Oesterreichische Kontrollbank AG	2,758,000	4.25%	17/3/2026	2,745,928	0.20%
Oesterreichische Kontrollbank AG	2,360,000	4.13%	22/7/2027	2,335,188	0.17%
Oesterreichische Kontrollbank AG	2,000,000	4.13%	16/10/2028	1,973,232	0.14%
Oesterreichische Kontrollbank AG	2,300,000	4.00%	27/6/2029	2,252,240	0.17%
				9,306,588	**0.68%**
Belgium 0.53% (31 December 2023: 0.53%)					
Anheuser-Busch InBev SA	1,500,000	2.25%	24/5/2029	1,371,838	0.10%
KBC Group NV	2,100,000	1.25%	21/9/2027	1,970,067	0.14%
KBC Group NV	1,700,000	5.50%	20/9/2028	1,718,287	0.13%
KBC Group NV	2,200,000	6.15%	19/3/2034	2,232,182	0.16%
				7,292,374	**0.53%**
Canada 4.14% (31 December 2023: 4.06%)					
Bank of Montreal	1,800,000	1.00%	9/9/2026	1,687,168	0.12%
Bank of Montreal	1,300,000	5.13%	10/10/2028	1,307,089	0.09%
Bank of Nova Scotia	1,800,000	2.88%	3/5/2027	1,716,107	0.12%
Canadian Imperial Bank of Commerce	1,500,000	1.88%	27/1/2026	1,453,751	0.11%
CPPIB Capital, Inc.	4,494,000	4.38%	2/3/2026	4,479,393	0.33%
CPPIB Capital, Inc.	4,200,000	4.50%	22/7/2027	4,186,241	0.30%
CPPIB Capital, Inc.	3,400,000	1.25%	7/12/2027	3,094,028	0.23%
CPPIB Capital, Inc.	1,464,000	1.13%	14/12/2029	1,241,973	0.09%
Export Development Canada	2,870,000	4.00%	19/2/2026	2,850,731	0.21%
Export Development Canada	2,700,000	2.63%	15/7/2027	2,575,908	0.19%
Export Development Canada	2,550,000	3.88%	3/10/2028	2,496,071	0.18%
Ontario Teachers' Finance Trust	2,246,000	1.13%	15/5/2026	2,143,867	0.16%
Province of British Columbia Canada	2,600,000	4.50%	18/6/2029	2,583,372	0.19%
Province of Ontario Canada	1,000,000	2.25%	26/5/2026	969,494	0.07%
Province of Ontario Canada	8,580,000	0.25%	15/12/2026	7,890,806	0.58%
Province of Quebec Canada	3,360,000	2.25%	15/9/2026	3,223,699	0.23%
Royal Bank of Canada	1,887,000	1.00%	9/9/2026	1,774,556	0.13%
Royal Bank of Canada	1,692,000	3.63%	14/6/2027	1,644,277	0.12%
Royal Bank of Canada	3,500,000	5.00%	24/1/2028	3,514,004	0.26%
Toronto-Dominion Bank	4,510,000	2.88%	5/4/2027	4,304,715	0.31%
Toronto-Dominion Bank	1,680,000	5.29%	11/1/2028	1,693,990	0.12%
				56,831,240	**4.14%**
Denmark 1.16% (31 December 2023: 0.73%)					
Danske Bank A/S	3,825,000	4.63%	13/4/2027	3,813,966	0.28%
Danske Bank A/S	3,350,000	2.25%	14/1/2028	3,172,596	0.23%
Danske Bank A/S	1,900,000	6.50%	23/8/2028	1,970,370	0.14%
Kommunekredit	2,600,000	5.13%	15/5/2026	2,616,229	0.19%
Kommunekredit	1,500,000	4.50%	19/11/2027	1,499,563	0.11%
Kommunekredit	1,600,000	4.13%	20/11/2028	1,577,699	0.12%
Orsted A/S	1,381,000	2.13%	17/5/2027	1,295,156	0.09%
				15,945,579	**1.16%**
Finland 0.98% (31 December 2023: 1.44%)					
Kuntarahoitus OYJ	2,800,000	5.00%	2/1/2026	2,810,835	0.20%
Kuntarahoitus OYJ	1,000,000	5.13%	22/7/2027	1,013,003	0.07%
Kuntarahoitus OYJ	2,700,000	4.38%	2/10/2028	2,683,164	0.20%
Kuntarahoitus OYJ	1,000,000	4.25%	9/1/2029	988,750	0.07%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Nordea Bank Abp	2,865,000	1.63%	9/12/2032	2,599,859	0.19%
OP Corporate Bank plc	2,300,000	3.38%	14/1/2026	2,267,291	0.17%
OP Corporate Bank plc	1,100,000	1.38%	4/9/2026	1,036,320	0.08%
				13,399,222	**0.98%**
France 8.27% (31 December 2023: 8.78%)					
Agence Francaise de Developpement EPIC	1,800,000	4.38%	16/3/2026	1,792,159	0.13%
Agence Francaise de Developpement EPIC	2,000,000	4.13%	22/7/2027	1,969,497	0.14%
Agence France Locale	1,000,000	4.75%	20/7/2027	999,238	0.07%
Banque Federative du Credit Mutuel SA	2,400,000	5.00%	19/1/2026	2,397,360	0.17%
Banque Federative du Credit Mutuel SA	1,600,000	1.00%	16/7/2026	1,507,760	0.11%
Banque Federative du Credit Mutuel SA	2,100,000	1.50%	7/10/2026	1,979,440	0.14%
Banque Federative du Credit Mutuel SA	1,500,000	0.88%	7/12/2027	1,341,749	0.10%
Banque Federative du Credit Mutuel SA	3,500,000	5.38%	25/5/2028	3,542,125	0.26%
Banque Federative du Credit Mutuel SA	1,500,000	1.88%	26/10/2028	1,339,466	0.10%
Banque Federative du Credit Mutuel SA	4,200,000	5.00%	22/10/2029	4,185,907	0.30%
BNP Paribas SA	4,698,000	3.38%	23/1/2026	4,616,832	0.34%
BNP Paribas SA	4,000,000	1.88%	14/12/2027	3,654,794	0.27%
BNP Paribas SA	1,900,000	2.88%	24/2/2029	1,740,269	0.13%
BNP Paribas SA	3,500,000	6.00%	18/8/2029	3,594,056	0.26%
BNP Paribas SA	4,700,000	2.00%	24/5/2031	4,468,517	0.33%
Bouygues SA	1,800,000	5.50%	6/10/2026	1,820,859	0.13%
BPCE SA	1,900,000	1.38%	23/12/2026	1,774,596	0.13%
BPCE SA	800,000	6.00%	29/9/2028	813,042	0.06%
BPCE SA	3,500,000	5.25%	16/4/2029	3,455,471	0.25%
BPCE SA	2,300,000	6.13%	24/5/2029	2,353,320	0.17%
BPCE SA	2,200,000	2.50%	30/11/2032	2,002,365	0.15%
Bpifrance SACA	1,200,000	4.00%	30/1/2026	1,191,117	0.09%
Bpifrance SACA	3,800,000	4.13%	22/7/2027	3,743,115	0.27%
Bpifrance SACA	1,600,000	3.88%	22/10/2028	1,552,449	0.11%
Caisse des Depots et Consignations	2,600,000	0.25%	25/2/2026	2,473,696	0.18%
Caisse des Depots et Consignations	1,200,000	4.00%	17/1/2029	1,170,443	0.09%
Cie de Financement Foncier SA	1,340,000	5.50%	26/1/2027	1,351,950	0.10%
Credit Agricole SA	3,000,000	5.75%	29/11/2027	3,026,459	0.22%
Credit Agricole SA	2,800,000	5.38%	15/1/2029	2,810,550	0.20%
Credit Agricole SA	3,700,000	4.88%	23/10/2029	3,669,075	0.27%
Credit Agricole SA	2,000,000	1.87%	9/12/2031	1,859,365	0.14%
Credit Agricole SA	2,000,000	5.75%	9/11/2034	1,978,790	0.14%
Dexia SA	2,200,000	4.38%	18/2/2026	2,191,192	0.16%
Dexia SA	3,600,000	0.25%	10/12/2026	3,309,326	0.24%
Dexia SA	4,400,000	4.13%	22/7/2027	4,334,794	0.32%
Electricite de France SA	2,200,000	6.25%	30/5/2028	2,270,596	0.17%
Engie SA	2,300,000	7.00%	30/10/2028	2,463,290	0.18%
Kering SA	1,800,000	5.13%	23/11/2026	1,806,911	0.13%
La Banque Postale SA	1,900,000	5.63%	21/9/2028	1,903,600	0.14%
LVMH Moet Hennessy Louis Vuitton SE	3,500,000	1.13%	11/2/2027	3,264,208	0.24%
Orange SA	1,600,000	8.13%	20/11/2028	1,781,764	0.13%
SNCF Reseau	2,500,000	5.25%	7/12/2028	2,543,249	0.19%
Societe Generale SA	1,500,000	1.25%	7/12/2027	1,348,707	0.10%
Societe Nationale SNCF SACA	2,300,000	0.88%	28/12/2026	2,131,331	0.16%
Societe Nationale SNCF SACA	1,000,000	5.38%	18/3/2027	1,007,204	0.07%
Sodexo SA	800,000	1.75%	26/6/2028	718,007	0.05%
TotalEnergies Capital International SA	2,500,000	1.66%	22/7/2026	2,388,765	0.17%
Vinci SA	2,200,000	2.25%	15/3/2027	2,086,635	0.15%
Westfield America Management Ltd.	1,900,000	2.63%	30/3/2029	1,698,470	0.12%
				113,423,880	**8.27%**
Germany 10.66% (31 December 2023: 10.78%)					
Aroundtown Finance Sarl	1,600,000	8.63%	Perpetual	1,544,882	0.11%
Aroundtown SA	2,112,000	3.00%	16/10/2029	1,829,203	0.13%
Bayerische Landesbank	1,100,000	5.13%	1/6/2026	1,104,245	0.08%
Bayerische Landesbank	1,100,000	5.25%	28/11/2029	1,097,438	0.08%
Commerzbank AG	1,500,000	8.63%	28/2/2033	1,609,034	0.12%
Deutsche Bahn Finance GmbH	2,050,000	1.88%	13/2/2026	1,990,515	0.15%
Deutsche Bahn Finance GmbH	1,107,000	3.13%	24/7/2026	1,082,193	0.08%
Deutsche Bahn Finance GmbH	1,500,000	0.38%	3/12/2026	1,389,909	0.10%
Deutsche Bank AG	2,100,000	1.88%	22/12/2028	1,905,069	0.14%
Deutsche Bank AG	4,000,000	6.13%	12/12/2030	4,124,725	0.30%
Deutsche Telekom International Finance BV	1,000,000	8.88%	27/11/2028	1,145,603	0.08%
Deutsche Telekom International Finance BV	1,000,000	2.25%	13/4/2029	911,750	0.07%
Henkel AG & Co. KGaA	1,800,000	1.25%	30/9/2026	1,701,028	0.12%
Kreditanstalt fuer Wiederaufbau	12,309,000	4.13%	18/2/2026	12,248,341	0.89%
Kreditanstalt fuer Wiederaufbau	2,500,000	1.25%	31/7/2026	2,376,365	0.17%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Kreditanstalt fuer Wiederaufbau	11,100,000	0.88%	15/9/2026	10,442,104	0.76%
Kreditanstalt fuer Wiederaufbau	6,432,000	0.13%	30/12/2026	5,914,168	0.43%
Kreditanstalt fuer Wiederaufbau	16,700,000	3.75%	30/7/2027	16,401,595	1.20%
Kreditanstalt fuer Wiederaufbau	6,300,000	3.88%	28/10/2027	6,208,886	0.45%
Kreditanstalt fuer Wiederaufbau	5,000,000	0.75%	7/12/2027	4,505,258	0.33%
Kreditanstalt fuer Wiederaufbau	7,134,000	4.88%	10/10/2028	7,236,174	0.53%
Kreditanstalt fuer Wiederaufbau	3,825,000	6.00%	7/12/2028	4,034,488	0.29%
Kreditanstalt fuer Wiederaufbau	16,768,000	3.75%	9/1/2029	16,331,765	1.19%
Kreditanstalt fuer Wiederaufbau	2,940,000	3.88%	1/10/2029	2,871,856	0.21%
Landeskreditbank Baden-Wuerttemberg Foerderbank	2,300,000	4.75%	16/6/2026	2,304,110	0.17%
Landeskreditbank Baden-Wuerttemberg Foerderbank	950,000	1.00%	15/12/2026	888,082	0.07%
Landeskreditbank Baden-Wuerttemberg Foerderbank	2,600,000	4.00%	27/10/2028	2,552,595	0.19%
Landwirtschaftliche Rentenbank	4,750,000	0.88%	15/12/2026	4,436,239	0.32%
Landwirtschaftliche Rentenbank	1,000,000	1.25%	22/7/2027	922,457	0.07%
Landwirtschaftliche Rentenbank	3,700,000	3.88%	9/2/2029	3,615,484	0.26%
Mercedes-Benz International Finance BV	400,000	5.63%	17/8/2026	404,618	0.03%
Mercedes-Benz International Finance BV	2,000,000	5.00%	12/7/2027	2,008,352	0.15%
NRW Bank	1,000,000	5.38%	22/7/2026	1,009,621	0.07%
NRW Bank	2,000,000	0.50%	18/12/2026	1,849,771	0.14%
NRW Bank	1,400,000	4.13%	20/10/2028	1,380,140	0.10%
State of North Rhine-Westphalia Germany	1,100,000	4.50%	11/11/2027	1,099,501	0.08%
Traton Finance Luxembourg SA	1,700,000	5.63%	16/1/2029	1,702,587	0.12%
Volkswagen Financial Services NV	2,000,000	1.13%	5/7/2026	1,877,203	0.14%
Volkswagen Financial Services NV	600,000	5.50%	7/12/2026	599,620	0.04%
Volkswagen Financial Services NV	1,100,000	3.25%	13/4/2027	1,047,726	0.08%
Volkswagen Financial Services NV	2,200,000	6.50%	18/9/2027	2,247,770	0.16%
Volkswagen Financial Services NV	2,100,000	2.13%	18/1/2028	1,898,888	0.14%
Volkswagen Financial Services NV	1,600,000	1.38%	14/9/2028	1,383,019	0.10%
Volkswagen Financial Services NV	1,300,000	5.88%	23/5/2029	1,308,296	0.10%
Volkswagen International Finance NV	1,700,000	3.38%	16/11/2026	1,639,463	0.12%
				146,182,136	**10.66%**
Hong Kong 0.16% (31 December 2023: 0.09%)					
Hutchison Whampoa Finance UK plc	1,000,000	5.63%	24/11/2026	1,015,253	0.07%
Prudential Funding Asia plc	1,200,000	5.88%	11/5/2029	1,229,352	0.09%
				2,244,605	**0.16%**
Ireland 0.15% (31 December 2023: 0.13%)					
Bank of Ireland Group plc	2,000,000	7.59%	6/12/2032	2,085,092	0.15%
				2,085,092	**0.15%**
Italy 1.30% (31 December 2023: 1.17%)					
CA Auto Bank SpA	1,700,000	6.00%	6/12/2026	1,718,953	0.13%
Enel Finance International NV	2,600,000	1.00%	20/10/2027	2,340,705	0.17%
Enel Finance International NV	3,500,000	2.88%	11/4/2029	3,210,456	0.23%
Generali	1,500,000	6.27%	Perpetual	1,508,001	0.11%
Intesa Sanpaolo SpA	3,150,000	6.50%	14/3/2029	3,248,041	0.24%
Republic of Italy Government International Bond	5,660,000	6.00%	4/8/2028	5,765,988	0.42%
				17,792,144	**1.30%**
Japan 0.59% (31 December 2023: 0.87%)					
Development Bank of Japan, Inc.	2,000,000	4.38%	30/10/2027	1,981,259	0.14%
East Japan Railway Co.	1,500,000	1.16%	15/9/2028	1,317,472	0.10%
Japan Bank for International Corp.	1,045,000	0.38%	22/7/2026	976,939	0.07%
Mizuho Financial Group, Inc.	2,000,000	5.63%	13/6/2028	2,037,052	0.15%
Toyota Motor Finance Netherlands BV	240,000	4.63%	8/6/2026	239,198	0.02%
Toyota Motor Finance Netherlands BV	1,500,000	4.75%	22/10/2029	1,484,497	0.11%
				8,036,417	**0.59%**
Luxembourg 0.27% (31 December 2023: 0.40%)					
Blackstone Property Partners Europe Holdings Sarl	2,252,000	2.63%	20/10/2028	2,032,279	0.15%
John Deere Bank SA	1,600,000	5.13%	18/10/2028	1,623,630	0.12%
				3,655,909	**0.27%**
Mexico 0.15% (31 December 2023: 0.18%)					
America Movil SAB de CV	1,990,000	5.00%	27/10/2026	1,991,320	0.15%
				1,991,320	**0.15%**
Netherlands 3.31% (31 December 2023: 3.80%)					
ABN AMRO Bank NV	3,200,000	5.25%	26/5/2026	3,215,475	0.23%
ABN AMRO Bank NV	2,400,000	5.13%	22/2/2028	2,410,697	0.18%
BMW International Investment BV	1,400,000	5.50%	6/6/2026	1,414,229	0.10%
BNG Bank NV	2,700,000	4.75%	2/2/2026	2,702,891	0.20%
BNG Bank NV	1,900,000	5.20%	7/12/2028	1,934,366	0.14%
BNG Bank NV	3,000,000	4.25%	15/2/2029	2,967,054	0.22%
Cooperatieve Rabobank UA	2,146,000	5.25%	14/9/2027	2,143,293	0.16%
Cooperatieve Rabobank UA	2,300,000	1.88%	12/7/2028	2,141,131	0.16%
Cooperatieve Rabobank UA	2,500,000	4.88%	17/4/2029	2,497,291	0.18%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Cooperatieve Rabobank UA	4,300,000	4.63%	23/5/2029	4,179,098	0.30%
ING Groep NV	4,200,000	3.00%	18/2/2026	4,108,937	0.30%
ING Groep NV	3,800,000	1.13%	7/12/2028	3,410,460	0.25%
ING Groep NV	2,100,000	4.88%	2/10/2029	2,087,537	0.15%
ING Groep NV	3,400,000	6.25%	20/5/2033	3,451,335	0.25%
Koninklijke KPN NV	886,000	5.00%	18/11/2026	888,963	0.07%
Koninklijke KPN NV	2,500,000	5.75%	17/9/2029	2,572,448	0.19%
Nederlandse Waterschapsbank NV	3,423,000	0.88%	30/9/2026	3,213,003	0.23%
				45,338,208	**3.31%**
Norway 0.71% (31 December 2023: 1.29%)					
DNB Bank A.S.A	3,100,000	4.00%	17/8/2027	3,053,269	0.22%
Equinor A.S.A	1,000,000	6.13%	27/11/2028	1,051,111	0.08%
Kommunalbanken A.S.	2,555,000	4.00%	13/2/2026	2,537,523	0.18%
Kommunalbanken A.S.	1,600,000	0.63%	15/12/2026	1,485,191	0.11%
Kommunalbanken A.S.	1,600,000	4.13%	22/7/2027	1,582,990	0.12%
				9,710,084	**0.71%**
Saudi Arabia 0.10% (31 December 2023: 0.00%)					
Gaci First Investment Co.	1,400,000	5.13%	11/6/2029	1,395,180	0.10%
				1,395,180	**0.10%**
South Africa 0.09% (31 December 2023: 0.00%)					
Anglo American Capital plc	1,300,000	3.38%	11/3/2029	1,211,998	0.09%
				1,211,998	**0.09%**
South Korea 0.18% (31 December 2023: 0.00%)					
Export-Import Bank of Korea	1,400,000	4.63%	22/7/2027	1,396,510	0.10%
Korea Development Bank	1,100,000	4.25%	22/10/2028	1,082,170	0.08%
				2,478,680	**0.18%**
Spain 2.04% (31 December 2023: 1.96%)					
Abertis Infraestructuras SA	1,600,000	3.38%	27/11/2026	1,547,452	0.11%
Banco Bilbao Vizcaya Argentaria SA	1,300,000	3.10%	15/7/2031	1,250,051	0.09%
Banco Bilbao Vizcaya Argentaria SA	1,300,000	8.25%	30/11/2033	1,403,418	0.10%
Banco de Sabadell SA	2,200,000	5.00%	13/10/2029	2,188,053	0.16%
Banco Santander SA	2,800,000	1.50%	14/4/2026	2,680,588	0.19%
Banco Santander SA	2,000,000	1.75%	17/2/2027	1,869,973	0.14%
Banco Santander SA	2,600,000	4.75%	30/8/2028	2,584,247	0.19%
Banco Santander SA	2,000,000	5.50%	11/6/2029	2,015,173	0.15%
Banco Santander SA	3,500,000	2.25%	4/10/2032	3,207,795	0.23%
CaixaBank SA	2,200,000	3.50%	6/4/2028	2,130,229	0.15%
CaixaBank SA	2,500,000	6.88%	25/10/2033	2,582,166	0.19%
Spain Government International Bond	500,000	5.25%	6/4/2029	507,326	0.04%
Telefonica Emisiones SA	2,000,000	5.38%	2/2/2026	2,006,921	0.15%
Telefonica Emisiones SA	2,000,000	5.45%	8/10/2029	2,043,616	0.15%
				28,017,008	**2.04%**
Supranational 17.28% (31 December 2023: 14.20%)					
African Development Bank	4,155,000	0.50%	22/6/2026	3,918,981	0.29%
Asian Development Bank	3,410,000	3.88%	10/2/2026	3,383,716	0.25%
Asian Development Bank	3,100,000	4.25%	22/7/2026	3,085,122	0.23%
Asian Development Bank	3,307,000	0.13%	15/12/2026	3,045,218	0.22%
Asian Development Bank	7,100,000	3.88%	22/7/2027	6,994,415	0.51%
Asian Development Bank	2,800,000	0.25%	28/10/2027	2,493,994	0.18%
Asian Development Bank	3,250,000	0.75%	7/12/2027	2,925,277	0.21%
Asian Development Bank	1,700,000	5.13%	24/10/2028	1,737,231	0.13%
Asian Development Bank	6,546,000	4.13%	14/2/2029	6,461,881	0.47%
Asian Infrastructure Investment Bank	4,200,000	4.38%	11/6/2026	4,190,146	0.31%
Asian Infrastructure Investment Bank	4,043,000	1.13%	15/9/2026	3,816,510	0.28%
Asian Infrastructure Investment Bank	2,973,000	4.00%	22/7/2027	2,936,788	0.21%
Corp. Andina de Fomento	4,756,000	4.75%	16/4/2029	4,699,552	0.34%
Council Of Europe Development Bank	4,300,000	4.25%	16/3/2026	4,282,229	0.31%
Council Of Europe Development Bank	1,500,000	1.25%	15/9/2026	1,418,332	0.10%
Council Of Europe Development Bank	3,000,000	0.75%	22/7/2027	2,733,552	0.20%
European Bank for Reconstruction & Development	2,000,000	5.63%	7/12/2028	2,079,150	0.15%
European Bank for Reconstruction & Development	6,300,000	3.88%	7/2/2029	6,160,542	0.45%
European Investment Bank	4,900,000	0.88%	15/5/2026	4,673,123	0.34%
European Investment Bank	11,720,000	1.00%	21/9/2026	11,048,400	0.81%
European Investment Bank	5,486,000	0.13%	14/12/2026	5,056,640	0.37%
European Investment Bank	4,100,000	0.75%	22/7/2027	3,740,085	0.27%
European Investment Bank	8,400,000	3.88%	12/4/2028	8,267,989	0.60%
European Investment Bank	10,000,000	6.00%	7/12/2028	10,544,247	0.77%
European Investment Bank	2,000,000	0.00%	7/12/2028	1,682,815	0.12%
European Investment Bank	8,632,000	4.00%	15/2/2029	8,483,920	0.62%
European Investment Bank	4,000,000	4.50%	7/6/2029	4,005,760	0.29%
European Investment Bank	3,300,000	3.63%	22/10/2029	3,183,938	0.23%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Inter-American Development Bank	5,580,000	0.50%	15/9/2026	5,210,838	0.38%
Inter-American Development Bank	2,100,000	2.50%	22/7/2027	2,000,308	0.15%
Inter-American Development Bank	2,400,000	4.13%	28/4/2028	2,378,049	0.17%
Inter-American Development Bank	5,400,000	3.88%	15/2/2029	5,276,016	0.39%
Inter-American Development Bank	1,800,000	2.38%	3/8/2029	1,645,442	0.12%
Inter-American Development Bank	3,500,000	4.75%	5/10/2029	3,542,853	0.26%
Inter-American Development Bank	3,000,000	4.00%	17/12/2029	2,937,189	0.21%
International Bank for Reconstruction & Development	3,880,000	0.25%	22/7/2026	3,634,470	0.27%
International Bank for Reconstruction & Development	7,780,000	0.75%	15/12/2026	7,251,061	0.53%
International Bank for Reconstruction & Development	7,000,000	0.25%	23/9/2027	6,257,858	0.46%
International Bank for Reconstruction & Development	4,750,000	0.63%	14/7/2028	4,162,643	0.30%
International Bank for Reconstruction & Development	8,067,000	3.88%	2/10/2028	7,911,585	0.58%
International Bank for Reconstruction & Development	7,000,000	1.25%	13/12/2028	6,208,674	0.45%
International Bank for Reconstruction & Development	8,100,000	1.00%	21/12/2029	6,877,856	0.50%
International Development Association	4,470,000	0.38%	22/9/2027	4,005,003	0.29%
International Development Association	5,600,000	0.75%	21/9/2028	4,897,272	0.36%
International Development Association	5,200,000	4.13%	10/4/2029	5,125,899	0.37%
International Finance Corp.	4,564,000	5.50%	22/7/2026	4,618,018	0.34%
International Finance Corp.	3,300,000	4.13%	15/12/2026	3,278,982	0.24%
International Finance Corp.	4,550,000	0.75%	22/7/2027	4,147,240	0.30%
International Finance Corp.	4,000,000	4.50%	2/10/2028	4,003,967	0.29%
International Finance Corp.	2,800,000	4.25%	22/10/2029	2,775,162	0.20%
Nordic Investment Bank	2,000,000	3.88%	19/2/2026	1,984,153	0.14%
Nordic Investment Bank	2,900,000	2.38%	22/7/2026	2,805,361	0.20%
Nordic Investment Bank	3,500,000	0.13%	15/12/2026	3,222,839	0.24%
Nordic Investment Bank	1,500,000	4.13%	22/7/2027	1,487,200	0.11%
Nordic Investment Bank	2,300,000	4.00%	11/10/2028	2,261,651	0.17%
				236,957,142	**17.28%**
Sweden 0.95% (31 December 2023: 1.28%)					
Skandinaviska Enskilda Banken AB	1,500,000	5.50%	1/6/2026	1,514,745	0.11%
Svensk Exportkredit AB	1,500,000	4.50%	11/3/2026	1,496,594	0.11%
Svenska Handelsbanken AB	2,375,000	4.63%	23/8/2032	2,320,988	0.17%
Swedbank AB	1,738,000	1.38%	8/12/2027	1,627,879	0.12%
Swedbank AB	1,800,000	5.88%	24/5/2029	1,844,889	0.13%
Swedbank AB	1,670,000	7.27%	15/11/2032	1,745,327	0.13%
Volvo Treasury AB	800,000	4.75%	15/6/2026	799,067	0.06%
Volvo Treasury AB	1,600,000	6.13%	22/6/2028	1,658,688	0.12%
				13,008,177	**0.95%**
Switzerland 0.90% (31 December 2023: 1.37%)					
UBS AG	2,200,000	7.75%	10/3/2026	2,266,373	0.17%
UBS Group AG	2,900,000	7.00%	30/9/2027	2,984,889	0.22%
UBS Group AG	4,439,000	2.25%	9/6/2028	4,140,680	0.30%
UBS Group AG	800,000	1.88%	3/11/2029	712,839	0.05%
UBS Group AG	2,500,000	2.13%	15/11/2029	2,243,833	0.16%
				12,348,614	**0.90%**
United Arab Emirates 0.20% (31 December 2023: 0.42%)					
First Abu Dhabi Bank PJSC	252,000	1.13%	7/9/2026	235,661	0.02%
MDGH GMTN RSC Ltd.	2,412,000	6.88%	14/3/2026	2,466,972	0.18%
				2,702,633	**0.20%**
United Kingdom 29.67% (31 December 2023: 32.34%)					
A2Dominion Housing Group Ltd.	1,440,000	3.50%	15/11/2028	1,334,481	0.10%
AA Bond Co., Ltd.	1,082,000	5.50%	31/7/2027	1,069,067	0.08%
AA Bond Co., Ltd.	2,050,000	8.45%	31/1/2028	2,163,404	0.16%
AA Bond Co., Ltd.	1,000,000	3.25%	31/7/2028	898,819	0.07%
AA Bond Co., Ltd.	1,650,000	7.38%	31/7/2029	1,711,301	0.12%
ABP Finance plc	2,500,000	6.25%	14/12/2026	2,561,061	0.19%
Affinity Water Finance 2004 plc	960,000	5.88%	13/7/2026	958,495	0.07%
Anglian Water Osprey Financing plc	872,000	4.00%	8/3/2026	822,339	0.06%
Anglian Water Osprey Financing plc	1,200,000	2.00%	31/7/2028	974,062	0.07%
Anglian Water Services Financing plc	1,380,000	4.50%	22/2/2026	1,366,949	0.10%
Anglian Water Services Financing plc	2,000,000	2.63%	15/6/2027	1,864,376	0.14%
Anglian Water Services Financing plc	1,500,000	6.63%	15/1/2029	1,546,840	0.11%
Anglian Water Services Financing plc	1,400,000	2.75%	26/10/2029	1,238,526	0.09%
Annington Funding plc	2,400,000	3.18%	12/7/2029	2,262,455	0.16%
Arqiva Financing plc	1,100,000	7.21%	30/6/2028	1,161,427	0.08%
Assura Financing plc	1,500,000	3.00%	19/7/2028	1,395,397	0.10%
Aviva plc	40,000	6.13%	14/11/2036	40,700	0.00%
Aviva plc	2,000,000	4.38%	12/9/2049	1,889,178	0.14%
Barclays Bank plc	700,000	5.75%	14/9/2026	705,499	0.05%
Barclays plc	3,088,000	3.00%	8/5/2026	3,006,660	0.22%
Barclays plc	4,866,000	3.25%	12/2/2027	4,691,723	0.34%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Barclays plc	4,619,000	7.09%	6/11/2029	4,881,386	0.36%
Barclays plc	300,000	6.37%	31/1/2031	311,619	0.02%
Barclays plc	4,750,000	8.41%	14/11/2032	5,084,288	0.37%
BAT International Finance plc	1,200,000	4.00%	4/9/2026	1,177,697	0.09%
BAT International Finance plc	2,200,000	2.25%	26/6/2028	1,999,412	0.15%
Bazalgette Finance plc	1,200,000	2.38%	29/11/2027	1,107,881	0.08%
BP Capital Markets plc	1,000,000	2.27%	3/7/2026	965,395	0.07%
British Land Co. plc	1,400,000	2.38%	14/9/2029	1,235,148	0.09%
British Telecommunications plc	2,000,000	5.75%	7/12/2028	2,079,095	0.15%
BUPA Finance plc	2,150,000	5.00%	8/12/2026	2,139,638	0.16%
BUPA Finance plc	1,300,000	1.75%	14/6/2027	1,207,000	0.09%
Cadent Finance plc	3,500,000	2.13%	22/9/2028	3,184,282	0.23%
Centrica plc	3,300,000	4.38%	13/3/2029	3,209,610	0.23%
Channel Link Enterprises Finance plc	1,500,000	3.04%	30/6/2050	1,332,362	0.10%
CK Hutchison Group Telecom Finance SA	2,200,000	2.00%	17/10/2027	2,010,890	0.15%
Clarion Funding plc	1,100,000	2.63%	18/1/2029	1,000,947	0.07%
Close Brothers Finance plc	1,600,000	2.75%	19/10/2026	1,502,787	0.11%
Close Brothers Group plc	1,250,000	7.75%	14/6/2028	1,243,249	0.09%
Close Brothers Group plc	600,000	2.00%	11/9/2031	492,787	0.04%
Clydesdale Bank plc	3,480,000	4.63%	8/6/2026	3,477,600	0.25%
Compass Group plc	1,900,000	3.85%	26/6/2026	1,879,926	0.14%
Compass Group plc	1,500,000	2.00%	3/7/2029	1,346,225	0.10%
Coventry Building Society	1,900,000	7.00%	7/11/2027	1,960,623	0.14%
Coventry Building Society	2,600,000	5.88%	12/3/2030	2,647,253	0.19%
CPUK Finance Ltd.	1,400,000	5.88%	28/8/2027	1,408,629	0.10%
CPUK Finance Ltd.	2,100,000	3.69%	28/8/2028	1,967,667	0.14%
Diageo Finance plc	2,118,000	1.75%	12/10/2026	2,018,262	0.15%
Diageo Finance plc	1,200,000	2.38%	8/6/2028	1,115,335	0.08%
Diageo Finance plc	1,500,000	2.88%	27/3/2029	1,407,785	0.10%
DS Smith plc	1,100,000	2.88%	26/7/2029	995,139	0.07%
DWR Cymru Financing UK plc	775,000	1.63%	31/3/2026	740,054	0.05%
DWR Cymru Financing UK plc	1,600,000	6.02%	31/3/2028	1,637,098	0.12%
Electricity North West Ltd.	2,150,000	8.88%	25/3/2026	2,246,349	0.16%
Folio Residential Finance No 1 plc	1,100,000	1.25%	31/10/2027	986,221	0.07%
Gatwick Funding Ltd.	1,600,000	6.13%	2/3/2026	1,621,516	0.12%
GlaxoSmithKline Capital plc	500,000	3.38%	20/12/2027	486,193	0.04%
GlaxoSmithKline Capital plc	3,700,000	1.25%	12/10/2028	3,292,198	0.24%
Grainger plc	1,300,000	3.38%	24/4/2028	1,219,465	0.09%
Heathrow Funding Ltd.	3,300,000	6.75%	3/12/2026	3,401,958	0.25%
Heathrow Funding Ltd.	2,200,000	2.63%	16/3/2028	2,019,882	0.15%
Heathrow Funding Ltd.	2,000,000	2.75%	13/10/2029	1,800,615	0.13%
Hiscox Ltd.	966,000	6.00%	22/9/2027	982,320	0.07%
HSBC Holdings plc	6,800,000	1.75%	24/7/2027	6,460,847	0.47%
HSBC Holdings plc	3,100,000	5.75%	20/12/2027	3,146,198	0.23%
HSBC Holdings plc	4,800,000	3.00%	22/7/2028	4,556,723	0.33%
HSBC Holdings plc	3,800,000	2.63%	16/8/2028	3,505,743	0.26%
HSBC Holdings plc	2,800,000	6.75%	11/9/2028	2,922,379	0.21%
HSBC Holdings plc	5,378,000	3.00%	29/5/2030	4,901,174	0.36%
HSBC Holdings plc	5,050,000	8.20%	16/11/2034	5,531,302	0.40%
IG Group Holdings plc	1,100,000	3.13%	18/11/2028	975,672	0.07%
Imperial Brands Finance plc	2,000,000	5.50%	28/9/2026	2,010,439	0.15%
Inchcape plc	1,370,000	6.50%	9/6/2028	1,400,894	0.10%
Informa plc	1,890,000	3.13%	5/7/2026	1,835,107	0.13%
InterContinental Hotels Group plc	1,800,000	2.13%	24/8/2026	1,714,166	0.12%
InterContinental Hotels Group plc	1,900,000	3.38%	8/10/2028	1,781,104	0.13%
Investec plc	2,660,000	1.88%	16/7/2028	2,425,615	0.18%
Investec plc	1,400,000	2.63%	4/1/2032	1,303,272	0.10%
Investec plc	1,500,000	9.13%	6/3/2033	1,614,971	0.12%
Land Securities Capital Markets plc	1,450,000	2.38%	29/3/2027	1,364,966	0.10%
Land Securities Capital Markets plc	1,000,000	2.40%	8/2/2029	904,765	0.07%
Leeds Building Society	1,210,000	1.50%	16/3/2027	1,160,966	0.08%
Leeds Building Society	2,000,000	1.38%	6/10/2027	1,815,594	0.13%
Legal & General Group plc	2,800,000	5.13%	14/11/2048	2,754,814	0.20%
Legal & General Group plc	2,518,000	3.75%	26/11/2049	2,313,289	0.17%
Lloyds Bank plc	5,484,000	4.88%	30/3/2027	5,492,591	0.40%
Lloyds Bank plc	5,750,000	6.00%	8/2/2029	6,016,955	0.44%
Lloyds Banking Group plc	2,100,000	2.00%	12/4/2028	1,962,969	0.14%
Lloyds Banking Group plc	2,600,000	5.25%	4/10/2030	2,611,181	0.19%
Lloyds Banking Group plc	2,623,000	1.99%	15/12/2031	2,469,413	0.18%
Lloyds Banking Group plc	3,200,000	6.63%	2/6/2033	3,277,600	0.24%
London & Quadrant Housing Trust	1,750,000	2.63%	5/5/2026	1,697,276	0.12%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
London & Quadrant Housing Trust	1,790,000	2.63%	28/2/2028	1,658,905	0.12%
London & Quadrant Housing Trust	1,200,000	2.25%	20/7/2029	1,052,071	0.08%
London Power Networks plc	600,000	6.13%	7/6/2027	617,507	0.05%
London Power Networks plc	1,500,000	2.63%	1/3/2029	1,373,479	0.10%
Marks & Spencer plc	1,800,000	4.50%	10/7/2027	1,736,822	0.13%
Motability Operations Group plc	1,500,000	3.75%	16/7/2026	1,477,109	0.11%
Motability Operations Group plc	1,200,000	4.38%	8/2/2027	1,189,993	0.09%
Motability Operations Group plc	1,700,000	1.75%	3/7/2029	1,504,195	0.11%
National Grid Electricity Distribution plc	1,600,000	3.50%	16/10/2026	1,561,310	0.11%
National Grid Electricity Distribution South West plc	400,000	5.88%	25/3/2027	407,024	0.03%
National Grid Electricity Distribution South West plc	1,300,000	2.38%	16/5/2029	1,168,449	0.09%
National Grid Electricity Transmission plc	1,000,000	1.38%	16/9/2026	942,589	0.07%
National Grid Electricity Transmission plc	1,100,000	4.00%	8/6/2027	1,076,481	0.08%
National Grid Electricity Transmission plc	1,800,000	1.13%	7/7/2028	1,589,297	0.12%
Nationwide Building Society	2,927,000	5.63%	28/1/2026	2,952,822	0.22%
Nationwide Building Society	1,433,000	3.00%	6/5/2026	1,400,747	0.10%
Nationwide Building Society	3,500,000	6.18%	7/12/2027	3,577,765	0.26%
Nationwide Building Society	1,300,000	3.25%	20/1/2028	1,247,028	0.09%
Nationwide Building Society	3,200,000	6.13%	21/8/2028	3,321,845	0.24%
NatWest Group plc	2,700,000	2.06%	9/11/2028	2,486,996	0.18%
NatWest Group plc	3,700,000	3.62%	29/3/2029	3,533,350	0.26%
NatWest Group plc	4,850,000	2.11%	28/11/2031	4,575,363	0.33%
NatWest Group plc	3,550,000	7.42%	6/6/2033	3,723,527	0.27%
NatWest Group plc	2,600,000	5.64%	17/10/2034	2,568,439	0.19%
NatWest Markets plc	3,600,000	6.63%	22/6/2026	3,682,860	0.27%
NatWest Markets plc	3,100,000	6.38%	8/11/2027	3,216,060	0.23%
NatWest Markets plc	2,858,000	5.00%	18/11/2029	2,847,506	0.21%
NewRiver plc	1,550,000	3.50%	7/3/2028	1,445,988	0.11%
Next Group plc	725,000	4.38%	2/10/2026	718,436	0.05%
Next Group plc	1,400,000	3.63%	18/5/2028	1,344,773	0.10%
Northern Gas Networks Finance plc	900,000	4.88%	30/6/2027	895,768	0.07%
Northumbrian Water Finance plc	1,600,000	1.63%	11/10/2026	1,499,630	0.11%
Northumbrian Water Finance plc	1,000,000	2.38%	5/10/2027	923,020	0.07%
Notting Hill Genesis	1,050,000	2.88%	31/1/2029	957,910	0.07%
OSB Group plc	1,250,000	9.50%	7/9/2028	1,356,657	0.10%
OSB Group plc	2,015,000	8.88%	16/1/2030	2,196,920	0.16%
OSB Group plc	1,000,000	9.99%	27/7/2033	1,090,281	0.08%
Phoenix Group Holdings plc	2,600,000	5.87%	13/6/2029	2,589,144	0.19%
Places for People Homes Ltd.	1,040,000	3.63%	22/11/2028	979,298	0.07%
Places For People Treasury plc	428,000	2.88%	17/8/2026	412,067	0.03%
Porterbrook Rail Finance Ltd.	1,800,000	7.13%	20/10/2026	1,864,562	0.14%
Porterbrook Rail Finance Ltd.	1,100,000	4.63%	4/4/2029	1,072,086	0.08%
Principality Building Society	1,180,000	8.63%	12/7/2028	1,272,309	0.09%
Quadgas Finance plc	1,350,000	3.38%	17/9/2029	1,215,563	0.09%
Quilter plc	800,000	8.63%	18/4/2033	858,613	0.06%
RAC Bond Co. plc	2,000,000	4.87%	6/5/2026	1,984,310	0.14%
RAC Bond Co. plc	1,200,000	8.25%	6/11/2028	1,293,688	0.09%
Rl Finance Bonds No 3 plc	1,900,000	6.13%	13/11/2028	1,928,481	0.14%
Rolls-Royce plc	2,600,000	3.38%	18/6/2026	2,538,687	0.19%
Rolls-Royce plc	2,000,000	5.75%	15/10/2027	2,028,328	0.15%
Rothesay Life plc	2,103,000	3.38%	12/7/2026	2,045,485	0.15%
Santander UK Group Holdings plc	2,100,000	3.63%	14/1/2026	2,069,888	0.15%
Santander UK Group Holdings plc	3,175,000	7.10%	16/11/2027	3,274,433	0.24%
Santander UK Group Holdings plc	2,200,000	2.42%	17/1/2029	2,023,056	0.15%
Santander UK Group Holdings plc	2,260,000	7.48%	29/8/2029	2,415,708	0.18%
Santander UK plc	4,032,000	5.75%	2/3/2026	4,077,183	0.30%
Santander UK plc	2,900,000	5.25%	16/2/2029	2,952,263	0.22%
Santander UK plc	1,400,000	3.88%	15/10/2029	1,329,007	0.10%
Schroders plc	1,500,000	6.35%	18/7/2034	1,512,303	0.11%
Scotland Gas Networks plc	1,000,000	3.25%	8/3/2027	964,431	0.07%
Scottish Hydro Electric Transmission plc	1,000,000	1.50%	24/3/2028	907,060	0.07%
Segro plc	1,500,000	2.38%	11/10/2029	1,340,283	0.10%
Severn Trent Utilities Finance plc	1,900,000	3.63%	16/1/2026	1,875,760	0.14%
Severn Trent Utilities Finance plc	2,000,000	6.25%	7/6/2029	2,078,950	0.15%
Skipton Building Society	1,200,000	6.25%	25/4/2029	1,229,137	0.09%
Sky Ltd.	1,000,000	6.00%	21/5/2027	1,025,210	0.07%
Sky Ltd.	4,000,000	4.00%	26/11/2029	3,846,892	0.28%
Society of Lloyd's	1,500,000	4.88%	7/2/2047	1,477,712	0.11%
South Eastern Power Networks plc	1,352,000	5.50%	5/6/2026	1,366,517	0.10%
Southern Gas Networks plc	1,500,000	4.88%	21/3/2029	1,501,586	0.11%
Southern Water Services Finance Ltd.	1,548,000	6.64%	31/3/2026	1,432,489	0.10%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Southern Water Services Finance Ltd.	1,200,000	1.63%	30/3/2027	992,322	0.07%
Southern Water Services Finance Ltd.	1,500,000	2.38%	28/5/2028	1,220,277	0.09%
Southern Water Services Finance Ltd.	1,550,000	6.19%	31/3/2029	1,552,649	0.11%
SP Distribution plc	2,033,000	5.88%	17/7/2026	2,060,506	0.15%
SP Manweb plc	1,200,000	4.88%	20/9/2027	1,202,703	0.09%
SSE plc	2,400,000	3.74%	Perpetual	2,346,131	0.17%
SSE plc	2,600,000	8.38%	20/11/2028	2,911,598	0.21%
Telereal Securitisation plc	1,150,000	1.96%	10/12/2033	1,105,754	0.08%
Tesco Corporate Treasury Services plc	2,000,000	1.88%	2/11/2028	1,781,916	0.13%
TP ICAP Finance plc	1,400,000	5.25%	29/5/2026	1,397,144	0.10%
TP ICAP Finance plc	1,100,000	2.63%	18/11/2028	971,335	0.07%
Tritax Big Box plc	1,840,000	2.63%	14/12/2026	1,761,215	0.13%
Unilever plc	2,800,000	1.50%	22/7/2026	2,673,486	0.19%
Unilever plc	500,000	2.13%	28/2/2028	466,597	0.03%
Unilever plc	1,400,000	1.88%	15/9/2029	1,251,486	0.09%
UNITE Group plc	1,000,000	3.50%	15/10/2028	944,371	0.07%
United Kingdom Gilt	15,000,000	4.13%	29/1/2027	14,926,149	1.09%
United Kingdom Gilt	10,000,000	4.25%	7/12/2027	10,020,652	0.73%
United Kingdom Gilt	10,000,000	4.13%	22/7/2029	9,905,321	0.72%
United Utilities Water Finance plc	1,200,000	0.88%	28/10/2029	990,886	0.07%
United Utilities Water Ltd.	1,500,000	5.63%	20/12/2027	1,523,479	0.11%
Virgin Money UK plc	2,400,000	4.00%	3/9/2027	2,357,322	0.17%
Virgin Money UK plc	1,500,000	7.63%	23/8/2029	1,616,494	0.12%
Virgin Money UK plc	1,300,000	2.63%	19/8/2031	1,244,793	0.09%
Weir Group plc	1,400,000	6.88%	14/6/2028	1,453,726	0.11%
Wessex Water Services Finance plc	1,100,000	5.38%	10/3/2028	1,088,008	0.08%
Wessex Water Services Finance plc	1,200,000	1.50%	17/9/2029	1,001,286	0.07%
Westfield Stratford City Finance No 2 plc	2,700,000	1.64%	4/8/2026	2,532,850	0.18%
Whitbread Group plc	800,000	2.38%	31/5/2027	747,930	0.05%
Workspace Group plc	1,250,000	2.25%	11/3/2028	1,117,430	0.08%
Yorkshire Building Society	1,713,000	3.50%	21/4/2026	1,684,223	0.12%
Yorkshire Building Society	1,000,000	7.38%	12/9/2027	1,032,482	0.08%
Yorkshire Building Society	1,300,000	3.38%	13/9/2028	1,226,293	0.09%
Yorkshire Building Society	2,100,000	6.38%	15/11/2028	2,161,824	0.16%
Yorkshire Building Society	1,275,000	1.50%	15/9/2029	1,121,978	0.08%
Yorkshire Building Society	1,100,000	3.51%	11/10/2030	1,023,555	0.07%
Yorkshire Power Finance Ltd.	1,100,000	7.25%	4/8/2028	1,159,560	0.08%
Yorkshire Water Finance plc	1,000,000	1.75%	26/11/2026	930,170	0.07%
Yorkshire Water Finance plc	1,300,000	3.63%	1/8/2029	1,187,368	0.09%
				406,809,210	**29.67%**
United States 11.81% (31 December 2023: 10.41%)					
American Honda Finance Corp.	2,800,000	0.75%	25/11/2026	2,604,719	0.19%
American Honda Finance Corp.	2,000,000	1.50%	19/10/2027	1,834,027	0.13%
Amgen, Inc.	2,600,000	5.50%	7/12/2026	2,631,526	0.19%
Amgen, Inc.	3,000,000	4.00%	13/9/2029	2,896,408	0.21%
Apple, Inc.	2,500,000	3.05%	31/7/2029	2,365,091	0.17%
AT&T, Inc.	6,350,000	2.90%	4/12/2026	6,123,228	0.45%
AT&T, Inc.	1,600,000	5.50%	15/3/2027	1,618,097	0.12%
AT&T, Inc.	3,000,000	4.38%	14/9/2029	2,912,195	0.21%
Athene Global Funding	1,650,000	5.15%	28/7/2027	1,642,619	0.12%
Athene Global Funding	2,360,000	1.75%	24/11/2027	2,138,457	0.16%
Athene Global Funding	1,150,000	1.88%	30/11/2028	1,017,662	0.07%
Bank of America Corp.	1,500,000	4.25%	10/12/2026	1,488,350	0.11%
Bank of America Corp.	5,000,000	7.00%	31/7/2028	5,333,464	0.39%
Bank of America Corp.	5,000,000	1.67%	2/6/2029	4,495,499	0.33%
Blackstone Private Credit Fund	1,004,000	4.88%	14/4/2026	988,196	0.07%
BP Capital Markets plc	6,000,000	4.25%	Perpetual	5,779,937	0.42%
Brown-Forman Corp.	1,200,000	2.60%	7/7/2028	1,116,002	0.08%
Caterpillar Financial Services Corp.	2,000,000	5.72%	17/8/2026	2,028,929	0.15%
Citigroup, Inc.	2,834,000	5.15%	21/5/2026	2,845,783	0.21%
Citigroup, Inc.	2,796,000	1.75%	23/10/2026	2,650,025	0.19%
Comcast Corp.	4,000,000	1.50%	20/2/2029	3,523,233	0.26%
Comcast Corp.	1,000,000	5.50%	23/11/2029	1,025,588	0.07%
CRH Finance UK plc	1,500,000	4.13%	2/12/2029	1,460,733	0.11%
Digital Stout Holding LLC	1,800,000	3.30%	19/7/2029	1,660,841	0.12%
Equitable Financial Life Global Funding	1,200,000	6.38%	2/6/2028	1,247,313	0.09%
Ford Motor Credit Co. LLC	2,100,000	6.86%	5/6/2026	2,134,078	0.16%
Ford Motor Credit Co. LLC	1,400,000	5.63%	9/10/2028	1,390,955	0.10%
General Motors Financial Co., Inc.	400,000	5.15%	15/8/2026	400,255	0.03%
General Motors Financial Co., Inc.	2,600,000	1.55%	30/7/2027	2,387,186	0.17%
Goldman Sachs Group, Inc.	3,635,000	4.25%	29/1/2026	3,609,646	0.26%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Goldman Sachs Group, Inc.	3,400,000	1.50%	7/12/2027	3,093,719	0.23%
Goldman Sachs Group, Inc.	1,900,000	7.25%	10/4/2028	2,027,551	0.15%
Goldman Sachs Group, Inc.	4,400,000	3.13%	25/7/2029	4,075,657	0.30%
Goldman Sachs Group, Inc.	3,511,000	3.63%	29/10/2029	3,338,383	0.24%
Haleon UK Capital plc	1,000,000	2.88%	29/10/2028	936,675	0.07%
JPMorgan Chase & Co.	2,099,000	3.50%	18/12/2026	2,055,099	0.15%
Kraft Heinz Foods Co.	1,600,000	4.13%	1/7/2027	1,574,460	0.11%
MassMutual Global Funding II	1,690,000	1.38%	15/12/2026	1,581,977	0.11%
MassMutual Global Funding II	2,040,000	5.00%	12/12/2027	2,052,006	0.15%
MassMutual Global Funding II	1,800,000	4.63%	5/10/2029	1,780,719	0.13%
McKesson Corp.	2,000,000	3.13%	17/2/2029	1,869,153	0.14%
Metropolitan Life Global Funding I	2,600,000	3.50%	30/9/2026	2,541,811	0.19%
Metropolitan Life Global Funding I	2,726,000	4.50%	9/7/2027	2,707,184	0.20%
Metropolitan Life Global Funding I	1,951,000	0.63%	8/12/2027	1,729,605	0.13%
Metropolitan Life Global Funding I	2,952,000	1.63%	12/10/2028	2,636,522	0.19%
Metropolitan Life Global Funding I	2,500,000	1.63%	21/9/2029	2,167,540	0.16%
Morgan Stanley	4,100,000	2.63%	9/3/2027	3,905,747	0.28%
Nestle Capital Corp.	2,000,000	4.50%	22/3/2029	1,993,033	0.14%
Nestle Holdings, Inc.	2,400,000	5.25%	21/9/2026	2,424,407	0.18%
Nestle Holdings, Inc.	2,271,000	2.13%	4/4/2027	2,153,087	0.16%
New York Life Global Funding	2,035,000	1.25%	17/12/2026	1,906,391	0.14%
New York Life Global Funding	3,400,000	1.50%	15/7/2027	3,136,499	0.23%
New York Life Global Funding	3,100,000	0.75%	14/12/2028	2,661,691	0.19%
New York Life Global Funding	2,300,000	4.95%	7/12/2029	2,315,746	0.17%
Pacific Life Global Funding II	1,700,000	5.00%	12/1/2028	1,703,790	0.12%
Pacific Life Global Funding II	2,307,000	5.38%	30/11/2028	2,337,345	0.17%
PepsiCo, Inc.	1,000,000	3.20%	22/7/2029	952,831	0.07%
Procter & Gamble Co.	1,500,000	1.80%	3/5/2029	1,355,649	0.10%
Prologis LP	2,400,000	2.25%	30/6/2029	2,162,704	0.16%
Protective Life Global Funding	1,733,000	5.25%	13/1/2028	1,752,467	0.13%
Realty Income Corp.	1,280,000	1.88%	14/1/2027	1,198,318	0.09%
Realty Income Corp.	1,530,000	1.13%	13/7/2027	1,387,980	0.10%
Realty Income Corp.	1,500,000	5.00%	15/10/2029	1,475,964	0.11%
Toyota Motor Credit Corp.	3,000,000	0.75%	19/11/2026	2,785,824	0.20%
Toyota Motor Credit Corp.	1,700,000	5.63%	23/10/2028	1,737,408	0.13%
Verizon Communications, Inc.	3,000,000	1.13%	3/11/2028	2,628,684	0.19%
Wells Fargo & Co.	2,100,000	3.47%	26/4/2028	2,024,894	0.15%
Wells Fargo & Co.	3,300,000	2.50%	2/5/2029	2,973,562	0.22%
Wells Fargo & Co.	1,800,000	3.50%	12/9/2029	1,684,923	0.12%
Welltower OP LLC	3,800,000	4.80%	20/11/2028	3,763,349	0.27%
				161,940,396	**11.81%**
Total Fixed Income				**1,341,809,752**	**97.86%**
Total Transferable Securities				**1,341,809,752**	**97.86%**
Total Investments				**1,341,809,752**	**97.86%**

	Fair Value GBP (£)	% of Total Net Assets
Other Assets and Liabilities	**29,369,966**	**2.14%**
Net Assets	**1,371,179,718**	**100.00%**

Analysis of Total Assets		GBP (£)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	1,333,729,721	94.59%
(b)	Transferable securities dealt in on another regulated market	8,080,031	0.57%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other assets	68,144,589	4.84%
Total Assets		1,409,954,341	100.00%

Statement of Assets and Liabilities

	Notes	GBP (£) As at 31 December 2024	GBP (£) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,341,809,752	1,112,235,016
Financial Derivative Instruments	3,17	—	4,175
Cash	3	42,684,772	27,981,865
Receivables:			
Interest and Dividends		21,318,647	14,091,030
Capital Shares Issued		3,370,919	5,140,775
Investments Sold		41,059	33,784,988
Margin Cash Due from Broker	3	729,192	20,943
Total Current Assets		**1,409,954,341**	**1,193,258,792**
Current Liabilities			
Payables and Other Liabilities:			
Investments Purchased		35,459,141	61,253,601
Income Distribution Payable		2,072,828	1,002,545
Capital Shares Redeemed		1,120,414	2,465,375
Management Fees Payable	12	122,240	104,172
Total Current Liabilities		**38,774,623**	**64,825,693**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**1,371,179,718**	**1,128,433,099**

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
GBP Acc			
Net Assets	£906,782,580	£863,954,537	£1,034,309,898
Number of Shares Outstanding	7,563,380	7,494,900	9,585,954
Net Asset Value Per Share[1]	**£119.89**	**£115.27**	**£107.90**
GBP Dist			
Net Assets	£117,541,867	£96,908,311	£118,724,243
Number of Shares Outstanding	1,210,334	1,000,783	1,276,065
Net Asset Value Per Share[1]	**£97.12**	**£96.83**	**£93.04**
Institutional Plus GBP Acc			
Net Assets	£255,779,756	£131,003,995	£104,233,624
Number of Shares Outstanding	2,164,473	1,153,816	981,462
Net Asset Value Per Share[1]	**£118.17**	**£113.54**	**£106.20**
Institutional Plus GBP Dist			
Net Assets	£91,075,515	£36,566,256	£35,970,438
Number of Shares Outstanding	936,726	377,267	386,168
Net Asset Value Per Share[1]	**£97.23**	**£96.92**	**£93.15**

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

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

Statement of Operations

	Notes	GBP (£) Year Ended 31 December 2024	GBP (£) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		47,009,628	32,411,202
Other Income		—	2,000
Net Gain on Financial Instruments		3,568,626	44,127,183
Total Investment Income		**50,578,254**	**76,540,385**
Expenses			
Management Fees	12	1,311,028	1,309,861
Transaction Fees and Commissions		574	405
Total Expenses		**1,311,602**	**1,310,266**
Finance Costs			
Interest Expense		191,355	1,721
Distribution	6	7,021,878	3,945,831
Total Finance Costs		**7,213,233**	**3,947,552**
Net Investment Income		**42,053,419**	**71,282,567**
Taxation	5	89,319	(33,794)
Net Increase in Net Assets		**42,142,738**	**71,248,773**

Statement of Changes in Net Assets

	GBP (£) Year Ended 31 December 2024	GBP (£) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	42,142,738	71,248,773
Capital Transactions		
Subscriptions	506,969,837	404,847,501
Redemptions	(306,365,956)	(640,901,378)
Total Capital Transactions	200,603,881	(236,053,877)
Total Increase/(Decrease) for the Year	242,746,619	(164,805,104)
Net Assets		
Beginning of Year	1,128,433,099	1,293,238,203
End of Year	**1,371,179,718**	**1,128,433,099**

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

Vanguard U.S. Government Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg U.S. Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of US dollar-denominated US Treasury and US government-related securities with maturities greater than 1 year.

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks returned 16.69%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US turned in a stronger performance than the rest of the world as a whole.
- Global bonds returned 1.69%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis. US bonds, however, finished in modestly positive territory.
- In this environment, the fund's benchmark index returned 0.62% for the 12 months.
- Within the benchmark, bonds with maturities longer than 10 years posted negative returns. By sector, agency bonds posted higher returns than Treasuries.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg U.S. Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
CHF Hedged Acc	-3.75%	—	-3.83%
Benchmark	-3.76	—	-3.81
Tracking Difference*	0.01		
EUR Hedged Acc	-1.12%	-2.44%	-1.60%
Benchmark	-1.12	-2.34	-1.48
Tracking Difference*	—		
Institutional Plus EUR Hedged Acc	-1.06%	-2.38%	-1.51%
Benchmark	-1.12	-2.34	-1.45
Tracking Difference*	0.06		
GBP Dist	2.44%	0.38%	1.42%
Benchmark	2.42	0.49	1.58
Tracking Difference*	0.02		
GBP Hedged Acc	0.21%	-1.32%	-0.02%
Benchmark	0.19	-1.22	0.14
Tracking Difference*	0.02		
GBP Hedged Dist	0.22%	-1.32%	-0.10%
Benchmark	0.19	-1.22	0.05
Tracking Difference*	0.03		
Institutional Plus GBP Hedged Acc	0.28%	—	1.11%
Benchmark	0.19	—	1.14
Tracking Difference*	0.09		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
Institutional Plus GBP Hedged Dist	0.26%	—	5.45%
Benchmark	0.19	—	5.46
Tracking Difference*	0.07		
USD Acc	0.64%	-0.74%	0.69%
Benchmark	0.62	-0.63	0.85
Tracking Difference*	0.02		
Investor USD	0.64%	-0.74%	0.67%
Benchmark	0.62	-0.63	0.85
Tracking Difference*	0.02		
Institutional Plus USD Acc	0.70%	-0.68%	0.77%
Benchmark	0.62	-0.63	0.85
Tracking Difference*	0.08		

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

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

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

[1] Since-inception returns: CHF Hedged Acc, 17 May 2022; EUR Hedged Acc, 31 March 2016; Institutional Plus EUR Hedged Acc, 28 November 2017; GBP Dist, 14 December 2017; GBP Hedged Dist, 8 March 2018; Institutional Plus GBP Hedged Acc, 21 June 2023; Institutional Plus GBP Hedged Dist, 3 October 2023.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal US Dollars ($)	Cost US Dollars ($)
US Treasury Note 4.38% 15/5/2034	91,244,000	91,836,637
US Treasury Note 4.00% 15/2/2034	88,445,000	86,349,029
US Treasury Note 3.88% 15/8/2034	77,600,000	76,917,609
US Treasury Bond 4.63% 15/5/2054	61,704,000	62,881,860
US Treasury Note 4.25% 31/12/2026	62,095,000	62,076,355
US Treasury Bond 4.25% 15/8/2054	60,896,000	60,556,094
US Treasury Note 3.75% 31/8/2026	60,130,000	59,984,665
US Treasury Note 4.38% 31/7/2026	59,800,000	59,976,969
US Treasury Note 3.63% 31/8/2029	59,300,000	59,098,473
US Treasury Note 4.88% 31/5/2026	58,025,000	58,030,597
US Treasury Note 4.50% 31/5/2029	57,275,000	57,262,694
US Treasury Bond 4.25% 15/2/2054	56,084,000	53,859,930
US Treasury Note 4.50% 15/5/2027	47,890,000	47,670,996
US Treasury Note 3.50% 30/9/2029	47,925,000	47,621,813
US Treasury Note 4.50% 31/3/2026	46,540,000	46,396,592
US Treasury Note 3.50% 30/9/2026	45,191,000	44,929,707
US Treasury Note 4.63% 30/6/2026	44,208,000	44,422,262
US Treasury Note 4.25% 31/1/2026	44,344,000	44,361,669
US Treasury Note 4.25% 30/6/2029	43,296,000	43,590,196
US Treasury Note 4.00% 31/7/2029	42,325,000	42,462,226
US Treasury Note 4.63% 28/2/2026	41,882,000	41,933,189
US Treasury Note 4.50% 15/4/2027	40,590,000	40,729,270
US Treasury Note 4.25% 15/11/2034	40,006,000	39,686,451
US Treasury Note 4.63% 30/4/2029	39,048,000	39,650,608
US Treasury Note 3.75% 15/8/2027	39,675,000	39,631,605
US Treasury Note 4.88% 30/4/2026	39,554,000	39,630,713
US Treasury Note 4.00% 31/1/2029	38,587,000	38,670,506
US Treasury Note 4.13% 31/10/2026	37,970,000	37,934,408
US Treasury Note 4.13% 31/3/2029	37,669,000	37,559,137
US Treasury Note 4.13% 31/10/2029	37,500,000	37,199,707
US Treasury Note 3.75% 31/8/2031	37,170,000	37,110,571
US Treasury Note 4.50% 15/11/2033	35,390,000	36,728,555
US Treasury Note 4.25% 28/2/2029	36,608,000	36,614,070
US Treasury Bond 4.63% 15/5/2044	35,992,000	36,320,138
US Treasury Note 4.38% 15/7/2027	36,000,000	36,303,750
US Treasury Note 4.63% 31/5/2031	35,425,000	35,698,943
US Treasury Note 2.13% 15/5/2025	33,650,000	32,619,190

Sales	Principal US Dollars ($)	Proceeds US Dollars ($)
US Treasury Note 2.13% 15/5/2025	74,775,400	72,465,908
US Treasury Note 2.25% 15/11/2025	60,817,700	59,549,593
US Treasury Note 0.25% 31/10/2025	48,013,600	46,139,663
US Treasury Note 4.88% 30/11/2025	45,159,000	45,368,872
US Treasury Note 2.63% 15/4/2025	45,560,700	44,464,652
US Treasury Note 0.38% 31/12/2025	45,501,000	43,725,096
US Treasury Note 0.25% 31/7/2025	45,164,800	43,005,661
US Treasury Note 0.25% 31/8/2025	44,768,200	42,712,610
US Treasury Note 4.00% 15/2/2026	42,211,000	41,992,782
US Treasury Note 3.88% 31/3/2025	41,143,900	40,712,764
US Treasury Note 2.00% 15/2/2025	41,536,200	40,341,029
US Treasury Note 0.25% 30/6/2025	42,094,600	40,057,565
US Treasury Note 2.00% 15/8/2025	39,567,800	38,659,906
US Treasury Note 4.00% 15/12/2025	38,470,900	38,485,121
US Treasury Note 2.75% 30/6/2025	38,969,200	37,983,855
US Treasury Note 4.50% 15/11/2025	37,617,900	37,795,661
US Treasury Note 2.75% 15/5/2025	38,656,700	37,766,781
US Treasury Note 0.25% 30/9/2025	38,927,900	37,522,846
US Treasury Note 3.00% 30/9/2025	37,428,600	36,820,201
US Treasury Note 4.25% 31/12/2025	36,156,000	36,143,840
US Treasury Note 0.38% 30/11/2025	37,393,400	35,899,017

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

Financial Statements
Statement of Investments
31 December 2024

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 98.78% (31 December 2023: 99.06%)					
Fixed Income 98.78% (31 December 2023: 99.06%)					
United States 98.78% (31 December 2023: 99.06%)					
Federal Farm Credit Banks Funding Corp.	750,000	4.00%	13/1/2026	747,892	0.01%
Federal Farm Credit Banks Funding Corp.	400,000	3.88%	2/2/2026	398,193	0.00%
Federal Farm Credit Banks Funding Corp.	450,000	4.75%	9/3/2026	452,492	0.01%
Federal Farm Credit Banks Funding Corp.	225,000	4.75%	8/5/2026	226,320	0.00%
Federal Farm Credit Banks Funding Corp.	2,125,000	4.38%	23/6/2026	2,129,124	0.03%
Federal Farm Credit Banks Funding Corp.	2,000,000	5.00%	30/7/2026	2,021,609	0.03%
Federal Farm Credit Banks Funding Corp.	775,000	4.50%	14/8/2026	777,815	0.01%
Federal Farm Credit Banks Funding Corp.	335,000	4.88%	28/8/2026	337,975	0.00%
Federal Farm Credit Banks Funding Corp.	164,000	3.88%	16/10/2026	162,784	0.00%
Federal Farm Credit Banks Funding Corp.	3,000,000	4.13%	25/1/2027	2,988,546	0.04%
Federal Farm Credit Banks Funding Corp.	3,000,000	4.50%	26/3/2027	3,011,480	0.04%
Federal Farm Credit Banks Funding Corp.	622,000	4.75%	6/5/2027	627,699	0.01%
Federal Farm Credit Banks Funding Corp.	439,000	4.50%	20/5/2027	440,532	0.01%
Federal Farm Credit Banks Funding Corp.	1,000,000	4.63%	15/11/2027	1,006,918	0.01%
Federal Farm Credit Banks Funding Corp.	275,000	4.50%	7/6/2028	276,008	0.00%
Federal Farm Credit Banks Funding Corp.	347,000	4.25%	15/12/2028	344,495	0.00%
Federal Farm Credit Banks Funding Corp.	2,000,000	4.13%	20/3/2029	1,974,531	0.02%
Federal Farm Credit Banks Funding Corp.	408,000	4.75%	30/4/2029	412,499	0.00%
Federal Farm Credit Banks Funding Corp.	270,000	3.50%	10/9/2029	259,034	0.00%
Federal Home Loan Banks	745,000	4.38%	12/6/2026	745,593	0.01%
Federal Home Loan Banks	1,580,000	3.63%	4/9/2026	1,563,741	0.02%
Federal Home Loan Banks	2,850,000	1.88%	11/9/2026	2,738,388	0.03%
Federal Home Loan Banks	4,150,000	4.63%	17/11/2026	4,174,360	0.05%
Federal Home Loan Banks	5,000,000	1.25%	21/12/2026	4,716,244	0.06%
Federal Home Loan Banks	2,350,000	4.13%	15/1/2027	2,346,012	0.03%
Federal Home Loan Banks	2,000,000	4.50%	12/3/2027	2,008,030	0.03%
Federal Home Loan Banks	2,000,000	4.75%	9/4/2027	2,021,447	0.03%
Federal Home Loan Banks	4,625,000	4.25%	10/12/2027	4,613,214	0.06%
Federal Home Loan Banks	6,545,000	3.25%	9/6/2028	6,327,352	0.08%
Federal Home Loan Banks	1,850,000	4.00%	30/6/2028	1,833,772	0.02%
Federal Home Loan Banks	2,415,000	3.25%	16/11/2028	2,330,468	0.03%
Federal Home Loan Banks	140,000	4.75%	8/12/2028	141,771	0.00%
Federal Home Loan Banks	1,410,000	4.75%	10/3/2034	1,403,580	0.02%
Federal Home Loan Banks	1,025,000	5.50%	15/7/2036	1,083,938	0.02%
Federal Home Loan Mortgage Corp.	56,000	6.75%	15/9/2029	61,576	0.00%
Federal Home Loan Mortgage Corp.	1,600,000	6.75%	15/3/2031	1,787,893	0.02%
Federal Home Loan Mortgage Corp.	3,710,000	6.25%	15/7/2032	4,102,780	0.05%
Federal National Mortgage Association	650,000	2.13%	24/4/2026	632,262	0.01%
Federal National Mortgage Association	1,775,000	1.88%	24/9/2026	1,705,327	0.02%
Federal National Mortgage Association	2,300,000	0.75%	8/10/2027	2,091,059	0.03%
Federal National Mortgage Association	2,150,000	6.25%	15/5/2029	2,307,131	0.03%
Federal National Mortgage Association	250,000	7.13%	15/1/2030	280,120	0.00%
Federal National Mortgage Association	1,900,000	7.25%	15/5/2030	2,150,569	0.03%
Federal National Mortgage Association	1,000,000	0.88%	5/8/2030	825,358	0.01%
Federal National Mortgage Association	7,625,000	6.63%	15/11/2030	8,456,699	0.11%
Federal National Mortgage Association	800,000	5.63%	15/7/2037	857,401	0.01%
Israel Government AID Bond	1,500,000	5.50%	18/9/2033	1,562,730	0.02%
Petroleos Mexicanos	1,250	2.38%	15/4/2025	1,222	0.00%
Private Export Funding Corp.	250,000	3.90%	15/10/2027	245,649	0.01%
Private Export Funding Corp.	100,000	1.40%	15/7/2028	89,663	0.00%
Private Export Funding Corp.	750,000	4.30%	15/12/2028	740,814	0.01%
Private Export Funding Corp.	250,000	3.65%	15/3/2030	239,208	0.00%
Private Export Funding Corp.	700,000	4.60%	15/2/2034	689,256	0.01%
Tennessee Valley Authority	500,000	2.88%	1/2/2027	485,855	0.01%
Tennessee Valley Authority	1,150,000	3.88%	15/3/2028	1,135,216	0.01%
Tennessee Valley Authority	200,000	7.13%	1/5/2030	224,301	0.00%
Tennessee Valley Authority	200,000	4.70%	15/7/2033	198,211	0.00%
Tennessee Valley Authority	587,000	4.38%	1/8/2034	567,537	0.01%
Tennessee Valley Authority	200,000	5.88%	1/4/2036	216,701	0.00%
Tennessee Valley Authority	200,000	6.15%	15/1/2038	220,972	0.00%
Tennessee Valley Authority	50,000	5.50%	15/6/2038	52,223	0.00%
Tennessee Valley Authority	2,360,000	5.25%	15/9/2039	2,406,373	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Tennessee Valley Authority	581,000	3.50%	15/12/2042	470,044	0.01%
Tennessee Valley Authority	150,000	4.88%	15/1/2048	142,084	0.00%
Tennessee Valley Authority	500,000	4.25%	15/9/2052	423,135	0.01%
Tennessee Valley Authority	875,000	5.38%	1/4/2056	881,108	0.01%
Tennessee Valley Authority	750,000	4.63%	15/9/2060	663,434	0.01%
Tennessee Valley Authority	625,000	4.25%	15/9/2065	509,293	0.01%
US Treasury Bond	44,400	6.50%	15/11/2026	46,264	0.00%
US Treasury Bond	3,600	6.38%	15/8/2027	3,779	0.00%
US Treasury Bond	15,800	6.13%	15/11/2027	16,558	0.00%
US Treasury Bond	30,000	5.50%	15/8/2028	31,200	0.00%
US Treasury Bond	28,800	5.25%	15/11/2028	29,657	0.00%
US Treasury Bond	73,700	6.13%	15/8/2029	78,911	0.00%
US Treasury Bond	2,781,600	6.25%	15/5/2030	3,019,340	0.04%
US Treasury Bond	450,000	4.75%	15/2/2037	456,258	0.01%
US Treasury Bond	1,800,000	5.00%	15/5/2037	1,863,844	0.02%
US Treasury Bond	1,675,000	4.38%	15/2/2038	1,629,461	0.02%
US Treasury Bond	3,300,000	4.50%	15/5/2038	3,250,500	0.04%
US Treasury Bond	1,100,000	3.50%	15/2/2039	964,219	0.01%
US Treasury Bond	7,150,000	4.25%	15/5/2039	6,788,031	0.09%
US Treasury Bond	8,008,600	4.50%	15/8/2039	7,795,872	0.10%
US Treasury Bond	8,179,400	4.38%	15/11/2039	7,843,278	0.10%
US Treasury Bond	8,303,000	4.63%	15/2/2040	8,174,563	0.10%
US Treasury Bond	24,646,600	1.13%	15/5/2040	14,838,023	0.19%
US Treasury Bond	4,878,000	4.38%	15/5/2040	4,667,636	0.06%
US Treasury Bond	35,039,200	1.13%	15/8/2040	20,908,548	0.27%
US Treasury Bond	7,838,100	3.88%	15/8/2040	7,056,739	0.09%
US Treasury Bond	38,087,900	1.38%	15/11/2040	23,590,693	0.30%
US Treasury Bond	6,218,400	4.25%	15/11/2040	5,847,239	0.08%
US Treasury Bond	47,694,900	1.88%	15/2/2041	31,955,583	0.41%
US Treasury Bond	4,586,600	4.75%	15/2/2041	4,567,250	0.06%
US Treasury Bond	36,059,400	2.25%	15/5/2041	25,596,540	0.33%
US Treasury Bond	3,746,200	4.38%	15/5/2041	3,568,256	0.05%
US Treasury Bond	49,266,400	1.75%	15/8/2041	31,915,390	0.41%
US Treasury Bond	5,751,200	3.75%	15/8/2041	5,060,157	0.07%
US Treasury Bond	44,277,100	2.00%	15/11/2041	29,748,677	0.38%
US Treasury Bond	6,552,200	3.13%	15/11/2041	5,273,497	0.07%
US Treasury Bond	37,065,700	2.38%	15/2/2042	26,397,728	0.34%
US Treasury Bond	4,851,300	3.13%	15/2/2042	3,892,410	0.05%
US Treasury Bond	30,555,800	3.25%	15/5/2042	24,864,782	0.32%
US Treasury Bond	6,783,200	3.00%	15/5/2042	5,323,752	0.07%
US Treasury Bond	26,498,100	3.38%	15/8/2042	21,881,634	0.28%
US Treasury Bond	11,258,000	2.75%	15/8/2042	8,457,573	0.11%
US Treasury Bond	24,255,200	4.00%	15/11/2042	21,829,680	0.28%
US Treasury Bond	17,391,800	2.75%	15/11/2042	12,994,936	0.17%
US Treasury Bond	25,515,200	3.88%	15/2/2043	22,525,137	0.29%
US Treasury Bond	13,706,300	3.13%	15/2/2043	10,827,977	0.14%
US Treasury Bond	21,400,200	3.88%	15/5/2043	18,848,895	0.24%
US Treasury Bond	19,184,000	2.88%	15/5/2043	14,534,878	0.19%
US Treasury Bond	25,636,300	4.38%	15/8/2043	24,138,179	0.31%
US Treasury Bond	15,566,900	3.63%	15/8/2043	13,188,083	0.17%
US Treasury Bond	23,423,000	4.75%	15/11/2043	23,141,192	0.30%
US Treasury Bond	14,870,600	3.75%	15/11/2043	12,807,304	0.16%
US Treasury Bond	24,684,000	4.50%	15/2/2044	23,580,934	0.30%
US Treasury Bond	16,109,400	3.63%	15/2/2044	13,594,823	0.17%
US Treasury Bond	25,467,000	4.63%	15/5/2044	24,706,969	0.32%
US Treasury Bond	13,851,500	3.38%	15/5/2044	11,230,537	0.14%
US Treasury Bond	23,150,000	4.13%	15/8/2044	20,968,836	0.27%
US Treasury Bond	17,338,400	3.13%	15/8/2044	13,464,351	0.17%
US Treasury Bond	14,839,600	3.00%	15/11/2044	11,266,503	0.14%
US Treasury Bond	11,340,000	4.63%	15/11/2044	11,001,572	0.14%
US Treasury Bond	19,439,500	2.50%	15/2/2045	13,492,228	0.17%
US Treasury Bond	9,677,700	3.00%	15/5/2045	7,315,736	0.09%
US Treasury Bond	12,729,600	2.88%	15/8/2045	9,392,058	0.12%
US Treasury Bond	6,446,700	3.00%	15/11/2045	4,849,127	0.06%
US Treasury Bond	14,623,300	2.50%	15/2/2046	9,998,681	0.13%
US Treasury Bond	15,404,900	2.50%	15/5/2046	10,492,181	0.13%
US Treasury Bond	16,826,000	2.25%	15/8/2046	10,865,915	0.14%
US Treasury Bond	9,310,900	2.88%	15/11/2046	6,767,860	0.09%
US Treasury Bond	18,028,000	3.00%	15/2/2047	13,368,889	0.17%
US Treasury Bond	13,773,700	3.00%	15/5/2047	10,186,082	0.13%
US Treasury Bond	19,963,600	2.75%	15/8/2047	14,052,503	0.18%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
US Treasury Bond[1]	19,733,300	2.75%	15/11/2047	13,859,560	0.18%
US Treasury Bond	24,679,700	3.00%	15/2/2048	18,120,298	0.23%
US Treasury Bond	26,234,200	3.13%	15/5/2048	19,675,650	0.25%
US Treasury Bond	29,012,800	3.00%	15/8/2048	21,211,077	0.27%
US Treasury Bond	29,700,800	3.38%	15/11/2048	23,222,313	0.30%
US Treasury Bond	30,781,400	3.00%	15/2/2049	22,417,516	0.29%
US Treasury Bond	28,282,700	2.88%	15/5/2049	20,071,879	0.26%
US Treasury Bond	26,814,800	2.25%	15/8/2049	16,620,986	0.21%
US Treasury Bond	25,168,000	2.38%	15/11/2049	16,013,140	0.20%
US Treasury Bond	30,573,600	2.00%	15/2/2050	17,775,682	0.23%
US Treasury Bond	32,387,600	1.25%	15/5/2050	15,379,049	0.20%
US Treasury Bond	40,913,300	1.38%	15/8/2050	19,970,805	0.26%
US Treasury Bond	39,509,100	1.63%	15/11/2050	20,631,158	0.26%
US Treasury Bond	45,159,400	1.88%	15/2/2051	25,148,141	0.32%
US Treasury Bond	45,852,700	2.38%	15/5/2051	28,865,708	0.37%
US Treasury Bond	45,562,500	2.00%	15/8/2051	26,056,055	0.33%
US Treasury Bond	42,518,400	1.88%	15/11/2051	23,478,129	0.30%
US Treasury Bond	40,193,100	2.25%	15/2/2052	24,404,748	0.31%
US Treasury Bond	37,895,400	2.88%	15/5/2052	26,538,622	0.34%
US Treasury Bond	37,122,400	3.00%	15/8/2052	26,670,124	0.34%
US Treasury Bond	35,276,700	4.00%	15/11/2052	30,762,385	0.39%
US Treasury Bond	36,131,500	3.63%	15/2/2053	29,396,363	0.38%
US Treasury Bond	36,292,500	3.63%	15/5/2053	29,550,034	0.38%
US Treasury Bond	40,184,100	4.13%	15/8/2053	35,845,473	0.46%
US Treasury Bond	40,266,000	4.75%	15/11/2053	39,888,506	0.51%
US Treasury Bond	44,186,000	4.25%	15/2/2054	40,374,957	0.52%
US Treasury Bond	42,974,000	4.63%	15/5/2054	41,825,788	0.53%
US Treasury Bond	44,665,000	4.25%	15/8/2054	40,868,475	0.52%
US Treasury Bond	20,189,000	4.50%	15/11/2054	19,280,495	0.25%
US Treasury Note	221,900	3.88%	15/1/2026	221,172	0.00%
US Treasury Note	40,300,700	0.38%	31/1/2026	38,666,633	0.49%
US Treasury Note	37,594,000	4.25%	31/1/2026	37,598,406	0.48%
US Treasury Note	205,400	2.63%	31/1/2026	201,918	0.00%
US Treasury Note[1]	31,184,400	1.63%	15/2/2026	30,296,376	0.39%
US Treasury Note	23,085,900	4.00%	15/2/2026	23,025,480	0.29%
US Treasury Note	41,882,000	4.63%	28/2/2026	42,057,054	0.54%
US Treasury Note	34,967,300	0.50%	28/2/2026	33,500,313	0.43%
US Treasury Note	16,079,900	2.50%	28/2/2026	15,763,327	0.20%
US Treasury Note	23,212,300	4.63%	15/3/2026	23,312,040	0.30%
US Treasury Note	46,040,000	4.50%	31/3/2026	46,169,488	0.59%
US Treasury Note[1]	40,526,100	0.75%	31/3/2026	38,816,405	0.50%
US Treasury Note	15,768,300	2.25%	31/3/2026	15,385,796	0.20%
US Treasury Note	34,096,400	3.75%	15/4/2026	33,879,302	0.43%
US Treasury Note	38,442,000	4.88%	30/4/2026	38,743,830	0.50%
US Treasury Note[1]	34,641,500	0.75%	30/4/2026	33,086,692	0.42%
US Treasury Note	27,412,300	2.38%	30/4/2026	26,748,408	0.34%
US Treasury Note	32,848,400	1.63%	15/5/2026	31,701,272	0.41%
US Treasury Note	22,793,100	3.63%	15/5/2026	22,607,016	0.29%
US Treasury Note	48,607,100	0.75%	31/5/2026	46,294,466	0.59%
US Treasury Note	35,609,000	4.88%	31/5/2026	35,908,060	0.46%
US Treasury Note	16,120,100	2.13%	31/5/2026	15,652,239	0.20%
US Treasury Note	23,456,900	4.13%	15/6/2026	23,418,416	0.30%
US Treasury Note	43,708,000	4.63%	30/6/2026	43,948,735	0.56%
US Treasury Note	31,951,800	0.88%	30/6/2026	30,405,383	0.39%
US Treasury Note	11,135,000	1.88%	30/6/2026	10,757,019	0.14%
US Treasury Note	30,099,900	4.50%	15/7/2026	30,210,423	0.39%
US Treasury Note	47,350,000	4.38%	31/7/2026	47,438,781	0.61%
US Treasury Note[1]	34,066,200	0.63%	31/7/2026	32,196,551	0.41%
US Treasury Note	20,257,700	1.88%	31/7/2026	19,531,272	0.25%
US Treasury Note	32,288,300	1.50%	15/8/2026	30,905,957	0.39%
US Treasury Note	21,389,000	4.38%	15/8/2026	21,429,940	0.27%
US Treasury Note	44,597,200	0.75%	31/8/2026	42,114,739	0.54%
US Treasury Note[1]	33,050,000	3.75%	31/8/2026	32,791,797	0.42%
US Treasury Note	15,521,100	1.38%	31/8/2026	14,812,344	0.19%
US Treasury Note	28,086,700	4.63%	15/9/2026	28,254,562	0.36%
US Treasury Note	44,194,700	0.88%	30/9/2026	41,705,296	0.53%
US Treasury Note	32,356,000	3.50%	30/9/2026	31,954,078	0.41%
US Treasury Note	7,600	1.63%	30/9/2026	7,268	0.00%
US Treasury Note	34,946,000	4.63%	15/10/2026	35,163,048	0.45%
US Treasury Note	40,475,800	1.13%	31/10/2026	38,268,604	0.49%
US Treasury Note	37,470,000	4.13%	31/10/2026	37,389,498	0.48%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
US Treasury Note	7,055,200	1.63%	31/10/2026	6,733,031	0.09%
US Treasury Note	33,003,000	4.63%	15/11/2026	33,222,161	0.42%
US Treasury Note	27,492,500	2.00%	15/11/2026	26,385,282	0.34%
US Treasury Note	40,254,700	1.25%	30/11/2026	38,056,416	0.49%
US Treasury Note	28,054,000	4.25%	30/11/2026	28,052,904	0.36%
US Treasury Note	22,638,200	1.63%	30/11/2026	21,555,811	0.28%
US Treasury Note	38,393,000	4.38%	15/12/2026	38,485,983	0.49%
US Treasury Note	62,095,000	4.25%	31/12/2026	62,102,277	0.79%
US Treasury Note	32,002,400	1.25%	31/12/2026	30,183,514	0.39%
US Treasury Note	9,856,700	1.75%	31/12/2026	9,391,587	0.12%
US Treasury Note	21,520,000	4.00%	15/1/2027	21,415,763	0.27%
US Treasury Note[1]	57,149,600	1.50%	31/1/2027	54,046,556	0.69%
US Treasury Note	27,860,000	4.13%	15/2/2027	27,785,997	0.36%
US Treasury Note	24,227,700	2.25%	15/2/2027	23,251,021	0.30%
US Treasury Note	37,305,500	1.88%	28/2/2027	35,492,686	0.45%
US Treasury Note	5,333,000	1.13%	28/2/2027	4,992,605	0.06%
US Treasury Note	17,913,000	4.25%	15/3/2027	17,911,601	0.23%
US Treasury Note	29,187,500	2.50%	31/3/2027	28,106,650	0.36%
US Treasury Note	18,937,800	0.63%	31/3/2027	17,483,436	0.22%
US Treasury Note	36,236,000	4.50%	15/4/2027	36,422,842	0.47%
US Treasury Note	34,006,100	2.75%	30/4/2027	32,879,648	0.42%
US Treasury Note	31,322,000	0.50%	30/4/2027	28,735,488	0.37%
US Treasury Note	44,378,300	2.38%	15/5/2027	42,502,624	0.54%
US Treasury Note	41,450,000	4.50%	15/5/2027	41,663,727	0.53%
US Treasury Note	37,837,500	2.63%	31/5/2027	36,430,418	0.47%
US Treasury Note	22,418,600	0.50%	31/5/2027	20,500,759	0.26%
US Treasury Note	24,375,000	4.63%	15/6/2027	24,582,568	0.31%
US Treasury Note	25,436,700	3.25%	30/6/2027	24,844,502	0.32%
US Treasury Note	25,420,400	0.50%	30/6/2027	23,176,255	0.30%
US Treasury Note	36,000,000	4.38%	15/7/2027	36,098,438	0.46%
US Treasury Note	29,806,900	0.38%	31/7/2027	26,993,874	0.34%
US Treasury Note	27,490,700	2.75%	31/7/2027	26,479,128	0.34%
US Treasury Note	33,225,000	3.75%	15/8/2027	32,804,496	0.42%
US Treasury Note	25,620,500	2.25%	15/8/2027	24,351,485	0.31%
US Treasury Note	33,397,700	3.13%	31/8/2027	32,437,516	0.41%
US Treasury Note	24,634,800	0.50%	31/8/2027	22,315,665	0.29%
US Treasury Note	26,675,000	3.38%	15/9/2027	26,072,729	0.33%
US Treasury Note	30,710,900	0.38%	30/9/2027	27,632,612	0.35%
US Treasury Note	23,737,700	4.13%	30/9/2027	23,648,684	0.30%
US Treasury Note	350,000	3.88%	15/10/2027	346,363	0.00%
US Treasury Note	27,444,500	0.50%	31/10/2027	24,702,194	0.32%
US Treasury Note	21,580,800	4.13%	31/10/2027	21,498,186	0.27%
US Treasury Note	24,590,200	2.25%	15/11/2027	23,251,187	0.30%
US Treasury Note	12,543,000	4.13%	15/11/2027	12,491,064	0.16%
US Treasury Note	35,293,300	0.63%	30/11/2027	31,788,786	0.41%
US Treasury Note	30,721,800	3.88%	30/11/2027	30,378,580	0.39%
US Treasury Note	5,720,000	4.00%	15/12/2027	5,676,653	0.07%
US Treasury Note	39,021,100	0.63%	31/12/2027	35,045,825	0.45%
US Treasury Note	26,674,800	3.88%	31/12/2027	26,376,793	0.34%
US Treasury Note	39,576,000	0.75%	31/1/2028	35,562,746	0.45%
US Treasury Note	26,763,900	3.50%	31/1/2028	26,153,349	0.33%
US Treasury Note	42,394,500	2.75%	15/2/2028	40,483,436	0.52%
US Treasury Note	44,787,100	1.13%	29/2/2028	40,633,797	0.52%
US Treasury Note	27,274,800	4.00%	29/2/2028	27,034,015	0.35%
US Treasury Note	41,346,900	1.25%	31/3/2028	37,557,844	0.48%
US Treasury Note	33,101,800	3.63%	31/3/2028	32,421,662	0.41%
US Treasury Note	46,298,200	1.25%	30/4/2028	41,932,425	0.54%
US Treasury Note[1]	26,139,000	3.50%	30/4/2028	25,483,483	0.33%
US Treasury Note[1]	47,576,600	2.88%	15/5/2028	45,454,238	0.58%
US Treasury Note[1]	47,009,200	1.25%	31/5/2028	42,462,529	0.54%
US Treasury Note	19,433,000	3.63%	31/5/2028	19,007,903	0.24%
US Treasury Note	43,430,700	1.25%	30/6/2028	39,145,312	0.50%
US Treasury Note	20,783,800	4.00%	30/6/2028	20,571,091	0.26%
US Treasury Note[1]	46,143,200	1.00%	31/7/2028	41,085,473	0.53%
US Treasury Note	23,774,800	4.13%	31/7/2028	23,613,206	0.30%
US Treasury Note	45,045,300	2.88%	15/8/2028	42,859,899	0.55%
US Treasury Note	45,840,000	1.13%	31/8/2028	40,890,713	0.52%
US Treasury Note	23,928,800	4.38%	31/8/2028	23,951,233	0.31%
US Treasury Note	44,838,100	1.25%	30/9/2028	40,074,052	0.51%
US Treasury Note	32,955,600	4.63%	30/9/2028	33,269,708	0.43%
US Treasury Note	31,206,100	1.38%	31/10/2028	27,951,401	0.36%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
US Treasury Note	27,023,000	4.88%	31/10/2028	27,514,903	0.35%
US Treasury Note	45,132,800	3.13%	15/11/2028	43,189,974	0.55%
US Treasury Note	43,967,800	1.50%	30/11/2028	39,495,450	0.50%
US Treasury Note	32,622,000	4.38%	30/11/2028	32,642,389	0.42%
US Treasury Note	39,773,000	3.75%	31/12/2028	38,890,537	0.50%
US Treasury Note	36,913,400	1.38%	31/12/2028	32,916,371	0.42%
US Treasury Note	38,587,000	4.00%	31/1/2029	38,068,487	0.49%
US Treasury Note	39,719,500	1.75%	31/1/2029	35,871,673	0.46%
US Treasury Note	45,179,900	2.63%	15/2/2029	42,246,736	0.54%
US Treasury Note	34,608,000	4.25%	28/2/2029	34,456,590	0.44%
US Treasury Note	36,003,600	1.88%	28/2/2029	32,619,824	0.42%
US Treasury Note	37,169,000	4.13%	31/3/2029	36,814,733	0.47%
US Treasury Note	37,187,700	2.38%	31/3/2029	34,328,896	0.44%
US Treasury Note	38,141,000	4.63%	30/4/2029	38,519,430	0.49%
US Treasury Note	31,289,800	2.88%	30/4/2029	29,456,413	0.38%
US Treasury Note	27,658,200	2.38%	15/5/2029	25,493,082	0.33%
US Treasury Note	46,621,000	4.50%	31/5/2029	46,854,105	0.60%
US Treasury Note	31,784,800	2.75%	31/5/2029	29,723,754	0.38%
US Treasury Note	42,796,000	4.25%	30/6/2029	42,571,990	0.54%
US Treasury Note	27,227,900	3.25%	30/6/2029	25,985,627	0.33%
US Treasury Note	41,825,000	4.00%	31/7/2029	41,174,752	0.53%
US Treasury Note	30,231,900	2.63%	31/7/2029	28,051,897	0.36%
US Treasury Note	11,955,000	1.63%	15/8/2029	10,613,798	0.14%
US Treasury Note	44,255,000	3.63%	31/8/2029	42,861,659	0.55%
US Treasury Note	30,341,000	3.13%	31/8/2029	28,745,727	0.37%
US Treasury Note	37,412,000	3.50%	30/9/2029	36,009,050	0.46%
US Treasury Note	21,490,900	3.88%	30/9/2029	21,027,502	0.27%
US Treasury Note	37,000,000	4.13%	31/10/2029	36,583,750	0.47%
US Treasury Note	23,824,000	4.00%	31/10/2029	23,427,554	0.30%
US Treasury Note	12,441,200	1.75%	15/11/2029	11,035,733	0.14%
US Treasury Note	30,745,000	4.13%	30/11/2029	30,406,325	0.39%
US Treasury Note	29,330,900	3.88%	30/11/2029	28,677,829	0.37%
US Treasury Note	24,844,000	3.88%	31/12/2029	24,277,246	0.31%
US Treasury Note	18,502,000	4.38%	31/12/2029	18,499,110	0.24%
US Treasury Note	29,011,100	3.50%	31/1/2030	27,837,057	0.36%
US Treasury Note	40,545,100	1.50%	15/2/2030	35,214,053	0.45%
US Treasury Note	27,978,400	4.00%	28/2/2030	27,469,106	0.35%
US Treasury Note	25,755,000	3.63%	31/3/2030	24,825,405	0.32%
US Treasury Note	28,582,100	3.50%	30/4/2030	27,358,429	0.35%
US Treasury Note[1]	56,847,400	0.63%	15/5/2030	46,663,722	0.60%
US Treasury Note	14,459,100	3.75%	31/5/2030	13,998,216	0.18%
US Treasury Note	14,617,000	3.75%	30/6/2030	14,143,090	0.18%
US Treasury Note	25,728,100	4.00%	31/7/2030	25,195,448	0.32%
US Treasury Note[1]	71,181,400	0.63%	15/8/2030	57,840,449	0.74%
US Treasury Note	21,492,000	4.13%	31/8/2030	21,164,583	0.27%
US Treasury Note	27,509,900	4.63%	30/9/2030	27,776,402	0.35%
US Treasury Note	16,965,000	4.88%	31/10/2030	17,346,713	0.22%
US Treasury Note[1]	64,264,400	0.88%	15/11/2030	52,606,436	0.67%
US Treasury Note	24,867,000	4.38%	30/11/2030	24,783,463	0.32%
US Treasury Note	26,448,000	3.75%	31/12/2030	25,489,260	0.33%
US Treasury Note	24,792,000	4.00%	31/1/2031	24,197,380	0.31%
US Treasury Note[1]	57,484,200	1.13%	15/2/2031	47,451,411	0.61%
US Treasury Note	25,690,000	4.25%	28/2/2031	25,407,009	0.32%
US Treasury Note	26,879,000	4.13%	31/3/2031	26,393,918	0.34%
US Treasury Note	28,705,000	4.63%	30/4/2031	28,958,411	0.37%
US Treasury Note[1]	65,269,000	1.63%	15/5/2031	55,075,818	0.70%
US Treasury Note	27,556,000	4.63%	31/5/2031	27,792,809	0.36%
US Treasury Note	26,269,000	4.25%	30/6/2031	25,946,794	0.33%
US Treasury Note	26,000,000	4.13%	31/7/2031	25,488,125	0.33%
US Treasury Note[1]	76,223,900	1.25%	15/8/2031	62,229,668	0.80%
US Treasury Note	29,120,000	3.75%	31/8/2031	27,909,700	0.36%
US Treasury Note	25,842,000	3.63%	30/9/2031	24,570,089	0.31%
US Treasury Note	20,100,000	4.13%	31/10/2031	19,685,438	0.25%
US Treasury Note	73,605,800	1.38%	15/11/2031	60,161,241	0.77%
US Treasury Note	20,581,000	4.13%	30/11/2031	20,150,085	0.26%
US Treasury Note	10,392,000	4.50%	31/12/2031	10,403,366	0.13%
US Treasury Note[1]	68,031,000	1.88%	15/2/2032	57,241,709	0.73%
US Treasury Note[1]	67,371,100	2.88%	15/5/2032	60,539,249	0.77%
US Treasury Note[1]	65,368,900	2.75%	15/8/2032	58,004,685	0.74%
US Treasury Note	62,169,400	4.13%	15/11/2032	60,663,735	0.78%
US Treasury Note	65,086,500	3.50%	15/2/2033	60,571,124	0.77%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
US Treasury Note	65,201,500	3.38%	15/5/2033	59,944,629	0.77%
US Treasury Note[1]	65,723,500	3.88%	15/8/2033	62,581,095	0.80%
US Treasury Note	74,029,000	4.50%	15/11/2033	73,728,257	0.94%
US Treasury Note	82,632,000	4.00%	15/2/2034	79,158,874	1.01%
US Treasury Note	82,363,000	4.38%	15/5/2034	81,153,293	1.04%
US Treasury Note[1]	75,475,000	3.88%	15/8/2034	71,418,219	0.91%
US Treasury Note	40,006,000	4.25%	15/11/2034	38,987,097	0.50%
				7,722,127,309	**98.78%**
Total Fixed Income				**7,722,127,309**	**98.78%**
Total Transferable Securities				**7,722,127,309**	**98.78%**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (1.06%) (31 December 2023: 0.53%)							
Forward Currency Exchange Contracts (0.00%) (31 December 2023: 0.00%)							
EUR	532	USD	(553)	JPMorgan Chase Bank	7/1/2025	(2)	(0.00%)
EUR	321	USD	(335)	JPMorgan Chase Bank	6/1/2025	(2)	(0.00%)
						(4)	**(0.00%)**
Hedge Share Class Level Forward Currency Exchange Contracts (1.06%) (31 December 2023: 0.53%)							
USD	65,699,671	EUR	(62,320,793)	BNP Paribas	3/1/2025	1,166,486	0.01%
USD	30,635,109	GBP	(24,042,279)	BNP Paribas	3/1/2025	524,561	0.01%
USD	31,999,073	GBP	(25,180,312)	BNP Paribas	3/1/2025	463,252	0.01%
USD	151,963,900	GBP	(121,000,000)	Toronto-Dominion Bank	3/1/2025	423,511	0.01%
USD	151,951,800	GBP	(121,000,000)	Royal Bank of Canada	3/1/2025	411,411	0.01%
USD	151,927,600	GBP	(121,000,000)	HSBC Bank	3/1/2025	387,211	0.00%
USD	18,759,621	GBP	(14,705,943)	Toronto-Dominion Bank	3/1/2025	341,900	0.00%
USD	151,879,200	GBP	(121,000,000)	BNP Paribas	3/1/2025	338,811	0.00%
USD	151,867,100	GBP	(121,000,000)	Royal Bank of Canada	3/1/2025	326,711	0.00%
USD	151,830,800	GBP	(121,000,000)	BNP Paribas	3/1/2025	290,411	0.00%
USD	13,308,917	GBP	(10,447,421)	Toronto-Dominion Bank	3/1/2025	224,568	0.00%
USD	151,734,000	GBP	(121,000,000)	Royal Bank of Canada	3/1/2025	193,611	0.00%
USD	151,685,600	GBP	(121,000,000)	Toronto-Dominion Bank	3/1/2025	145,211	0.00%
USD	70,039,609	GBP	(55,821,797)	HSBC Bank	3/1/2025	128,395	0.00%
USD	151,661,400	GBP	(121,000,000)	Royal Bank of Canada	3/1/2025	121,011	0.00%
USD	151,625,100	GBP	(121,000,000)	Royal Bank of Canada	3/1/2025	84,711	0.00%
USD	7,833,234	GBP	(6,187,237)	JPMorgan Chase Bank	3/1/2025	84,339	0.00%
USD	2,765,865	EUR	(2,612,898)	State Street Bank & Trust Co.	3/1/2025	60,209	0.00%
USD	4,425,550	GBP	(3,490,685)	Toronto-Dominion Bank	3/1/2025	53,816	0.00%
USD	1,962,222	EUR	(1,853,268)	Toronto-Dominion Bank	3/1/2025	43,163	0.00%
USD	8,793,643	EUR	(8,452,469)	BNP Paribas	3/1/2025	41,111	0.00%
USD	2,340,861	EUR	(2,228,032)	BNP Paribas	3/1/2025	33,734	0.00%
USD	1,107,806	EUR	(1,047,440)	HSBC Bank	3/1/2025	23,182	0.00%
EUR	363,000,000	USD	(376,365,297)	HSBC Bank	4/2/2025	15,023	0.00%
USD	860,043	GBP	(674,932)	Toronto-Dominion Bank	3/1/2025	14,758	0.00%
EUR	346,000,000	USD	(358,739,374)	Royal Bank of Canada	4/2/2025	14,320	0.00%
EUR	337,686,099	USD	(350,119,411)	State Street Bank & Trust Co.	4/2/2025	13,928	0.00%
EUR	337,686,099	USD	(350,119,411)	Toronto-Dominion Bank	4/2/2025	13,928	0.00%
USD	490,113	EUR	(462,246)	State Street Bank & Trust Co.	3/1/2025	11,457	0.00%
USD	1,539,499	EUR	(1,482,467)	BNP Paribas	3/1/2025	4,405	0.00%
USD	299,103	GBP	(235,702)	Toronto-Dominion Bank	3/1/2025	3,909	0.00%
GBP	4,471,311	USD	(5,596,874)	State Street Bank & Trust Co.	3/1/2025	2,995	0.00%
CHF	6,179,950	USD	(6,841,621)	Toronto-Dominion Bank	4/2/2025	2,950	0.00%
USD	331,138	GBP	(262,217)	BNP Paribas	3/1/2025	2,738	0.00%
GBP	1,514,818	USD	(1,895,117)	JPMorgan Chase Bank	3/1/2025	2,041	0.00%
USD	132,527	EUR	(127,487)	State Street Bank & Trust Co.	3/1/2025	514	0.00%
USD	55,623,969	GBP	(44,425,738)	BNP Paribas	4/2/2025	505	0.00%
USD	21,411	EUR	(20,424)	BNP Paribas	3/1/2025	262	0.00%
GBP	87,509	USD	(109,476)	State Street Bank & Trust Co.	3/1/2025	121	0.00%
EUR	2,206,027	USD	(2,287,251)	State Street Bank & Trust Co.	4/2/2025	91	0.00%
USD	5,839	GBP	(4,594)	BNP Paribas	3/1/2025	86	0.00%
USD	5,357,007	GBP	(4,278,533)	BNP Paribas	4/2/2025	49	0.00%
USD	585,375,565	GBP	(467,403,038)	Toronto-Dominion Bank	3/1/2025	41	0.00%
USD	520,736,483	GBP	(415,790,868)	HSBC Bank	3/1/2025	37	0.00%
USD	525,562,813	GBP	(419,644,533)	State Street Bank & Trust Co.	3/1/2025	37	0.00%
USD	374,720,576	GBP	(299,201,993)	Royal Bank of Canada	3/1/2025	27	0.00%
EUR	426,696	USD	(442,408)	BNP Paribas	4/2/2025	16	0.00%
USD	3,957	GBP	(3,156)	BNP Paribas	3/1/2025	5	0.00%
USD	2,284,341	EUR	(2,206,027)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
USD	1,897,158	GBP	(1,514,818)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
GBP	1,514,818	USD	(1,896,645)	State Street Bank & Trust Co.	4/2/2025	(10)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
GBP	1,249,994	USD	(1,565,075)	BNP Paribas	4/2/2025	(14)	(0.00%)
USD	349,673,956	EUR	(337,686,099)	State Street Bank & Trust Co.	3/1/2025	(16)	(0.00%)
USD	349,673,956	EUR	(337,686,099)	Toronto-Dominion Bank	3/1/2025	(16)	(0.00%)
USD	375,886,500	EUR	(363,000,000)	HSBC Bank	3/1/2025	(17)	(0.00%)
USD	358,283,000	EUR	(346,000,000)	Royal Bank of Canada	3/1/2025	(17)	(0.00%)
USD	128,924	CHF	(116,457)	JPMorgan Chase Bank	4/2/2025	(57)	(0.00%)
CHF	15,979	USD	(17,741)	JPMorgan Chase Bank	6/1/2025	(104)	(0.00%)
CHF	5,334	USD	(6,079)	State Street Bank & Trust Co.	6/1/2025	(191)	(0.00%)
CHF	9,108	USD	(10,354)	Toronto-Dominion Bank	6/1/2025	(300)	(0.00%)
CHF	22,857	USD	(25,914)	Toronto-Dominion Bank	6/1/2025	(684)	(0.00%)
GBP	438,806	USD	(550,566)	BNP Paribas	3/1/2025	(1,006)	(0.00%)
USD	23,585,510	EUR	(22,748,563)	JPMorgan Chase Bank	4/2/2025	(1,574)	(0.00%)
GBP	299,201,993	USD	(374,619,296)	Royal Bank of Canada	4/2/2025	(1,964)	(0.00%)
GBP	415,790,868	USD	(520,595,114)	HSBC Bank	4/2/2025	(2,106)	(0.00%)
USD	6,819,255	CHF	(6,179,950)	Toronto-Dominion Bank	6/1/2025	(2,303)	(0.00%)
EUR	407,827	USD	(424,678)	State Street Bank & Trust Co.	3/1/2025	(2,374)	(0.00%)
GBP	419,644,533	USD	(525,420,793)	State Street Bank & Trust Co.	4/2/2025	(2,784)	(0.00%)
GBP	1,859,129	USD	(2,331,305)	State Street Bank & Trust Co.	3/1/2025	(2,932)	(0.00%)
GBP	467,403,038	USD	(585,217,396)	Toronto-Dominion Bank	4/2/2025	(3,115)	(0.00%)
EUR	228,185	USD	(239,938)	Toronto-Dominion Bank	3/1/2025	(3,653)	(0.00%)
EUR	2,206,027	USD	(2,290,099)	JPMorgan Chase Bank	3/1/2025	(5,758)	(0.00%)
EUR	488,995	USD	(512,580)	BNP Paribas	3/1/2025	(6,225)	(0.00%)
EUR	1,739,689	USD	(1,808,546)	State Street Bank & Trust Co.	3/1/2025	(7,098)	(0.00%)
GBP	835,029	USD	(1,059,611)	BNP Paribas	3/1/2025	(13,820)	(0.00%)
EUR	1,182,856	USD	(1,241,677)	HSBC Bank	3/1/2025	(16,830)	(0.00%)
GBP	2,417,596	USD	(3,049,091)	Toronto-Dominion Bank	3/1/2025	(21,294)	(0.00%)
EUR	1,507,178	USD	(1,582,416)	BNP Paribas	3/1/2025	(21,733)	(0.00%)
EUR	1,851,600	USD	(1,940,303)	Toronto-Dominion Bank	3/1/2025	(22,971)	(0.00%)
GBP	1,519,403	USD	(1,928,089)	Toronto-Dominion Bank	3/1/2025	(25,189)	(0.00%)
GBP	1,297,200	USD	(1,660,009)	State Street Bank & Trust Co.	3/1/2025	(35,396)	(0.00%)
EUR	2,583,767	USD	(2,720,982)	JPMorgan Chase Bank	3/1/2025	(45,491)	(0.00%)
GBP	8,196,064	USD	(10,310,345)	JPMorgan Chase Bank	3/1/2025	(45,595)	(0.00%)
GBP	2,667,562	USD	(3,390,585)	Royal Bank of Canada	3/1/2025	(49,731)	(0.00%)
EUR	7,621,990	USD	(7,946,115)	JPMorgan Chase Bank	3/1/2025	(53,544)	(0.00%)
EUR	4,446,934	USD	(4,675,813)	Toronto-Dominion Bank	3/1/2025	(71,013)	(0.00%)
GBP	121,000,000	USD	(151,583,960)	Royal Bank of Canada	4/2/2025	(85,313)	(0.00%)
EUR	3,899,904	USD	(4,124,108)	JPMorgan Chase Bank	3/1/2025	(85,757)	(0.00%)
EUR	4,231,709	USD	(4,475,591)	HSBC Bank	3/1/2025	(93,656)	(0.00%)
EUR	5,791,262	USD	(6,104,364)	BNP Paribas	3/1/2025	(107,512)	(0.00%)
GBP	121,000,000	USD	(151,619,655)	Royal Bank of Canada	4/2/2025	(121,008)	(0.00%)
GBP	55,821,797	USD	(70,020,183)	HSBC Bank	4/2/2025	(128,226)	(0.00%)
GBP	121,000,000	USD	(151,643,734)	Toronto-Dominion Bank	4/2/2025	(145,087)	(0.00%)
GBP	121,000,000	USD	(151,692,255)	Royal Bank of Canada	4/2/2025	(193,608)	(0.00%)
GBP	11,742,761	USD	(14,925,014)	HSBC Bank	3/1/2025	(218,381)	(0.00%)
CHF	6,126,672	USD	(6,982,613)	Toronto-Dominion Bank	6/1/2025	(219,863)	(0.00%)
GBP	12,339,620	USD	(15,692,285)	State Street Bank & Trust Co.	3/1/2025	(238,146)	(0.00%)
GBP	121,000,000	USD	(151,789,297)	BNP Paribas	4/2/2025	(290,650)	(0.00%)
GBP	121,000,000	USD	(151,824,750)	Royal Bank of Canada	4/2/2025	(326,103)	(0.00%)
GBP	121,000,000	USD	(151,836,850)	BNP Paribas	4/2/2025	(338,203)	(0.00%)
GBP	121,000,000	USD	(151,885,492)	HSBC Bank	4/2/2025	(386,845)	(0.00%)
GBP	121,000,000	USD	(151,909,450)	Royal Bank of Canada	4/2/2025	(410,803)	(0.01%)
GBP	121,000,000	USD	(151,921,429)	Toronto-Dominion Bank	4/2/2025	(422,782)	(0.01%)
GBP	35,376,224	USD	(44,964,136)	Toronto-Dominion Bank	3/1/2025	(658,956)	(0.01%)
GBP	51,407,574	USD	(65,350,028)	HSBC Bank	3/1/2025	(967,187)	(0.01%)
GBP	125,000,000	USD	(158,421,750)	HSBC Bank	3/1/2025	(1,871,761)	(0.02%)
GBP	103,130,746	USD	(131,081,963)	Royal Bank of Canada	3/1/2025	(1,921,026)	(0.02%)
GBP	125,000,000	USD	(158,621,875)	Royal Bank of Canada	3/1/2025	(2,071,886)	(0.03%)
GBP	125,000,000	USD	(158,621,875)	Royal Bank of Canada	3/1/2025	(2,071,886)	(0.03%)
GBP	125,000,000	USD	(158,647,000)	Royal Bank of Canada	3/1/2025	(2,097,011)	(0.03%)
GBP	125,000,000	USD	(158,660,750)	Royal Bank of Canada	3/1/2025	(2,110,761)	(0.03%)
GBP	125,000,000	USD	(158,744,500)	BNP Paribas	3/1/2025	(2,194,511)	(0.03%)
GBP	119,695,258	USD	(152,135,905)	UBS AG	3/1/2025	(2,229,574)	(0.03%)
GBP	125,000,000	USD	(158,809,875)	Deutsche Bank AG	3/1/2025	(2,259,886)	(0.03%)
GBP	125,000,000	USD	(158,832,500)	BNP Paribas	3/1/2025	(2,282,511)	(0.03%)
GBP	125,000,000	USD	(158,932,250)	State Street Bank & Trust Co.	3/1/2025	(2,382,261)	(0.03%)
GBP	125,000,000	USD	(158,945,375)	Toronto-Dominion Bank	3/1/2025	(2,395,386)	(0.03%)
EUR	281,655,471	USD	(297,892,346)	HSBC Bank	3/1/2025	(6,238,092)	(0.08%)
EUR	281,655,472	USD	(297,892,347)	Toronto-Dominion Bank	3/1/2025	(6,238,092)	(0.08%)
GBP	414,929,563	USD	(527,387,922)	State Street Bank & Trust Co.	3/1/2025	(7,730,175)	(0.10%)
GBP	424,582,407	USD	(539,656,128)	HSBC Bank	3/1/2025	(7,909,159)	(0.10%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
EUR	375,540,629	USD	(397,189,795)	Royal Bank of Canada	3/1/2025	(8,317,456)	(0.11%)
GBP	506,102,945	USD	(643,270,508)	Toronto-Dominion Bank	3/1/2025	(9,427,224)	(0.12%)
EUR	490,146,254	USD	(518,402,205)	UBS AG	3/1/2025	(10,855,736)	(0.14%)
						(82,493,836)	**(1.06%)**
Total OTC Financial Derivative Instruments						**(82,493,840)**	**(1.06%)**
Total Investments						**7,639,633,469**	**97.72%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**178,162,964**	**2.28%**
Net Assets	**7,817,796,433**	**100.00%**

Analysis of Total Assets		US Dollars ($)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	7,591,746,879	94.73%
(b)	Transferable securities dealt in on another regulated market	130,380,430	1.63%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	6,015,569	0.08%
(f)	Other assets	286,120,941	3.56%
Total Assets		8,014,263,819	100.00%

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

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	7,722,127,309	8,238,522,162
Financial Derivative Instruments	3,17	6,015,569	47,442,747
Cash	3	107,793,900	31,419,219
Unrealised Appreciation on Spot Currency Contracts		3,290	21,613
Receivables:			
Interest and Dividends		57,634,825	59,920,503
Capital Shares Issued		11,068,855	12,861,201
Investments Sold		109,620,071	111,074,042
Total Current Assets		**8,014,263,819**	**8,501,261,487**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	88,509,409	3,239,395
Payables and Other Liabilities:			
Investments Purchased		91,561,722	165,757,367
Income Distribution Payable		11,557,205	10,548,557
Capital Shares Redeemed		4,167,665	4,255,323
Management Fees Payable	12	671,385	695,825
Total Current Liabilities		**196,467,386**	**184,496,467**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**7,817,796,433**	**8,316,765,020**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
CHF Hedged Acc[1]			
US ($) Equivalent	$6,685,574	$5,059,128	$56,395
Net Assets	CHF6,059,136	CHF4,258,015	CHF52,177
Number of Shares Outstanding	67,123	45,400	554
Net Asset Value Per Share[2]	**CHF90.27**	**CHF93.79**	**CHF94.18**
EUR Hedged Acc			
US ($) Equivalent	$590,548,999	$808,152,273	$691,370,866
Net Assets	€570,293,168	€731,591,264	€647,805,928
Number of Shares Outstanding	6,566,220	8,328,530	7,498,174
Net Asset Value Per Share[2]	**€86.85**	**€87.84**	**€86.40**
Institutional Plus EUR Hedged Acc			
US ($) Equivalent	$817,136,889	$1,147,096,596	$899,425,996
Net Assets	€789,109,094	€1,038,425,402	€842,751,005
Number of Shares Outstanding	8,789,196	11,443,043	9,448,388
Net Asset Value Per Share[2]	**€89.78**	**€90.75**	**€89.20**
GBP Dist			
US ($) Equivalent	$453,111,710	$409,362,504	$327,328,893
Net Assets	£361,809,700	£321,119,009	£272,116,469
Number of Shares Outstanding	3,808,127	3,344,610	2,703,360
Net Asset Value Per Share[2]	**£95.01**	**£96.01**	**£100.66**
GBP Hedged Acc			
US ($) Equivalent	$2,178,181,043	$2,271,521,559	$1,896,653,578
Net Assets	£1,739,277,563	£1,781,865,080	£1,576,734,246
Number of Shares Outstanding	16,828,025	17,277,688	15,766,116
Net Asset Value Per Share[2]	**£103.36**	**£103.13**	**£100.01**
GBP Hedged Dist			
US ($) Equivalent	$324,845,332	$926,925,210	$456,870,548
Net Assets	£259,388,998	£727,114,236	£379,807,598
Number of Shares Outstanding	3,030,877	8,223,969	4,304,079
Net Asset Value Per Share[2]	**£85.58**	**£88.41**	**£88.24**
Institutional Plus GBP Hedged Acc[3]			
US ($) Equivalent	$565,290,163	$171,531,142	$—
Net Assets	£451,384,195	£134,555,338	£—
Number of Shares Outstanding	4,438,270	1,326,766	—
Net Asset Value Per Share[2]	**£101.70**	**£101.42**	**£—**
Institutional Plus GBP Hedged Dist[4]			
US ($) Equivalent	$448,038,200	$41,937,149	$—
Net Assets	£357,758,503	£32,897,043	£—
Number of Shares Outstanding	3,493,781	310,799	—
Net Asset Value Per Share[2]	**£102.40**	**£105.85**	**£—**
USD Acc			
Net Assets	$1,100,655,227	$1,066,857,300	$839,715,387
Number of Shares Outstanding	5,809,087	5,666,740	4,641,015
Net Asset Value Per Share[2]	**$189.47**	**$188.27**	**$180.93**
Investor USD			
Net Assets	$128,875,051	$144,573,122	$121,383,873
Number of Shares Outstanding	691,254	780,417	681,795
Net Asset Value Per Share[2]	**$186.44**	**$185.25**	**$178.04**
Institutional Plus USD Acc			
Net Assets	$1,204,428,245	$1,323,749,037	$1,077,188,164
Number of Shares Outstanding	10,683,957	11,824,639	10,018,168
Net Asset Value Per Share[2]	**$112.73**	**$111.95**	**$107.52**

[1] The share class launched on 17 May 2022.

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

[3] The share class launched on 21 June 2023.

[4] The share class launched on 3 October 2023.

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		297,774,488	223,767,225
Net (Loss)/Gain on Financial Instruments		(432,867,341)	230,867,745
Total Investment (Loss)/Income		**(135,092,853)**	**454,634,970**
Expenses			
Management Fees	12	8,125,193	7,426,630
Transaction Fees and Commissions		11	—
Total Expenses		**8,125,204**	**7,426,630**
Finance Costs			
Interest Expense		—	249
Distribution	6	46,440,584	33,621,838
Total Finance Costs		**46,440,584**	**33,622,087**
Net Investment (Loss)/Income		**(189,658,641)**	**413,586,253**
Net (Decrease)/Increase in Net Assets		**(189,658,641)**	**413,586,253**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(189,658,641)	413,586,253
Capital Transactions		
Subscriptions	3,793,861,410	5,093,760,378
Redemptions	(4,103,171,356)	(3,500,575,311)
Total Capital Transactions	(309,309,946)	1,593,185,067
Total (Decrease)/Increase for the Year	(498,968,587)	2,006,771,320
Net Assets		
Beginning of Year	8,316,765,020	6,309,993,700
End of Year	**7,817,796,433**	**8,316,765,020**

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

Vanguard U.S. Investment Grade Credit Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate USD Credit Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of US dollar-denominated, investment-grade fixed income securities, excluding US Treasury, US government-related and securitised securities, with maturities greater than 1 year.

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks returned 16.69%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US turned in a stronger performance than the rest of the world as a whole.
- Global bonds returned –1.69%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis. US bonds, however, finished in positive territory.
- In this environment, the fund's benchmark index returned 2.52% for the 12 months.
- Within the benchmark, the highest returns were among bonds with the shortest duration, which were offset by negative returns among bonds with maturities longer than 15 years. In comparison, the range of returns by credit quality was narrower, with generally higher returns at the lowest and highest ends of the quality spectrum. By sector, securitised debt generally provided higher returns than other credit types.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate USD Credit Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
EUR Acc	9.41%	1.96%	3.82%
Benchmark	9.36	2.03	3.95
Tracking Difference*	0.05		
Institutional Plus EUR Acc	9.45%	2.00%	3.94%
Benchmark	9.36	2.03	3.95
Tracking Difference*	0.09		
Institutional Plus EUR Hedged Acc	0.81%	-1.47%	0.46%
Benchmark	0.73	-1.44	0.44
Tracking Difference*	0.08		
GBP Hedged Acc	2.11%	-0.46%	1.37%
Benchmark	2.07	-0.39	1.48
Tracking Difference*	0.04		
Institutional Plus GBP Hedged Acc	2.15%	-0.46%	0.77%
Benchmark	2.07	-0.39	0.82
Tracking Difference*	0.08		
Institutional Plus GBP Hedged Dist	2.17%	-0.43%	0.79%
Benchmark	2.07	-0.39	0.82
Tracking Difference*	0.10		
USD Acc	2.56%	0.33%	2.24%
Benchmark	2.52	0.40	2.34
Tracking Difference*	0.04		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
Institutional Plus USD Acc	2.60%	0.37%	2.33%
Benchmark	2.52	0.40	2.34
Tracking Difference*	0.08		
Institutional Plus USD Dist	2.60%	0.37%	2.48%
Benchmark	2.52	0.40	2.49
Tracking Difference*	0.08		

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

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

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

[1] Since-inception returns: Institutional Plus EUR Hedged Acc, 24 September 2015; Institutional Plus GBP Heged Acc and Institutional Plus GBP Hedged Dist, 8 September 2016; Institutional Plus USD Dist, 24 September 2015.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal US Dollars ($)	Cost US Dollars ($)
US Treasury Note 3.88% 15/8/2034	17,173,000	17,133,255
US Treasury Note 4.00% 15/2/2034	16,115,000	15,644,971
US Treasury Note 4.00% 31/1/2029	14,709,000	14,686,584
US Treasury Note 4.38% 15/5/2034	11,564,000	11,664,589
US Treasury Note 4.13% 15/11/2027	10,300,000	10,272,474
US Treasury Note 4.38% 31/7/2026	8,506,000	8,509,799
US Treasury Note 4.50% 15/11/2033	7,943,900	8,236,597
US Treasury Note 4.25% 30/11/2026	7,995,000	7,999,123
US Treasury Bond 4.75% 15/11/2053	7,517,000	7,851,760
US Treasury Note 4.13% 31/10/2026	7,716,000	7,696,944
US Treasury Bond 4.25% 15/2/2054	7,843,000	7,636,760
US Treasury Note 3.63% 31/8/2029	7,527,000	7,546,533
US Treasury Note 4.00% 31/7/2029	7,374,000	7,449,014
US Treasury Bond 4.63% 15/5/2054	6,928,000	7,404,809
US Treasury Note 3.50% 30/9/2026	6,843,000	6,817,987
US Treasury Note 3.75% 31/12/2028	6,855,000	6,779,061
US Treasury Note 4.13% 31/3/2029	6,320,000	6,232,007
US Treasury Note 3.88% 15/10/2027	6,230,000	6,215,375
US Treasury Note 4.63% 30/4/2029	6,118,000	6,153,221
US Treasury Note 4.63% 28/2/2026	6,065,000	6,063,161

Sales	Principal US Dollars ($)	Proceeds US Dollars ($)
US Treasury Note 3.88% 15/8/2034	17,173,000	17,153,401
US Treasury Note 4.00% 15/2/2034	16,115,000	15,645,924
US Treasury Note 4.00% 31/1/2029	14,709,000	14,643,285
US Treasury Note 4.38% 15/5/2034	11,564,000	11,686,235
US Treasury Note 4.50% 15/11/2033	8,639,900	8,890,325
US Treasury Note 4.38% 31/7/2026	8,506,000	8,538,860
US Treasury Bond 4.75% 15/11/2053	7,962,000	8,343,634
US Treasury Note 4.13% 15/11/2027	8,097,000	8,071,044
US Treasury Note 4.13% 31/10/2026	7,716,000	7,697,936
US Treasury Bond 4.25% 15/2/2054	7,843,000	7,655,341
US Treasury Note 3.63% 31/8/2029	7,527,000	7,560,045
US Treasury Note 4.00% 31/7/2029	7,374,000	7,460,339
US Treasury Bond 4.63% 15/5/2054	6,928,000	7,395,473
US Treasury Note 3.75% 31/12/2028	6,955,000	6,877,190
US Treasury Note 3.50% 30/9/2026	6,843,000	6,805,415
US Treasury Note 4.13% 31/3/2029	6,320,000	6,212,320
US Treasury Note 3.88% 15/10/2027	6,230,000	6,193,640
US Treasury Note 4.63% 30/4/2029	6,118,000	6,154,210
US Treasury Note 4.63% 28/2/2026	6,065,000	6,059,557
US Treasury Note 4.50% 31/3/2026	5,924,000	5,897,320

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

Financial Statements
Statement of Investments
31 December 2024

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 99.06% (31 December 2023: 98.78%)					
Fixed Income 99.06% (31 December 2023: 98.78%)					
Australia 1.57% (31 December 2023: 1.68%)					
APA Infrastructure Ltd.	125,000	4.25%	15/7/2027	122,933	0.01%
APA Infrastructure Ltd.	200,000	5.13%	16/9/2034	190,673	0.01%
APA Infrastructure Ltd.	50,000	5.75%	16/9/2044	48,364	0.00%
Argentum Netherlands BV for Swiss Re Ltd.	200,000	5.63%	15/8/2052	199,439	0.01%
Ausgrid Finance Pty Ltd.	75,000	4.35%	1/8/2028	72,683	0.01%
Australia & New Zealand Banking Group Ltd.	250,000	4.40%	19/5/2026	247,937	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	4.68%	15/6/2026	250,013	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	4.42%	16/12/2026	249,688	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	4.75%	18/1/2027	250,829	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	4.90%	16/7/2027	251,829	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	4.62%	16/12/2029	247,926	0.02%
Australia & New Zealand Banking Group Ltd.	100,000	6.74%	8/12/2032	106,641	0.01%
Australia & New Zealand Banking Group Ltd.	200,000	5.73%	18/9/2034	201,303	0.01%
Australia & New Zealand Banking Group Ltd.	200,000	5.20%	30/9/2035	191,334	0.01%
Australia & New Zealand Banking Group Ltd.	200,000	2.57%	25/11/2035	169,537	0.01%
BHP Billiton Finance USA Ltd.	200,000	4.88%	27/2/2026	200,539	0.01%
BHP Billiton Finance USA Ltd.	200,000	5.25%	8/9/2030	203,205	0.01%
BHP Billiton Finance USA Ltd.	225,000	5.00%	30/9/2043	210,479	0.01%
BHP Billiton Finance USA Ltd.	200,000	5.50%	8/9/2053	195,487	0.01%
Commonwealth Bank of Australia	250,000	4.93%	9/12/2025	250,385	0.02%
Commonwealth Bank of Australia	200,000	1.13%	15/6/2026	190,576	0.01%
Commonwealth Bank of Australia	200,000	2.63%	6/9/2026	193,968	0.01%
Commonwealth Bank of Australia	250,000	4.58%	27/11/2026	250,219	0.02%
Commonwealth Bank of Australia	200,000	2.55%	14/3/2027	191,677	0.01%
Commonwealth Bank of Australia	125,000	3.90%	16/3/2028	122,195	0.01%
Commonwealth Bank of Australia	250,000	5.07%	14/9/2028	252,679	0.02%
Commonwealth Bank of Australia	200,000	2.69%	11/3/2031	170,222	0.01%
Commonwealth Bank of Australia	225,000	3.78%	14/3/2032	200,950	0.01%
Commonwealth Bank of Australia	100,000	5.84%	13/3/2034	101,037	0.01%
Commonwealth Bank of Australia	200,000	3.61%	12/9/2034	184,114	0.01%
Commonwealth Bank of Australia	200,000	3.74%	12/9/2039	159,208	0.01%
Commonwealth Bank of Australia	200,000	3.31%	11/3/2041	146,836	0.01%
Commonwealth Bank of Australia	250,000	3.90%	12/7/2047	196,318	0.01%
Commonwealth Bank of Australia	200,000	4.32%	10/1/2048	160,817	0.01%
CSL Finance plc	150,000	3.85%	27/4/2027	146,483	0.01%
CSL Finance plc	175,000	4.05%	27/4/2029	168,519	0.01%
CSL Finance plc	125,000	5.11%	3/4/2034	122,927	0.01%
CSL Finance plc	100,000	4.75%	27/4/2052	85,696	0.01%
CSL Finance plc	125,000	5.42%	3/4/2054	117,734	0.01%
CSL Finance plc	75,000	4.95%	27/4/2062	64,564	0.00%
Export Finance & Insurance Corp.	400,000	4.63%	26/10/2027	402,011	0.03%
GAIF Bond Issuer Pty Ltd.	100,000	3.40%	30/9/2026	97,332	0.01%
Glencore Funding LLC	50,000	4.00%	27/3/2027	49,014	0.00%
Glencore Funding LLC	125,000	5.34%	4/4/2027	126,080	0.01%
Glencore Funding LLC	175,000	2.50%	1/9/2030	151,626	0.01%
Glencore Funding LLC	175,000	2.85%	27/4/2031	151,064	0.01%
Glencore Funding LLC	200,000	6.50%	6/10/2033	212,388	0.01%
Glencore Funding LLC	100,000	3.88%	27/4/2051	71,777	0.00%
Glencore Funding LLC	70,000	5.89%	4/4/2054	68,021	0.00%
Goodman US Finance Five LLC	75,000	4.63%	4/5/2032	70,924	0.00%
Goodman US Finance Four LLC	50,000	4.50%	15/10/2037	43,848	0.00%
Goodman US Finance Six LLC	100,000	5.13%	7/10/2034	96,186	0.01%
Goodman US Finance Three LLC	125,000	3.70%	15/3/2028	118,949	0.01%
Macquarie Bank Ltd.	200,000	5.21%	15/6/2026	201,490	0.01%
Macquarie Bank Ltd.	200,000	5.39%	7/12/2026	202,813	0.01%
Macquarie Bank Ltd.	200,000	3.62%	3/6/2030	182,095	0.01%
Macquarie Bank Ltd.	200,000	6.80%	18/1/2033	212,004	0.01%
Macquarie Group Ltd.	200,000	1.34%	12/1/2027	192,703	0.01%
Macquarie Group Ltd.	200,000	1.63%	23/9/2027	188,976	0.01%
Macquarie Group Ltd.	250,000	5.03%	15/1/2030	247,886	0.02%
Macquarie Group Ltd.	200,000	2.87%	14/1/2033	169,059	0.01%
Macquarie Group Ltd.	125,000	5.49%	9/11/2033	124,485	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Macquarie Group Ltd.	200,000	5.89%	15/6/2034	204,256	0.01%
Macquarie Group Ltd.	135,000	6.26%	7/12/2034	141,313	0.01%
National Australia Bank Ltd.	350,000	4.97%	12/1/2026	351,456	0.02%
National Australia Bank Ltd.	200,000	3.38%	14/1/2026	197,583	0.01%
National Australia Bank Ltd.	291,000	2.50%	12/7/2026	282,334	0.02%
National Australia Bank Ltd.	250,000	3.50%	10/1/2027	244,809	0.02%
National Australia Bank Ltd.	250,000	5.09%	11/6/2027	252,660	0.02%
National Australia Bank Ltd.	250,000	4.63%	22/11/2027	249,894	0.02%
National Australia Bank Ltd.	250,000	4.90%	13/6/2028	251,137	0.02%
National Australia Bank Ltd.	200,000	5.13%	28/11/2028	202,576	0.01%
National Australia Bank Ltd.	250,000	4.79%	10/1/2029	250,393	0.02%
National Australia Bank Ltd.	250,000	2.33%	21/8/2030	212,547	0.01%
National Australia Bank Ltd.	150,000	2.99%	21/5/2031	129,724	0.01%
National Australia Bank Ltd.	250,000	6.43%	12/1/2033	261,668	0.02%
National Australia Bank Ltd.	250,000	3.93%	2/8/2034	233,420	0.02%
National Australia Bank Ltd.	175,000	3.35%	12/1/2037	150,631	0.01%
National Australia Bank Ltd.	150,000	2.65%	14/1/2041	100,420	0.01%
NBN Co., Ltd.	450,000	2.63%	5/5/2031	388,289	0.03%
Newcastle Coal Infrastructure Group Pty Ltd.	53,734	4.70%	12/5/2031	49,789	0.00%
Northern Star Resources Ltd.	85,000	6.13%	11/4/2033	87,046	0.01%
Rio Tinto Finance USA Ltd.	450,000	7.13%	15/7/2028	483,033	0.03%
Rio Tinto Finance USA Ltd.	125,000	5.20%	2/11/2040	120,579	0.01%
Rio Tinto Finance USA Ltd.	475,000	2.75%	2/11/2051	289,932	0.02%
Rio Tinto Finance USA plc	175,000	5.00%	9/3/2033	174,864	0.01%
Rio Tinto Finance USA plc	175,000	4.75%	22/3/2042	158,844	0.01%
Rio Tinto Finance USA plc	150,000	4.13%	21/8/2042	125,142	0.01%
Rio Tinto Finance USA plc	100,000	5.13%	9/3/2053	92,339	0.01%
Santos Finance Ltd.	270,000	3.65%	29/4/2031	238,578	0.02%
Santos Finance Ltd.	100,000	6.88%	19/9/2033	105,560	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	125,000	3.63%	28/1/2026	123,176	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	75,000	3.75%	23/3/2027	72,883	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	125,000	4.38%	28/5/2030	119,976	0.01%
Scentre Group Trust 2	225,000	5.13%	24/9/2080	219,430	0.01%
SGSP Australia Assets Pty Ltd.	200,000	3.25%	29/7/2026	195,113	0.01%
South32 Treasury Ltd.	100,000	4.35%	14/4/2032	91,401	0.01%
Sydney Airport Finance Co. Pty Ltd.	225,000	3.63%	28/4/2026	221,124	0.02%
Transurban Finance Co. Pty Ltd.	110,000	4.13%	2/2/2026	108,977	0.01%
Transurban Finance Co. Pty Ltd.	75,000	3.38%	22/3/2027	72,474	0.00%
Transurban Finance Co. Pty Ltd.	200,000	2.45%	16/3/2031	168,848	0.01%
Westpac Banking Corp.	200,000	5.20%	16/4/2026	201,661	0.01%
Westpac Banking Corp.	235,000	1.15%	3/6/2026	224,187	0.02%
Westpac Banking Corp.	225,000	2.70%	19/8/2026	218,675	0.01%
Westpac Banking Corp.	250,000	1.55%	30/9/2026	237,432	0.02%
Westpac Banking Corp.	120,000	4.60%	20/10/2026	120,243	0.01%
Westpac Banking Corp.	325,000	3.35%	8/3/2027	316,931	0.02%
Westpac Banking Corp.	250,000	4.04%	26/8/2027	247,203	0.02%
Westpac Banking Corp.	200,000	5.46%	18/11/2027	204,682	0.01%
Westpac Banking Corp.	100,000	3.40%	25/1/2028	96,167	0.01%
Westpac Banking Corp.	275,000	4.18%	22/5/2028	270,927	0.02%
Westpac Banking Corp.	175,000	5.54%	17/11/2028	179,927	0.01%
Westpac Banking Corp.	250,000	1.95%	20/11/2028	225,260	0.02%
Westpac Banking Corp.	125,000	2.65%	16/1/2030	112,758	0.01%
Westpac Banking Corp.	200,000	2.15%	3/6/2031	169,541	0.01%
Westpac Banking Corp.	600,000	4.32%	23/11/2031	590,799	0.04%
Westpac Banking Corp.	150,000	5.41%	10/8/2033	147,731	0.01%
Westpac Banking Corp.	50,000	6.82%	17/11/2033	54,031	0.00%
Westpac Banking Corp.	360,000	4.11%	24/7/2034	339,094	0.02%
Westpac Banking Corp.	170,000	2.67%	15/11/2035	144,725	0.01%
Westpac Banking Corp.	210,000	5.62%	20/11/2035	206,665	0.01%
Westpac Banking Corp.	100,000	3.02%	18/11/2036	84,602	0.01%
Westpac Banking Corp.	150,000	4.42%	24/7/2039	132,809	0.01%
Westpac Banking Corp.	100,000	2.96%	16/11/2040	71,126	0.00%
Westpac Banking Corp.	135,000	3.13%	18/11/2041	96,738	0.01%
Woodside Finance Ltd.	280,000	3.70%	15/3/2028	266,856	0.02%
Woodside Finance Ltd.	110,000	4.50%	4/3/2029	106,520	0.01%
Woodside Finance Ltd.	175,000	5.10%	12/9/2034	166,700	0.01%
Woodside Finance Ltd.	105,000	5.70%	12/9/2054	97,916	0.01%
				23,224,818	**1.57%**
Austria 0.10% (31 December 2023: 0.11%)					
Oesterreichische Kontrollbank AG	140,000	4.13%	20/1/2026	139,352	0.01%
Oesterreichische Kontrollbank AG	140,000	5.00%	23/10/2026	141,444	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Oesterreichische Kontrollbank AG	299,000	4.75%	21/5/2027	301,248	0.02%
Oesterreichische Kontrollbank AG	400,000	3.63%	9/9/2027	392,097	0.03%
Oesterreichische Kontrollbank AG	100,000	4.13%	18/1/2029	98,581	0.01%
Oesterreichische Kontrollbank AG	400,000	3.75%	5/9/2029	387,633	0.02%
				1,460,355	**0.10%**
Belgium 0.48% (31 December 2023: 0.53%)					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	645,000	4.70%	1/2/2036	611,629	0.04%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	1,375,000	4.90%	1/2/2046	1,252,119	0.08%
Anheuser-Busch InBev Finance, Inc.	175,000	4.70%	1/2/2036	165,374	0.01%
Anheuser-Busch InBev Finance, Inc.	325,000	4.90%	1/2/2046	294,294	0.02%
Anheuser-Busch InBev Worldwide, Inc.	260,000	4.00%	13/4/2028	255,251	0.02%
Anheuser-Busch InBev Worldwide, Inc.	700,000	4.75%	23/1/2029	700,240	0.05%
Anheuser-Busch InBev Worldwide, Inc.	700,000	3.50%	1/6/2030	655,952	0.04%
Anheuser-Busch InBev Worldwide, Inc.	150,000	5.00%	15/6/2034	148,219	0.01%
Anheuser-Busch InBev Worldwide, Inc.	285,000	8.20%	15/1/2039	357,767	0.02%
Anheuser-Busch InBev Worldwide, Inc.	400,000	5.45%	23/1/2039	400,858	0.03%
Anheuser-Busch InBev Worldwide, Inc.	325,000	4.95%	15/1/2042	301,427	0.02%
Anheuser-Busch InBev Worldwide, Inc.	258,000	4.44%	6/10/2048	218,187	0.02%
Anheuser-Busch InBev Worldwide, Inc.	525,000	5.55%	23/1/2049	518,501	0.04%
Anheuser-Busch InBev Worldwide, Inc.	400,000	5.80%	23/1/2059	409,002	0.03%
KBC Group NV	200,000	5.80%	19/1/2029	203,046	0.01%
KBC Group NV	200,000	4.93%	16/10/2030	196,619	0.01%
Kingdom of Belgium Government International Bond	300,000	4.35%	6/11/2034	289,503	0.02%
Kingdom of Belgium Government International Bond	200,000	4.88%	10/6/2055	186,065	0.01%
				7,164,053	**0.48%**
Bermuda 0.06% (31 December 2023: 0.06%)					
Bermuda Government International Bond	200,000	3.72%	25/1/2027	193,496	0.01%
Bermuda Government International Bond	250,000	2.38%	20/8/2030	212,223	0.02%
Bermuda Government International Bond	200,000	5.00%	15/7/2032	192,792	0.01%
Triton Container International Ltd.	200,000	2.05%	15/4/2026	191,678	0.01%
Triton Container International Ltd.	100,000	3.15%	15/6/2031	84,649	0.01%
				874,838	**0.06%**
Brazil 0.20% (31 December 2023: 0.18%)					
Embraer Netherlands Finance BV	200,000	7.00%	28/7/2030	206,663	0.01%
GUSAP III LP	200,000	4.25%	21/1/2030	185,548	0.01%
Nexa Resources SA	200,000	6.50%	18/1/2028	201,751	0.01%
Raizen Fuels Finance SA	200,000	6.45%	5/3/2034	197,179	0.01%
Raizen Fuels Finance SA	100,000	5.70%	17/1/2035	92,649	0.01%
Raizen Fuels Finance SA	100,000	6.95%	5/3/2054	98,010	0.01%
St Marys Cement, Inc. Canada	200,000	5.75%	2/4/2034	192,626	0.01%
Suzano Austria GmbH	300,000	6.00%	15/1/2029	300,914	0.02%
Suzano Austria GmbH	200,000	5.00%	15/1/2030	191,321	0.01%
Suzano Austria GmbH	375,000	3.13%	15/1/2032	310,471	0.02%
Suzano Austria GmbH	105,000	7.00%	16/3/2047	109,788	0.01%
Vale Overseas Ltd.	125,000	3.75%	8/7/2030	114,263	0.01%
Vale Overseas Ltd.	200,000	6.13%	12/6/2033	201,666	0.01%
Vale Overseas Ltd.	198,000	6.88%	21/11/2036	210,683	0.02%
Vale Overseas Ltd.	170,000	6.88%	10/11/2039	179,776	0.01%
Vale Overseas Ltd.	125,000	6.40%	28/6/2054	122,444	0.01%
Vale SA	100,000	5.63%	11/9/2042	95,489	0.01%
				3,011,241	**0.20%**
Bulgaria 0.01% (31 December 2023: 0.00%)					
Bulgaria Government International Bond	200,000	5.00%	5/3/2037	187,139	0.01%
				187,139	**0.01%**
Canada 3.70% (31 December 2023: 3.73%)					
Air Canada 2015-1 Class A Pass Through Trust	14,356	3.60%	15/3/2027	13,934	0.00%
Algonquin Power & Utilities Corp.	150,000	5.37%	15/6/2026	150,795	0.01%
Alimentation Couche-Tard, Inc.	200,000	2.95%	25/1/2030	180,233	0.01%
Alimentation Couche-Tard, Inc.	225,000	5.27%	12/2/2034	219,269	0.01%
Alimentation Couche-Tard, Inc.	50,000	4.50%	26/7/2047	40,780	0.00%
Alimentation Couche-Tard, Inc.	175,000	3.80%	25/1/2050	125,701	0.01%
Antares Holdings LP	100,000	3.95%	15/7/2026	97,058	0.01%
Bank of Montreal	200,000	5.30%	5/6/2026	201,829	0.01%
Bank of Montreal	325,000	1.25%	15/9/2026	307,182	0.02%
Bank of Montreal	180,000	4.57%	10/9/2027	179,437	0.01%
Bank of Montreal	150,000	4.70%	14/9/2027	149,893	0.01%
Bank of Montreal	250,000	4.69%	28/6/2028	250,168	0.02%
Bank of Montreal	325,000	5.72%	25/9/2028	333,311	0.02%
Bank of Montreal	200,000	5.51%	4/6/2031	203,220	0.01%
Bank of Montreal	200,000	3.80%	15/12/2032	191,314	0.01%
Bank of Montreal	200,000	3.09%	10/1/2037	166,689	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bank of Nova Scotia	350,000	1.05%	2/3/2026	335,911	0.02%
Bank of Nova Scotia	468,000	2.70%	3/8/2026	454,157	0.03%
Bank of Nova Scotia	125,000	1.30%	15/9/2026	118,221	0.01%
Bank of Nova Scotia	675,000	1.19%	13/10/2026	636,272	0.04%
Bank of Nova Scotia	325,000	2.17%	9/3/2027	308,684	0.02%
Bank of Nova Scotia	120,000	5.40%	4/6/2027	121,899	0.01%
Bank of Nova Scotia	200,000	5.45%	1/8/2029	203,581	0.01%
Bank of Nova Scotia	100,000	2.15%	1/8/2031	83,172	0.01%
Bank of Nova Scotia	250,000	2.45%	2/2/2032	209,017	0.01%
Bank of Nova Scotia	241,000	4.74%	10/11/2032	233,419	0.02%
Bank of Nova Scotia	125,000	5.65%	1/2/2034	127,102	0.01%
Bank of Nova Scotia	150,000	4.59%	4/5/2037	138,008	0.01%
Barrick International Barbados Corp.	100,000	6.35%	15/10/2036	105,241	0.01%
Barrick North America Finance LLC	300,000	5.75%	1/5/2043	296,310	0.02%
Barrick PD Australia Finance Pty Ltd.	75,000	5.95%	15/10/2039	75,625	0.01%
Bell Telephone Co. of Canada or Bell Canada	200,000	2.15%	15/2/2032	162,747	0.01%
Bell Telephone Co. of Canada or Bell Canada	100,000	5.20%	15/2/2034	97,526	0.01%
Bell Telephone Co. of Canada or Bell Canada	150,000	4.46%	1/4/2048	121,382	0.01%
Bell Telephone Co. of Canada or Bell Canada	200,000	4.30%	29/7/2049	156,726	0.01%
Bell Telephone Co. of Canada or Bell Canada	100,000	3.65%	17/3/2051	69,139	0.00%
Bell Telephone Co. of Canada or Bell Canada	90,000	3.20%	15/2/2052	57,082	0.00%
Bell Telephone Co. of Canada or Bell Canada	100,000	5.55%	15/2/2054	93,892	0.01%
Brookfield Finance I UK plc/Brookfield Finance, Inc.	85,000	2.34%	30/1/2032	70,213	0.00%
Brookfield Finance LLC/Brookfield Finance, Inc.	125,000	3.45%	15/4/2050	85,585	0.01%
Brookfield Finance, Inc.	140,000	4.25%	2/6/2026	139,013	0.01%
Brookfield Finance, Inc.	150,000	3.90%	25/1/2028	145,928	0.01%
Brookfield Finance, Inc.	165,000	4.85%	29/3/2029	163,799	0.01%
Brookfield Finance, Inc.	90,000	4.35%	15/4/2030	86,706	0.01%
Brookfield Finance, Inc.	125,000	6.35%	5/1/2034	131,592	0.01%
Brookfield Finance, Inc.	161,000	4.70%	20/9/2047	138,800	0.01%
Brookfield Finance, Inc.	225,000	5.97%	4/3/2054	227,586	0.02%
Canada Government International Bond	700,000	0.75%	19/5/2026	666,607	0.05%
Canada Government International Bond	475,000	3.75%	26/4/2028	466,674	0.03%
Canada Government International Bond	265,000	4.63%	30/4/2029	267,068	0.02%
Canadian Imperial Bank of Commerce	200,000	1.15%	8/7/2026	190,008	0.01%
Canadian Imperial Bank of Commerce	300,000	1.85%	19/1/2027	284,065	0.02%
Canadian Imperial Bank of Commerce	125,000	3.45%	7/4/2027	121,589	0.01%
Canadian Imperial Bank of Commerce	100,000	5.24%	28/6/2027	101,120	0.01%
Canadian Imperial Bank of Commerce	200,000	4.51%	11/9/2027	199,036	0.01%
Canadian Imperial Bank of Commerce	150,000	5.00%	28/4/2028	150,391	0.01%
Canadian Imperial Bank of Commerce	225,000	4.41%	8/6/2028	223,244	0.02%
Canadian Imperial Bank of Commerce	125,000	5.26%	8/4/2029	126,047	0.01%
Canadian Imperial Bank of Commerce	145,000	4.63%	11/9/2030	141,923	0.01%
Canadian Imperial Bank of Commerce	150,000	3.60%	7/4/2032	134,615	0.01%
Canadian Imperial Bank of Commerce	200,000	6.09%	3/10/2033	209,067	0.01%
Canadian National Railway Co.	100,000	6.90%	15/7/2028	106,779	0.01%
Canadian National Railway Co.	125,000	3.85%	5/8/2032	115,349	0.01%
Canadian National Railway Co.	80,000	6.38%	15/11/2037	87,143	0.01%
Canadian Natural Resources Ltd.	125,000	3.85%	1/6/2027	122,302	0.01%
Canadian Natural Resources Ltd.	170,000	2.95%	15/7/2030	151,039	0.01%
Canadian Natural Resources Ltd.	30,000	7.20%	15/1/2032	32,763	0.00%
Canadian Natural Resources Ltd.	50,000	6.45%	30/6/2033	52,465	0.00%
Canadian Natural Resources Ltd.	120,000	5.40%	15/12/2034	116,850	0.01%
Canadian Natural Resources Ltd.	125,000	6.50%	15/2/2037	129,767	0.01%
Canadian Natural Resources Ltd.	100,000	6.25%	15/3/2038	102,131	0.01%
Canadian Natural Resources Ltd.	180,000	4.95%	1/6/2047	154,500	0.01%
Canadian Pacific Railway Co.	125,000	2.88%	15/11/2029	114,354	0.01%
Canadian Pacific Railway Co.	100,000	7.13%	15/10/2031	110,962	0.01%
Canadian Pacific Railway Co.	150,000	2.45%	2/12/2031	127,979	0.01%
Canadian Pacific Railway Co.	100,000	4.80%	15/9/2035	95,618	0.01%
Canadian Pacific Railway Co.	80,000	5.95%	15/5/2037	82,990	0.01%
Canadian Pacific Railway Co.	65,000	3.00%	2/12/2041	47,175	0.00%
Canadian Pacific Railway Co.	75,000	4.80%	1/8/2045	66,399	0.00%
Canadian Pacific Railway Co.	135,000	4.95%	15/8/2045	122,054	0.01%
Canadian Pacific Railway Co.	70,000	4.70%	1/5/2048	60,741	0.00%
Canadian Pacific Railway Co.	250,000	3.10%	2/12/2051	162,648	0.01%
Canadian Pacific Railway Co.	60,000	4.20%	15/11/2069	43,956	0.00%
Canadian Pacific Railway Co.	135,000	6.13%	15/9/2115	134,794	0.01%
CCL Industries, Inc.	100,000	3.25%	1/10/2026	97,215	0.01%
CCL Industries, Inc.	150,000	3.05%	1/6/2030	134,707	0.01%
CDP Financial, Inc.	375,000	4.50%	13/2/2026	374,957	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
CDP Financial, Inc.	250,000	4.25%	25/7/2028	247,679	0.02%
CDP Financial, Inc.	250,000	4.88%	5/6/2029	252,172	0.02%
CDP Financial, Inc.	225,000	5.60%	25/11/2039	228,520	0.02%
Cenovus Energy, Inc.	50,000	2.65%	15/1/2032	41,591	0.00%
Cenovus Energy, Inc.	56,000	5.25%	15/6/2037	52,398	0.00%
Cenovus Energy, Inc.	94,000	6.75%	15/11/2039	100,893	0.01%
Cenovus Energy, Inc.	78,000	5.40%	15/6/2047	69,374	0.00%
Cenovus Energy, Inc.	120,000	3.75%	15/2/2052	82,896	0.01%
CGI, Inc.	100,000	1.45%	14/9/2026	94,619	0.01%
CI Financial Corp.	100,000	7.50%	30/5/2029	104,408	0.01%
CI Financial Corp.	92,000	3.20%	17/12/2030	78,156	0.01%
Constellation Software, Inc.	100,000	5.46%	16/2/2034	100,393	0.01%
CPPIB Capital, Inc.	850,000	0.88%	9/9/2026	801,411	0.05%
CPPIB Capital, Inc.	250,000	4.38%	30/1/2027	249,454	0.02%
CPPIB Capital, Inc.	375,000	3.25%	15/6/2027	364,444	0.02%
CPPIB Capital, Inc.	150,000	2.75%	2/11/2027	143,150	0.01%
Element Fleet Management Corp.	175,000	6.27%	26/6/2026	177,950	0.01%
Element Fleet Management Corp.	125,000	6.32%	4/12/2028	130,278	0.01%
Emera US Finance LP	210,000	3.55%	15/6/2026	205,700	0.01%
Emera US Finance LP	175,000	4.75%	15/6/2046	145,156	0.01%
Empower Finance 2020 LP	150,000	1.78%	17/3/2031	122,671	0.01%
Enbridge, Inc.	80,000	1.60%	4/10/2026	75,758	0.01%
Enbridge, Inc.	175,000	5.25%	5/4/2027	177,058	0.01%
Enbridge, Inc.	100,000	3.70%	15/7/2027	97,564	0.01%
Enbridge, Inc.	200,000	6.00%	15/11/2028	206,962	0.01%
Enbridge, Inc.	200,000	5.30%	5/4/2029	202,078	0.01%
Enbridge, Inc.	155,000	3.13%	15/11/2029	141,941	0.01%
Enbridge, Inc.	690,000	5.70%	8/3/2033	697,719	0.05%
Enbridge, Inc.	135,000	2.50%	1/8/2033	108,362	0.01%
Enbridge, Inc.	100,000	5.63%	5/4/2034	100,666	0.01%
Enbridge, Inc.	65,000	4.50%	10/6/2044	53,464	0.00%
Enbridge, Inc.	110,000	5.50%	1/12/2046	104,413	0.01%
Enbridge, Inc.	70,000	4.00%	15/11/2049	52,370	0.00%
Enbridge, Inc.	150,000	3.40%	1/8/2051	100,473	0.01%
Enbridge, Inc.	160,000	6.70%	15/11/2053	173,731	0.01%
Enbridge, Inc.	500,000	5.95%	5/4/2054	495,301	0.03%
Enbridge, Inc.	220,000	7.20%	27/6/2054	226,402	0.02%
Enbridge, Inc.	75,000	7.38%	15/3/2055	77,863	0.01%
Export Development Canada	475,000	4.38%	29/6/2026	474,721	0.03%
Export Development Canada	250,000	3.00%	25/5/2027	242,247	0.02%
Export Development Canada	345,000	3.75%	7/9/2027	339,644	0.02%
Export Development Canada	375,000	3.88%	14/2/2028	369,571	0.02%
Export Development Canada	450,000	4.13%	13/2/2029	444,216	0.03%
Export Development Canada	175,000	4.75%	5/6/2034	175,877	0.01%
Fairfax Financial Holdings Ltd.	150,000	4.85%	17/4/2028	148,966	0.01%
Fairfax Financial Holdings Ltd.	275,000	4.63%	29/4/2030	268,341	0.02%
Fairfax Financial Holdings Ltd.	125,000	3.38%	3/3/2031	111,525	0.01%
Fairfax Financial Holdings Ltd.	100,000	5.63%	16/8/2032	101,173	0.01%
Fairfax Financial Holdings Ltd.	150,000	6.35%	22/3/2054	154,366	0.01%
Fairfax Financial Holdings Ltd.	75,000	6.10%	15/3/2055	74,058	0.00%
Federation des Caisses Desjardins du Quebec	250,000	1.20%	14/10/2026	235,604	0.02%
Federation des Caisses Desjardins du Quebec	200,000	4.55%	23/8/2027	197,656	0.01%
Federation des Caisses Desjardins du Quebec	200,000	5.70%	14/3/2028	203,836	0.01%
Federation des Caisses Desjardins du Quebec	200,000	5.25%	26/4/2029	200,902	0.01%
Fortis, Inc.	160,000	3.06%	4/10/2026	154,993	0.01%
Great-West Lifeco Finance 2018 LP	100,000	4.58%	17/5/2048	83,689	0.01%
Great-West Lifeco Finance Delaware LP	150,000	4.15%	3/6/2047	118,091	0.01%
Hydro-Quebec	175,000	8.50%	1/12/2029	200,056	0.01%
Intact Financial Corp.	50,000	5.46%	22/9/2032	49,982	0.00%
Kinross Gold Corp.	75,000	4.50%	15/7/2027	74,267	0.00%
Kinross Gold Corp.	100,000	6.25%	15/7/2033	103,761	0.01%
Liberty Utilities Finance GP 1	90,000	2.05%	15/9/2030	75,395	0.01%
Magna International, Inc.	200,000	2.45%	15/6/2030	175,705	0.01%
Manulife Financial Corp.	150,000	4.15%	4/3/2026	149,138	0.01%
Manulife Financial Corp.	100,000	3.70%	16/3/2032	91,410	0.01%
Manulife Financial Corp.	130,000	5.38%	4/3/2046	126,762	0.01%
National Bank of Canada	250,000	2.90%	6/4/2027	240,835	0.02%
Nutrien Ltd.	225,000	4.00%	15/12/2026	221,934	0.01%
Nutrien Ltd.	75,000	5.20%	21/6/2027	75,799	0.01%
Nutrien Ltd.	300,000	4.90%	27/3/2028	299,949	0.02%
Nutrien Ltd.	175,000	4.20%	1/4/2029	169,762	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Nutrien Ltd.	150,000	2.95%	13/5/2030	134,953	0.01%
Nutrien Ltd.	75,000	5.40%	21/6/2034	74,563	0.01%
Nutrien Ltd.	25,000	4.13%	15/3/2035	22,159	0.00%
Nutrien Ltd.	100,000	5.88%	1/12/2036	101,697	0.01%
Nutrien Ltd.	125,000	5.63%	1/12/2040	121,316	0.01%
Nutrien Ltd.	160,000	4.90%	1/6/2043	141,646	0.01%
Nutrien Ltd.	250,000	5.00%	1/4/2049	221,099	0.01%
Nutrien Ltd.	125,000	3.95%	13/5/2050	93,269	0.01%
Nutrien Ltd.	200,000	5.80%	27/3/2053	196,708	0.01%
OMERS Finance Trust	250,000	4.00%	20/4/2028	245,452	0.02%
OMERS Finance Trust	250,000	4.75%	26/3/2031	247,996	0.02%
OMERS Finance Trust	250,000	5.50%	15/11/2033	256,998	0.02%
Ontario Teachers' Cadillac Fairview Properties Trust	40,000	3.88%	20/3/2027	39,015	0.00%
Ontario Teachers' Cadillac Fairview Properties Trust	200,000	4.13%	1/2/2029	192,106	0.01%
Ontario Teachers' Finance Trust	250,000	4.25%	25/4/2028	247,580	0.02%
Ontario Teachers' Finance Trust	250,000	4.63%	10/4/2029	249,196	0.02%
Ontario Teachers' Finance Trust	300,000	1.25%	27/9/2030	247,005	0.02%
Ontario Teachers' Finance Trust	250,000	2.00%	16/4/2031	211,142	0.01%
Open Text Corp.	150,000	6.90%	1/12/2027	154,861	0.01%
Province of Alberta Canada	190,000	3.30%	15/3/2028	183,312	0.01%
Province of Alberta Canada	200,000	4.50%	26/6/2029	199,042	0.01%
Province of Alberta Canada	295,000	1.30%	22/7/2030	246,424	0.02%
Province of Alberta Canada	200,000	4.50%	24/1/2034	193,453	0.01%
Province of British Columbia Canada	380,000	2.25%	2/6/2026	368,622	0.02%
Province of British Columbia Canada	190,000	4.80%	15/11/2028	192,031	0.01%
Province of British Columbia Canada	500,000	4.90%	24/4/2029	505,315	0.03%
Province of British Columbia Canada	300,000	1.30%	29/1/2031	245,990	0.02%
Province of British Columbia Canada	325,000	4.20%	6/7/2033	309,094	0.02%
Province of British Columbia Canada	448,000	4.75%	12/6/2034	441,151	0.03%
Province of Manitoba Canada	190,000	2.13%	22/6/2026	183,541	0.01%
Province of Manitoba Canada	250,000	4.30%	27/7/2033	239,099	0.02%
Province of Manitoba Canada	156,000	4.90%	31/5/2034	155,348	0.01%
Province of New Brunswick Canada	50,000	3.63%	24/2/2028	48,483	0.00%
Province of Ontario Canada	550,000	1.05%	14/4/2026	526,598	0.04%
Province of Ontario Canada	225,000	2.50%	27/4/2026	219,323	0.01%
Province of Ontario Canada	375,000	2.30%	15/6/2026	363,678	0.02%
Province of Ontario Canada	425,000	3.10%	19/5/2027	411,977	0.03%
Province of Ontario Canada	300,000	4.20%	18/1/2029	295,509	0.02%
Province of Ontario Canada	400,000	3.70%	17/9/2029	384,656	0.03%
Province of Ontario Canada	450,000	2.00%	2/10/2029	400,387	0.03%
Province of Ontario Canada	225,000	1.13%	7/10/2030	185,171	0.01%
Province of Ontario Canada	200,000	1.80%	14/10/2031	165,754	0.01%
Province of Ontario Canada	350,000	2.13%	21/1/2032	294,714	0.02%
Province of Ontario Canada	233,000	5.05%	24/4/2034	234,690	0.02%
Province of Quebec Canada	300,000	2.50%	20/4/2026	292,427	0.02%
Province of Quebec Canada	325,000	2.75%	12/4/2027	312,903	0.02%
Province of Quebec Canada	200,000	3.63%	13/4/2028	194,805	0.01%
Province of Quebec Canada	400,000	4.50%	3/4/2029	398,182	0.03%
Province of Quebec Canada	300,000	7.50%	15/9/2029	335,517	0.02%
Province of Quebec Canada	500,000	1.35%	28/5/2030	421,297	0.03%
Province of Quebec Canada	225,000	4.50%	8/9/2033	218,788	0.01%
Province of Quebec Canada	200,000	4.25%	5/9/2034	189,237	0.01%
PSP Capital, Inc.	350,000	3.50%	29/6/2027	341,834	0.02%
PSP Capital, Inc.	250,000	3.75%	2/10/2029	240,738	0.02%
Rio Tinto Alcan, Inc.	265,000	6.13%	15/12/2033	279,566	0.02%
Rio Tinto Alcan, Inc.	65,000	5.75%	1/6/2035	66,778	0.00%
Rogers Communications, Inc.	375,000	3.80%	15/3/2032	337,147	0.02%
Rogers Communications, Inc.	100,000	4.50%	15/3/2042	84,377	0.01%
Rogers Communications, Inc.	100,000	4.50%	15/3/2043	83,007	0.01%
Rogers Communications, Inc.	60,000	5.45%	1/10/2043	56,195	0.00%
Rogers Communications, Inc.	130,000	5.00%	15/3/2044	115,180	0.01%
Rogers Communications, Inc.	200,000	4.30%	15/2/2048	156,367	0.01%
Rogers Communications, Inc.	200,000	4.35%	1/5/2049	156,716	0.01%
Rogers Communications, Inc.	100,000	3.70%	15/11/2049	69,881	0.00%
Rogers Communications, Inc.	375,000	4.55%	15/3/2052	299,595	0.02%
Royal Bank of Canada	425,000	4.88%	12/1/2026	426,220	0.03%
Royal Bank of Canada	200,000	0.88%	20/1/2026	192,513	0.01%
Royal Bank of Canada	250,000	4.65%	27/1/2026	249,584	0.02%
Royal Bank of Canada	425,000	1.20%	27/4/2026	406,801	0.03%
Royal Bank of Canada	300,000	5.20%	20/7/2026	302,858	0.02%
Royal Bank of Canada	200,000	1.05%	14/9/2026	188,584	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Royal Bank of Canada	200,000	4.85%	14/12/2026	200,904	0.01%
Royal Bank of Canada	300,000	2.60%	24/3/2027	287,322	0.02%
Royal Bank of Canada	200,000	5.07%	23/7/2027	200,940	0.01%
Royal Bank of Canada	150,000	4.24%	3/8/2027	148,233	0.01%
Royal Bank of Canada	160,000	4.51%	18/10/2027	159,343	0.01%
Royal Bank of Canada	190,000	6.00%	1/11/2027	196,237	0.01%
Royal Bank of Canada	140,000	5.20%	1/8/2028	141,142	0.01%
Royal Bank of Canada	140,000	4.52%	18/10/2028	138,760	0.01%
Royal Bank of Canada	225,000	4.95%	1/2/2029	224,948	0.02%
Royal Bank of Canada	200,000	4.97%	2/8/2030	198,674	0.01%
Royal Bank of Canada	175,000	4.65%	18/10/2030	171,352	0.01%
Royal Bank of Canada	175,000	2.30%	3/11/2031	146,866	0.01%
Royal Bank of Canada	125,000	3.88%	4/5/2032	114,986	0.01%
Royal Bank of Canada	240,000	5.00%	1/2/2033	235,803	0.02%
Royal Bank of Canada	250,000	5.15%	1/2/2034	247,108	0.02%
South Bow USA Infrastructure Holdings LLC	100,000	4.91%	1/9/2027	99,653	0.01%
South Bow USA Infrastructure Holdings LLC	150,000	5.03%	1/10/2029	147,324	0.01%
South Bow USA Infrastructure Holdings LLC	215,000	5.58%	1/10/2034	209,130	0.01%
South Bow USA Infrastructure Holdings LLC	75,000	6.18%	1/10/2054	72,501	0.00%
Suncor Energy, Inc.	70,000	7.15%	1/2/2032	75,901	0.01%
Suncor Energy, Inc.	60,000	5.95%	1/12/2034	62,136	0.00%
Suncor Energy, Inc.	79,000	6.80%	15/5/2038	84,142	0.01%
Suncor Energy, Inc.	105,000	6.85%	1/6/2039	113,475	0.01%
Suncor Energy, Inc.	175,000	4.00%	15/11/2047	129,716	0.01%
Suncor Energy, Inc.	95,000	3.75%	4/3/2051	66,710	0.00%
TELUS Corp.	340,000	3.40%	13/5/2032	299,919	0.02%
TELUS Corp.	75,000	4.30%	15/6/2049	57,876	0.00%
Thomson Reuters Corp.	125,000	3.35%	15/5/2026	122,754	0.01%
Thomson Reuters Corp.	125,000	5.50%	15/8/2035	125,153	0.01%
Thomson Reuters Corp.	25,000	5.65%	23/11/2043	24,158	0.00%
Toronto-Dominion Bank	300,000	3.82%	25/7/2025	298,617	0.02%
Toronto-Dominion Bank	200,000	5.10%	9/1/2026	200,858	0.01%
Toronto-Dominion Bank	200,000	4.70%	5/6/2026	200,316	0.01%
Toronto-Dominion Bank	200,000	5.53%	17/7/2026	202,345	0.01%
Toronto-Dominion Bank	200,000	1.95%	12/1/2027	189,156	0.01%
Toronto-Dominion Bank	475,000	2.80%	10/3/2027	455,527	0.03%
Toronto-Dominion Bank	200,000	3.30%	20/4/2027	194,312	0.01%
Toronto-Dominion Bank	225,000	4.11%	8/6/2027	221,319	0.01%
Toronto-Dominion Bank	200,000	4.81%	16/7/2027	200,746	0.01%
Toronto-Dominion Bank	200,000	4.69%	15/9/2027	199,510	0.01%
Toronto-Dominion Bank	200,000	5.16%	10/1/2028	200,986	0.01%
Toronto-Dominion Bank	325,000	5.52%	17/7/2028	330,490	0.02%
Toronto-Dominion Bank	250,000	5.14%	13/9/2028	253,781	0.02%
Toronto-Dominion Bank	125,000	4.99%	5/4/2029	124,791	0.01%
Toronto-Dominion Bank	375,000	3.63%	15/9/2031	364,410	0.02%
Toronto-Dominion Bank	200,000	2.45%	12/1/2032	166,912	0.01%
Toronto-Dominion Bank	225,000	3.20%	10/3/2032	196,628	0.01%
Toronto-Dominion Bank	150,000	4.46%	8/6/2032	142,155	0.01%
Toronto-Dominion Bank	120,000	5.15%	10/9/2034	117,460	0.01%
TransCanada PipeLines Ltd.	125,000	4.88%	15/1/2026	124,916	0.01%
TransCanada PipeLines Ltd.	190,000	4.25%	15/5/2028	185,475	0.01%
TransCanada PipeLines Ltd.	490,000	4.10%	15/4/2030	465,173	0.03%
TransCanada PipeLines Ltd.	335,000	4.63%	1/3/2034	311,911	0.02%
TransCanada PipeLines Ltd.	125,000	5.85%	15/3/2036	126,000	0.01%
TransCanada PipeLines Ltd.	265,000	6.20%	15/10/2037	272,941	0.02%
TransCanada PipeLines Ltd.	90,000	7.25%	15/8/2038	100,980	0.01%
TransCanada PipeLines Ltd.	175,000	7.63%	15/1/2039	202,129	0.01%
TransCanada PipeLines Ltd.	96,000	6.10%	1/6/2040	97,401	0.01%
Yamana Gold, Inc.	100,000	2.63%	15/8/2031	84,109	0.01%
				54,817,648	**3.70%**
Chile 0.68% (31 December 2023: 0.68%)					
Alfa Desarrollo SpA	198,208	4.55%	27/9/2051	146,394	0.01%
Antofagasta plc	200,000	2.38%	14/10/2030	167,622	0.01%
Antofagasta plc	200,000	6.25%	2/5/2034	203,012	0.02%
Banco de Credito e Inversiones SA	200,000	3.50%	12/10/2027	190,642	0.01%
Celulosa Arauco y Constitucion SA	200,000	4.20%	29/1/2030	184,958	0.01%
Celulosa Arauco y Constitucion SA	200,000	5.15%	29/1/2050	167,700	0.01%
Cencosud SA	300,000	4.38%	17/7/2027	292,887	0.02%
Cencosud SA	200,000	5.95%	28/5/2031	198,794	0.01%
Chile Electricity Lux Mpc II Sarl	200,000	5.58%	20/10/2035	194,461	0.01%
Chile Electricity Lux MPC Sarl	193,000	6.01%	20/1/2033	195,067	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Chile Government International Bond	393,000	3.24%	6/2/2028	371,811	0.03%
Chile Government International Bond	450,000	4.85%	22/1/2029	445,625	0.03%
Chile Government International Bond	275,000	2.45%	31/1/2031	235,611	0.02%
Chile Government International Bond	200,000	2.55%	27/1/2032	167,639	0.01%
Chile Government International Bond	300,000	2.55%	27/7/2033	241,914	0.02%
Chile Government International Bond	300,000	3.50%	31/1/2034	258,668	0.02%
Chile Government International Bond	200,000	4.95%	5/1/2036	189,565	0.01%
Chile Government International Bond	600,000	3.10%	7/5/2041	429,989	0.03%
Chile Government International Bond	200,000	3.86%	21/6/2047	149,565	0.01%
Chile Government International Bond	200,000	3.50%	25/1/2050	138,171	0.01%
Chile Government International Bond	200,000	4.00%	31/1/2052	149,722	0.01%
Chile Government International Bond	200,000	3.50%	15/4/2053	136,263	0.01%
Chile Government International Bond	100,000	5.33%	5/1/2054	92,533	0.01%
Chile Government International Bond	400,000	3.10%	22/1/2061	236,010	0.02%
Chile Government International Bond	200,000	3.25%	21/9/2071	118,156	0.01%
Cia Cervecerias Unidas SA	150,000	3.35%	19/1/2032	128,024	0.01%
Colbun SA	125,000	3.95%	11/10/2027	120,183	0.01%
Colbun SA	200,000	3.15%	6/3/2030	177,565	0.01%
Corp. Nacional del Cobre de Chile	200,000	3.63%	1/8/2027	191,679	0.01%
Corp. Nacional del Cobre de Chile	200,000	5.13%	2/2/2033	189,660	0.01%
Corp. Nacional del Cobre de Chile	200,000	5.95%	8/1/2034	198,282	0.01%
Corp. Nacional del Cobre de Chile	400,000	6.44%	26/1/2036	406,836	0.03%
Corp. Nacional del Cobre de Chile	250,000	4.25%	17/7/2042	191,844	0.01%
Corp. Nacional del Cobre de Chile	300,000	4.88%	4/11/2044	245,626	0.02%
Corp. Nacional del Cobre de Chile	200,000	4.50%	1/8/2047	154,435	0.01%
Corp. Nacional del Cobre de Chile	600,000	3.70%	30/1/2050	400,415	0.03%
Empresa de los Ferrocarriles del Estado	200,000	3.07%	18/8/2050	120,082	0.01%
Empresa de Transporte de Pasajeros Metro SA	200,000	4.70%	7/5/2050	164,087	0.01%
Empresa de Transporte de Pasajeros Metro SA	200,000	3.69%	13/9/2061	130,489	0.01%
Empresa Nacional de Telecomunicaciones SA	200,000	3.05%	14/9/2032	164,411	0.01%
Empresa Nacional del Petroleo	200,000	4.50%	14/9/2047	153,179	0.01%
Enel Americas SA	350,000	4.00%	25/10/2026	342,047	0.02%
Enel Chile SA	150,000	4.88%	12/6/2028	147,781	0.01%
Engie Energia Chile SA	200,000	6.38%	17/4/2034	201,596	0.01%
GNL Quintero SA	117,680	4.63%	31/7/2029	115,623	0.01%
Interchile SA	100,000	4.50%	30/6/2056	80,755	0.01%
Inversiones CMPC SA	200,000	4.38%	4/4/2027	196,215	0.01%
Sociedad Quimica y Minera de Chile SA	200,000	5.50%	10/9/2034	189,547	0.01%
Sociedad Quimica y Minera de Chile SA	200,000	3.50%	10/9/2051	132,014	0.01%
Transelec SA	150,000	3.88%	12/1/2029	143,614	0.01%
				9,988,768	**0.68%**
China 1.95% (31 December 2023: 2.55%)					
Alibaba Group Holding Ltd.	400,000	3.40%	6/12/2027	385,834	0.03%
Alibaba Group Holding Ltd.	200,000	4.88%	26/5/2030	198,242	0.01%
Alibaba Group Holding Ltd.	200,000	2.13%	9/2/2031	168,432	0.01%
Alibaba Group Holding Ltd.	100,000	4.50%	28/11/2034	92,608	0.01%
Alibaba Group Holding Ltd.	200,000	5.25%	26/5/2035	196,045	0.01%
Alibaba Group Holding Ltd.	100,000	4.00%	6/12/2037	85,436	0.01%
Alibaba Group Holding Ltd.	200,000	2.70%	9/2/2041	135,888	0.01%
Alibaba Group Holding Ltd.	250,000	4.20%	6/12/2047	199,478	0.02%
Alibaba Group Holding Ltd.	200,000	3.15%	9/2/2051	129,389	0.01%
Alibaba Group Holding Ltd.	250,000	4.40%	6/12/2057	198,839	0.01%
Amipeace Ltd.	200,000	2.25%	22/10/2030	173,404	0.01%
Baidu, Inc.	125,000	3.63%	6/7/2027	121,765	0.01%
Baidu, Inc.	75,000	4.38%	29/3/2028	73,641	0.01%
Baidu, Inc.	300,000	3.43%	7/4/2030	277,230	0.02%
Bank of China Ltd.	250,000	3.50%	20/4/2027	244,334	0.02%
Bank of Communications Co., Ltd.	200,000	4.88%	28/2/2026	200,183	0.02%
BCEG HongKong Co., Ltd.	200,000	2.22%	2/7/2026	191,011	0.01%
BOC Aviation Ltd.	300,000	3.88%	27/4/2026	296,071	0.02%
BOC Aviation Ltd.	200,000	2.63%	17/9/2030	176,526	0.01%
BOC Aviation USA Corp.	200,000	5.00%	17/1/2029	199,980	0.02%
BOC Aviation USA Corp.	200,000	4.63%	4/9/2031	194,185	0.01%
BOCOM International Blossom Ltd.	200,000	1.75%	28/6/2026	190,420	0.01%
Bright Galaxy International Ltd.	200,000	3.25%	15/7/2026	190,666	0.01%
CDBL Funding 1	200,000	3.50%	24/10/2027	192,738	0.01%
CFAMC II Co., Ltd.	200,000	4.63%	3/6/2026	196,898	0.01%
China Cinda 2020 I Management Ltd.	200,000	3.00%	20/1/2031	172,815	0.01%
China Cinda Finance 2017 I Ltd.	400,000	4.40%	9/3/2027	392,827	0.03%
China Cinda Finance 2017 I Ltd.	200,000	4.75%	8/2/2028	196,029	0.01%
China Cinda Finance 2017 I Ltd.	200,000	4.75%	21/2/2029	194,629	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
China Construction Bank Corp.	200,000	1.46%	22/4/2026	192,027	0.01%
China Construction Bank Corp.	200,000	2.85%	21/1/2032	192,245	0.01%
China Development Bank	400,000	3.00%	1/6/2026	392,181	0.03%
China Development Bank	200,000	4.00%	24/1/2037	185,225	0.01%
China Government International Bond	200,000	1.75%	26/10/2031	169,929	0.01%
China Government International Bond	200,000	2.75%	3/12/2039	160,607	0.01%
China Government International Bond	200,000	4.00%	19/10/2048	179,831	0.01%
China Great Wall International Holdings V Ltd.	200,000	2.38%	18/8/2030	168,157	0.01%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	200,000	5.30%	Perpetual	202,189	0.02%
China Life Insurance Overseas Co., Ltd.	300,000	5.35%	15/8/2033	302,452	0.02%
China Modern Dairy Holdings Ltd.	200,000	2.13%	14/7/2026	190,258	0.01%
China Overseas Finance Cayman III Ltd.	200,000	6.38%	29/10/2043	201,131	0.02%
China Overseas Grand Oceans Finance IV Cayman Ltd.	200,000	2.45%	9/2/2026	190,171	0.01%
China Southern Power Grid International Finance BVI 2018 Co., Ltd.	200,000	4.25%	18/9/2028	196,102	0.01%
China Taiping Insurance Holdings Co., Ltd.	300,000	6.40%	Perpetual	311,994	0.02%
Chinalco Capital Holdings Ltd.	200,000	2.13%	3/6/2026	192,277	0.01%
Chouzhou International Investment Ltd.	350,000	5.70%	27/6/2026	352,786	0.03%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	5.49%	1/3/2026	201,226	0.02%
CITIC Ltd.	200,000	3.70%	14/6/2026	196,698	0.01%
CITIC Ltd.	200,000	3.88%	28/2/2027	196,260	0.01%
CITIC Ltd.	200,000	2.85%	25/2/2030	181,265	0.01%
CMB International Leasing Management Ltd.	250,000	2.88%	4/2/2031	219,770	0.02%
CMHI Finance BVI Co., Ltd.	200,000	5.00%	6/8/2028	200,125	0.02%
CNAC HK Finbridge Co., Ltd.	200,000	5.13%	14/3/2028	198,824	0.01%
CNAC HK Finbridge Co., Ltd.	200,000	3.88%	19/6/2029	188,093	0.01%
CNAC HK Finbridge Co., Ltd.	200,000	3.00%	22/9/2030	176,620	0.01%
CNOOC Finance 2013 Ltd.	350,000	4.25%	9/5/2043	308,997	0.02%
CNOOC Finance 2015 USA LLC	400,000	4.38%	2/5/2028	395,570	0.03%
CNOOC Petroleum North America ULC	200,000	5.88%	10/3/2035	214,089	0.02%
CNOOC Petroleum North America ULC	200,000	6.40%	15/5/2037	225,407	0.02%
CNPC HK Overseas Capital Ltd.	200,000	5.95%	28/4/2041	214,350	0.02%
Contemporary Ruiding Development Ltd.	200,000	2.63%	17/9/2030	175,468	0.01%
CSSC Capital 2015 Ltd.	300,000	2.10%	27/7/2026	286,640	0.02%
ENN Energy Holdings Ltd.	200,000	2.63%	17/9/2030	175,176	0.01%
Export-Import Bank of China	600,000	3.25%	28/11/2027	582,904	0.04%
Foxconn Far East Ltd.	300,000	3.00%	23/9/2026	290,075	0.02%
Guangzhou Development District Holding Group Co., Ltd.	200,000	2.85%	19/1/2027	190,053	0.01%
Guoren Property & Casualty Insurance Co., Ltd.	200,000	3.35%	1/6/2026	192,050	0.01%
Haitong International Securities Group Ltd.	200,000	2.13%	20/5/2026	190,549	0.01%
ICBCIL Finance Co., Ltd.	500,000	2.25%	2/11/2026	477,177	0.03%
Industrial & Commercial Bank of China Ltd.	250,000	3.54%	8/11/2027	243,260	0.02%
JD.com, Inc.	200,000	3.38%	14/1/2030	184,713	0.01%
JIC Zhixin Ltd.	200,000	3.50%	24/11/2027	193,330	0.01%
Jinan Urban Construction International Investment Co., Ltd.	200,000	2.40%	23/9/2026	190,329	0.01%
Joy Treasure Assets Holdings, Inc.	200,000	2.75%	17/11/2030	172,058	0.01%
Lenovo Group Ltd.	200,000	5.83%	27/1/2028	202,547	0.02%
Lenovo Group Ltd.	200,000	6.54%	27/7/2032	209,872	0.02%
Meituan	200,000	4.50%	2/4/2028	194,962	0.01%
Meituan	200,000	4.63%	2/10/2029	193,604	0.01%
Meituan	300,000	3.05%	28/10/2030	264,785	0.02%
Minmetals Bounteous Finance BVI Ltd.	300,000	4.20%	27/7/2026	296,273	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	200,000	3.15%	1/5/2027	192,324	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	4.30%	18/6/2029	145,384	0.01%
Pioneer Reward Ltd.	600,000	2.00%	9/4/2026	578,643	0.04%
Powerchina Roadbridge Group British Virgin Islands Ltd.	200,000	3.08%	Perpetual	195,365	0.01%
Prosus NV	200,000	3.26%	19/1/2027	190,649	0.01%
Prosus NV	300,000	3.06%	13/7/2031	251,745	0.02%
Prosus NV	225,000	4.03%	3/8/2050	151,310	0.01%
Prosus NV	200,000	3.83%	8/2/2051	129,466	0.01%
Prosus NV	200,000	4.99%	19/1/2052	156,083	0.01%
Rongshi International Finance Ltd.	200,000	3.75%	21/5/2029	191,189	0.01%
SF Holding Investment Ltd.	296,000	2.88%	20/2/2030	266,382	0.02%
Shanghai Port Group BVI Development Co., Ltd.	200,000	2.85%	11/9/2029	183,333	0.01%
Shaoxing City Investment Group Ltd.	200,000	2.50%	19/8/2026	189,434	0.01%
Shenwan Hongyuan International Finance Ltd.	200,000	1.80%	14/7/2026	190,441	0.01%
Sinochem Offshore Capital Co., Ltd.	500,000	1.50%	23/9/2026	470,770	0.03%
Sinopec Group Overseas Development 2013 Ltd.	200,000	5.38%	17/10/2043	203,387	0.02%
Sinopec Group Overseas Development 2017 Ltd.	575,000	3.63%	12/4/2027	563,605	0.04%
Sinopec Group Overseas Development 2017 Ltd.	200,000	4.00%	13/9/2047	167,782	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.95%	8/8/2029	186,378	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.95%	12/11/2029	185,557	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.70%	13/5/2030	182,018	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.30%	8/1/2031	174,262	0.01%
Sinopec Group Overseas Development 2018 Ltd.	300,000	3.44%	12/11/2049	225,899	0.02%
State Grid Overseas Investment 2014 Ltd.	200,000	4.85%	7/5/2044	193,896	0.01%
State Grid Overseas Investment BVI Ltd.	1,000,000	3.50%	4/5/2027	976,998	0.07%
State Grid Overseas Investment BVI Ltd.	200,000	1.63%	5/8/2030	170,635	0.01%
Sunny Express Enterprises Corp.	200,000	3.13%	23/4/2030	184,195	0.01%
Sunny Optical Technology Group Co., Ltd.	200,000	5.95%	17/7/2026	202,036	0.02%
Talent Yield International Ltd.	200,000	2.00%	6/5/2026	192,079	0.01%
Tencent Holdings Ltd.	700,000	3.60%	19/1/2028	673,672	0.05%
Tencent Holdings Ltd.	700,000	3.98%	11/4/2029	673,627	0.05%
Tencent Holdings Ltd.	200,000	2.39%	3/6/2030	175,001	0.01%
Tencent Holdings Ltd.	200,000	3.93%	19/1/2038	169,751	0.01%
Tencent Holdings Ltd.	200,000	3.68%	22/4/2041	156,429	0.01%
Tencent Holdings Ltd.	300,000	3.24%	3/6/2050	199,010	0.02%
Tencent Holdings Ltd.	250,000	3.84%	22/4/2051	184,687	0.01%
Tencent Holdings Ltd.	200,000	3.29%	3/6/2060	125,057	0.01%
Three Gorges Finance I Cayman Islands Ltd.	300,000	3.15%	2/6/2026	294,022	0.02%
Three Gorges Finance I Cayman Islands Ltd.	200,000	2.15%	22/9/2030	174,257	0.01%
Vertex Capital Investment Ltd.	200,000	2.85%	28/7/2026	191,589	0.01%
Weibo Corp.	200,000	3.38%	8/7/2030	178,994	0.01%
Xiaomi Best Time International Ltd.	200,000	2.88%	14/7/2031	170,977	0.01%
Yieldking Investment Ltd.	200,000	2.80%	18/8/2026	191,775	0.01%
Zhejiang Seaport International Co., Ltd.	200,000	1.98%	17/3/2026	192,682	0.01%
ZhongAn Online P&C Insurance Co., Ltd.	200,000	3.50%	8/3/2026	194,312	0.01%
Zhongyuan Zhicheng Co., Ltd.	200,000	5.90%	20/6/2027	204,070	0.02%
				28,909,381	**1.95%**
Colombia 0.02% (31 December 2023: 0.03%)					
Grupo Energia Bogota SA ESP	100,000	7.85%	9/11/2033	111,183	0.01%
Transportadora de Gas Internacional SA ESP	200,000	5.55%	1/11/2028	194,868	0.01%
				306,051	**0.02%**
Denmark 0.13% (31 December 2023: 0.14%)					
AP Moller-Maersk A/S	112,000	4.50%	20/6/2029	109,642	0.01%
AP Moller-Maersk A/S	112,000	5.88%	14/9/2033	114,570	0.01%
Danske Bank A/S	375,000	1.55%	10/9/2027	354,569	0.03%
Danske Bank A/S	200,000	5.43%	1/3/2028	201,721	0.01%
Danske Bank A/S	200,000	4.38%	12/6/2028	195,146	0.01%
Danske Bank A/S	200,000	5.71%	1/3/2030	202,809	0.01%
Danske Bank A/S	200,000	4.61%	2/10/2030	193,925	0.01%
Kommunekredit	200,000	0.50%	28/1/2026	191,524	0.01%
Kommunekredit	350,000	4.63%	5/3/2027	350,862	0.03%
				1,914,768	**0.13%**
Finland 0.20% (31 December 2023: 0.15%)					
Finland Government International Bond	500,000	0.88%	20/5/2030	413,703	0.03%
Finland Government International Bond	200,000	4.38%	2/7/2034	195,509	0.01%
Finnvera OYJ	200,000	1.13%	27/10/2026	188,397	0.01%
Kuntarahoitus OYJ	200,000	0.88%	2/9/2026	188,592	0.01%
Kuntarahoitus OYJ	200,000	4.88%	23/4/2027	201,636	0.01%
Kuntarahoitus OYJ	200,000	4.13%	15/12/2027	198,242	0.01%
Kuntarahoitus OYJ	300,000	4.25%	31/1/2029	296,928	0.02%
Kuntarahoitus OYJ	375,000	3.63%	9/10/2029	361,162	0.03%
Nordea Bank Abp	225,000	1.50%	30/9/2026	212,867	0.02%
Nordea Bank Abp	200,000	5.38%	22/9/2027	202,504	0.02%
Nordea Bank Abp	200,000	4.38%	10/9/2029	194,917	0.01%
Nordea Bank Abp	100,000	4.63%	13/9/2033	96,251	0.01%
UPM-Kymmene OYJ	150,000	7.45%	26/11/2027	157,591	0.01%
				2,908,299	**0.20%**
France 1.95% (31 December 2023: 1.68%)					
Agence Francaise de Developpement EPIC	800,000	0.63%	22/1/2026	766,581	0.05%
Agence Francaise de Developpement EPIC	400,000	4.50%	5/3/2029	394,653	0.03%
Air Liquide Finance SA	100,000	3.50%	27/9/2046	74,260	0.01%
Airbus SE	100,000	3.15%	10/4/2027	96,488	0.01%
Airbus SE	150,000	3.95%	10/4/2047	118,095	0.01%
AXA SA	150,000	8.60%	15/12/2030	176,275	0.01%
AXA SA	200,000	5.13%	17/1/2047	199,067	0.01%
Banque Federative du Credit Mutuel SA	300,000	4.94%	26/1/2026	300,646	0.02%
Banque Federative du Credit Mutuel SA	200,000	5.90%	13/7/2026	202,899	0.01%
Banque Federative du Credit Mutuel SA	200,000	5.09%	23/1/2027	200,472	0.01%
Banque Federative du Credit Mutuel SA	200,000	5.19%	16/2/2028	200,941	0.01%
Banque Federative du Credit Mutuel SA	200,000	5.79%	13/7/2028	203,760	0.01%
BNP Paribas SA	200,000	4.38%	12/5/2026	197,710	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BNP Paribas SA	200,000	1.32%	13/1/2027	192,514	0.01%
BNP Paribas SA	250,000	4.63%	13/3/2027	245,885	0.02%
BNP Paribas SA	225,000	1.68%	30/6/2027	214,322	0.01%
BNP Paribas SA	400,000	3.50%	16/11/2027	383,205	0.03%
BNP Paribas SA	450,000	4.40%	14/8/2028	437,088	0.03%
BNP Paribas SA	200,000	1.90%	30/9/2028	183,347	0.01%
BNP Paribas SA	400,000	5.34%	12/6/2029	400,793	0.03%
BNP Paribas SA	200,000	2.16%	15/9/2029	179,088	0.01%
BNP Paribas SA	250,000	5.18%	9/1/2030	248,923	0.02%
BNP Paribas SA	350,000	5.50%	20/5/2030	350,386	0.02%
BNP Paribas SA	270,000	3.05%	13/1/2031	241,180	0.02%
BNP Paribas SA	300,000	2.87%	19/4/2032	254,867	0.02%
BNP Paribas SA	350,000	3.13%	20/1/2033	298,410	0.02%
BNP Paribas SA	285,000	5.89%	5/12/2034	291,611	0.02%
BNP Paribas SA	300,000	2.59%	12/8/2035	251,454	0.02%
BNP Paribas SA	225,000	5.91%	19/11/2035	219,192	0.01%
BNP Paribas SA	250,000	2.82%	26/1/2041	168,300	0.01%
BPCE SA	275,000	1.00%	20/1/2026	264,315	0.02%
BPCE SA	300,000	4.88%	1/4/2026	298,662	0.02%
BPCE SA	250,000	5.20%	18/1/2027	251,246	0.02%
BPCE SA	400,000	2.05%	19/10/2027	378,426	0.03%
BPCE SA	250,000	3.50%	23/10/2027	238,840	0.02%
BPCE SA	250,000	3.25%	11/1/2028	236,405	0.02%
BPCE SA	250,000	5.28%	30/5/2029	250,362	0.02%
BPCE SA	250,000	2.70%	1/10/2029	223,607	0.02%
BPCE SA	250,000	5.72%	18/1/2030	251,077	0.02%
BPCE SA	250,000	2.28%	20/1/2032	204,586	0.01%
BPCE SA	250,000	3.12%	19/10/2032	206,780	0.01%
BPCE SA	150,000	5.75%	19/7/2033	147,933	0.01%
BPCE SA	250,000	6.51%	18/1/2035	251,124	0.02%
BPCE SA	250,000	5.94%	30/5/2035	248,107	0.02%
Caisse d'Amortissement de la Dette Sociale	800,000	4.00%	25/1/2026	795,178	0.05%
Caisse d'Amortissement de la Dette Sociale	500,000	0.63%	18/2/2026	478,230	0.03%
Caisse d'Amortissement de la Dette Sociale	430,000	4.88%	19/9/2026	432,343	0.03%
Caisse d'Amortissement de la Dette Sociale	400,000	1.25%	28/10/2026	377,204	0.03%
Caisse d'Amortissement de la Dette Sociale	200,000	4.25%	24/1/2027	198,666	0.01%
Caisse d'Amortissement de la Dette Sociale	550,000	3.75%	12/9/2027	538,813	0.04%
Caisse d'Amortissement de la Dette Sociale	550,000	3.75%	24/5/2028	535,269	0.04%
Caisse d'Amortissement de la Dette Sociale	550,000	4.50%	22/5/2029	546,365	0.04%
Caisse d'Amortissement de la Dette Sociale	425,000	1.00%	21/10/2030	345,474	0.02%
Caisse d'Amortissement de la Dette Sociale	700,000	1.38%	20/1/2031	574,626	0.04%
Caisse d'Amortissement de la Dette Sociale	600,000	2.13%	26/1/2032	503,357	0.03%
Credit Agricole SA	50,000	2.02%	11/1/2027	47,268	0.00%
Credit Agricole SA	575,000	1.25%	26/1/2027	551,967	0.04%
Credit Agricole SA	350,000	5.13%	11/3/2027	351,822	0.02%
Credit Agricole SA	250,000	6.32%	3/10/2029	258,434	0.02%
Credit Agricole SA	250,000	4.00%	10/1/2033	235,927	0.02%
Credit Agricole SA	250,000	5.51%	5/7/2033	251,571	0.02%
Credit Agricole SA	250,000	6.25%	10/1/2035	251,597	0.02%
Credit Agricole SA	175,000	2.81%	11/1/2041	118,428	0.01%
Danone SA	200,000	2.95%	2/11/2026	193,848	0.01%
Dexia SA	250,000	4.50%	19/3/2027	249,451	0.02%
Electricite de France SA	400,000	5.70%	23/5/2028	406,092	0.03%
Electricite de France SA	250,000	4.50%	21/9/2028	244,151	0.02%
Electricite de France SA	200,000	6.25%	23/5/2033	209,596	0.01%
Electricite de France SA	400,000	6.95%	26/1/2039	436,015	0.03%
Electricite de France SA	170,000	5.60%	27/1/2040	164,570	0.01%
Electricite de France SA	100,000	4.88%	22/1/2044	86,263	0.01%
Electricite de France SA	175,000	4.95%	13/10/2045	154,048	0.01%
Electricite de France SA	200,000	5.00%	21/9/2048	173,949	0.01%
Electricite de France SA	150,000	5.25%	13/10/2055	128,812	0.01%
Electricite de France SA	400,000	4.50%	4/12/2069	280,639	0.02%
Electricite de France SA	100,000	6.00%	22/1/2114	93,846	0.01%
Engie SA	200,000	5.25%	10/4/2029	199,969	0.01%
Engie SA	250,000	5.63%	10/4/2034	249,874	0.02%
La Mondiale SAM	200,000	4.80%	18/1/2048	191,539	0.01%
Lafarge SA	75,000	7.13%	15/7/2036	82,961	0.01%
Orange SA	400,000	9.00%	1/3/2031	476,893	0.03%
Orange SA	75,000	5.50%	6/2/2044	72,671	0.00%
Pernod Ricard SA	150,000	3.25%	8/6/2026	146,944	0.01%
Pernod Ricard SA	50,000	5.50%	15/1/2042	47,775	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Sanofi SA	175,000	3.63%	19/6/2028	169,618	0.01%
SFIL SA	200,000	0.63%	9/2/2026	191,136	0.01%
Societe Generale SA	500,000	4.25%	19/8/2026	490,186	0.03%
Societe Generale SA	200,000	6.45%	12/1/2027	202,245	0.01%
Societe Generale SA	200,000	4.00%	12/1/2027	195,242	0.01%
Societe Generale SA	200,000	5.25%	19/2/2027	200,221	0.01%
Societe Generale SA	175,000	1.79%	9/6/2027	166,397	0.01%
Societe Generale SA	200,000	2.80%	19/1/2028	189,800	0.01%
Societe Generale SA	170,000	3.00%	22/1/2030	150,969	0.01%
Societe Generale SA	200,000	2.89%	9/6/2032	166,889	0.01%
Societe Generale SA	200,000	3.34%	21/1/2033	168,966	0.01%
Societe Generale SA	200,000	6.22%	15/6/2033	199,200	0.01%
Societe Generale SA	200,000	6.69%	10/1/2034	205,158	0.01%
Societe Generale SA	200,000	6.07%	19/1/2035	197,611	0.01%
Societe Generale SA	150,000	3.63%	1/3/2041	100,334	0.01%
Societe Generale SA	200,000	7.37%	10/1/2053	195,877	0.01%
Societe Generale SA	200,000	7.13%	19/1/2055	191,516	0.01%
Sodexo, Inc.	200,000	2.72%	16/4/2031	170,940	0.01%
TotalEnergies Capital International SA	230,000	2.83%	10/1/2030	209,321	0.01%
TotalEnergies Capital International SA	120,000	2.99%	29/6/2041	86,225	0.01%
TotalEnergies Capital International SA	140,000	3.46%	12/7/2049	98,135	0.01%
TotalEnergies Capital International SA	340,000	3.13%	29/5/2050	223,261	0.02%
TotalEnergies Capital International SA	110,000	3.39%	29/6/2060	71,148	0.00%
TotalEnergies Capital SA	150,000	3.88%	11/10/2028	145,808	0.01%
TotalEnergies Capital SA	425,000	5.15%	5/4/2034	422,280	0.03%
TotalEnergies Capital SA	150,000	4.72%	10/9/2034	144,206	0.01%
TotalEnergies Capital SA	250,000	5.49%	5/4/2054	239,559	0.02%
TotalEnergies Capital SA	175,000	5.28%	10/9/2054	162,227	0.01%
TotalEnergies Capital SA	200,000	5.64%	5/4/2064	190,966	0.01%
TotalEnergies Capital SA	110,000	5.43%	10/9/2064	101,971	0.01%
Vinci SA	100,000	3.75%	10/4/2029	95,227	0.01%
WEA Finance LLC	75,000	4.13%	20/9/2028	71,305	0.00%
WEA Finance LLC	100,000	3.50%	15/6/2029	92,146	0.01%
WEA Finance LLC	150,000	4.63%	20/9/2048	117,320	0.01%
				28,849,737	**1.95%**
Germany 1.81% (31 December 2023: 1.98%)					
Allianz SE	200,000	6.35%	6/9/2053	208,479	0.01%
Allianz SE	200,000	5.60%	3/9/2054	197,643	0.01%
Aroundtown SA	200,000	5.38%	21/3/2029	193,356	0.01%
Bayer US Finance II LLC	400,000	4.38%	15/12/2028	384,152	0.03%
Bayer US Finance II LLC	125,000	5.88%	15/4/2038	115,318	0.01%
Bayer US Finance II LLC	150,000	4.40%	15/7/2044	110,990	0.01%
Bayer US Finance II LLC	75,000	3.95%	15/4/2045	51,884	0.00%
Bayer US Finance II LLC	200,000	4.88%	25/6/2048	156,244	0.01%
Bayer US Finance LLC	200,000	6.25%	21/1/2029	204,026	0.01%
Bayer US Finance LLC	200,000	6.50%	21/11/2033	203,326	0.01%
BMW US Capital LLC	125,000	5.05%	2/4/2026	125,548	0.01%
BMW US Capital LLC	220,000	2.80%	11/4/2026	215,007	0.01%
BMW US Capital LLC	150,000	1.25%	12/8/2026	142,170	0.01%
BMW US Capital LLC	125,000	4.90%	2/4/2027	125,355	0.01%
BMW US Capital LLC	85,000	3.30%	6/4/2027	82,383	0.01%
BMW US Capital LLC	125,000	4.60%	13/8/2027	124,364	0.01%
BMW US Capital LLC	200,000	3.75%	12/4/2028	192,585	0.01%
BMW US Capital LLC	125,000	4.90%	2/4/2029	124,054	0.01%
BMW US Capital LLC	125,000	3.63%	18/4/2029	118,084	0.01%
BMW US Capital LLC	100,000	4.65%	13/8/2029	98,138	0.01%
BMW US Capital LLC	200,000	4.15%	9/4/2030	191,223	0.01%
BMW US Capital LLC	125,000	2.55%	1/4/2031	107,380	0.01%
BMW US Capital LLC	125,000	5.15%	2/4/2034	122,860	0.01%
Daimler Truck Finance North America LLC	150,000	2.00%	14/12/2026	142,121	0.01%
Daimler Truck Finance North America LLC	150,000	5.00%	15/1/2027	150,291	0.01%
Daimler Truck Finance North America LLC	100,000	5.13%	25/9/2027	100,503	0.01%
Daimler Truck Finance North America LLC	150,000	5.40%	20/9/2028	151,789	0.01%
Daimler Truck Finance North America LLC	150,000	2.38%	14/12/2028	136,153	0.01%
Daimler Truck Finance North America LLC	100,000	5.13%	25/9/2029	100,220	0.01%
Daimler Truck Finance North America LLC	100,000	5.38%	25/6/2034	99,127	0.01%
Deutsche Bank AG	175,000	4.10%	13/1/2026	173,462	0.01%
Deutsche Bank AG	225,000	1.69%	19/3/2026	216,960	0.02%
Deutsche Bank AG	200,000	7.15%	13/7/2027	206,104	0.01%
Deutsche Bank AG	150,000	2.31%	16/11/2027	142,564	0.01%
Deutsche Bank AG	150,000	5.71%	8/2/2028	151,571	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Deutsche Bank AG	175,000	5.52%	1/9/2028	175,099	0.01%
Deutsche Bank AG	225,000	6.72%	18/1/2029	233,463	0.02%
Deutsche Bank AG	350,000	6.82%	20/11/2029	366,171	0.03%
Deutsche Bank AG	200,000	3.55%	18/9/2031	179,364	0.01%
Deutsche Bank AG	200,000	3.73%	14/1/2032	174,811	0.01%
Deutsche Bank AG	100,000	3.04%	28/5/2032	85,716	0.01%
Deutsche Bank AG	200,000	4.88%	1/12/2032	193,833	0.01%
Deutsche Bank AG	200,000	3.74%	7/1/2033	169,414	0.01%
Deutsche Bank AG	225,000	7.08%	10/2/2034	231,745	0.02%
Deutsche Bank AG	250,000	5.40%	11/9/2035	237,633	0.02%
Deutsche Telekom AG	25,000	3.63%	21/1/2050	17,873	0.00%
Deutsche Telekom International Finance BV	75,000	3.60%	19/1/2027	73,254	0.01%
Deutsche Telekom International Finance BV	315,000	4.38%	21/6/2028	308,657	0.02%
Deutsche Telekom International Finance BV	550,000	8.75%	15/6/2030	639,321	0.04%
Deutsche Telekom International Finance BV	100,000	4.75%	21/6/2038	91,549	0.01%
Deutsche Telekom International Finance BV	205,000	4.88%	6/3/2042	184,663	0.01%
E.ON International Finance BV	145,000	6.65%	30/4/2038	153,672	0.01%
Fresenius Medical Care US Finance III, Inc.	150,000	1.88%	1/12/2026	140,991	0.01%
Fresenius Medical Care US Finance III, Inc.	200,000	3.00%	1/12/2031	167,337	0.01%
Kreditanstalt fuer Wiederaufbau	674,000	0.63%	22/1/2026	648,040	0.04%
Kreditanstalt fuer Wiederaufbau	625,000	5.00%	16/3/2026	629,401	0.04%
Kreditanstalt fuer Wiederaufbau	611,000	3.63%	1/4/2026	605,352	0.04%
Kreditanstalt fuer Wiederaufbau	575,000	4.63%	7/8/2026	577,535	0.04%
Kreditanstalt fuer Wiederaufbau	850,000	1.00%	1/10/2026	803,111	0.05%
Kreditanstalt fuer Wiederaufbau	475,000	4.38%	1/3/2027	475,249	0.03%
Kreditanstalt fuer Wiederaufbau	920,000	3.00%	20/5/2027	891,984	0.06%
Kreditanstalt fuer Wiederaufbau	700,000	3.75%	15/2/2028	687,784	0.05%
Kreditanstalt fuer Wiederaufbau	400,000	2.88%	3/4/2028	382,155	0.03%
Kreditanstalt fuer Wiederaufbau	650,000	3.88%	15/6/2028	639,943	0.04%
Kreditanstalt fuer Wiederaufbau	930,000	4.00%	15/3/2029	914,173	0.06%
Kreditanstalt fuer Wiederaufbau	125,000	1.75%	14/9/2029	110,836	0.01%
Kreditanstalt fuer Wiederaufbau	225,000	4.75%	29/10/2030	228,045	0.02%
Kreditanstalt fuer Wiederaufbau	575,000	4.13%	15/7/2033	554,610	0.04%
Kreditanstalt fuer Wiederaufbau	200,000	4.38%	28/2/2034	195,966	0.01%
Kreditanstalt fuer Wiederaufbau	300,000	0.00%	18/4/2036	175,574	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank	500,000	4.00%	22/1/2027	496,338	0.03%
Landwirtschaftliche Rentenbank	564,000	0.88%	30/3/2026	539,455	0.04%
Landwirtschaftliche Rentenbank	330,000	1.75%	27/7/2026	316,843	0.02%
Landwirtschaftliche Rentenbank	100,000	2.50%	15/11/2027	94,920	0.01%
Landwirtschaftliche Rentenbank	350,000	1.00%	25/2/2028	315,645	0.02%
Landwirtschaftliche Rentenbank	225,000	3.88%	14/6/2028	221,453	0.02%
Landwirtschaftliche Rentenbank	174,000	4.63%	17/4/2029	175,030	0.01%
Landwirtschaftliche Rentenbank	425,000	0.88%	3/9/2030	348,190	0.02%
Landwirtschaftliche Rentenbank	200,000	5.00%	24/10/2033	204,850	0.01%
Mercedes-Benz Finance North America LLC	200,000	4.80%	30/3/2026	200,228	0.01%
Mercedes-Benz Finance North America LLC	150,000	4.88%	31/7/2026	150,432	0.01%
Mercedes-Benz Finance North America LLC	150,000	4.80%	13/11/2026	150,289	0.01%
Mercedes-Benz Finance North America LLC	50,000	3.45%	6/1/2027	48,739	0.00%
Mercedes-Benz Finance North America LLC	150,000	4.75%	1/8/2027	149,816	0.01%
Mercedes-Benz Finance North America LLC	150,000	4.90%	15/11/2027	149,888	0.01%
Mercedes-Benz Finance North America LLC	325,000	5.25%	29/11/2027	327,734	0.02%
Mercedes-Benz Finance North America LLC	175,000	4.80%	30/3/2028	173,773	0.01%
Mercedes-Benz Finance North America LLC	150,000	5.10%	3/8/2028	150,142	0.01%
Mercedes-Benz Finance North America LLC	150,000	4.80%	1/8/2029	147,962	0.01%
Mercedes-Benz Finance North America LLC	375,000	8.50%	18/1/2031	438,394	0.03%
Mercedes-Benz Finance North America LLC	150,000	5.00%	11/1/2034	145,026	0.01%
Mercedes-Benz Finance North America LLC	150,000	5.13%	1/8/2034	146,308	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	200,000	5.88%	23/5/2042	203,385	0.01%
RWE Finance US LLC	200,000	5.88%	16/4/2034	200,463	0.01%
Siemens Financieringsmaatschappij NV	250,000	1.20%	11/3/2026	240,430	0.02%
Siemens Financieringsmaatschappij NV	225,000	6.13%	17/8/2026	230,673	0.02%
Siemens Financieringsmaatschappij NV	300,000	3.40%	16/3/2027	292,672	0.02%
Siemens Financieringsmaatschappij NV	250,000	1.70%	11/3/2028	228,234	0.02%
Siemens Financieringsmaatschappij NV	500,000	2.88%	11/3/2041	361,557	0.02%
Siemens Financieringsmaatschappij NV	450,000	4.20%	16/3/2047	371,060	0.03%
State of North Rhine-Westphalia Germany	600,000	4.38%	16/2/2027	597,946	0.04%
Volkswagen Group of America Finance LLC	200,000	5.30%	22/3/2027	200,249	0.01%
Volkswagen Group of America Finance LLC	375,000	4.35%	8/6/2027	367,386	0.03%
Volkswagen Group of America Finance LLC	300,000	4.75%	13/11/2028	291,837	0.02%
Volkswagen Group of America Finance LLC	200,000	5.25%	22/3/2029	197,563	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Volkswagen Group of America Finance LLC	200,000	4.95%	15/8/2029	195,202	0.01%
				26,779,870	**1.81%**
Hong Kong 0.57% (31 December 2023: 0.54%)					
AIA Group Ltd.	200,000	5.63%	25/10/2027	204,985	0.02%
AIA Group Ltd.	275,000	3.60%	9/4/2029	261,687	0.02%
AIA Group Ltd.	250,000	3.38%	7/4/2030	231,516	0.02%
AIA Group Ltd.	225,000	5.38%	5/4/2034	223,499	0.02%
AIA Group Ltd.	200,000	3.20%	16/9/2040	148,488	0.01%
AIA Group Ltd.	200,000	4.50%	16/3/2046	174,361	0.01%
AIA Group Ltd.	200,000	5.40%	30/9/2054	185,468	0.01%
Airport Authority	200,000	2.10%	Perpetual	193,381	0.01%
Airport Authority	200,000	1.75%	12/1/2027	189,465	0.01%
Airport Authority	200,000	4.75%	12/1/2028	200,623	0.02%
Airport Authority	200,000	4.88%	12/1/2030	202,009	0.02%
Airport Authority	225,000	1.63%	4/2/2031	187,337	0.01%
Airport Authority	200,000	3.25%	12/1/2052	145,544	0.01%
Airport Authority	200,000	3.50%	12/1/2062	146,401	0.01%
Bank of Communications Hong Kong Ltd.	437,000	2.30%	8/7/2031	419,548	0.03%
Bank of East Asia Ltd.	250,000	4.88%	22/4/2032	242,788	0.02%
Castle Peak Power Finance Co., Ltd.	200,000	2.20%	22/6/2030	173,141	0.01%
CLP Power Hong Kong Financing Ltd.	350,000	3.38%	26/10/2027	338,969	0.02%
Dah Sing Bank Ltd.	250,000	3.00%	2/11/2031	237,759	0.02%
HKT Capital No 4 Ltd.	200,000	3.00%	14/7/2026	194,239	0.01%
HKT Capital No 5 Ltd.	200,000	3.25%	30/9/2029	184,340	0.01%
Hong Kong Government International Bond	300,000	0.63%	2/2/2026	288,065	0.02%
Hong Kong Government International Bond	200,000	4.50%	11/1/2028	200,339	0.01%
Hong Kong Government International Bond	200,000	1.38%	2/2/2031	165,671	0.01%
Hong Kong Government International Bond	200,000	1.75%	24/11/2031	166,259	0.01%
Hong Kong Government International Bond	200,000	4.63%	11/1/2033	199,380	0.01%
Hong Kong Government International Bond	200,000	2.38%	2/2/2051	124,739	0.01%
Hong Kong Mortgage Corp., Ltd.	200,000	4.88%	13/9/2028	201,001	0.02%
Hong Kong Sukuk 2017 Ltd.	200,000	3.13%	28/2/2027	195,614	0.01%
Hongkong Electric Finance Ltd.	200,000	2.25%	9/6/2030	173,856	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	200,000	2.25%	15/7/2031	165,858	0.01%
HPHT Finance 21 Ltd.	200,000	2.00%	19/3/2026	193,029	0.01%
Hysan MTN Ltd.	200,000	2.82%	4/9/2029	177,664	0.01%
JMH Co., Ltd.	200,000	2.50%	9/4/2031	170,027	0.01%
Joy Treasure Assets Holdings, Inc.	200,000	5.75%	6/6/2029	201,473	0.02%
Joy Treasure Assets Holdings, Inc.	200,000	3.50%	24/9/2029	183,178	0.01%
Link Finance Cayman 2009 Ltd.	200,000	2.75%	19/1/2032	168,445	0.01%
MTR Corp., Ltd.	200,000	1.63%	19/8/2030	170,122	0.01%
Nan Fung Treasury Ltd.	200,000	3.63%	27/8/2030	176,043	0.01%
Prudential Funding Asia plc	125,000	3.63%	24/3/2032	112,900	0.01%
Sun Hung Kai Properties Capital Market Ltd.	200,000	2.75%	13/5/2030	177,476	0.01%
Swire Pacific Mtn Financing HK Ltd.	200,000	2.88%	30/1/2030	180,162	0.01%
Wharf REIC Finance BVI Ltd.	200,000	2.88%	7/5/2030	178,002	0.01%
				8,454,851	**0.57%**
Hungary 0.18% (31 December 2023: 0.17%)					
Hungary Government International Bond	200,000	6.13%	22/5/2028	203,190	0.01%
Hungary Government International Bond	250,000	5.25%	16/6/2029	245,660	0.02%
Hungary Government International Bond	400,000	2.13%	22/9/2031	316,980	0.02%
Hungary Government International Bond	200,000	6.25%	22/9/2032	203,723	0.02%
Hungary Government International Bond	200,000	5.50%	16/6/2034	190,628	0.01%
Hungary Government International Bond	350,000	5.50%	26/3/2036	327,590	0.02%
Hungary Government International Bond	202,000	7.63%	29/3/2041	223,344	0.02%
Hungary Government International Bond	250,000	3.13%	21/9/2051	146,245	0.01%
Hungary Government International Bond	230,000	6.75%	25/9/2052	233,489	0.02%
Magyar Export-Import Bank Zrt	200,000	6.13%	4/12/2027	201,571	0.01%
MFB Magyar Fejlesztesi Bank Zrt	200,000	6.50%	29/6/2028	202,810	0.01%
MVM Energetika Zrt	200,000	6.50%	13/3/2031	201,260	0.01%
				2,696,490	**0.18%**
India 0.32% (31 December 2023: 0.34%)					
ABJA Investment Co. Pte Ltd.	200,000	5.45%	24/1/2028	200,917	0.01%
Adani Electricity Mumbai Ltd.	200,000	3.95%	12/2/2030	161,027	0.01%
Adani Ports & Special Economic Zone Ltd.	200,000	4.20%	4/8/2027	180,044	0.01%
Adani Ports & Special Economic Zone Ltd.	200,000	4.38%	3/7/2029	171,548	0.01%
Adani Ports & Special Economic Zone Ltd.	100,000	5.00%	2/8/2041	74,575	0.01%
Adani Transmission Step-One Ltd.	200,000	4.00%	3/8/2026	183,168	0.01%
Bharti Airtel Ltd.	200,000	3.25%	3/6/2031	176,541	0.01%
BPRL International Singapore Pte Ltd.	200,000	4.38%	18/1/2027	197,287	0.01%
Export-Import Bank of India	200,000	3.88%	1/2/2028	193,262	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Export-Import Bank of India	200,000	3.25%	15/1/2030	182,482	0.01%
Export-Import Bank of India	200,000	5.50%	18/1/2033	200,973	0.02%
ICICI Bank Ltd.	250,000	4.00%	18/3/2026	247,148	0.02%
Indian Railway Finance Corp., Ltd.	200,000	3.95%	13/2/2050	153,567	0.01%
NTPC Ltd.	250,000	4.25%	26/2/2026	247,864	0.02%
Oil India Ltd.	200,000	5.13%	4/2/2029	199,143	0.01%
ONGC Videsh Vankorneft Pte Ltd.	250,000	3.75%	27/7/2026	244,988	0.02%
Power Finance Corp., Ltd.	200,000	6.15%	6/12/2028	204,966	0.02%
Power Finance Corp., Ltd.	200,000	3.95%	23/4/2030	185,956	0.01%
REC Ltd.	200,000	2.25%	1/9/2026	190,594	0.01%
REC Ltd.	200,000	4.63%	22/3/2028	195,621	0.01%
Reliance Industries Ltd.	250,000	3.67%	30/11/2027	241,412	0.02%
Reliance Industries Ltd.	250,000	2.88%	12/1/2032	212,578	0.02%
Reliance Industries Ltd.	50,000	4.88%	10/2/2045	44,122	0.00%
Reliance Industries Ltd.	450,000	3.63%	12/1/2052	310,901	0.02%
State Bank of India	200,000	4.88%	5/5/2028	198,060	0.01%
				4,798,744	**0.32%**
Indonesia 0.97% (31 December 2023: 1.01%)					
Freeport Indonesia PT	500,000	5.32%	14/4/2032	487,263	0.03%
Indofood CBP Sukses Makmur Tbk PT	200,000	3.40%	9/6/2031	177,415	0.01%
Indofood CBP Sukses Makmur Tbk PT	200,000	4.75%	9/6/2051	163,543	0.01%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	200,000	6.76%	15/11/2048	206,936	0.02%
Indonesia Government International Bond	200,000	4.35%	8/1/2027	197,270	0.01%
Indonesia Government International Bond	500,000	4.55%	11/1/2028	491,940	0.03%
Indonesia Government International Bond	400,000	3.50%	11/1/2028	381,393	0.03%
Indonesia Government International Bond	300,000	2.85%	14/2/2030	268,454	0.02%
Indonesia Government International Bond	400,000	3.85%	15/10/2030	372,915	0.03%
Indonesia Government International Bond	200,000	2.15%	28/7/2031	165,012	0.01%
Indonesia Government International Bond	200,000	3.55%	31/3/2032	178,946	0.01%
Indonesia Government International Bond	200,000	4.65%	20/9/2032	190,667	0.01%
Indonesia Government International Bond	200,000	4.85%	11/1/2033	193,045	0.01%
Indonesia Government International Bond	200,000	4.75%	10/9/2034	189,884	0.01%
Indonesia Government International Bond	200,000	8.50%	12/10/2035	248,821	0.02%
Indonesia Government International Bond	375,000	6.63%	17/2/2037	411,522	0.03%
Indonesia Government International Bond	300,000	7.75%	17/1/2038	361,544	0.03%
Indonesia Government International Bond	450,000	5.25%	17/1/2042	433,503	0.03%
Indonesia Government International Bond	225,000	4.63%	15/4/2043	200,331	0.01%
Indonesia Government International Bond	200,000	6.75%	15/1/2044	225,791	0.02%
Indonesia Government International Bond	300,000	5.13%	15/1/2045	282,238	0.02%
Indonesia Government International Bond	200,000	5.95%	8/1/2046	206,283	0.02%
Indonesia Government International Bond	250,000	5.25%	8/1/2047	237,516	0.02%
Indonesia Government International Bond	200,000	4.35%	11/1/2048	167,689	0.01%
Indonesia Government International Bond	200,000	5.35%	11/2/2049	194,288	0.01%
Indonesia Government International Bond	350,000	3.50%	14/2/2050	250,107	0.02%
Indonesia Government International Bond	250,000	4.20%	15/10/2050	201,660	0.02%
Indonesia Government International Bond	400,000	3.05%	12/3/2051	258,841	0.02%
Indonesia Government International Bond	200,000	5.10%	10/2/2054	183,975	0.01%
Indonesia Government International Bond	200,000	4.45%	15/4/2070	160,672	0.01%
LLPL Capital Pte Ltd.	151,180	6.88%	4/2/2039	151,580	0.01%
Minejesa Capital BV	429,800	4.63%	10/8/2030	414,753	0.03%
Pertamina Persero PT	200,000	1.40%	9/2/2026	191,616	0.01%
Pertamina Persero PT	200,000	3.65%	30/7/2029	187,530	0.01%
Pertamina Persero PT	200,000	6.00%	3/5/2042	195,240	0.01%
Pertamina Persero PT	200,000	5.63%	20/5/2043	188,190	0.01%
Pertamina Persero PT	300,000	6.45%	30/5/2044	307,126	0.02%
Pertamina Persero PT	200,000	4.18%	21/1/2050	150,580	0.01%
Pertamina Persero PT	300,000	4.15%	25/2/2060	213,843	0.02%
Perusahaan Penerbit SBSN Indonesia III	800,000	4.55%	29/3/2026	798,141	0.06%
Perusahaan Penerbit SBSN Indonesia III	300,000	4.40%	1/3/2028	294,195	0.02%
Perusahaan Penerbit SBSN Indonesia III	400,000	4.45%	20/2/2029	390,823	0.03%
Perusahaan Penerbit SBSN Indonesia III	200,000	5.10%	2/7/2029	199,849	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	2.80%	23/6/2030	177,506	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	2.55%	9/6/2031	170,671	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	4.70%	6/6/2032	193,306	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	5.60%	15/11/2033	204,052	0.02%
Perusahaan Penerbit SBSN Indonesia III	200,000	5.20%	2/7/2034	198,500	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	3.55%	9/6/2051	141,872	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	5.65%	25/11/2054	196,319	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	400,000	4.13%	15/5/2027	390,737	0.03%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	5.45%	21/5/2028	200,474	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	3.88%	17/7/2029	187,767	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	5.25%	24/10/2042	175,483	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	6.25%	25/1/2049	195,763	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	4.88%	17/7/2049	161,097	0.01%
PT Tower Bersama Infrastructure Tbk	200,000	2.75%	20/1/2026	194,336	0.01%
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak	200,000	4.85%	14/10/2038	185,560	0.01%
				14,346,373	**0.97%**
Ireland 0.50% (31 December 2023: 0.41%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	350,000	4.45%	3/4/2026	348,092	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	325,000	2.45%	29/10/2026	311,217	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	6.45%	15/4/2027	206,247	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	3.65%	21/7/2027	194,134	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	5.75%	6/6/2028	203,870	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	600,000	3.00%	29/10/2028	555,462	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	175,000	4.63%	10/9/2029	171,087	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	6.15%	30/9/2030	208,721	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	475,000	3.30%	30/1/2032	414,136	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	250,000	3.40%	29/10/2033	212,958	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	150,000	5.30%	19/1/2034	147,606	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	350,000	3.85%	29/10/2041	274,687	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	150,000	6.95%	10/3/2055	154,320	0.01%
AIB Group plc	200,000	6.61%	13/9/2029	208,984	0.02%
AIB Group plc	200,000	5.87%	28/3/2035	200,376	0.01%
Avolon Holdings Funding Ltd.	200,000	5.50%	15/1/2026	200,549	0.01%
Avolon Holdings Funding Ltd.	100,000	2.13%	21/2/2026	96,730	0.01%
Avolon Holdings Funding Ltd.	350,000	4.25%	15/4/2026	345,771	0.02%
Avolon Holdings Funding Ltd.	95,000	4.38%	1/5/2026	93,978	0.01%
Avolon Holdings Funding Ltd.	275,000	3.25%	15/2/2027	264,332	0.02%
Avolon Holdings Funding Ltd.	268,000	2.53%	18/11/2027	248,514	0.02%
Avolon Holdings Funding Ltd.	150,000	6.38%	4/5/2028	154,308	0.01%
Avolon Holdings Funding Ltd.	200,000	5.75%	1/3/2029	202,045	0.01%
Avolon Holdings Funding Ltd.	145,000	5.75%	15/11/2029	146,403	0.01%
Avolon Holdings Funding Ltd.	100,000	5.15%	15/1/2030	98,027	0.01%
Bank of Ireland Group plc	200,000	2.03%	30/9/2027	190,162	0.01%
Bank of Ireland Group plc	200,000	5.60%	20/3/2030	201,883	0.01%
CRH America Finance, Inc.	50,000	3.95%	4/4/2028	48,532	0.00%
CRH America Finance, Inc.	200,000	4.40%	9/5/2047	162,373	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	95,000	5.50%	19/4/2029	96,719	0.01%
SMBC Aviation Capital Finance DAC	200,000	5.45%	3/5/2028	201,075	0.01%
SMBC Aviation Capital Finance DAC	200,000	5.30%	3/4/2029	200,383	0.01%
SMBC Aviation Capital Finance DAC	200,000	5.70%	25/7/2033	201,621	0.01%
Smurfit Kappa Treasury ULC	150,000	5.20%	15/1/2030	150,495	0.01%
Smurfit Kappa Treasury ULC	150,000	5.44%	3/4/2034	149,969	0.01%
Smurfit Kappa Treasury ULC	150,000	5.78%	3/4/2054	149,348	0.01%
				7,415,114	**0.50%**
Israel 0.27% (31 December 2023: 0.21%)					
ICL Group Ltd.	100,000	6.38%	31/5/2038	97,881	0.01%
Israel Discount Bank Ltd.	200,000	5.38%	26/1/2028	198,306	0.01%
Israel Electric Corp., Ltd.	250,000	4.25%	14/8/2028	239,125	0.02%
Israel Government International Bond	200,000	2.88%	16/3/2026	195,206	0.01%
Israel Government International Bond	275,000	5.38%	12/3/2029	274,109	0.02%
Israel Government International Bond	250,000	2.75%	3/7/2030	217,280	0.01%
Israel Government International Bond	200,000	6.50%	6/11/2031	208,011	0.01%
Israel Government International Bond	300,000	4.50%	17/1/2033	275,085	0.02%
Israel Government International Bond	400,000	5.50%	12/3/2034	390,123	0.03%
Israel Government International Bond	400,000	4.50%	30/1/2043	332,207	0.02%
Israel Government International Bond	200,000	3.88%	3/7/2050	141,275	0.01%
Israel Government International Bond	400,000	5.75%	12/3/2054	365,839	0.03%
Israel Government International Bond	200,000	4.50%	3/4/2120	139,184	0.01%
State of Israel	250,000	2.50%	15/1/2030	217,229	0.01%
State of Israel	400,000	3.38%	15/1/2050	259,474	0.02%
State of Israel	600,000	3.80%	13/5/2060	388,528	0.03%
				3,938,862	**0.27%**
Italy 0.48% (31 December 2023: 0.40%)					
Cassa Depositi e Prestiti SpA	350,000	5.75%	5/5/2026	352,514	0.02%
Cassa Depositi e Prestiti SpA	200,000	5.88%	30/4/2029	203,583	0.01%
Enel Finance America LLC	200,000	2.88%	12/7/2041	135,027	0.01%
Enel Finance International NV	200,000	1.63%	12/7/2026	190,491	0.01%
Enel Finance International NV	200,000	3.63%	25/5/2027	193,989	0.01%
Enel Finance International NV	200,000	4.63%	15/6/2027	198,223	0.01%
Enel Finance International NV	150,000	3.50%	6/4/2028	142,868	0.01%
Enel Finance International NV	200,000	2.13%	12/7/2028	180,891	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Enel Finance International NV	200,000	5.13%	26/6/2029	199,630	0.01%
Enel Finance International NV	150,000	2.50%	12/7/2031	125,444	0.01%
Enel Finance International NV	200,000	5.00%	15/6/2032	194,596	0.01%
Enel Finance International NV	200,000	5.50%	26/6/2034	197,623	0.01%
Enel Finance International NV	155,000	6.80%	15/9/2037	166,012	0.01%
Enel Finance International NV	205,000	6.00%	7/10/2039	205,019	0.01%
Enel Finance International NV	205,000	4.75%	25/5/2047	174,336	0.01%
Enel Finance International NV	150,000	7.75%	14/10/2052	176,844	0.01%
Eni SpA	300,000	4.75%	12/9/2028	297,593	0.02%
Eni SpA	240,000	4.25%	9/5/2029	232,248	0.02%
Eni SpA	225,000	5.95%	15/5/2054	216,520	0.02%
Eni USA, Inc.	75,000	7.30%	15/11/2027	79,871	0.01%
Intesa Sanpaolo SpA	350,000	3.88%	14/7/2027	338,210	0.02%
Intesa Sanpaolo SpA	200,000	6.63%	20/6/2033	209,283	0.02%
Intesa Sanpaolo SpA	200,000	8.25%	21/11/2033	225,469	0.02%
Intesa Sanpaolo SpA	325,000	7.20%	28/11/2033	352,397	0.02%
Intesa Sanpaolo SpA	25,000	4.70%	23/9/2049	18,720	0.00%
Intesa Sanpaolo SpA	200,000	7.80%	28/11/2053	223,002	0.02%
Intesa Sanpaolo SpA	200,000	7.78%	20/6/2054	213,928	0.02%
Republic of Italy Government International Bond	200,000	1.25%	17/2/2026	192,210	0.01%
Republic of Italy Government International Bond	300,000	2.88%	17/10/2029	271,295	0.02%
Republic of Italy Government International Bond	225,000	5.38%	15/6/2033	222,543	0.02%
Republic of Italy Government International Bond	350,000	4.00%	17/10/2049	250,476	0.02%
Republic of Italy Government International Bond	400,000	3.88%	6/5/2051	270,831	0.02%
UniCredit SpA	250,000	1.98%	3/6/2027	239,239	0.02%
UniCredit SpA	200,000	3.13%	3/6/2032	173,276	0.01%
				7,064,201	**0.48%**
Japan 2.23% (31 December 2023: 2.31%)					
Asahi Mutual Life Insurance Co.	200,000	6.90%	Perpetual	207,504	0.02%
Dai-ichi Life Insurance Co., Ltd.	200,000	4.00%	Perpetual	195,828	0.01%
Denso Corp.	200,000	4.42%	11/9/2029	196,177	0.01%
Development Bank of Japan, Inc.	200,000	5.13%	1/9/2026	201,734	0.01%
Development Bank of Japan, Inc.	300,000	1.25%	20/10/2026	283,037	0.02%
Development Bank of Japan, Inc.	200,000	3.25%	6/9/2028	191,088	0.01%
Development Bank of Japan, Inc.	200,000	4.63%	10/4/2029	199,563	0.01%
Development Bank of Japan, Inc.	400,000	1.88%	28/8/2029	353,018	0.03%
Development Bank of Japan, Inc.	200,000	1.00%	27/8/2030	163,382	0.01%
Development Bank of Japan, Inc.	200,000	1.75%	20/10/2031	164,941	0.01%
Honda Motor Co., Ltd.	125,000	2.53%	10/3/2027	119,449	0.01%
Japan Bank for International Cooperation	200,000	2.75%	21/1/2026	196,127	0.01%
Japan Bank for International Cooperation	450,000	4.25%	26/1/2026	448,219	0.03%
Japan Bank for International Cooperation	500,000	4.25%	27/4/2026	497,835	0.03%
Japan Bank for International Cooperation	500,000	2.25%	4/11/2026	480,023	0.03%
Japan Bank for International Cooperation	250,000	2.88%	1/6/2027	240,361	0.02%
Japan Bank for International Cooperation	200,000	4.63%	22/7/2027	200,233	0.01%
Japan Bank for International Cooperation	450,000	2.75%	16/11/2027	428,305	0.03%
Japan Bank for International Cooperation	300,000	4.63%	19/7/2028	300,840	0.02%
Japan Bank for International Cooperation	240,000	3.25%	20/7/2028	229,936	0.02%
Japan Bank for International Cooperation	200,000	3.50%	31/10/2028	192,756	0.01%
Japan Bank for International Cooperation	200,000	1.25%	21/1/2031	163,541	0.01%
Japan Bank for International Cooperation	200,000	4.38%	24/1/2031	196,078	0.01%
Japan Bank for International Cooperation	200,000	1.88%	15/4/2031	168,882	0.01%
Japan Bank for International Cooperation	200,000	4.63%	17/4/2034	196,997	0.01%
Japan Finance Organization for Municipalities	200,000	5.00%	23/4/2029	201,900	0.01%
Japan International Cooperation Agency	250,000	2.75%	27/4/2027	239,691	0.02%
Japan International Cooperation Agency	200,000	3.25%	25/5/2027	193,640	0.01%
Japan International Cooperation Agency	150,000	4.00%	23/5/2028	147,214	0.01%
Japan International Cooperation Agency	98,000	4.75%	21/5/2029	98,212	0.01%
Japan International Cooperation Agency	200,000	1.00%	22/7/2030	163,597	0.01%
JT International Financial Services BV	150,000	6.88%	24/10/2032	163,315	0.01%
Meiji Yasuda Life Insurance Co.	275,000	5.80%	11/9/2054	275,205	0.02%
Mitsubishi Corp.	200,000	5.00%	2/7/2029	200,715	0.01%
Mitsubishi HC Capital, Inc.	200,000	5.08%	15/9/2027	200,194	0.01%
Mitsubishi HC Finance America LLC	200,000	5.81%	12/9/2028	204,056	0.01%
Mitsubishi UFJ Financial Group, Inc.	450,000	3.85%	1/3/2026	445,474	0.03%
Mitsubishi UFJ Financial Group, Inc.	325,000	2.76%	13/9/2026	314,706	0.02%
Mitsubishi UFJ Financial Group, Inc.	300,000	1.54%	20/7/2027	285,329	0.02%
Mitsubishi UFJ Financial Group, Inc.	300,000	2.34%	19/1/2028	285,422	0.02%
Mitsubishi UFJ Financial Group, Inc.	100,000	3.96%	2/3/2028	97,540	0.01%
Mitsubishi UFJ Financial Group, Inc.	200,000	4.08%	19/4/2028	196,522	0.01%
Mitsubishi UFJ Financial Group, Inc.	275,000	4.05%	11/9/2028	267,892	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.	200,000	5.35%	13/9/2028	202,518	0.01%
Mitsubishi UFJ Financial Group, Inc.	425,000	3.74%	7/3/2029	407,139	0.03%
Mitsubishi UFJ Financial Group, Inc.	200,000	5.24%	19/4/2029	201,367	0.01%
Mitsubishi UFJ Financial Group, Inc.	250,000	3.20%	18/7/2029	232,034	0.02%
Mitsubishi UFJ Financial Group, Inc.	270,000	2.56%	25/2/2030	239,539	0.02%
Mitsubishi UFJ Financial Group, Inc.	200,000	5.26%	17/4/2030	201,577	0.01%
Mitsubishi UFJ Financial Group, Inc.	300,000	2.05%	17/7/2030	256,405	0.02%
Mitsubishi UFJ Financial Group, Inc.	350,000	2.31%	20/7/2032	293,009	0.02%
Mitsubishi UFJ Financial Group, Inc.	200,000	5.13%	20/7/2033	197,827	0.01%
Mitsubishi UFJ Financial Group, Inc.	375,000	5.44%	22/2/2034	378,788	0.03%
Mitsubishi UFJ Financial Group, Inc.	400,000	5.43%	17/4/2035	400,915	0.03%
Mitsubishi UFJ Financial Group, Inc.	72,000	4.15%	7/3/2039	64,684	0.01%
Mitsubishi UFJ Financial Group, Inc.	225,000	3.75%	18/7/2039	189,065	0.01%
Mitsui & Co., Ltd.	400,000	5.51%	10/10/2028	407,358	0.03%
Mitsui Fudosan Co., Ltd.	200,000	3.95%	24/1/2029	191,744	0.01%
Mizuho Financial Group, Inc.	300,000	3.48%	12/4/2026	295,111	0.02%
Mizuho Financial Group, Inc.	200,000	2.84%	13/9/2026	194,151	0.01%
Mizuho Financial Group, Inc.	200,000	3.66%	28/2/2027	195,191	0.01%
Mizuho Financial Group, Inc.	375,000	1.23%	22/5/2027	356,961	0.03%
Mizuho Financial Group, Inc.	200,000	1.55%	9/7/2027	190,376	0.01%
Mizuho Financial Group, Inc.	400,000	4.02%	5/3/2028	389,184	0.03%
Mizuho Financial Group, Inc.	200,000	5.78%	6/7/2029	204,554	0.01%
Mizuho Financial Group, Inc.	250,000	2.59%	25/5/2031	219,412	0.02%
Mizuho Financial Group, Inc.	200,000	5.74%	27/5/2031	205,150	0.02%
Mizuho Financial Group, Inc.	200,000	2.56%	13/9/2031	167,355	0.01%
Mizuho Financial Group, Inc.	250,000	2.17%	22/5/2032	207,254	0.02%
Mizuho Financial Group, Inc.	200,000	5.67%	13/9/2033	202,953	0.01%
Mizuho Financial Group, Inc.	200,000	5.75%	27/5/2034	203,860	0.01%
Mizuho Financial Group, Inc.	200,000	5.58%	26/5/2035	201,669	0.01%
Nippon Life Insurance Co.	275,000	4.70%	20/1/2046	272,884	0.02%
Nippon Life Insurance Co.	500,000	3.40%	23/1/2050	454,416	0.03%
Nippon Life Insurance Co.	200,000	6.25%	13/9/2053	208,265	0.02%
Nippon Life Insurance Co.	225,000	5.95%	16/4/2054	227,906	0.02%
Nissan Motor Co., Ltd.	575,000	4.35%	17/9/2027	554,380	0.04%
Nissan Motor Co., Ltd.	375,000	4.81%	17/9/2030	352,475	0.02%
Nomura Holdings, Inc.	200,000	5.71%	9/1/2026	201,351	0.01%
Nomura Holdings, Inc.	200,000	5.84%	18/1/2028	203,651	0.01%
Nomura Holdings, Inc.	200,000	6.07%	12/7/2028	205,561	0.02%
Nomura Holdings, Inc.	225,000	2.17%	14/7/2028	202,985	0.01%
Nomura Holdings, Inc.	200,000	2.71%	22/1/2029	181,697	0.01%
Nomura Holdings, Inc.	225,000	3.10%	16/1/2030	202,813	0.01%
Nomura Holdings, Inc.	250,000	2.68%	16/7/2030	217,761	0.02%
Nomura Holdings, Inc.	200,000	6.18%	18/1/2033	207,811	0.02%
Nomura Holdings, Inc.	200,000	5.78%	3/7/2034	201,988	0.01%
Norinchukin Bank	200,000	5.07%	14/9/2032	193,794	0.01%
NTT Finance Corp.	1,075,000	1.16%	3/4/2026	1,029,171	0.07%
NTT Finance Corp.	145,000	2.07%	3/4/2031	121,243	0.01%
ORIX Corp.	325,000	5.00%	13/9/2027	327,011	0.02%
ORIX Corp.	150,000	2.25%	9/3/2031	125,888	0.01%
ORIX Corp.	125,000	4.00%	13/4/2032	114,887	0.01%
ORIX Corp.	125,000	5.20%	13/9/2032	123,855	0.01%
Panasonic Holdings Corp.	75,000	3.11%	19/7/2029	69,302	0.01%
Sumitomo Corp.	200,000	1.55%	6/7/2026	190,441	0.01%
Sumitomo Life Insurance Co.	200,000	5.88%	Perpetual	199,759	0.01%
Sumitomo Life Insurance Co.	150,000	3.38%	15/4/2081	132,872	0.01%
Sumitomo Mitsui Financial Group, Inc.	550,000	0.95%	12/1/2026	529,276	0.04%
Sumitomo Mitsui Financial Group, Inc.	150,000	3.78%	9/3/2026	148,445	0.01%
Sumitomo Mitsui Financial Group, Inc.	575,000	2.63%	14/7/2026	557,511	0.04%
Sumitomo Mitsui Financial Group, Inc.	250,000	3.01%	19/10/2026	242,724	0.02%
Sumitomo Mitsui Financial Group, Inc.	250,000	3.45%	11/1/2027	244,012	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	3.36%	12/7/2027	193,799	0.01%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.52%	13/1/2028	203,158	0.01%
Sumitomo Mitsui Financial Group, Inc.	300,000	3.54%	17/1/2028	288,259	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.80%	13/7/2028	205,375	0.02%
Sumitomo Mitsui Financial Group, Inc.	575,000	5.72%	14/9/2028	588,516	0.04%
Sumitomo Mitsui Financial Group, Inc.	600,000	1.90%	17/9/2028	537,527	0.04%
Sumitomo Mitsui Financial Group, Inc.	275,000	3.04%	16/7/2029	252,545	0.02%
Sumitomo Mitsui Financial Group, Inc.	175,000	3.20%	17/9/2029	161,368	0.01%
Sumitomo Mitsui Financial Group, Inc.	445,000	2.75%	15/1/2030	397,710	0.03%
Sumitomo Mitsui Financial Group, Inc.	400,000	2.13%	8/7/2030	342,036	0.02%
Sumitomo Mitsui Financial Group, Inc.	100,000	5.85%	13/7/2030	103,274	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Sumitomo Mitsui Financial Group, Inc.	125,000	2.14%	23/9/2030	105,829	0.01%
Sumitomo Mitsui Financial Group, Inc.	300,000	2.22%	17/9/2031	248,605	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.77%	13/1/2033	205,653	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.56%	9/7/2034	202,225	0.01%
Sumitomo Mitsui Financial Group, Inc.	150,000	6.18%	13/7/2043	160,041	0.01%
Sumitomo Mitsui Financial Group, Inc.	130,000	5.84%	9/7/2044	130,661	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	5.65%	9/3/2026	201,938	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	1.35%	16/9/2026	188,943	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	4.45%	10/9/2027	198,059	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	4.50%	10/9/2029	195,527	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	5.35%	7/3/2034	200,045	0.01%
Suntory Holdings Ltd.	200,000	5.12%	11/6/2029	200,606	0.01%
Takeda Pharmaceutical Co., Ltd.	650,000	5.00%	26/11/2028	651,850	0.05%
Takeda Pharmaceutical Co., Ltd.	200,000	5.30%	5/7/2034	198,236	0.01%
Takeda Pharmaceutical Co., Ltd.	200,000	3.03%	9/7/2040	145,031	0.01%
Takeda Pharmaceutical Co., Ltd.	200,000	5.65%	5/7/2044	196,507	0.01%
Takeda Pharmaceutical Co., Ltd.	475,000	3.18%	9/7/2050	307,647	0.02%
Takeda Pharmaceutical Co., Ltd.	200,000	3.38%	9/7/2060	126,410	0.01%
Toyota Motor Corp.	350,000	1.34%	25/3/2026	336,831	0.02%
				33,013,974	**2.23%**
Kazakhstan 0.08% (31 December 2023: 0.11%)					
Kazakhstan Government International Bond	200,000	4.71%	9/4/2035	190,115	0.01%
Kazakhstan Government International Bond	200,000	4.88%	14/10/2044	181,699	0.01%
Kazakhstan Government International Bond	200,000	6.50%	21/7/2045	216,145	0.02%
KazMunayGas National Co. JSC	200,000	5.38%	24/4/2030	194,401	0.01%
KazMunayGas National Co. JSC	300,000	5.75%	19/4/2047	257,665	0.02%
KazMunayGas National Co. JSC	200,000	6.38%	24/10/2048	185,071	0.01%
				1,225,096	**0.08%**
Kuwait 0.10% (31 December 2023: 0.10%)					
Equate Sukuk Spc Ltd.	200,000	5.00%	5/9/2031	199,757	0.01%
KFH Sukuk Co.	200,000	5.01%	17/1/2029	199,281	0.01%
Kuwait International Government Bond	675,000	3.50%	20/3/2027	654,124	0.05%
MEGlobal BV	200,000	2.63%	28/4/2028	181,007	0.01%
NBK SPC Ltd.	300,000	1.63%	15/9/2027	281,885	0.02%
				1,516,054	**0.10%**
Luxembourg 0.06% (31 December 2023: 0.04%)					
ArcelorMittal SA	75,000	6.55%	29/11/2027	77,988	0.01%
ArcelorMittal SA	100,000	6.80%	29/11/2032	106,884	0.01%
ArcelorMittal SA	60,000	6.00%	17/6/2034	60,841	0.00%
ArcelorMittal SA	205,000	7.00%	15/10/2039	218,002	0.02%
ArcelorMittal SA	70,000	6.35%	17/6/2054	69,185	0.00%
Greensaif Pipelines Bidco Sarl	225,000	6.10%	23/8/2042	219,654	0.02%
SES GLOBAL Americas Holdings, Inc.	70,000	5.30%	25/3/2044	51,058	0.00%
				803,612	**0.06%**
Macau 0.04% (31 December 2023: 0.07%)					
Sands China Ltd.	200,000	2.30%	8/3/2027	186,091	0.01%
Sands China Ltd.	275,000	5.40%	8/8/2028	271,808	0.02%
Sands China Ltd.	200,000	4.38%	18/6/2030	186,442	0.01%
				644,341	**0.04%**
Malaysia 0.22% (31 December 2023: 0.25%)					
Axiata Spv5 Labuan Ltd.	200,000	3.06%	19/8/2050	130,669	0.01%
Genm Capital Labuan Ltd.	200,000	3.88%	19/4/2031	176,094	0.01%
Gohl Capital Ltd.	250,000	4.25%	24/1/2027	242,815	0.02%
Khazanah Capital Ltd.	200,000	4.88%	1/6/2033	194,127	0.01%
Khazanah Global Sukuk Bhd	200,000	4.69%	1/6/2028	198,078	0.01%
Malaysia Sovereign Sukuk Bhd	200,000	4.24%	22/4/2045	175,390	0.01%
Malaysia Sukuk Global Bhd	250,000	3.18%	27/4/2026	245,519	0.02%
Malaysia Wakala Sukuk Bhd	250,000	2.07%	28/4/2031	212,888	0.02%
MISC Capital Two Labuan Ltd.	200,000	3.75%	6/4/2027	194,522	0.01%
Petroliam Nasional Bhd	200,000	7.63%	15/10/2026	209,154	0.01%
Petronas Capital Ltd.	200,000	3.50%	21/4/2030	185,176	0.01%
Petronas Capital Ltd.	200,000	2.48%	28/1/2032	167,173	0.01%
Petronas Capital Ltd.	250,000	4.50%	18/3/2045	214,123	0.02%
Petronas Capital Ltd.	200,000	4.55%	21/4/2050	169,546	0.01%
Petronas Capital Ltd.	250,000	4.80%	21/4/2060	215,943	0.02%
Petronas Capital Ltd.	200,000	3.40%	28/4/2061	131,293	0.01%
TNB Global Ventures Capital Bhd	200,000	4.85%	1/11/2028	198,458	0.01%
				3,260,968	**0.22%**
Mexico 1.08% (31 December 2023: 1.11%)					
Alpek SAB de CV	200,000	4.25%	18/9/2029	183,806	0.01%
America Movil SAB de CV	200,000	4.70%	21/7/2032	191,073	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
America Movil SAB de CV	200,000	6.13%	15/11/2037	205,399	0.02%
America Movil SAB de CV	250,000	6.13%	30/3/2040	256,034	0.02%
America Movil SAB de CV	200,000	4.38%	16/7/2042	167,431	0.01%
America Movil SAB de CV	200,000	4.38%	22/4/2049	163,131	0.01%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	150,000	4.38%	11/4/2027	145,656	0.01%
Becle SAB de CV	200,000	2.50%	14/10/2031	159,615	0.01%
Bimbo Bakeries USA, Inc.	200,000	6.05%	15/1/2029	204,596	0.01%
Bimbo Bakeries USA, Inc.	200,000	6.40%	15/1/2034	208,293	0.02%
Bimbo Bakeries USA, Inc.	200,000	5.38%	9/1/2036	192,002	0.01%
Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/Buffalo Energy	100,000	7.88%	15/2/2039	103,220	0.01%
Cemex SAB de CV	200,000	5.45%	19/11/2029	197,121	0.01%
Cemex SAB de CV	200,000	3.88%	11/7/2031	174,164	0.01%
Cibanco SA Ibm/PLA Administradora Industrial S de RL de CV	200,000	4.96%	18/7/2029	190,006	0.01%
Coca-Cola Femsa SAB de CV	200,000	2.75%	22/1/2030	179,261	0.01%
Coca-Cola Femsa SAB de CV	100,000	5.25%	26/11/2043	94,889	0.01%
Cometa Energia SA de CV	153,600	6.38%	24/4/2035	150,905	0.01%
Comision Federal de Electricidad	200,000	4.69%	15/5/2029	187,575	0.01%
Comision Federal de Electricidad	200,000	3.35%	9/2/2031	165,746	0.01%
Comision Federal de Electricidad	200,000	6.45%	24/1/2035	188,751	0.01%
Comision Federal de Electricidad	200,000	6.13%	16/6/2045	179,612	0.01%
Comision Federal de Electricidad	200,000	4.68%	9/2/2051	135,600	0.01%
FIEMEX Energia - Banco Actinver SA Institucion de Banca Multiple	200,000	7.25%	31/1/2041	196,630	0.01%
Grupo Bimbo SAB de CV	350,000	4.00%	6/9/2049	258,740	0.02%
Grupo Televisa SAB	100,000	8.50%	11/3/2032	109,580	0.01%
Grupo Televisa SAB	100,000	6.63%	15/1/2040	90,274	0.01%
Grupo Televisa SAB	275,000	5.00%	13/5/2045	199,126	0.01%
Industrias Penoles SAB de CV	200,000	4.75%	6/8/2050	151,534	0.01%
Infraestructura Energetica Nova SAPI de CV	200,000	4.75%	15/1/2051	144,493	0.01%
Mexico City Airport Trust	200,000	3.88%	30/4/2028	187,645	0.01%
Mexico City Airport Trust	384,000	5.50%	31/7/2047	307,150	0.02%
Mexico Government International Bond	300,000	4.15%	28/3/2027	293,211	0.02%
Mexico Government International Bond	500,000	3.75%	11/1/2028	475,025	0.03%
Mexico Government International Bond	200,000	5.40%	9/2/2028	198,165	0.01%
Mexico Government International Bond	400,000	4.50%	22/4/2029	381,268	0.03%
Mexico Government International Bond	200,000	5.00%	7/5/2029	192,835	0.01%
Mexico Government International Bond	300,000	3.25%	16/4/2030	261,177	0.02%
Mexico Government International Bond	266,000	2.66%	24/5/2031	215,631	0.02%
Mexico Government International Bond	225,000	8.30%	15/8/2031	260,267	0.02%
Mexico Government International Bond	300,000	4.75%	27/4/2032	271,926	0.02%
Mexico Government International Bond	450,000	4.88%	19/5/2033	402,688	0.03%
Mexico Government International Bond	432,000	3.50%	12/2/2034	343,110	0.02%
Mexico Government International Bond	240,000	6.75%	27/9/2034	242,978	0.02%
Mexico Government International Bond	450,000	6.35%	9/2/2035	439,464	0.03%
Mexico Government International Bond	500,000	6.00%	7/5/2036	470,371	0.03%
Mexico Government International Bond	335,000	6.05%	11/1/2040	310,234	0.02%
Mexico Government International Bond	350,000	4.28%	14/8/2041	258,167	0.02%
Mexico Government International Bond	429,000	4.75%	8/3/2044	325,715	0.02%
Mexico Government International Bond	390,000	5.55%	21/1/2045	337,798	0.02%
Mexico Government International Bond	370,000	4.60%	23/1/2046	267,363	0.02%
Mexico Government International Bond	200,000	4.35%	15/1/2047	139,419	0.01%
Mexico Government International Bond	200,000	4.60%	10/2/2048	143,452	0.01%
Mexico Government International Bond	250,000	4.50%	31/1/2050	175,820	0.01%
Mexico Government International Bond	250,000	5.00%	27/4/2051	187,769	0.01%
Mexico Government International Bond	300,000	4.40%	12/2/2052	202,445	0.01%
Mexico Government International Bond	400,000	6.34%	4/5/2053	355,631	0.03%
Mexico Government International Bond	400,000	6.40%	7/5/2054	359,249	0.03%
Mexico Government International Bond	500,000	3.77%	24/5/2061	285,398	0.02%
Mexico Government International Bond	400,000	3.75%	19/4/2071	220,444	0.02%
Mexico Government International Bond	286,000	5.75%	12/10/2110	219,237	0.02%
Minera Mexico SA de CV	200,000	4.50%	26/1/2050	151,623	0.01%
Orbia Advance Corp. SAB de CV	200,000	4.00%	4/10/2027	190,246	0.01%
Orbia Advance Corp. SAB de CV	200,000	5.88%	17/9/2044	168,658	0.01%
Orbia Advance Corp. SAB de CV	100,000	5.50%	15/1/2048	79,726	0.01%
Sitios Latinoamerica SAB de CV	200,000	5.38%	4/4/2032	187,618	0.01%
Southern Copper Corp.	150,000	6.75%	16/4/2040	160,648	0.01%
Southern Copper Corp.	200,000	5.25%	8/11/2042	180,802	0.01%
Southern Copper Corp.	245,000	5.88%	23/4/2045	238,971	0.02%
Tierra Mojada Luxembourg II Sarl	173,454	5.75%	1/12/2040	159,406	0.01%
Trust Fibra Uno	200,000	5.25%	30/1/2026	199,147	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Trust Fibra Uno	200,000	4.87%	15/1/2030	180,664	0.01%
Trust Fibra Uno	200,000	6.39%	15/1/2050	155,946	0.01%
				15,958,770	**1.08%**
Netherlands 0.71% (31 December 2023: 1.06%)					
ABN AMRO Bank NV	300,000	1.54%	16/6/2027	285,486	0.02%
ABN AMRO Bank NV	200,000	6.34%	18/9/2027	204,454	0.01%
ABN AMRO Bank NV	200,000	4.99%	3/12/2028	199,571	0.01%
ABN AMRO Bank NV	200,000	5.52%	3/12/2035	195,494	0.01%
ABN AMRO Bank NV	200,000	3.32%	13/3/2037	169,018	0.01%
Aegon Ltd.	200,000	5.50%	11/4/2048	196,870	0.01%
Ahold Finance USA LLC	75,000	6.88%	1/5/2029	80,637	0.01%
BNG Bank NV	650,000	2.38%	16/3/2026	633,880	0.04%
BNG Bank NV	300,000	0.88%	18/5/2026	285,685	0.02%
BNG Bank NV	274,000	3.63%	1/10/2026	270,509	0.02%
BNG Bank NV	250,000	5.25%	26/10/2026	253,645	0.02%
BNG Bank NV	275,000	4.50%	1/3/2027	275,228	0.02%
BNG Bank NV	200,000	4.25%	25/1/2029	197,808	0.01%
BNG Bank NV	200,000	1.00%	3/6/2030	165,685	0.01%
Cooperatieve Rabobank UA	350,000	3.65%	6/4/2028	339,502	0.02%
Cooperatieve Rabobank UA	250,000	4.66%	22/8/2028	247,419	0.02%
Cooperatieve Rabobank UA	250,000	5.56%	28/2/2029	253,240	0.02%
Cooperatieve Rabobank UA	250,000	3.76%	6/4/2033	224,292	0.02%
Cooperatieve Rabobank UA	225,000	5.25%	24/5/2041	218,512	0.01%
Cooperatieve Rabobank UA	175,000	5.75%	1/12/2043	173,863	0.01%
Cooperatieve Rabobank UA	225,000	5.25%	4/8/2045	211,839	0.01%
Enel Finance International NV	200,000	7.50%	14/10/2032	222,767	0.02%
Heineken NV	175,000	3.50%	29/1/2028	168,506	0.01%
Heineken NV	100,000	4.00%	1/10/2042	81,229	0.01%
Heineken NV	50,000	4.35%	29/3/2047	41,504	0.00%
ING Groep NV	250,000	3.95%	29/3/2027	245,333	0.02%
ING Groep NV	325,000	1.73%	1/4/2027	312,314	0.02%
ING Groep NV	275,000	4.02%	28/3/2028	269,267	0.02%
ING Groep NV	200,000	5.34%	19/3/2030	200,644	0.01%
ING Groep NV	200,000	2.73%	1/4/2032	172,177	0.01%
ING Groep NV	200,000	4.25%	28/3/2033	185,454	0.01%
ING Groep NV	200,000	6.11%	11/9/2034	207,280	0.01%
ING Groep NV	150,000	5.55%	19/3/2035	149,251	0.01%
JAB Holdings BV	150,000	4.50%	8/4/2052	111,658	0.01%
JDE Peet's NV	250,000	1.38%	15/1/2027	231,798	0.02%
Koninklijke Ahold Delhaize NV	50,000	5.70%	1/10/2040	49,166	0.00%
Koninklijke KPN NV	75,000	8.38%	1/10/2030	86,431	0.01%
Koninklijke Philips NV	180,000	5.00%	15/3/2042	161,757	0.01%
Nederlandse Waterschapsbank NV	200,000	4.00%	16/10/2026	198,673	0.01%
Nederlandse Waterschapsbank NV	200,000	4.00%	1/6/2028	197,140	0.01%
Nederlandse Waterschapsbank NV	200,000	4.38%	28/2/2029	198,494	0.01%
Nederlandse Waterschapsbank NV	300,000	1.00%	28/5/2030	248,689	0.02%
NXP BV/NXP Funding LLC	75,000	5.55%	1/12/2028	76,238	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	550,000	3.88%	18/6/2026	542,373	0.04%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	3.40%	1/5/2030	91,972	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	200,000	2.50%	11/5/2031	170,271	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	2.65%	15/2/2032	126,190	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	5.00%	15/1/2033	97,251	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	50,000	3.25%	11/5/2041	36,512	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	3.13%	15/2/2042	69,666	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	3.25%	30/11/2051	64,023	0.00%
Viterra Finance BV	250,000	2.00%	21/4/2026	239,685	0.02%
Viterra Finance BV	225,000	4.90%	21/4/2027	223,068	0.02%
				10,559,418	**0.71%**
New Zealand 0.11% (31 December 2023: 0.10%)					
ANZ Bank New Zealand Ltd.	75,000	5.55%	11/8/2032	75,331	0.01%
ANZ New Zealand Int'l Ltd.	200,000	3.45%	17/7/2027	193,477	0.01%
ANZ New Zealand Int'l Ltd.	200,000	5.36%	14/8/2028	202,642	0.02%
ASB Bank Ltd.	425,000	5.40%	29/11/2027	432,080	0.03%
Bank of New Zealand	250,000	4.85%	7/2/2028	249,338	0.02%
Westpac New Zealand Ltd.	200,000	5.13%	26/2/2027	201,224	0.01%
Westpac New Zealand Ltd.	200,000	5.20%	28/2/2029	200,978	0.01%
				1,555,070	**0.11%**
Norway 0.31% (31 December 2023: 0.38%)					
Aker BP A.S.A	175,000	3.75%	15/1/2030	162,414	0.01%
Aker BP A.S.A	200,000	3.10%	15/7/2031	172,736	0.01%
Aker BP A.S.A	150,000	6.00%	13/6/2033	150,340	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Aker BP A.S.A	150,000	5.80%	1/10/2054	135,892	0.01%
DNB Bank A.S.A	225,000	1.61%	30/3/2028	208,787	0.01%
Equinor A.S.A	150,000	1.75%	22/1/2026	145,747	0.01%
Equinor A.S.A	250,000	7.25%	23/9/2027	267,608	0.02%
Equinor A.S.A	100,000	3.13%	6/4/2030	92,243	0.01%
Equinor A.S.A	250,000	2.38%	22/5/2030	221,790	0.01%
Equinor A.S.A	200,000	5.10%	17/8/2040	192,377	0.01%
Equinor A.S.A	125,000	4.25%	23/11/2041	107,714	0.01%
Equinor A.S.A	100,000	4.80%	8/11/2043	91,929	0.01%
Equinor A.S.A	150,000	3.25%	18/11/2049	102,437	0.01%
Equinor A.S.A	230,000	3.70%	6/4/2050	170,286	0.01%
Kommunalbanken A.S.	300,000	0.50%	13/1/2026	287,757	0.02%
Kommunalbanken A.S.	200,000	1.50%	20/1/2027	188,384	0.01%
Kommunalbanken A.S.	225,000	5.13%	1/3/2027	227,932	0.02%
Kommunalbanken A.S.	200,000	4.63%	10/9/2027	200,903	0.01%
Kommunalbanken A.S.	300,000	4.25%	24/1/2029	297,087	0.02%
Kommunalbanken A.S.	350,000	3.63%	4/9/2029	337,114	0.02%
Kommunalbanken A.S.	300,000	1.13%	14/6/2030	250,155	0.02%
Var Energi A.S.A	230,000	8.00%	15/11/2032	258,693	0.02%
Yara International A.S.A	275,000	3.15%	4/6/2030	245,322	0.02%
				4,515,647	**0.31%**
Panama 0.26% (31 December 2023: 0.31%)					
Aeropuerto Internacional de Tocumen SA	200,000	5.13%	11/8/2061	144,384	0.01%
Banco Nacional de Panama	200,000	2.50%	11/8/2030	158,745	0.01%
Panama Bonos del Tesoro	125,000	6.38%	25/7/2033	112,917	0.01%
Panama Government International Bond	100,000	7.13%	29/1/2026	101,515	0.01%
Panama Government International Bond	125,000	8.88%	30/9/2027	134,119	0.01%
Panama Government International Bond	350,000	3.88%	17/3/2028	322,909	0.02%
Panama Government International Bond	125,000	9.38%	1/4/2029	137,872	0.01%
Panama Government International Bond	200,000	3.16%	23/1/2030	167,029	0.01%
Panama Government International Bond	200,000	7.50%	1/3/2031	202,795	0.01%
Panama Government International Bond	450,000	2.25%	29/9/2032	314,726	0.02%
Panama Government International Bond	400,000	6.40%	14/2/2035	362,713	0.02%
Panama Government International Bond	252,000	6.70%	26/1/2036	234,104	0.02%
Panama Government International Bond	200,000	8.00%	1/3/2038	200,473	0.01%
Panama Government International Bond	200,000	4.50%	15/5/2047	128,323	0.01%
Panama Government International Bond	400,000	4.50%	16/4/2050	247,444	0.02%
Panama Government International Bond	300,000	6.85%	28/3/2054	255,971	0.02%
Panama Government International Bond	500,000	4.50%	1/4/2056	296,555	0.02%
Panama Government International Bond	400,000	3.87%	23/7/2060	209,296	0.01%
Panama Government International Bond	200,000	4.50%	19/1/2063	117,322	0.01%
				3,849,212	**0.26%**
Peru 0.26% (31 December 2023: 0.26%)					
Consorcio Transmantaro SA	200,000	4.70%	16/4/2034	185,752	0.01%
Fondo MIVIVIENDA SA	200,000	4.63%	12/4/2027	196,976	0.01%
Kallpa Generacion SA	200,000	4.13%	16/8/2027	192,968	0.01%
Lima Metro Line 2 Finance Ltd.	113,751	5.88%	5/7/2034	112,943	0.01%
Niagara Energy SAC	200,000	5.75%	3/10/2034	193,961	0.01%
Peruvian Government International Bond	300,000	2.84%	20/6/2030	263,812	0.02%
Peruvian Government International Bond	482,000	2.78%	23/1/2031	411,067	0.03%
Peruvian Government International Bond	180,000	1.86%	1/12/2032	136,360	0.01%
Peruvian Government International Bond	400,000	8.75%	21/11/2033	475,485	0.03%
Peruvian Government International Bond	175,000	3.00%	15/1/2034	140,662	0.01%
Peruvian Government International Bond	125,000	5.38%	8/2/2035	119,873	0.01%
Peruvian Government International Bond	125,000	6.55%	14/3/2037	130,655	0.01%
Peruvian Government International Bond	159,000	3.30%	11/3/2041	114,710	0.01%
Peruvian Government International Bond	400,000	5.63%	18/11/2050	374,220	0.03%
Peruvian Government International Bond	275,000	3.55%	10/3/2051	183,951	0.01%
Peruvian Government International Bond	250,000	5.88%	8/8/2054	237,788	0.02%
Peruvian Government International Bond	75,000	2.78%	1/12/2060	39,584	0.00%
Peruvian Government International Bond	150,000	3.60%	15/1/2072	91,521	0.01%
Peruvian Government International Bond	125,000	3.23%	28/7/2121	65,771	0.00%
Pluspetrol Camisea SA/Pluspetrol Lote 56 SA	200,000	6.24%	3/7/2036	201,215	0.01%
				3,869,274	**0.26%**
Philippines 0.38% (31 December 2023: 0.36%)					
Metropolitan Bank & Trust Co.	200,000	5.38%	6/3/2029	201,465	0.01%
Philippine Government International Bond	200,000	5.50%	30/3/2026	201,246	0.01%
Philippine Government International Bond	400,000	3.00%	1/2/2028	375,977	0.03%
Philippine Government International Bond	200,000	4.63%	17/7/2028	196,432	0.01%
Philippine Government International Bond	300,000	3.75%	14/1/2029	285,026	0.02%
Philippine Government International Bond	250,000	9.50%	2/2/2030	298,783	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Philippine Government International Bond	350,000	2.46%	5/5/2030	306,349	0.02%
Philippine Government International Bond	200,000	7.75%	14/1/2031	225,621	0.02%
Philippine Government International Bond	200,000	1.65%	10/6/2031	160,785	0.01%
Philippine Government International Bond	200,000	6.38%	15/1/2032	211,972	0.02%
Philippine Government International Bond	200,000	5.61%	13/4/2033	203,040	0.02%
Philippine Government International Bond	200,000	5.00%	17/7/2033	195,165	0.01%
Philippine Government International Bond	200,000	6.38%	23/10/2034	214,938	0.02%
Philippine Government International Bond	200,000	4.75%	5/3/2035	189,312	0.01%
Philippine Government International Bond	200,000	5.00%	13/1/2037	192,795	0.01%
Philippine Government International Bond	225,000	3.95%	20/1/2040	186,739	0.01%
Philippine Government International Bond	450,000	3.70%	2/2/2042	353,857	0.03%
Philippine Government International Bond	200,000	2.95%	5/5/2045	133,761	0.01%
Philippine Government International Bond	250,000	2.65%	10/12/2045	157,817	0.01%
Philippine Government International Bond	300,000	3.20%	6/7/2046	207,861	0.02%
Philippine Government International Bond	250,000	4.20%	29/3/2047	202,217	0.01%
Philippine Government International Bond	200,000	5.50%	17/1/2048	193,987	0.01%
Philippine Government International Bond	200,000	5.60%	14/5/2049	195,901	0.01%
Philippine Government International Bond	200,000	5.18%	5/9/2049	184,993	0.01%
Philippine National Bank	200,000	4.85%	23/10/2029	195,743	0.01%
PLDT, Inc.	200,000	2.50%	23/1/2031	170,977	0.01%
				5,642,759	**0.38%**
Poland 0.22% (31 December 2023: 0.13%)					
Bank Gospodarstwa Krajowego	200,000	6.25%	31/10/2028	207,527	0.01%
Bank Gospodarstwa Krajowego	200,000	5.38%	22/5/2033	194,814	0.01%
Bank Gospodarstwa Krajowego	250,000	5.75%	9/7/2034	247,580	0.02%
Bank Gospodarstwa Krajowego	250,000	6.25%	9/7/2054	244,666	0.02%
Republic of Poland Government International Bond	235,000	3.25%	6/4/2026	230,854	0.02%
Republic of Poland Government International Bond	250,000	5.50%	16/11/2027	254,591	0.02%
Republic of Poland Government International Bond	200,000	4.63%	18/3/2029	197,553	0.01%
Republic of Poland Government International Bond	200,000	5.75%	16/11/2032	203,951	0.01%
Republic of Poland Government International Bond	350,000	4.88%	4/10/2033	335,976	0.02%
Republic of Poland Government International Bond	400,000	5.13%	18/9/2034	387,026	0.03%
Republic of Poland Government International Bond	335,000	5.50%	4/4/2053	308,725	0.02%
Republic of Poland Government International Bond	475,000	5.50%	18/3/2054	436,902	0.03%
				3,250,165	**0.22%**
Qatar 0.57% (31 December 2023: 0.59%)					
ABQ Finance Ltd.	350,000	2.00%	6/7/2026	332,958	0.02%
CBQ Finance Ltd.	200,000	2.00%	12/5/2026	191,003	0.01%
Doha Finance Ltd.	225,000	5.25%	12/3/2029	223,395	0.02%
Nakilat, Inc.	153,987	6.07%	31/12/2033	159,589	0.01%
Ooredoo International Finance Ltd.	200,000	2.63%	8/4/2031	173,778	0.01%
Ooredoo International Finance Ltd.	200,000	4.63%	10/10/2034	191,041	0.01%
Qatar Government International Bond	400,000	3.25%	2/6/2026	391,210	0.03%
Qatar Government International Bond	300,000	4.50%	23/4/2028	298,120	0.02%
Qatar Government International Bond	600,000	4.00%	14/3/2029	584,283	0.04%
Qatar Government International Bond	200,000	4.63%	29/5/2029	199,484	0.01%
Qatar Government International Bond	450,000	3.75%	16/4/2030	427,496	0.03%
Qatar Government International Bond	150,000	9.75%	15/6/2030	185,759	0.01%
Qatar Government International Bond	300,000	4.75%	29/5/2034	297,820	0.02%
Qatar Government International Bond	200,000	6.40%	20/1/2040	222,362	0.02%
Qatar Government International Bond	375,000	4.63%	2/6/2046	335,944	0.02%
Qatar Government International Bond	800,000	5.10%	23/4/2048	759,182	0.05%
Qatar Government International Bond	825,000	4.82%	14/3/2049	747,018	0.05%
Qatar Government International Bond	600,000	4.40%	16/4/2050	508,758	0.04%
QatarEnergy	200,000	1.38%	12/9/2026	188,515	0.01%
QatarEnergy	500,000	2.25%	12/7/2031	420,988	0.03%
QatarEnergy	500,000	3.13%	12/7/2041	369,019	0.03%
QatarEnergy	550,000	3.30%	12/7/2051	376,743	0.03%
Qatarenergy LNG S3	137,150	5.84%	30/9/2027	138,248	0.01%
QIB Sukuk Ltd.	200,000	5.58%	22/11/2028	205,785	0.01%
QNB Finance Ltd.	300,000	1.38%	26/1/2026	287,681	0.02%
QNB Finance Ltd.	200,000	2.75%	12/2/2027	190,705	0.01%
				8,406,884	**0.57%**
Romania 0.17% (31 December 2023: 0.13%)					
Romanian Government International Bond	200,000	3.00%	27/2/2027	188,260	0.01%
Romanian Government International Bond	150,000	5.25%	25/11/2027	146,530	0.01%
Romanian Government International Bond	230,000	6.63%	17/2/2028	233,192	0.02%
Romanian Government International Bond	162,000	5.88%	30/1/2029	157,787	0.01%
Romanian Government International Bond	200,000	3.00%	14/2/2031	161,486	0.01%
Romanian Government International Bond	180,000	3.63%	27/3/2032	146,767	0.01%
Romanian Government International Bond	230,000	7.13%	17/1/2033	233,089	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Romanian Government International Bond	280,000	6.38%	30/1/2034	267,849	0.02%
Romanian Government International Bond	100,000	6.00%	25/5/2034	93,007	0.01%
Romanian Government International Bond	284,000	5.75%	24/3/2035	253,160	0.02%
Romanian Government International Bond	170,000	6.13%	22/1/2044	151,312	0.01%
Romanian Government International Bond	84,000	5.13%	15/6/2048	63,686	0.00%
Romanian Government International Bond	320,000	4.00%	14/2/2051	201,553	0.01%
Romanian Government International Bond	200,000	7.63%	17/1/2053	202,044	0.01%
				2,499,722	**0.17%**
Russia 0.00% (31 December 2023: 0.00%)					
Vnesheconombank Via VEB Finance plc	200,000	6.80%	22/11/2025	7,036	0.00%
				7,036	**0.00%**
Saudi Arabia 1.56% (31 December 2023: 1.30%)					
Al Rajhi Bank	200,000	6.38%	Perpetual	207,241	0.02%
Al Rajhi Sukuk Ltd.	200,000	5.05%	12/3/2029	200,351	0.01%
Almarai Co. JSC	200,000	5.23%	25/7/2033	202,686	0.01%
BSF Finance	200,000	5.50%	23/11/2027	202,486	0.01%
EIG Pearl Holdings Sarl	200,000	3.55%	31/8/2036	171,135	0.01%
EIG Pearl Holdings Sarl	200,000	4.39%	30/11/2046	154,972	0.01%
Gaci First Investment Co.	200,000	5.00%	29/1/2029	198,079	0.01%
Gaci First Investment Co.	375,000	4.75%	14/2/2030	366,622	0.03%
Gaci First Investment Co.	200,000	5.25%	13/10/2032	197,533	0.01%
Gaci First Investment Co.	200,000	5.25%	29/1/2034	196,462	0.01%
Gaci First Investment Co.	200,000	4.88%	14/2/2035	187,650	0.01%
Gaci First Investment Co.	200,000	5.13%	14/2/2053	167,287	0.01%
Gaci First Investment Co.	200,000	5.38%	29/1/2054	173,487	0.01%
Gaci First Investment Co.	200,000	5.38%	13/10/2122	166,215	0.01%
Greensaif Pipelines Bidco Sarl	200,000	5.85%	23/2/2036	197,483	0.01%
Greensaif Pipelines Bidco Sarl	200,000	6.13%	23/2/2038	200,707	0.01%
Greensaif Pipelines Bidco Sarl	200,000	6.51%	23/2/2042	202,104	0.01%
KSA Sukuk Ltd.	650,000	3.63%	20/4/2027	631,493	0.04%
KSA Sukuk Ltd.	200,000	5.25%	4/6/2027	201,531	0.01%
KSA Sukuk Ltd.	550,000	5.27%	25/10/2028	555,448	0.04%
KSA Sukuk Ltd.	300,000	4.30%	19/1/2029	292,461	0.02%
KSA Sukuk Ltd.	400,000	4.27%	22/5/2029	388,935	0.03%
KSA Sukuk Ltd.	200,000	2.97%	29/10/2029	181,201	0.01%
KSA Sukuk Ltd.	200,000	5.25%	4/6/2030	200,196	0.01%
KSA Sukuk Ltd.	200,000	2.25%	17/5/2031	167,060	0.01%
KSA Sukuk Ltd.	400,000	4.51%	22/5/2033	379,036	0.03%
KSA Sukuk Ltd.	400,000	5.25%	4/6/2034	396,244	0.03%
Motiva Enterprises LLC	100,000	6.85%	15/1/2040	104,388	0.01%
S.A. Global Sukuk Ltd.	210,000	4.25%	2/10/2029	202,725	0.01%
SA Global Sukuk Ltd.	200,000	1.60%	17/6/2026	190,298	0.01%
SA Global Sukuk Ltd.	400,000	2.69%	17/6/2031	346,071	0.02%
SA Global Sukuk Ltd.	210,000	4.75%	2/10/2034	202,683	0.01%
SABIC Capital II BV	300,000	4.50%	10/10/2028	293,245	0.02%
Saudi Arabian Oil Co.	450,000	3.50%	16/4/2029	422,062	0.03%
Saudi Arabian Oil Co.	300,000	2.25%	24/11/2030	255,840	0.02%
Saudi Arabian Oil Co.	275,000	5.25%	17/7/2034	271,331	0.02%
Saudi Arabian Oil Co.	300,000	4.25%	16/4/2039	256,401	0.02%
Saudi Arabian Oil Co.	500,000	4.38%	16/4/2049	398,386	0.03%
Saudi Arabian Oil Co.	450,000	3.25%	24/11/2050	292,554	0.02%
Saudi Arabian Oil Co.	275,000	5.75%	17/7/2054	257,262	0.02%
Saudi Arabian Oil Co.	275,000	5.88%	17/7/2064	256,227	0.02%
Saudi Arabian Oil Co.	250,000	3.50%	24/11/2070	153,355	0.01%
Saudi Electricity Global Sukuk Co. 2	200,000	5.06%	8/4/2043	186,601	0.01%
Saudi Electricity Global Sukuk Co. 4	400,000	4.72%	27/9/2028	396,789	0.03%
Saudi Electricity Sukuk Programme Co.	200,000	4.94%	13/2/2029	199,305	0.01%
Saudi Electricity Sukuk Programme Co.	200,000	4.63%	11/4/2033	194,299	0.01%
Saudi Electricity Sukuk Programme Co.	200,000	5.19%	13/2/2034	198,908	0.01%
Saudi Electricity Sukuk Programme Co.	200,000	5.68%	11/4/2053	193,305	0.01%
Saudi Government International Bond	400,000	3.25%	26/10/2026	388,122	0.03%
Saudi Government International Bond	500,000	2.50%	3/2/2027	475,194	0.03%
Saudi Government International Bond	300,000	4.75%	18/1/2028	298,068	0.02%
Saudi Government International Bond	800,000	3.63%	4/3/2028	767,083	0.05%
Saudi Government International Bond	800,000	4.38%	16/4/2029	779,279	0.05%
Saudi Government International Bond	400,000	4.75%	16/1/2030	392,515	0.03%
Saudi Government International Bond	425,000	4.50%	17/4/2030	412,095	0.03%
Saudi Government International Bond	200,000	3.25%	22/10/2030	179,824	0.01%
Saudi Government International Bond	275,000	2.75%	3/2/2032	234,695	0.02%
Saudi Government International Bond	350,000	5.50%	25/10/2032	352,265	0.03%
Saudi Government International Bond	200,000	2.25%	2/2/2033	158,793	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Saudi Government International Bond	475,000	4.88%	18/7/2033	458,428	0.03%
Saudi Government International Bond	475,000	5.00%	16/1/2034	461,017	0.03%
Saudi Government International Bond	1,000,000	4.50%	26/10/2046	808,166	0.06%
Saudi Government International Bond	700,000	4.63%	4/10/2047	572,382	0.04%
Saudi Government International Bond	375,000	5.00%	17/4/2049	324,581	0.02%
Saudi Government International Bond	400,000	5.25%	16/1/2050	359,831	0.03%
Saudi Government International Bond	200,000	3.25%	17/11/2051	126,060	0.01%
Saudi Government International Bond	500,000	5.00%	18/1/2053	422,791	0.03%
Saudi Government International Bond	600,000	5.75%	16/1/2054	560,640	0.04%
Saudi Government International Bond	400,000	3.75%	21/1/2055	265,032	0.02%
Saudi Government International Bond	350,000	4.50%	22/4/2060	267,916	0.02%
Saudi Government International Bond	300,000	3.45%	2/2/2061	182,187	0.01%
Saudi Telecom Co.	200,000	3.89%	13/5/2029	193,822	0.01%
SNB Funding Ltd.	200,000	2.90%	29/1/2027	191,572	0.01%
SNB Sukuk Ltd.	200,000	5.13%	27/2/2029	200,168	0.01%
Suci Second Investment Co.	400,000	4.38%	10/9/2027	392,052	0.03%
Suci Second Investment Co.	200,000	6.00%	25/10/2028	204,991	0.02%
Suci Second Investment Co.	200,000	5.17%	5/3/2031	199,205	0.01%
Suci Second Investment Co.	200,000	6.25%	25/10/2033	213,043	0.02%
TMS Issuer Sarl	200,000	5.78%	23/8/2032	203,379	0.02%
				23,103,336	**1.56%**
Singapore 0.21% (31 December 2023: 0.22%)					
DBS Bank Ltd.	200,000	2.38%	17/3/2027	190,569	0.01%
DBS Group Holdings Ltd.	200,000	1.19%	15/3/2027	186,118	0.01%
Oversea-Chinese Banking Corp., Ltd.	225,000	4.60%	15/6/2032	222,700	0.02%
PSA Treasury Pte Ltd.	300,000	2.50%	12/4/2026	291,968	0.02%
SingTel Group Treasury Pte Ltd.	400,000	2.38%	28/8/2029	359,992	0.03%
Ste Transcore Holdings, Inc.	450,000	4.13%	23/5/2026	446,581	0.03%
Temasek Financial I Ltd.	550,000	5.38%	23/11/2039	573,600	0.04%
Temasek Financial I Ltd.	250,000	2.25%	6/4/2051	152,670	0.01%
Temasek Financial I Ltd.	250,000	2.75%	2/8/2061	159,098	0.01%
United Overseas Bank Ltd.	300,000	1.75%	16/3/2031	288,336	0.02%
United Overseas Bank Ltd.	200,000	3.86%	7/10/2032	193,871	0.01%
				3,065,503	**0.21%**
Slovenia 0.02% (31 December 2023: 0.01%)					
Slovenia Government International Bond	225,000	5.00%	19/9/2033	221,184	0.02%
				221,184	**0.02%**
South Africa 0.08% (31 December 2023: 0.09%)					
Anglo American Capital plc	250,000	3.88%	16/3/2029	237,329	0.02%
Anglo American Capital plc	100,000	2.63%	10/9/2030	86,578	0.01%
Anglo American Capital plc	200,000	2.88%	17/3/2031	173,573	0.01%
Anglo American Capital plc	200,000	5.50%	2/5/2033	198,071	0.01%
Anglo American Capital plc	200,000	5.75%	5/4/2034	201,185	0.01%
Anglo American Capital plc	200,000	3.95%	10/9/2050	147,144	0.01%
Gold Fields Orogen Holdings BVI Ltd.	200,000	6.13%	15/5/2029	201,845	0.01%
				1,245,725	**0.08%**
South Korea 1.13% (31 December 2023: 1.13%)					
Export-Import Bank of Korea	400,000	2.63%	26/5/2026	388,915	0.03%
Export-Import Bank of Korea	175,000	3.25%	12/8/2026	171,220	0.01%
Export-Import Bank of Korea	200,000	1.63%	18/1/2027	188,736	0.01%
Export-Import Bank of Korea	200,000	4.25%	15/9/2027	198,595	0.01%
Export-Import Bank of Korea	200,000	5.00%	11/1/2028	201,070	0.02%
Export-Import Bank of Korea	200,000	5.13%	18/9/2028	202,122	0.02%
Export-Import Bank of Korea	200,000	1.75%	19/10/2028	178,975	0.01%
Export-Import Bank of Korea	200,000	4.00%	11/9/2029	193,441	0.01%
Export-Import Bank of Korea	300,000	1.25%	21/9/2030	246,386	0.02%
Export-Import Bank of Korea	200,000	2.13%	18/1/2032	165,246	0.01%
Export-Import Bank of Korea	200,000	5.13%	11/1/2033	200,474	0.01%
Export-Import Bank of Korea	200,000	5.13%	18/9/2033	200,400	0.01%
Export-Import Bank of Korea	200,000	4.63%	11/1/2034	193,189	0.01%
Hanwha Life Insurance Co., Ltd.	200,000	3.38%	4/2/2032	191,935	0.01%
Hyundai Capital America	500,000	1.65%	17/9/2026	473,104	0.03%
Hyundai Capital America	175,000	2.75%	27/9/2026	168,642	0.01%
Hyundai Capital America	75,000	3.00%	10/2/2027	72,062	0.01%
Hyundai Capital America	200,000	1.80%	10/1/2028	181,281	0.01%
Hyundai Capital America	100,000	2.00%	15/6/2028	89,949	0.01%
Hyundai Capital America	150,000	5.68%	26/6/2028	152,301	0.01%
Hyundai Capital America	125,000	6.10%	21/9/2028	128,578	0.01%
Hyundai Capital America	275,000	5.30%	8/1/2029	275,538	0.02%
Hyundai Capital America	150,000	5.70%	26/6/2030	152,405	0.01%
Hyundai Capital Services, Inc.	200,000	5.13%	5/2/2027	200,467	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Hyundai Capital Services, Inc.	250,000	3.63%	29/8/2027	241,719	0.02%
KEB Hana Bank	200,000	3.25%	30/3/2027	193,849	0.01%
KEB Hana Bank	200,000	5.38%	23/4/2029	202,823	0.02%
Kia Corp.	400,000	3.25%	21/4/2026	391,403	0.03%
Kookmin Bank	200,000	2.38%	15/2/2027	190,623	0.01%
Kookmin Bank	200,000	4.63%	21/4/2028	197,657	0.01%
Kookmin Bank	225,000	2.50%	4/11/2030	191,236	0.01%
Korea Development Bank	600,000	3.00%	13/1/2026	590,092	0.04%
Korea Development Bank	300,000	2.00%	12/9/2026	287,068	0.02%
Korea Development Bank	200,000	4.63%	15/2/2027	200,516	0.01%
Korea Development Bank	200,000	4.75%	26/6/2027	201,067	0.02%
Korea Development Bank	200,000	4.13%	16/10/2027	198,047	0.01%
Korea Development Bank	275,000	4.38%	15/2/2028	271,639	0.02%
Korea Development Bank	225,000	4.50%	15/2/2029	222,468	0.02%
Korea Development Bank	200,000	4.38%	15/2/2033	190,478	0.01%
Korea Electric Power Corp.	200,000	5.38%	31/7/2026	201,586	0.02%
Korea Electric Power Corp.	200,000	4.88%	31/1/2027	200,506	0.01%
Korea Electric Power Corp.	200,000	4.00%	14/6/2027	196,561	0.01%
Korea Expressway Corp.	200,000	5.00%	14/5/2027	201,719	0.02%
Korea Gas Corp.	400,000	2.25%	18/7/2026	384,980	0.03%
Korea Gas Corp.	200,000	6.25%	20/1/2042	219,569	0.02%
Korea Housing Finance Corp.	200,000	4.63%	24/2/2028	198,508	0.01%
Korea Hydro & Nuclear Power Co., Ltd.	300,000	1.25%	27/4/2026	286,201	0.02%
Korea Hydro & Nuclear Power Co., Ltd.	200,000	5.00%	18/7/2028	199,602	0.01%
Korea International Bond	300,000	2.75%	19/1/2027	290,232	0.02%
Korea International Bond	200,000	2.50%	19/6/2029	183,321	0.01%
Korea International Bond	200,000	4.50%	3/7/2029	199,378	0.01%
Korea International Bond	200,000	3.88%	20/9/2048	163,231	0.01%
Korea Midland Power Co., Ltd.	200,000	1.25%	9/8/2026	188,670	0.01%
Korea Mine Rehabilitation & Mineral Resources Corp.	200,000	4.13%	20/4/2027	196,412	0.01%
Korea National Oil Corp.	200,000	2.50%	24/10/2026	191,813	0.01%
Korea National Oil Corp.	200,000	4.88%	3/4/2027	200,693	0.01%
Korea National Oil Corp.	200,000	4.88%	3/4/2028	199,063	0.01%
Korea National Oil Corp.	200,000	2.38%	7/4/2031	170,320	0.01%
Korea Southern Power Co., Ltd.	300,000	0.75%	27/1/2026	286,945	0.02%
KT Corp.	100,000	2.50%	18/7/2026	96,381	0.01%
LG Chem Ltd.	200,000	3.63%	15/4/2029	187,587	0.01%
LG Electronics, Inc.	200,000	5.63%	24/4/2029	202,198	0.02%
LG Energy Solution Ltd.	200,000	5.38%	2/7/2027	200,532	0.01%
LG Energy Solution Ltd.	200,000	5.75%	25/9/2028	202,300	0.02%
LG Energy Solution Ltd.	200,000	5.38%	2/7/2029	199,161	0.01%
Mirae Asset Securities Co., Ltd.	200,000	5.50%	31/7/2027	200,401	0.01%
NongHyup Bank	200,000	4.88%	3/7/2028	199,274	0.01%
POSCO	200,000	5.63%	17/1/2026	201,133	0.02%
Shinhan Bank Co., Ltd.	200,000	4.50%	12/4/2028	196,837	0.01%
Shinhan Bank Co., Ltd.	200,000	4.38%	13/4/2032	184,955	0.01%
Shinhan Card Co., Ltd.	200,000	2.50%	27/1/2027	190,185	0.01%
Shinhan Financial Group Co., Ltd.	200,000	5.00%	24/7/2028	198,617	0.01%
SK Hynix, Inc.	200,000	5.50%	16/1/2027	201,544	0.02%
SK Hynix, Inc.	225,000	2.38%	19/1/2031	188,256	0.01%
SK Hynix, Inc.	200,000	6.50%	17/1/2033	210,821	0.02%
SK On Co., Ltd.	200,000	5.38%	11/5/2026	200,948	0.02%
SK Telecom Co., Ltd.	100,000	6.63%	20/7/2027	104,006	0.01%
Woori Bank	200,000	6.38%	Perpetual	201,979	0.02%
Woori Bank	200,000	2.00%	20/1/2027	189,467	0.01%
				16,701,608	**1.13%**
Spain 0.56% (31 December 2023: 0.47%)					
Banco Bilbao Vizcaya Argentaria SA	600,000	5.38%	13/3/2029	605,591	0.04%
Banco Bilbao Vizcaya Argentaria SA	200,000	7.88%	15/11/2034	219,235	0.02%
Banco Santander SA	200,000	1.85%	25/3/2026	192,510	0.01%
Banco Santander SA	200,000	4.25%	11/4/2027	196,503	0.01%
Banco Santander SA	200,000	5.29%	18/8/2027	201,124	0.01%
Banco Santander SA	400,000	1.72%	14/9/2027	378,170	0.03%
Banco Santander SA	200,000	6.53%	7/11/2027	205,707	0.02%
Banco Santander SA	200,000	3.80%	23/2/2028	191,912	0.01%
Banco Santander SA	200,000	4.18%	24/3/2028	195,761	0.01%
Banco Santander SA	200,000	4.38%	12/4/2028	195,141	0.01%
Banco Santander SA	200,000	5.37%	15/7/2028	201,387	0.01%
Banco Santander SA	200,000	5.59%	8/8/2028	202,651	0.01%
Banco Santander SA	200,000	6.61%	7/11/2028	210,186	0.02%
Banco Santander SA	200,000	3.31%	27/6/2029	185,720	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Banco Santander SA	200,000	5.54%	14/3/2030	201,064	0.01%
Banco Santander SA	150,000	2.75%	3/12/2030	126,995	0.01%
Banco Santander SA	175,000	2.96%	25/3/2031	152,686	0.01%
Banco Santander SA	200,000	5.44%	15/7/2031	199,868	0.01%
Banco Santander SA	250,000	3.23%	22/11/2032	212,769	0.02%
Banco Santander SA	200,000	6.92%	8/8/2033	210,396	0.02%
Banco Santander SA	150,000	6.94%	7/11/2033	163,604	0.01%
Banco Santander SA	200,000	6.35%	14/3/2034	203,050	0.01%
CaixaBank SA	300,000	6.68%	13/9/2027	307,801	0.02%
CaixaBank SA	200,000	6.21%	18/1/2029	204,907	0.02%
CaixaBank SA	200,000	5.67%	15/3/2030	201,833	0.01%
CaixaBank SA	100,000	6.84%	13/9/2034	106,076	0.01%
CaixaBank SA	200,000	6.04%	15/6/2035	201,472	0.01%
Iberdrola International BV	80,000	6.75%	15/7/2036	88,425	0.01%
Santander Holdings USA, Inc.	175,000	3.24%	5/10/2026	169,922	0.01%
Santander Holdings USA, Inc.	200,000	4.40%	13/7/2027	197,656	0.01%
Santander Holdings USA, Inc.	400,000	2.49%	6/1/2028	379,356	0.03%
Santander Holdings USA, Inc.	150,000	6.17%	9/1/2030	153,076	0.01%
Santander Holdings USA, Inc.	75,000	7.66%	9/11/2031	81,862	0.01%
Santander Holdings USA, Inc.	125,000	6.34%	31/5/2035	126,926	0.01%
Telefonica Emisiones SA	200,000	4.10%	8/3/2027	196,827	0.01%
Telefonica Emisiones SA	280,000	7.05%	20/6/2036	307,781	0.02%
Telefonica Emisiones SA	200,000	4.67%	6/3/2038	177,576	0.01%
Telefonica Emisiones SA	400,000	5.21%	8/3/2047	355,499	0.03%
Telefonica Europe BV	175,000	8.25%	15/9/2030	199,672	0.01%
				8,308,697	**0.56%**
Supranational 3.67% (31 December 2023: 3.81%)					
Africa Finance Corp.	200,000	4.38%	17/4/2026	196,378	0.01%
Africa Finance Corp.	200,000	2.88%	28/4/2028	182,764	0.01%
African Development Bank	200,000	5.75%	Perpetual	191,738	0.01%
African Development Bank	350,000	0.88%	23/3/2026	335,212	0.02%
African Development Bank	400,000	0.88%	22/7/2026	379,110	0.02%
African Development Bank	200,000	4.63%	4/1/2027	200,880	0.01%
African Development Bank	300,000	4.13%	25/2/2027	298,400	0.02%
African Development Bank	250,000	4.38%	3/11/2027	250,068	0.02%
African Development Bank	300,000	4.38%	14/3/2028	300,023	0.02%
African Development Bank	300,000	3.50%	18/9/2029	287,787	0.02%
African Export-Import Bank	200,000	2.63%	17/5/2026	190,580	0.01%
African Export-Import Bank	200,000	3.99%	21/9/2029	184,464	0.01%
Arab Petroleum Investments Corp.	300,000	5.43%	2/5/2029	302,039	0.02%
Asian Development Bank	700,000	4.25%	9/1/2026	698,953	0.05%
Asian Development Bank	112,000	0.50%	4/2/2026	107,418	0.01%
Asian Development Bank	650,000	1.00%	14/4/2026	622,833	0.04%
Asian Development Bank	326,000	2.00%	24/4/2026	316,164	0.02%
Asian Development Bank	470,000	4.88%	21/5/2026	473,191	0.03%
Asian Development Bank	550,000	2.63%	12/1/2027	531,596	0.04%
Asian Development Bank	400,000	4.13%	12/1/2027	398,166	0.03%
Asian Development Bank	250,000	2.38%	10/8/2027	237,880	0.02%
Asian Development Bank	600,000	3.13%	20/8/2027	581,738	0.04%
Asian Development Bank	425,000	2.50%	2/11/2027	404,097	0.03%
Asian Development Bank	550,000	3.75%	25/4/2028	539,685	0.04%
Asian Development Bank	200,000	1.25%	9/6/2028	180,386	0.01%
Asian Development Bank	525,000	4.50%	25/8/2028	527,250	0.04%
Asian Development Bank	575,000	4.38%	6/3/2029	573,553	0.04%
Asian Development Bank	428,000	3.63%	28/8/2029	413,312	0.03%
Asian Development Bank	300,000	1.75%	19/9/2029	265,779	0.02%
Asian Development Bank	200,000	1.88%	24/1/2030	176,743	0.01%
Asian Development Bank	500,000	1.50%	4/3/2031	418,356	0.03%
Asian Development Bank	300,000	3.13%	27/4/2032	273,109	0.02%
Asian Development Bank	200,000	3.88%	28/9/2032	190,755	0.01%
Asian Development Bank	330,000	4.00%	12/1/2033	315,896	0.02%
Asian Development Bank	425,000	3.88%	14/6/2033	402,169	0.03%
Asian Development Bank	400,000	4.13%	12/1/2034	384,229	0.03%
Asian Infrastructure Investment Bank	200,000	3.38%	29/6/2025	198,986	0.01%
Asian Infrastructure Investment Bank	825,000	0.50%	27/1/2026	791,473	0.05%
Asian Infrastructure Investment Bank	260,000	4.88%	14/9/2026	262,258	0.02%
Asian Infrastructure Investment Bank	400,000	4.00%	18/1/2028	395,862	0.03%
Asian Infrastructure Investment Bank	200,000	4.13%	18/1/2029	197,656	0.01%
Asian Infrastructure Investment Bank	125,000	4.25%	13/3/2034	120,957	0.01%
Banque Ouest Africaine de Developpement	200,000	4.70%	22/10/2031	179,919	0.01%
Central American Bank for Economic Integration	200,000	5.00%	25/1/2027	200,780	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Corp. Andina de Fomento	100,000	4.75%	1/4/2026	99,918	0.01%
Corp. Andina de Fomento	200,000	6.00%	26/4/2027	205,594	0.01%
Corp. Andina de Fomento	100,000	4.13%	7/1/2028	98,466	0.01%
Corp. Andina de Fomento	400,000	5.00%	24/1/2029	402,012	0.03%
Council Of Europe Development Bank	250,000	3.75%	25/5/2026	247,746	0.02%
Council Of Europe Development Bank	200,000	0.88%	22/9/2026	188,631	0.01%
Council Of Europe Development Bank	100,000	4.13%	24/1/2029	98,725	0.01%
European Bank for Reconstruction & Development	354,000	0.50%	28/1/2026	339,583	0.02%
European Bank for Reconstruction & Development	275,000	4.38%	9/3/2028	275,044	0.02%
European Bank for Reconstruction & Development	550,000	4.13%	25/1/2029	543,325	0.04%
European Bank for Reconstruction & Development	200,000	4.25%	13/3/2034	193,554	0.01%
European Investment Bank	1,000,000	0.38%	26/3/2026	952,679	0.06%
European Investment Bank	345,000	2.13%	13/4/2026	335,506	0.02%
European Investment Bank	400,000	0.75%	26/10/2026	375,369	0.02%
European Investment Bank	900,000	1.38%	15/3/2027	844,521	0.06%
European Investment Bank	550,000	4.38%	19/3/2027	550,357	0.04%
European Investment Bank	402,000	2.38%	24/5/2027	384,251	0.03%
European Investment Bank	500,000	3.25%	15/11/2027	485,533	0.03%
European Investment Bank	850,000	3.88%	15/3/2028	838,091	0.06%
European Investment Bank	300,000	4.50%	16/10/2028	301,460	0.02%
European Investment Bank	700,000	4.00%	15/2/2029	688,323	0.05%
European Investment Bank	797,000	4.75%	15/6/2029	806,703	0.05%
European Investment Bank	325,000	1.63%	9/10/2029	285,966	0.02%
European Investment Bank	775,000	3.75%	15/11/2029	751,171	0.05%
European Investment Bank	200,000	0.88%	17/5/2030	165,948	0.01%
European Investment Bank	300,000	3.63%	15/7/2030	287,683	0.02%
European Investment Bank	300,000	1.25%	14/2/2031	247,873	0.02%
European Investment Bank	125,000	1.63%	13/5/2031	105,081	0.01%
European Investment Bank	514,000	4.38%	10/10/2031	508,204	0.03%
European Investment Bank	500,000	3.75%	14/2/2033	471,045	0.03%
European Investment Bank	600,000	4.13%	13/2/2034	575,757	0.04%
European Investment Bank	200,000	4.88%	15/2/2036	202,873	0.01%
Inter-American Development Bank	600,000	0.88%	20/4/2026	573,803	0.04%
Inter-American Development Bank	400,000	4.50%	15/5/2026	400,654	0.03%
Inter-American Development Bank	300,000	2.00%	2/6/2026	290,332	0.02%
Inter-American Development Bank	100,000	2.00%	23/7/2026	96,497	0.01%
Inter-American Development Bank	600,000	1.50%	13/1/2027	566,786	0.04%
Inter-American Development Bank	290,000	4.38%	1/2/2027	290,010	0.02%
Inter-American Development Bank	495,000	2.38%	7/7/2027	471,703	0.03%
Inter-American Development Bank	300,000	0.63%	16/9/2027	271,724	0.02%
Inter-American Development Bank	400,000	4.00%	12/1/2028	395,888	0.03%
Inter-American Development Bank	300,000	1.13%	20/7/2028	268,365	0.02%
Inter-American Development Bank	225,000	3.13%	18/9/2028	215,584	0.01%
Inter-American Development Bank	400,000	4.13%	15/2/2029	395,292	0.03%
Inter-American Development Bank	400,000	2.25%	18/6/2029	364,762	0.02%
Inter-American Development Bank	300,000	3.50%	14/9/2029	287,980	0.02%
Inter-American Development Bank	475,000	1.13%	13/1/2031	389,743	0.03%
Inter-American Development Bank	300,000	3.63%	17/9/2031	283,575	0.02%
Inter-American Development Bank	350,000	3.50%	12/4/2033	322,489	0.02%
Inter-American Development Bank	200,000	4.50%	13/9/2033	197,599	0.01%
Inter-American Development Bank	287,000	4.38%	17/7/2034	280,085	0.02%
Inter-American Development Bank	200,000	3.88%	28/10/2041	173,906	0.01%
Inter-American Development Bank	150,000	3.20%	7/8/2042	118,198	0.01%
Inter-American Development Bank	200,000	4.38%	24/1/2044	183,717	0.01%
Inter-American Investment Corp.	50,000	3.63%	17/2/2027	49,184	0.00%
Inter-American Investment Corp.	250,000	4.13%	15/2/2028	247,692	0.02%
Inter-American Investment Corp.	100,000	4.75%	19/9/2028	100,983	0.01%
Inter-American Investment Corp.	125,000	4.25%	14/2/2029	123,583	0.01%
International Bank for Reconstruction & Development	500,000	4.75%	10/4/2026	502,264	0.03%
International Bank for Reconstruction & Development	350,000	0.88%	15/7/2026	332,193	0.02%
International Bank for Reconstruction & Development	110,000	4.00%	27/8/2026	109,448	0.01%
International Bank for Reconstruction & Development	800,000	3.13%	15/6/2027	777,523	0.05%
International Bank for Reconstruction & Development	300,000	2.50%	22/11/2027	285,068	0.02%
International Bank for Reconstruction & Development	679,000	0.75%	24/11/2027	613,183	0.04%
International Bank for Reconstruction & Development	860,000	1.38%	20/4/2028	781,976	0.05%
International Bank for Reconstruction & Development	950,000	3.50%	12/7/2028	923,483	0.06%
International Bank for Reconstruction & Development	625,000	4.63%	1/8/2028	630,423	0.04%
International Bank for Reconstruction & Development	1,000,000	1.13%	13/9/2028	890,560	0.06%
International Bank for Reconstruction & Development	200,000	3.63%	21/9/2029	193,001	0.01%
International Bank for Reconstruction & Development	734,000	3.88%	16/10/2029	715,707	0.05%
International Bank for Reconstruction & Development	325,000	1.75%	23/10/2029	287,380	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
International Bank for Reconstruction & Development	575,000	3.88%	14/2/2030	559,278	0.04%
International Bank for Reconstruction & Development	800,000	0.88%	14/5/2030	663,681	0.04%
International Bank for Reconstruction & Development	525,000	4.00%	25/7/2030	512,434	0.03%
International Bank for Reconstruction & Development	475,000	0.75%	26/8/2030	386,932	0.03%
International Bank for Reconstruction & Development	700,000	4.00%	10/1/2031	679,156	0.05%
International Bank for Reconstruction & Development	500,000	1.25%	10/2/2031	412,608	0.03%
International Bank for Reconstruction & Development	425,000	4.50%	10/4/2031	423,283	0.03%
International Bank for Reconstruction & Development	700,000	1.63%	3/11/2031	579,796	0.04%
International Bank for Reconstruction & Development	450,000	2.50%	29/3/2032	393,070	0.03%
International Bank for Reconstruction & Development	260,000	4.75%	14/11/2033	261,630	0.02%
International Bank for Reconstruction & Development	200,000	5.67%	1/2/2034	199,469	0.01%
International Bank for Reconstruction & Development	406,000	3.88%	28/8/2034	381,131	0.03%
International Development Association	225,000	0.75%	10/6/2027	206,083	0.01%
International Development Association	275,000	4.88%	1/11/2028	279,518	0.02%
International Development Association	400,000	4.38%	11/6/2029	397,908	0.03%
International Development Association	680,000	4.38%	27/11/2029	675,544	0.05%
International Development Association	250,000	1.00%	3/12/2030	204,169	0.01%
International Development Association	575,000	3.75%	12/9/2031	546,036	0.04%
International Finance Corp.	175,000	2.13%	7/4/2026	170,121	0.01%
International Finance Corp.	634,000	0.75%	8/10/2026	595,755	0.04%
International Finance Corp.	125,000	4.38%	15/1/2027	124,985	0.01%
International Finance Corp.	300,000	4.50%	13/7/2028	301,616	0.02%
International Finance Corp.	280,000	4.25%	2/7/2029	277,686	0.02%
International Finance Facility for Immunisation Co.	175,000	4.13%	29/10/2027	173,517	0.01%
Isdb Trust Services NO 2 Sarl	550,000	1.26%	31/3/2026	527,674	0.04%
Isdb Trust Services NO 2 Sarl	200,000	4.75%	27/10/2027	200,724	0.01%
Isdb Trust Services NO 2 Sarl	1,000,000	4.60%	14/3/2028	1,000,749	0.07%
Isdb Trust Services NO 2 Sarl	250,000	4.75%	15/5/2029	251,137	0.02%
Nordic Investment Bank	200,000	0.50%	21/1/2026	191,824	0.01%
Nordic Investment Bank	200,000	3.38%	8/9/2027	194,947	0.01%
Nordic Investment Bank	350,000	4.38%	14/3/2028	349,838	0.02%
Nordic Investment Bank	200,000	4.25%	28/2/2029	198,422	0.01%
				54,260,648	**3.67%**
Sweden 0.21% (31 December 2023: 0.31%)					
Kommuninvest I Sverige AB	200,000	4.13%	1/7/2026	199,177	0.01%
Kommuninvest I Sverige AB	200,000	4.50%	30/9/2026	200,269	0.01%
Kommuninvest I Sverige AB	225,000	3.50%	25/8/2027	219,974	0.02%
Skandinaviska Enskilda Banken AB	200,000	1.20%	9/9/2026	189,068	0.01%
Svensk Exportkredit AB	200,000	4.38%	13/2/2026	199,547	0.01%
Svensk Exportkredit AB	200,000	4.88%	14/9/2026	201,349	0.01%
Svensk Exportkredit AB	200,000	3.75%	13/9/2027	196,597	0.01%
Svensk Exportkredit AB	250,000	4.13%	14/6/2028	247,497	0.02%
Svensk Exportkredit AB	200,000	4.25%	1/2/2029	197,598	0.01%
Svensk Exportkredit AB	200,000	4.88%	4/10/2030	202,256	0.02%
Svenska Handelsbanken AB	300,000	3.95%	10/6/2027	295,789	0.02%
Svenska Handelsbanken AB	250,000	1.42%	11/6/2027	237,893	0.02%
Swedbank AB	200,000	5.41%	14/3/2029	201,447	0.02%
Swedbank AB	200,000	5.00%	20/11/2029	199,376	0.01%
Sweden Government International Bond	100,000	4.38%	30/1/2026	99,793	0.01%
				3,087,630	**0.21%**
Switzerland 0.92% (31 December 2023: 1.11%)					
ABB Finance USA, Inc.	250,000	3.80%	3/4/2028	244,035	0.02%
Alcon Finance Corp.	250,000	5.38%	6/12/2032	250,174	0.02%
Cloverie plc for Zurich Insurance Co., Ltd.	200,000	5.63%	24/6/2046	200,262	0.01%
Credit Suisse USA LLC	85,000	7.13%	15/7/2032	94,064	0.01%
Glencore Finance Canada Ltd.	175,000	5.55%	25/10/2042	163,911	0.01%
Holcim Finance US LLC	200,000	3.50%	22/9/2026	195,391	0.01%
Novartis Capital Corp.	70,000	2.00%	14/2/2027	66,578	0.01%
Novartis Capital Corp.	150,000	3.10%	17/5/2027	145,434	0.01%
Novartis Capital Corp.	175,000	3.80%	18/9/2029	168,542	0.01%
Novartis Capital Corp.	125,000	2.20%	14/8/2030	109,361	0.01%
Novartis Capital Corp.	100,000	4.00%	18/9/2031	95,269	0.01%
Novartis Capital Corp.	200,000	4.20%	18/9/2034	186,067	0.01%
Novartis Capital Corp.	320,000	4.40%	6/5/2044	280,184	0.02%
Novartis Capital Corp.	250,000	4.00%	20/11/2045	204,789	0.01%
Novartis Capital Corp.	100,000	2.75%	14/8/2050	63,317	0.00%
Novartis Capital Corp.	100,000	4.70%	18/9/2054	88,317	0.01%
Roche Holdings, Inc.	350,000	2.38%	28/1/2027	334,890	0.02%
Roche Holdings, Inc.	200,000	2.08%	13/12/2031	166,058	0.01%
Roche Holdings, Inc.	250,000	4.00%	28/11/2044	204,983	0.01%
Swiss Re Finance Luxembourg SA	125,000	5.00%	2/4/2049	124,012	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Tyco Electronics Group SA	400,000	3.13%	15/8/2027	384,734	0.03%
Tyco Electronics Group SA	75,000	7.13%	1/10/2037	85,323	0.01%
UBS AG	225,000	1.25%	1/6/2026	214,597	0.02%
UBS AG	300,000	1.25%	7/8/2026	283,983	0.02%
UBS AG	250,000	5.00%	9/7/2027	251,421	0.02%
UBS AG	400,000	7.50%	15/2/2028	428,302	0.03%
UBS AG	200,000	5.65%	11/9/2028	204,524	0.01%
UBS AG	200,000	4.50%	26/6/2048	169,658	0.01%
UBS Group AG	250,000	4.13%	15/4/2026	247,564	0.02%
UBS Group AG	200,000	4.55%	17/4/2026	199,358	0.01%
UBS Group AG	200,000	5.71%	12/1/2027	201,336	0.01%
UBS Group AG	300,000	1.31%	2/2/2027	288,336	0.02%
UBS Group AG	250,000	4.70%	5/8/2027	248,803	0.02%
UBS Group AG	300,000	1.49%	10/8/2027	283,705	0.02%
UBS Group AG	200,000	6.33%	22/12/2027	205,082	0.01%
UBS Group AG	535,000	4.28%	9/1/2028	522,578	0.04%
UBS Group AG	300,000	4.25%	23/3/2028	291,479	0.02%
UBS Group AG	200,000	4.75%	12/5/2028	198,507	0.01%
UBS Group AG	300,000	6.44%	11/8/2028	309,961	0.02%
UBS Group AG	325,000	3.87%	12/1/2029	312,872	0.02%
UBS Group AG	200,000	6.25%	22/9/2029	207,045	0.01%
UBS Group AG	250,000	5.43%	8/2/2030	251,556	0.02%
UBS Group AG	200,000	3.13%	13/8/2030	182,575	0.01%
UBS Group AG	200,000	5.62%	13/9/2030	203,187	0.01%
UBS Group AG	450,000	4.19%	1/4/2031	425,581	0.03%
UBS Group AG	200,000	2.10%	11/2/2032	164,751	0.01%
UBS Group AG	450,000	3.09%	14/5/2032	391,964	0.03%
UBS Group AG	200,000	2.75%	11/2/2033	166,956	0.01%
UBS Group AG	225,000	4.99%	5/8/2033	217,764	0.02%
UBS Group AG	450,000	6.54%	12/8/2033	475,521	0.03%
UBS Group AG	300,000	9.02%	15/11/2033	362,021	0.03%
UBS Group AG	330,000	5.96%	12/1/2034	336,881	0.02%
UBS Group AG	200,000	6.30%	22/9/2034	208,787	0.01%
UBS Group AG	300,000	5.70%	8/2/2035	302,158	0.02%
UBS Group AG	225,000	3.18%	11/2/2043	162,341	0.01%
UBS Group AG	305,000	4.88%	15/5/2045	272,996	0.02%
UBS Group AG	200,000	5.38%	6/9/2045	190,048	0.01%
Zurich Finance Ireland Designated Activity Co.	400,000	3.00%	19/4/2051	341,680	0.02%
				13,581,573	**0.92%**
Taiwan 0.14% (31 December 2023: 0.14%)					
Cathaylife Singapore Pte Ltd.	200,000	5.95%	5/7/2034	205,658	0.02%
TSMC Arizona Corp.	200,000	1.75%	25/10/2026	189,667	0.01%
TSMC Arizona Corp.	200,000	2.50%	25/10/2031	171,308	0.01%
TSMC Arizona Corp.	200,000	4.25%	22/4/2032	190,986	0.02%
TSMC Arizona Corp.	200,000	3.25%	25/10/2051	143,438	0.01%
TSMC Arizona Corp.	200,000	4.50%	22/4/2052	180,925	0.01%
TSMC Global Ltd.	325,000	1.00%	28/9/2027	294,095	0.02%
TSMC Global Ltd.	200,000	1.75%	23/4/2028	180,849	0.01%
TSMC Global Ltd.	350,000	1.38%	28/9/2030	287,572	0.02%
TSMC Global Ltd.	200,000	2.25%	23/4/2031	170,473	0.01%
				2,014,971	**0.14%**
Tanzania 0.01% (31 December 2023: 0.01%)					
AngloGold Ashanti Holdings plc	200,000	3.75%	1/10/2030	180,575	0.01%
				180,575	**0.01%**
Thailand 0.15% (31 December 2023: 0.16%)					
Bangkok Bank PCL	125,000	9.03%	15/3/2029	141,302	0.01%
Bangkok Bank PCL	200,000	5.65%	5/7/2034	202,260	0.01%
Bangkok Bank PCL	200,000	3.47%	23/9/2036	170,835	0.01%
Export Import Bank of Thailand	525,000	3.90%	2/6/2027	512,867	0.04%
GC Treasury Center Co., Ltd.	200,000	2.98%	18/3/2031	169,977	0.01%
Kasikornbank PCL	200,000	5.46%	7/3/2028	201,652	0.01%
Minor International PCL	200,000	2.70%	Perpetual	192,567	0.01%
PTTEP Treasury Center Co., Ltd.	200,000	6.35%	12/6/2042	213,014	0.02%
PTTEP Treasury Center Co., Ltd.	200,000	3.90%	6/12/2059	144,721	0.01%
Thaioil Treasury Center Co., Ltd.	200,000	4.63%	20/11/2028	192,174	0.01%
Thaioil Treasury Center Co., Ltd.	200,000	3.50%	17/10/2049	121,699	0.01%
				2,263,068	**0.15%**
United Arab Emirates 1.17% (31 December 2023: 1.07%)					
Abu Dhabi Commercial Bank PJSC	200,000	8.00%	Perpetual	213,305	0.02%
Abu Dhabi Commercial Bank PJSC	200,000	4.50%	14/9/2027	197,564	0.01%
Abu Dhabi Crude Oil Pipeline LLC	200,000	3.65%	2/11/2029	187,759	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Abu Dhabi Crude Oil Pipeline LLC	300,000	4.60%	2/11/2047	263,464	0.02%
Abu Dhabi Developmental Holding Co. PJSC	200,000	4.38%	2/10/2031	191,339	0.01%
Abu Dhabi Developmental Holding Co. PJSC	200,000	5.50%	8/5/2034	202,709	0.02%
Abu Dhabi Developmental Holding Co. PJSC	200,000	5.25%	2/10/2054	183,961	0.01%
Abu Dhabi Government International Bond	400,000	3.13%	3/5/2026	391,082	0.03%
Abu Dhabi Government International Bond	600,000	3.13%	11/10/2027	574,635	0.04%
Abu Dhabi Government International Bond	300,000	1.63%	2/6/2028	269,583	0.02%
Abu Dhabi Government International Bond	250,000	4.88%	30/4/2029	249,939	0.02%
Abu Dhabi Government International Bond	400,000	2.50%	30/9/2029	360,313	0.03%
Abu Dhabi Government International Bond	200,000	3.13%	16/4/2030	183,560	0.01%
Abu Dhabi Government International Bond	300,000	1.70%	2/3/2031	248,160	0.02%
Abu Dhabi Government International Bond	300,000	1.88%	15/9/2031	246,867	0.02%
Abu Dhabi Government International Bond	200,000	5.00%	30/4/2034	199,553	0.01%
Abu Dhabi Government International Bond	400,000	4.13%	11/10/2047	322,625	0.02%
Abu Dhabi Government International Bond	500,000	3.13%	30/9/2049	332,048	0.02%
Abu Dhabi Government International Bond	600,000	3.88%	16/4/2050	458,828	0.03%
Abu Dhabi Government International Bond	200,000	3.00%	15/9/2051	129,729	0.01%
Abu Dhabi Government International Bond	200,000	5.50%	30/4/2054	196,076	0.01%
Abu Dhabi Government International Bond	200,000	2.70%	2/9/2070	109,082	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	4.38%	22/6/2026	198,558	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	4.88%	23/4/2030	198,232	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	4.38%	9/10/2031	189,901	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	4.75%	9/3/2037	187,047	0.01%
Abu Dhabi National Energy Co. PJSC	100,000	4.00%	3/10/2049	77,953	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	3.40%	29/4/2051	138,440	0.01%
Abu Dhabi Ports Co. PJSC	200,000	2.50%	6/5/2031	172,126	0.01%
Adib Sukuk Co. II Ltd.	200,000	5.70%	15/11/2028	204,577	0.02%
Adnoc Murban Rsc Ltd.	200,000	4.25%	11/9/2029	193,132	0.01%
Adnoc Murban Rsc Ltd.	200,000	4.50%	11/9/2034	187,780	0.01%
Adnoc Murban Rsc Ltd.	200,000	5.13%	11/9/2054	180,410	0.01%
Aldar Sukuk No 2 Ltd.	250,000	3.88%	22/10/2029	235,031	0.02%
DAE Funding LLC	200,000	3.38%	20/3/2028	186,880	0.01%
DIB Sukuk Ltd.	400,000	2.95%	16/1/2026	390,513	0.03%
DIB Sukuk Ltd.	200,000	1.96%	22/6/2026	190,537	0.01%
DIB Sukuk Ltd.	300,000	2.74%	16/2/2027	284,795	0.02%
DP World Crescent Ltd.	200,000	3.88%	18/7/2029	188,604	0.01%
DP World Crescent Ltd.	200,000	3.75%	30/1/2030	186,791	0.01%
DP World Crescent Ltd.	200,000	5.50%	13/9/2033	199,820	0.01%
DP World Ltd.	350,000	6.85%	2/7/2037	380,039	0.03%
DP World Ltd.	200,000	4.70%	30/9/2049	166,307	0.01%
EI Sukuk Co., Ltd.	200,000	5.43%	28/5/2029	203,264	0.02%
Emaar Sukuk Ltd.	200,000	3.88%	17/9/2029	189,911	0.01%
Emirates Development Bank PJSC	200,000	1.64%	15/6/2026	189,967	0.01%
Emirates NBD Bank PJSC	250,000	4.25%	Perpetual	239,045	0.02%
Esic Sukuk Ltd.	200,000	5.83%	14/2/2029	202,554	0.02%
Fab Sukuk Co., Ltd.	200,000	1.41%	14/1/2026	192,448	0.01%
Fab Sukuk Co., Ltd.	200,000	4.58%	17/1/2028	198,922	0.01%
Fab Sukuk Co., Ltd.	200,000	4.78%	23/1/2029	198,696	0.01%
First Abu Dhabi Bank PJSC	200,000	6.32%	4/4/2034	204,844	0.02%
First Abu Dhabi Bank PJSC	200,000	5.80%	16/1/2035	201,078	0.01%
Galaxy Pipeline Assets Bidco Ltd.	192,952	1.75%	30/9/2027	183,037	0.01%
Galaxy Pipeline Assets Bidco Ltd.	154,858	2.16%	31/3/2034	132,677	0.01%
Galaxy Pipeline Assets Bidco Ltd.	300,000	2.63%	31/3/2036	243,657	0.02%
Galaxy Pipeline Assets Bidco Ltd.	200,000	3.25%	30/9/2040	150,712	0.01%
Galaxy Pipeline Assets Bidco Ltd.	179,948	2.94%	30/9/2040	141,914	0.01%
MAF Sukuk Ltd.	200,000	3.93%	28/2/2030	188,630	0.01%
Masdar Abu Dhabi Future Energy Co.	200,000	4.88%	25/7/2033	194,030	0.01%
MDGH GMTN RSC Ltd.	300,000	2.50%	21/5/2026	289,860	0.02%
MDGH GMTN RSC Ltd.	200,000	4.50%	7/11/2028	197,102	0.01%
MDGH GMTN RSC Ltd.	350,000	2.88%	7/11/2029	317,481	0.02%
MDGH GMTN RSC Ltd.	200,000	3.38%	28/3/2032	179,422	0.01%
MDGH GMTN RSC Ltd.	200,000	4.38%	22/11/2033	187,408	0.01%
MDGH GMTN RSC Ltd.	200,000	5.29%	4/6/2034	199,508	0.01%
MDGH GMTN RSC Ltd.	200,000	6.88%	1/11/2041	229,043	0.02%
MDGH GMTN RSC Ltd.	300,000	3.70%	7/11/2049	218,752	0.02%
MDGH GMTN RSC Ltd.	200,000	3.40%	7/6/2051	137,318	0.01%
Mdgh Sukuk Ltd.	200,000	4.96%	4/4/2034	197,626	0.01%
National Bank of Ras Al-Khaimah PSC	200,000	5.38%	25/7/2029	201,907	0.02%
NBK Tier 1 Ltd.	200,000	3.63%	Perpetual	189,616	0.01%
Ruwais Power Co. PJSC	200,000	6.00%	31/8/2036	202,223	0.02%
SIB Sukuk Co. III Ltd.	200,000	5.25%	3/7/2029	202,282	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
UAE International Government Bond	200,000	4.05%	7/7/2032	188,799	0.01%
UAE International Government Bond	200,000	4.92%	25/9/2033	198,892	0.01%
UAE International Government Bond	200,000	4.86%	2/7/2034	198,296	0.01%
UAE International Government Bond	200,000	2.88%	19/10/2041	144,498	0.01%
UAE International Government Bond	200,000	4.95%	7/7/2052	183,068	0.01%
UAE International Government Bond	300,000	3.25%	19/10/2061	196,325	0.01%
				17,364,466	**1.17%**
United Kingdom 3.43% (31 December 2023: 3.46%)					
abrdn plc	200,000	4.25%	30/6/2028	189,678	0.01%
Ashtead Capital, Inc.	225,000	4.25%	1/11/2029	213,203	0.02%
Ashtead Capital, Inc.	300,000	5.55%	30/5/2033	295,199	0.02%
Ashtead Capital, Inc.	200,000	5.80%	15/4/2034	199,867	0.01%
Astrazeneca Finance LLC	425,000	1.20%	28/5/2026	406,340	0.03%
Astrazeneca Finance LLC	185,000	4.80%	26/2/2027	186,085	0.01%
Astrazeneca Finance LLC	275,000	4.88%	3/3/2028	276,608	0.02%
Astrazeneca Finance LLC	175,000	4.85%	26/2/2029	175,414	0.01%
Astrazeneca Finance LLC	150,000	4.90%	3/3/2030	150,506	0.01%
Astrazeneca Finance LLC	150,000	4.90%	26/2/2031	149,854	0.01%
Astrazeneca Finance LLC	200,000	2.25%	28/5/2031	170,277	0.01%
Astrazeneca Finance LLC	175,000	4.88%	3/3/2033	172,911	0.01%
Astrazeneca Finance LLC	225,000	5.00%	26/2/2034	222,545	0.02%
AstraZeneca plc	225,000	0.70%	8/4/2026	214,676	0.02%
AstraZeneca plc	175,000	1.38%	6/8/2030	145,791	0.01%
AstraZeneca plc	400,000	6.45%	15/9/2037	438,816	0.03%
AstraZeneca plc	200,000	4.00%	18/9/2042	165,632	0.01%
AstraZeneca plc	115,000	4.38%	17/8/2048	97,317	0.01%
AstraZeneca plc	125,000	2.13%	6/8/2050	68,029	0.01%
BAE Systems Finance, Inc.	100,000	7.50%	1/7/2027	106,165	0.01%
BAE Systems Holdings, Inc.	100,000	4.75%	7/10/2044	88,848	0.01%
BAE Systems plc	200,000	5.13%	26/3/2029	200,323	0.01%
BAE Systems plc	200,000	3.40%	15/4/2030	184,516	0.01%
BAE Systems plc	300,000	1.90%	15/2/2031	247,728	0.02%
BAE Systems plc	200,000	5.25%	26/3/2031	200,347	0.01%
BAE Systems plc	300,000	5.30%	26/3/2034	299,219	0.02%
BAE Systems plc	100,000	3.00%	15/9/2050	64,237	0.01%
Bank of England Euro Note	400,000	4.63%	6/3/2026	400,787	0.03%
Barclays plc	375,000	4.38%	12/1/2026	373,235	0.03%
Barclays plc	475,000	5.20%	12/5/2026	475,165	0.03%
Barclays plc	200,000	5.83%	9/5/2027	202,122	0.01%
Barclays plc	425,000	2.28%	24/11/2027	404,065	0.03%
Barclays plc	200,000	5.67%	12/3/2028	202,369	0.01%
Barclays plc	285,000	4.84%	9/5/2028	279,884	0.02%
Barclays plc	200,000	5.50%	9/8/2028	202,116	0.01%
Barclays plc	80,000	4.84%	10/9/2028	79,481	0.01%
Barclays plc	250,000	7.39%	2/11/2028	264,862	0.02%
Barclays plc	200,000	4.97%	16/5/2029	198,182	0.01%
Barclays plc	200,000	6.49%	13/9/2029	208,052	0.01%
Barclays plc	200,000	5.69%	12/3/2030	202,005	0.01%
Barclays plc	240,000	5.09%	20/6/2030	233,736	0.02%
Barclays plc	95,000	4.94%	10/9/2030	93,097	0.01%
Barclays plc	200,000	2.65%	24/6/2031	173,794	0.01%
Barclays plc	200,000	2.89%	24/11/2032	169,129	0.01%
Barclays plc	200,000	5.75%	9/8/2033	200,069	0.01%
Barclays plc	300,000	7.44%	2/11/2033	330,319	0.02%
Barclays plc	300,000	6.22%	9/5/2034	307,783	0.02%
Barclays plc	200,000	7.12%	27/6/2034	212,537	0.02%
Barclays plc	215,000	6.69%	13/9/2034	227,771	0.02%
Barclays plc	353,000	5.34%	10/9/2035	339,395	0.02%
Barclays plc	250,000	3.56%	23/9/2035	220,925	0.02%
Barclays plc	150,000	3.81%	10/3/2042	116,035	0.01%
Barclays plc	200,000	3.33%	24/11/2042	144,723	0.01%
Barclays plc	200,000	5.25%	17/8/2045	186,818	0.01%
Barclays plc	250,000	4.95%	10/1/2047	222,274	0.02%
Barclays plc	200,000	6.04%	12/3/2055	199,981	0.01%
BAT Capital Corp.	200,000	4.70%	2/4/2027	199,179	0.01%
BAT Capital Corp.	307,000	3.56%	15/8/2027	297,053	0.02%
BAT Capital Corp.	450,000	2.26%	25/3/2028	413,530	0.03%
BAT Capital Corp.	150,000	3.46%	6/9/2029	139,684	0.01%
BAT Capital Corp.	225,000	6.34%	2/8/2030	236,481	0.02%
BAT Capital Corp.	225,000	5.83%	20/2/2031	230,000	0.02%
BAT Capital Corp.	200,000	2.73%	25/3/2031	172,676	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
BAT Capital Corp.	175,000	7.75%	19/10/2032	198,442	0.01%
BAT Capital Corp.	175,000	6.42%	2/8/2033	184,830	0.01%
BAT Capital Corp.	150,000	6.00%	20/2/2034	154,083	0.01%
BAT Capital Corp.	275,000	4.39%	15/8/2037	237,373	0.02%
BAT Capital Corp.	125,000	7.08%	2/8/2043	134,789	0.01%
BAT Capital Corp.	242,000	4.54%	15/8/2047	190,965	0.01%
BAT Capital Corp.	100,000	5.28%	2/4/2050	87,523	0.01%
BAT Capital Corp.	175,000	5.65%	16/3/2052	159,851	0.01%
BAT Capital Corp.	250,000	7.08%	2/8/2053	274,496	0.02%
BAT International Finance plc	300,000	1.67%	25/3/2026	288,750	0.02%
BAT International Finance plc	225,000	4.45%	16/3/2028	221,288	0.02%
BAT International Finance plc	200,000	5.93%	2/2/2029	205,951	0.01%
BG Energy Capital plc	150,000	5.13%	15/10/2041	140,049	0.01%
British Airways 2020-1 Class A Pass Through Trust	231,614	4.25%	15/11/2032	219,878	0.02%
British Telecommunications plc	100,000	5.13%	4/12/2028	100,206	0.01%
British Telecommunications plc	325,000	3.25%	8/11/2029	298,734	0.02%
British Telecommunications plc	250,000	9.63%	15/12/2030	302,804	0.02%
Centrica plc	55,000	5.38%	16/10/2043	49,198	0.00%
CK Hutchison International 16 Ltd.	300,000	2.75%	3/10/2026	289,933	0.02%
CK Hutchison International 17 II Ltd.	200,000	3.25%	29/9/2027	192,420	0.01%
CK Hutchison International 17 Ltd.	200,000	3.50%	5/4/2027	194,935	0.01%
CK Hutchison International 19 II Ltd.	200,000	3.38%	6/9/2049	141,422	0.01%
CK Hutchison International 20 Ltd.	200,000	2.50%	8/5/2030	176,508	0.01%
CK Hutchison International 23 Ltd.	200,000	4.88%	21/4/2033	194,247	0.01%
CK Hutchison International 24 II Ltd.	400,000	4.38%	13/3/2030	388,091	0.03%
CK Hutchison International 24 Ltd.	150,000	5.38%	26/4/2029	152,204	0.01%
CSL Finance plc	75,000	4.63%	27/4/2042	65,835	0.01%
Diageo Capital plc	200,000	5.30%	24/10/2027	203,485	0.01%
Diageo Capital plc	200,000	3.88%	18/5/2028	194,733	0.01%
Diageo Capital plc	250,000	5.50%	24/1/2033	254,603	0.02%
Diageo Capital plc	200,000	5.63%	5/10/2033	205,345	0.01%
Diageo Capital plc	75,000	5.88%	30/9/2036	78,965	0.01%
Diageo Capital plc	100,000	3.88%	29/4/2043	79,960	0.01%
Experian Finance plc	50,000	2.75%	8/3/2030	44,815	0.00%
GlaxoSmithKline Capital plc	200,000	3.38%	1/6/2029	189,155	0.01%
GlaxoSmithKline Capital, Inc.	200,000	3.88%	15/5/2028	195,041	0.01%
GlaxoSmithKline Capital, Inc.	125,000	5.38%	15/4/2034	127,478	0.01%
GlaxoSmithKline Capital, Inc.	375,000	6.38%	15/5/2038	406,488	0.03%
GlaxoSmithKline Capital, Inc.	75,000	4.20%	18/3/2043	63,401	0.01%
HSBC Bank USA NA	250,000	5.63%	15/8/2035	249,218	0.02%
HSBC Holdings plc	466,000	4.30%	8/3/2026	463,634	0.03%
HSBC Holdings plc	225,000	3.90%	25/5/2026	222,460	0.02%
HSBC Holdings plc	240,000	2.25%	22/11/2027	228,378	0.02%
HSBC Holdings plc	419,000	4.04%	13/3/2028	409,995	0.03%
HSBC Holdings plc	325,000	5.60%	17/5/2028	328,416	0.02%
HSBC Holdings plc	300,000	4.76%	9/6/2028	297,815	0.02%
HSBC Holdings plc	300,000	5.21%	11/8/2028	301,000	0.02%
HSBC Holdings plc	525,000	7.39%	3/11/2028	556,304	0.04%
HSBC Holdings plc	200,000	5.13%	19/11/2028	199,918	0.01%
HSBC Holdings plc	400,000	6.16%	9/3/2029	410,822	0.03%
HSBC Holdings plc	400,000	4.58%	19/6/2029	392,024	0.03%
HSBC Holdings plc	400,000	2.21%	17/8/2029	359,365	0.03%
HSBC Holdings plc	245,000	4.95%	31/3/2030	242,502	0.02%
HSBC Holdings plc	400,000	3.97%	22/5/2030	377,778	0.03%
HSBC Holdings plc	200,000	5.29%	19/11/2030	198,577	0.01%
HSBC Holdings plc	225,000	2.85%	4/6/2031	197,505	0.01%
HSBC Holdings plc	300,000	2.36%	18/8/2031	255,237	0.02%
HSBC Holdings plc	425,000	2.80%	24/5/2032	361,154	0.03%
HSBC Holdings plc	200,000	2.87%	22/11/2032	168,700	0.01%
HSBC Holdings plc	200,000	4.76%	29/3/2033	188,109	0.01%
HSBC Holdings plc	425,000	5.40%	11/8/2033	419,865	0.03%
HSBC Holdings plc	300,000	8.11%	3/11/2033	338,065	0.02%
HSBC Holdings plc	200,000	6.25%	9/3/2034	207,697	0.01%
HSBC Holdings plc	400,000	6.55%	20/6/2034	412,208	0.03%
HSBC Holdings plc	200,000	7.40%	13/11/2034	217,390	0.02%
HSBC Holdings plc	200,000	5.72%	4/3/2035	201,351	0.01%
HSBC Holdings plc	350,000	6.50%	2/5/2036	361,525	0.03%
HSBC Holdings plc	325,000	6.50%	15/9/2037	333,550	0.02%
HSBC Holdings plc	300,000	6.80%	1/6/2038	316,434	0.02%
HSBC Holdings plc	600,000	6.33%	9/3/2044	632,286	0.04%
HSBC Holdings plc	200,000	5.25%	14/3/2044	183,777	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Hutchison Whampoa International 03/33 Ltd.	300,000	7.45%	24/11/2033	342,542	0.02%
Imperial Brands Finance plc	200,000	3.88%	26/7/2029	188,968	0.01%
Imperial Brands Finance plc	200,000	5.50%	1/2/2030	201,890	0.01%
Legal & General Group plc	200,000	5.25%	21/3/2047	198,088	0.01%
Lloyds Banking Group plc	350,000	4.65%	24/3/2026	347,901	0.02%
Lloyds Banking Group plc	250,000	3.75%	11/1/2027	244,448	0.02%
Lloyds Banking Group plc	200,000	5.46%	5/1/2028	201,627	0.01%
Lloyds Banking Group plc	200,000	3.75%	18/3/2028	194,615	0.01%
Lloyds Banking Group plc	200,000	4.38%	22/3/2028	195,374	0.01%
Lloyds Banking Group plc	200,000	4.55%	16/8/2028	196,281	0.01%
Lloyds Banking Group plc	500,000	3.57%	7/11/2028	480,322	0.03%
Lloyds Banking Group plc	200,000	5.09%	26/11/2028	200,250	0.01%
Lloyds Banking Group plc	200,000	5.72%	5/6/2030	203,431	0.01%
Lloyds Banking Group plc	200,000	4.98%	11/8/2033	192,082	0.01%
Lloyds Banking Group plc	200,000	7.95%	15/11/2033	223,630	0.02%
Lloyds Banking Group plc	250,000	5.68%	5/1/2035	249,212	0.02%
Lloyds Banking Group plc	200,000	3.37%	14/12/2046	139,156	0.01%
Lloyds Banking Group plc	200,000	4.34%	9/1/2048	156,897	0.01%
Lseg US Finance Corp.	100,000	5.30%	28/3/2034	99,539	0.01%
LSEGA Financing plc	325,000	1.38%	6/4/2026	311,511	0.02%
LSEGA Financing plc	242,000	2.50%	6/4/2031	206,197	0.01%
M&G plc	200,000	6.50%	20/10/2048	201,856	0.01%
Macquarie Airfinance Holdings Ltd.	100,000	5.15%	17/3/2030	97,787	0.01%
Magellan Capital Holdings plc	200,000	8.38%	8/7/2029	206,112	0.01%
Marex Group plc	75,000	6.40%	4/11/2029	75,728	0.01%
Mead Johnson Nutrition Co.	100,000	4.60%	1/6/2044	86,905	0.01%
Narragansett Electric Co.	50,000	3.92%	1/8/2028	48,148	0.00%
Narragansett Electric Co.	45,000	5.64%	15/3/2040	43,888	0.00%
National Grid plc	155,000	5.81%	12/6/2033	158,103	0.01%
Nationwide Building Society	250,000	4.00%	14/9/2026	245,020	0.02%
Nationwide Building Society	200,000	1.50%	13/10/2026	189,251	0.01%
Nationwide Building Society	200,000	5.26%	10/11/2026	202,293	0.01%
Nationwide Building Society	500,000	2.97%	16/2/2028	477,943	0.03%
Nationwide Building Society	200,000	5.13%	29/7/2029	200,194	0.01%
NatWest Group plc	200,000	5.58%	1/3/2028	202,288	0.01%
NatWest Group plc	208,000	3.07%	22/5/2028	198,889	0.01%
NatWest Group plc	200,000	5.52%	30/9/2028	202,462	0.01%
NatWest Group plc	300,000	4.89%	18/5/2029	296,945	0.02%
NatWest Group plc	200,000	5.81%	13/9/2029	203,914	0.01%
NatWest Group plc	400,000	5.08%	27/1/2030	396,045	0.03%
NatWest Group plc	220,000	4.45%	8/5/2030	212,147	0.02%
NatWest Group plc	200,000	4.96%	15/8/2030	197,017	0.01%
NatWest Group plc	200,000	6.48%	1/6/2034	205,336	0.01%
NatWest Group plc	200,000	5.78%	1/3/2035	201,164	0.01%
NatWest Group plc	100,000	3.03%	28/11/2035	86,342	0.01%
NatWest Markets plc	200,000	1.60%	29/9/2026	189,666	0.01%
NatWest Markets plc	200,000	5.41%	17/5/2029	201,980	0.01%
New England Power Co.	115,000	3.80%	5/12/2047	84,897	0.01%
New England Power Co.	135,000	2.81%	6/10/2050	80,479	0.01%
Niagara Mohawk Power Corp.	45,000	4.12%	28/11/2042	36,020	0.00%
nVent Finance Sarl	75,000	4.55%	15/4/2028	74,236	0.01%
nVent Finance Sarl	125,000	2.75%	15/11/2031	105,110	0.01%
Phoenix Group Holdings plc	200,000	5.38%	6/7/2027	198,751	0.01%
Reckitt Benckiser Treasury Services plc	225,000	3.00%	26/6/2027	215,366	0.02%
RELX Capital, Inc.	150,000	4.00%	18/3/2029	144,923	0.01%
RELX Capital, Inc.	175,000	4.75%	20/5/2032	170,294	0.01%
Reynolds American, Inc.	250,000	5.70%	15/8/2035	250,271	0.02%
Reynolds American, Inc.	75,000	7.25%	15/6/2037	82,309	0.01%
Reynolds American, Inc.	305,000	5.85%	15/8/2045	290,359	0.02%
Rolls-Royce plc	200,000	5.75%	15/10/2027	202,794	0.01%
Santander UK Group Holdings plc	200,000	1.67%	14/6/2027	190,286	0.01%
Santander UK Group Holdings plc	100,000	2.47%	11/1/2028	94,709	0.01%
Santander UK Group Holdings plc	50,000	3.82%	3/11/2028	48,124	0.00%
Santander UK Group Holdings plc	250,000	2.90%	15/3/2032	214,201	0.02%
Santander UK plc	200,000	3.21%	12/6/2026	195,972	0.01%
Santander UK plc	200,000	4.50%	12/12/2027	199,265	0.01%
Smith & Nephew plc	150,000	5.15%	20/3/2027	151,014	0.01%
Smith & Nephew plc	200,000	2.03%	14/10/2030	167,709	0.01%
Smith & Nephew plc	100,000	5.40%	20/3/2034	99,237	0.01%
Standard Chartered plc	150,000	4.05%	12/4/2026	148,452	0.01%
Standard Chartered plc	200,000	6.17%	9/1/2027	201,940	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Standard Chartered plc	200,000	6.19%	6/7/2027	203,355	0.01%
Standard Chartered plc	200,000	2.61%	12/1/2028	190,404	0.01%
Standard Chartered plc	450,000	5.69%	14/5/2028	454,976	0.03%
Standard Chartered plc	200,000	7.77%	16/11/2028	213,490	0.02%
Standard Chartered plc	205,000	6.30%	9/1/2029	210,503	0.01%
Standard Chartered plc	200,000	7.02%	8/2/2030	211,564	0.02%
Standard Chartered plc	200,000	4.31%	21/5/2030	191,605	0.01%
Standard Chartered plc	200,000	5.01%	15/10/2030	196,248	0.01%
Standard Chartered plc	300,000	4.64%	1/4/2031	289,305	0.02%
Standard Chartered plc	100,000	2.68%	29/6/2032	83,880	0.01%
Standard Chartered plc	150,000	3.60%	12/1/2033	130,049	0.01%
Standard Chartered plc	200,000	6.10%	11/1/2035	203,985	0.01%
Standard Chartered plc	200,000	5.91%	14/5/2035	200,460	0.01%
Standard Chartered plc	200,000	3.27%	18/2/2036	172,984	0.01%
Standard Chartered plc	325,000	5.70%	26/3/2044	314,785	0.02%
Unilever Capital Corp.	150,000	4.25%	12/8/2027	149,099	0.01%
Unilever Capital Corp.	100,000	3.50%	22/3/2028	96,775	0.01%
Unilever Capital Corp.	200,000	4.88%	8/9/2028	201,574	0.01%
Unilever Capital Corp.	125,000	2.13%	6/9/2029	111,273	0.01%
Unilever Capital Corp.	200,000	5.00%	8/12/2033	199,742	0.01%
Unilever Capital Corp.	200,000	4.63%	12/8/2034	192,490	0.01%
Unilever Capital Corp.	200,000	2.63%	12/8/2051	121,540	0.01%
United Utilities plc	255,000	6.88%	15/8/2028	268,818	0.02%
Vodafone Group plc	125,000	6.15%	27/2/2037	131,199	0.01%
Vodafone Group plc	210,000	5.25%	30/5/2048	194,229	0.01%
Vodafone Group plc	300,000	4.88%	19/6/2049	257,946	0.02%
Vodafone Group plc	200,000	4.25%	17/9/2050	155,202	0.01%
Vodafone Group plc	635,000	5.75%	28/6/2054	613,615	0.04%
Vodafone Group plc	200,000	5.88%	28/6/2064	193,487	0.01%
				50,813,462	**3.43%**
United States 62.70% (31 December 2023: 61.44%)					
3M Co.	75,000	2.88%	15/10/2027	71,758	0.00%
3M Co.	100,000	3.63%	14/9/2028	96,682	0.01%
3M Co.	50,000	3.88%	15/6/2044	39,268	0.00%
3M Co.	200,000	3.13%	19/9/2046	137,098	0.01%
3M Co.	50,000	3.63%	15/10/2047	36,371	0.00%
3M Co.	200,000	4.00%	14/9/2048	157,088	0.01%
3M Co.	225,000	3.25%	26/8/2049	152,556	0.01%
7-Eleven, Inc.[1]	425,000	0.95%	10/2/2026	406,584	0.03%
7-Eleven, Inc.	325,000	2.50%	10/2/2041	209,336	0.01%
7-Eleven, Inc.	200,000	2.80%	10/2/2051	115,154	0.01%
Abbott Laboratories	229,000	3.75%	30/11/2026	226,286	0.02%
Abbott Laboratories	150,000	1.15%	30/1/2028	135,859	0.01%
Abbott Laboratories	200,000	4.75%	30/11/2036	193,113	0.01%
Abbott Laboratories	75,000	6.15%	30/11/2037	81,599	0.01%
Abbott Laboratories	50,000	6.00%	1/4/2039	53,779	0.00%
Abbott Laboratories	125,000	4.75%	15/4/2043	117,321	0.01%
Abbott Laboratories	525,000	4.90%	30/11/2046	489,626	0.03%
AbbVie, Inc.	275,000	3.20%	14/5/2026	270,203	0.02%
AbbVie, Inc.	725,000	2.95%	21/11/2026	704,554	0.05%
AbbVie, Inc.	275,000	4.80%	15/3/2027	276,607	0.02%
AbbVie, Inc.	100,000	4.25%	14/11/2028	98,453	0.01%
AbbVie, Inc.[1]	275,000	4.80%	15/3/2029	274,789	0.02%
AbbVie, Inc.	960,000	3.20%	21/11/2029	891,313	0.06%
AbbVie, Inc.[1]	275,000	4.95%	15/3/2031	274,843	0.02%
AbbVie, Inc.[1]	550,000	5.05%	15/3/2034	543,607	0.04%
AbbVie, Inc.	255,000	4.55%	15/3/2035	239,723	0.02%
AbbVie, Inc.	350,000	4.50%	14/5/2035	327,457	0.02%
AbbVie, Inc.[1]	200,000	4.30%	14/5/2036	182,602	0.01%
AbbVie, Inc.	500,000	4.05%	21/11/2039	427,531	0.03%
AbbVie, Inc.	75,000	4.63%	1/10/2042	66,333	0.00%
AbbVie, Inc.[1]	446,000	4.40%	6/11/2042	385,881	0.03%
AbbVie, Inc.	150,000	4.85%	15/6/2044	135,857	0.01%
AbbVie, Inc.	358,000	4.70%	14/5/2045	316,567	0.02%
AbbVie, Inc.[1]	385,000	4.45%	14/5/2046	327,646	0.02%
AbbVie, Inc.[1]	200,000	4.88%	14/11/2048	179,630	0.01%
AbbVie, Inc.	900,000	4.25%	21/11/2049	732,980	0.05%
AbbVie, Inc.[1]	550,000	5.40%	15/3/2054	529,911	0.04%
AbbVie, Inc.	225,000	5.50%	15/3/2064	215,264	0.01%
Accenture Capital, Inc.	150,000	3.90%	4/10/2027	147,809	0.01%
Accenture Capital, Inc.	150,000	4.05%	4/10/2029	145,613	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Accenture Capital, Inc.	200,000	4.25%	4/10/2031	192,268	0.01%
Accenture Capital, Inc.	75,000	4.50%	4/10/2034	71,297	0.00%
ACE Capital Trust II	75,000	9.70%	1/4/2030	89,489	0.01%
Acuity Brands Lighting, Inc.	125,000	2.15%	15/12/2030	106,246	0.01%
Adobe, Inc.	400,000	4.80%	4/4/2029	401,801	0.03%
Adobe, Inc.	300,000	2.30%	1/2/2030	266,846	0.02%
Advanced Micro Devices, Inc.	124,000	4.39%	1/6/2052	103,645	0.01%
AdventHealth Obligated Group	100,000	2.80%	15/11/2051	61,913	0.00%
Adventist Health System	50,000	3.63%	1/3/2049	35,061	0.00%
Advocate Health & Hospitals Corp.	50,000	3.83%	15/8/2028	48,481	0.00%
Advocate Health & Hospitals Corp.	100,000	2.21%	15/6/2030	87,111	0.01%
Advocate Health & Hospitals Corp.	50,000	4.27%	15/8/2048	40,778	0.00%
Advocate Health & Hospitals Corp.	100,000	3.39%	15/10/2049	71,053	0.00%
AEP Texas, Inc.	50,000	5.45%	15/5/2029	50,679	0.00%
AEP Texas, Inc.	205,000	4.70%	15/5/2032	196,154	0.01%
AEP Texas, Inc.	50,000	5.70%	15/5/2034	50,323	0.00%
AEP Texas, Inc.	245,000	3.80%	1/10/2047	175,998	0.01%
AEP Texas, Inc.	50,000	5.25%	15/5/2052	45,101	0.00%
AEP Transmission Co. LLC	65,000	3.10%	1/12/2026	63,181	0.00%
AEP Transmission Co. LLC	50,000	5.15%	1/4/2034	49,230	0.00%
AEP Transmission Co. LLC	55,000	4.00%	1/12/2046	43,185	0.00%
AEP Transmission Co. LLC	75,000	3.75%	1/12/2047	55,653	0.00%
AEP Transmission Co. LLC	50,000	4.25%	15/9/2048	39,865	0.00%
AEP Transmission Co. LLC	55,000	3.80%	15/6/2049	40,819	0.00%
AEP Transmission Co. LLC	50,000	3.15%	15/9/2049	32,927	0.00%
AEP Transmission Co. LLC	80,000	3.65%	1/4/2050	57,921	0.00%
AEP Transmission Co. LLC	70,000	4.50%	15/6/2052	57,931	0.00%
AEP Transmission Co. LLC	105,000	5.40%	15/3/2053	100,102	0.01%
AES Corp.	190,000	5.45%	1/6/2028	191,010	0.01%
AES Corp.	40,000	3.95%	15/7/2030	36,911	0.00%
AES Corp.	145,000	2.45%	15/1/2031	120,892	0.01%
Aetna, Inc.	90,000	6.63%	15/6/2036	94,491	0.01%
Aetna, Inc.	65,000	6.75%	15/12/2037	68,544	0.00%
Aetna, Inc.	75,000	4.50%	15/5/2042	60,890	0.00%
Affiliated Managers Group, Inc.	100,000	3.30%	15/6/2030	91,387	0.01%
Aflac, Inc.	125,000	1.13%	15/3/2026	119,931	0.01%
Aflac, Inc.	175,000	2.88%	15/10/2026	169,813	0.01%
Aflac, Inc.	138,000	3.60%	1/4/2030	129,670	0.01%
Aflac, Inc.	100,000	4.75%	15/1/2049	87,728	0.01%
AGCO Corp.	200,000	5.45%	21/3/2027	201,896	0.01%
AGCO Corp.	70,000	5.80%	21/3/2034	70,363	0.00%
Agilent Technologies, Inc.	75,000	2.75%	15/9/2029	68,070	0.00%
Agilent Technologies, Inc.	75,000	2.10%	4/6/2030	64,392	0.00%
Agilent Technologies, Inc.	150,000	2.30%	12/3/2031	127,280	0.01%
Agilent Technologies, Inc.	100,000	4.75%	9/9/2034	95,243	0.01%
Agree LP	225,000	4.80%	1/10/2032	215,398	0.01%
AHS Hospital Corp.	50,000	5.02%	1/7/2045	46,634	0.00%
AHS Hospital Corp.	100,000	2.78%	1/7/2051	61,803	0.00%
AIG SunAmerica Global Financing X	125,000	6.90%	15/3/2032	135,020	0.01%
Air Lease Corp.	425,000	2.88%	15/1/2026	415,759	0.03%
Air Lease Corp.	80,000	5.30%	25/6/2026	80,530	0.01%
Air Lease Corp.	360,000	3.63%	1/4/2027	351,067	0.02%
Air Lease Corp.	100,000	4.63%	1/10/2028	98,410	0.01%
Air Lease Corp.	125,000	3.25%	1/10/2029	115,275	0.01%
Air Lease Corp.	390,000	3.00%	1/2/2030	351,545	0.02%
Air Lease Corp.	100,000	3.13%	1/12/2030	88,668	0.01%
Air Products & Chemicals, Inc.	100,000	1.85%	15/5/2027	94,031	0.01%
Air Products & Chemicals, Inc.	175,000	2.05%	15/5/2030	151,877	0.01%
Air Products & Chemicals, Inc.	390,000	4.85%	8/2/2034	380,743	0.03%
Air Products & Chemicals, Inc.	150,000	2.70%	15/5/2040	106,977	0.01%
Aircastle Ltd.	234,000	4.25%	15/6/2026	231,662	0.02%
Aircastle Ltd.	100,000	6.50%	18/7/2028	103,394	0.01%
Aircastle Ltd.	100,000	5.95%	15/2/2029	102,034	0.01%
Aircastle Ltd./Aircastle Ireland DAC	150,000	5.75%	1/10/2031	151,016	0.01%
Alabama Power Co.	100,000	3.75%	1/9/2027	97,811	0.01%
Alabama Power Co.	45,000	3.94%	1/9/2032	41,795	0.00%
Alabama Power Co.	240,000	3.85%	1/12/2042	190,429	0.01%
Alabama Power Co.	245,000	3.75%	1/3/2045	187,709	0.01%
Alabama Power Co.	100,000	4.30%	2/1/2046	82,759	0.01%
Alabama Power Co.	150,000	3.70%	1/12/2047	111,777	0.01%
Alabama Power Co.	60,000	4.30%	15/7/2048	49,251	0.00%

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Alabama Power Co.	75,000	3.45%	1/10/2049	53,058	0.00%
Alabama Power Co.	5,000	3.13%	15/7/2051	3,288	0.00%
Alameda County Joint Powers Authority	50,000	7.05%	1/12/2044	56,165	0.00%
Alaska Airlines 2020-1 Class A Pass Through Trust	102,967	4.80%	15/8/2027	101,924	0.01%
Albemarle Corp.	150,000	4.65%	1/6/2027	148,712	0.01%
Albemarle Corp.	50,000	5.45%	1/12/2044	44,618	0.00%
Albemarle Corp.	85,000	5.65%	1/6/2052	72,801	0.00%
Alcon Finance Corp.	325,000	2.75%	23/9/2026	314,024	0.02%
Alcon Finance Corp.	150,000	3.80%	23/9/2049	110,098	0.01%
Alexandria Real Estate Equities, Inc.	50,000	4.30%	15/1/2026	49,716	0.00%
Alexandria Real Estate Equities, Inc.	234,000	3.95%	15/1/2027	230,223	0.02%
Alexandria Real Estate Equities, Inc.	70,000	3.95%	15/1/2028	68,033	0.00%
Alexandria Real Estate Equities, Inc.	50,000	4.50%	30/7/2029	48,869	0.00%
Alexandria Real Estate Equities, Inc.	125,000	4.90%	15/12/2030	123,063	0.01%
Alexandria Real Estate Equities, Inc.	200,000	1.88%	1/2/2033	154,129	0.01%
Alexandria Real Estate Equities, Inc.	200,000	2.95%	15/3/2034	164,769	0.01%
Alexandria Real Estate Equities, Inc.	125,000	4.75%	15/4/2035	117,397	0.01%
Alexandria Real Estate Equities, Inc.	100,000	4.85%	15/4/2049	85,874	0.01%
Alexandria Real Estate Equities, Inc.	200,000	4.00%	1/2/2050	148,828	0.01%
Alexandria Real Estate Equities, Inc.	200,000	3.55%	15/3/2052	136,003	0.01%
Alexandria Real Estate Equities, Inc.	50,000	5.63%	15/5/2054	47,775	0.00%
Alleghany Corp.	65,000	4.90%	15/9/2044	59,766	0.00%
Alleghany Corp.	75,000	3.25%	15/8/2051	50,471	0.00%
Allegion plc	75,000	3.50%	1/10/2029	70,073	0.00%
Allegion US Holding Co., Inc.	165,000	5.41%	1/7/2032	166,558	0.01%
Alliant Energy Finance LLC	150,000	5.40%	6/6/2027	150,969	0.01%
Alliant Energy Finance LLC	30,000	4.25%	15/6/2028	29,066	0.00%
Alliant Energy Finance LLC	55,000	3.60%	1/3/2032	48,775	0.00%
Allina Health System	50,000	3.89%	15/4/2049	37,960	0.00%
Allstate Corp.	100,000	5.05%	24/6/2029	100,512	0.01%
Allstate Corp.	125,000	5.25%	30/3/2033	124,652	0.01%
Allstate Corp.	125,000	5.55%	9/5/2035	126,611	0.01%
Allstate Corp.	125,000	4.50%	15/6/2043	106,929	0.01%
Allstate Corp.	300,000	4.20%	15/12/2046	241,587	0.02%
Allstate Corp.	150,000	3.85%	10/8/2049	112,581	0.01%
Allstate Corp.	65,000	6.50%	15/5/2057	66,776	0.00%
Ally Financial, Inc.	200,000	6.99%	13/6/2029	208,367	0.01%
Ally Financial, Inc.	300,000	8.00%	1/11/2031	331,858	0.02%
Alphabet, Inc.	100,000	1.90%	15/8/2040	65,291	0.00%
Alphabet, Inc.	350,000	2.05%	15/8/2050	194,127	0.01%
Alphabet, Inc.	400,000	2.25%	15/8/2060	216,368	0.01%
Altria Group, Inc.	125,000	4.80%	14/2/2029	123,599	0.01%
Altria Group, Inc.	100,000	3.40%	6/5/2030	91,817	0.01%
Altria Group, Inc.	200,000	2.45%	4/2/2032	164,496	0.01%
Altria Group, Inc.	330,000	5.80%	14/2/2039	326,134	0.02%
Altria Group, Inc.	250,000	3.40%	4/2/2041	180,506	0.01%
Altria Group, Inc.	175,000	4.50%	2/5/2043	142,859	0.01%
Altria Group, Inc.	150,000	5.38%	31/1/2044	139,868	0.01%
Altria Group, Inc.	125,000	3.88%	16/9/2046	90,224	0.01%
Altria Group, Inc.	470,000	5.95%	14/2/2049	460,504	0.03%
Altria Group, Inc.	200,000	3.70%	4/2/2051	136,172	0.01%
Altria Group, Inc.	150,000	4.00%	4/2/2061	104,524	0.01%
Amazon.com, Inc.	400,000	1.00%	12/5/2026	382,705	0.03%
Amazon.com, Inc.	165,000	1.20%	3/6/2027	152,966	0.01%
Amazon.com, Inc.	500,000	3.15%	22/8/2027	483,463	0.03%
Amazon.com, Inc.	300,000	4.55%	1/12/2027	301,752	0.02%
Amazon.com, Inc.	600,000	1.65%	12/5/2028	546,634	0.04%
Amazon.com, Inc.	100,000	3.45%	13/4/2029	95,907	0.01%
Amazon.com, Inc.	300,000	1.50%	3/6/2030	254,469	0.02%
Amazon.com, Inc.	600,000	2.10%	12/5/2031	512,218	0.03%
Amazon.com, Inc.	350,000	3.60%	13/4/2032	323,680	0.02%
Amazon.com, Inc.	275,000	4.70%	1/12/2032	273,644	0.02%
Amazon.com, Inc.	375,000	3.88%	22/8/2037	331,518	0.02%
Amazon.com, Inc.	350,000	2.88%	12/5/2041	257,165	0.02%
Amazon.com, Inc.	195,000	4.95%	5/12/2044	185,987	0.01%
Amazon.com, Inc.	525,000	4.05%	22/8/2047	431,929	0.03%
Amazon.com, Inc.	450,000	2.50%	3/6/2050	268,215	0.02%
Amazon.com, Inc.	475,000	3.10%	12/5/2051	319,397	0.02%
Amazon.com, Inc.	395,000	3.95%	13/4/2052	311,106	0.02%
Amazon.com, Inc.	340,000	4.25%	22/8/2057	277,887	0.02%
Amazon.com, Inc.	100,000	2.70%	3/6/2060	57,292	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Amazon.com, Inc.	350,000	3.25%	12/5/2061	228,045	0.02%
Amazon.com, Inc.	100,000	4.10%	13/4/2062	78,384	0.01%
Amcor Finance USA, Inc.	100,000	3.63%	28/4/2026	98,370	0.01%
Amcor Finance USA, Inc.	100,000	4.50%	15/5/2028	98,080	0.01%
Amcor Finance USA, Inc.	70,000	5.63%	26/5/2033	70,789	0.00%
Amcor Flexibles North America, Inc.	200,000	2.69%	25/5/2031	172,063	0.01%
Amdocs Ltd.	50,000	2.54%	15/6/2030	43,471	0.00%
Ameren Corp.	80,000	3.65%	15/2/2026	78,982	0.01%
Ameren Corp.	135,000	1.95%	15/3/2027	126,920	0.01%
Ameren Corp.	50,000	1.75%	15/3/2028	45,239	0.00%
Ameren Corp.	200,000	5.00%	15/1/2029	200,054	0.01%
Ameren Corp.	300,000	3.50%	15/1/2031	273,685	0.02%
Ameren Illinois Co.	170,000	1.55%	15/11/2030	140,653	0.01%
Ameren Illinois Co.	65,000	3.85%	1/9/2032	59,651	0.00%
Ameren Illinois Co.	15,000	4.15%	15/3/2046	12,390	0.00%
Ameren Illinois Co.	40,000	4.50%	15/3/2049	33,822	0.00%
Ameren Illinois Co.	175,000	3.25%	15/3/2050	119,244	0.01%
Ameren Illinois Co.	165,000	2.90%	15/6/2051	103,643	0.01%
Ameren Illinois Co.	50,000	5.55%	1/7/2054	49,287	0.00%
American Airlines 2015-2 Class AA Pass Through Trust	68,690	3.60%	22/9/2027	65,984	0.00%
American Airlines 2016-1 Class AA Pass Through Trust	30,971	3.58%	15/1/2028	29,797	0.00%
American Airlines 2016-3 Class AA Pass Through Trust	56,072	3.00%	15/10/2028	52,032	0.00%
American Airlines 2017-1 Class AA Pass Through Trust	271,469	3.65%	15/2/2029	258,368	0.02%
American Airlines 2017-2 Class AA Pass Through Trust	97,231	3.35%	15/10/2029	91,225	0.01%
American Airlines 2021-1 Class A Pass Through Trust	71,420	2.88%	11/7/2034	61,705	0.00%
American Assets Trust LP	100,000	6.15%	1/10/2034	99,501	0.01%
American Electric Power Co., Inc.	75,000	5.75%	1/11/2027	76,793	0.01%
American Electric Power Co., Inc.	125,000	3.20%	13/11/2027	119,775	0.01%
American Electric Power Co., Inc.	165,000	4.30%	1/12/2028	161,215	0.01%
American Electric Power Co., Inc.	100,000	5.20%	15/1/2029	100,748	0.01%
American Electric Power Co., Inc.	60,000	2.30%	1/3/2030	52,174	0.00%
American Electric Power Co., Inc.	30,000	5.95%	1/11/2032	30,951	0.00%
American Electric Power Co., Inc.	125,000	5.63%	1/3/2033	126,239	0.01%
American Electric Power Co., Inc.	75,000	3.25%	1/3/2050	48,239	0.00%
American Electric Power Co., Inc.	100,000	7.05%	15/12/2054	103,573	0.01%
American Express Co.	200,000	3.13%	20/5/2026	195,990	0.01%
American Express Co.	150,000	2.55%	4/3/2027	143,575	0.01%
American Express Co.	200,000	5.65%	23/4/2027	202,120	0.01%
American Express Co.	200,000	5.39%	28/7/2027	202,171	0.01%
American Express Co.	375,000	5.85%	5/11/2027	386,488	0.03%
American Express Co.	400,000	5.10%	16/2/2028	402,190	0.03%
American Express Co.	200,000	5.04%	26/7/2028	200,728	0.01%
American Express Co.	325,000	4.05%	3/5/2029	316,993	0.02%
American Express Co.	200,000	5.28%	27/7/2029	201,887	0.01%
American Express Co.	200,000	4.99%	26/5/2033	195,421	0.01%
American Express Co.	125,000	4.42%	3/8/2033	118,787	0.01%
American Express Co.	200,000	5.04%	1/5/2034	196,383	0.01%
American Express Co.	125,000	5.92%	25/4/2035	127,680	0.01%
American Express Co.	200,000	5.28%	26/7/2035	197,747	0.01%
American Express Co.	250,000	4.05%	3/12/2042	209,428	0.01%
American Express Credit Corp.	125,000	3.30%	3/5/2027	121,197	0.01%
American Financial Group, Inc.	50,000	5.25%	2/4/2030	50,573	0.00%
American Financial Group, Inc.	90,000	4.50%	15/6/2047	74,354	0.01%
American Homes 4 Rent LP	95,000	4.25%	15/2/2028	92,734	0.01%
American Homes 4 Rent LP	50,000	4.90%	15/2/2029	49,594	0.00%
American Homes 4 Rent LP	90,000	3.63%	15/4/2032	80,416	0.01%
American Homes 4 Rent LP	100,000	5.50%	15/7/2034	99,166	0.01%
American Homes 4 Rent LP	100,000	5.25%	15/3/2035	97,349	0.01%
American Homes 4 Rent LP	100,000	3.38%	15/7/2051	65,936	0.00%
American Honda Finance Corp.	200,000	5.25%	7/7/2026	201,531	0.01%
American Honda Finance Corp.	175,000	1.30%	9/9/2026	165,443	0.01%
American Honda Finance Corp.	75,000	2.30%	9/9/2026	72,213	0.00%
American Honda Finance Corp.	200,000	4.40%	5/10/2026	199,307	0.01%
American Honda Finance Corp.	200,000	2.35%	8/1/2027	190,980	0.01%
American Honda Finance Corp.	100,000	4.90%	12/3/2027	100,280	0.01%
American Honda Finance Corp.	100,000	4.90%	9/7/2027	100,404	0.01%
American Honda Finance Corp.	200,000	4.45%	22/10/2027	198,582	0.01%
American Honda Finance Corp.	200,000	5.13%	7/7/2028	201,332	0.01%
American Honda Finance Corp.	200,000	5.65%	15/11/2028	205,147	0.01%
American Honda Finance Corp.	200,000	4.90%	13/3/2029	199,352	0.01%
American Honda Finance Corp.	200,000	4.40%	5/9/2029	194,583	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
American Honda Finance Corp.	175,000	4.60%	17/4/2030	171,876	0.01%
American Honda Finance Corp.	40,000	1.80%	13/1/2031	33,011	0.00%
American Honda Finance Corp.	100,000	5.05%	10/7/2031	98,847	0.01%
American Honda Finance Corp.	200,000	4.90%	10/1/2034	191,956	0.01%
American International Group, Inc.	90,000	3.40%	30/6/2030	83,059	0.01%
American International Group, Inc.	125,000	5.13%	27/3/2033	123,695	0.01%
American International Group, Inc.	125,000	3.88%	15/1/2035	111,091	0.01%
American International Group, Inc.	115,000	4.75%	1/4/2048	101,969	0.01%
American International Group, Inc.	100,000	4.38%	30/6/2050	82,641	0.01%
American Municipal Power, Inc.	100,000	6.45%	15/2/2044	105,519	0.01%
American Municipal Power, Inc.	110,000	8.08%	15/2/2050	138,775	0.01%
American National Group, Inc.	200,000	5.75%	1/10/2029	200,502	0.01%
American National Group, Inc.	50,000	6.14%	13/6/2032	49,481	0.00%
American Tower Corp.	400,000	1.60%	15/4/2026	384,255	0.03%
American Tower Corp.	125,000	3.38%	15/10/2026	122,090	0.01%
American Tower Corp.	250,000	3.65%	15/3/2027	243,994	0.02%
American Tower Corp.	200,000	3.60%	15/1/2028	192,181	0.01%
American Tower Corp.	200,000	1.50%	31/1/2028	180,399	0.01%
American Tower Corp.	125,000	5.25%	15/7/2028	125,855	0.01%
American Tower Corp.	90,000	5.20%	15/2/2029	90,507	0.01%
American Tower Corp.	220,000	3.95%	15/3/2029	210,767	0.01%
American Tower Corp.	275,000	3.80%	15/8/2029	260,403	0.02%
American Tower Corp.	100,000	2.90%	15/1/2030	90,025	0.01%
American Tower Corp.	50,000	5.00%	31/1/2030	49,703	0.00%
American Tower Corp.	105,000	2.10%	15/6/2030	89,903	0.01%
American Tower Corp.	175,000	2.70%	15/4/2031	151,146	0.01%
American Tower Corp.	100,000	2.30%	15/9/2031	83,074	0.01%
American Tower Corp.	100,000	5.65%	15/3/2033	101,320	0.01%
American Tower Corp.	125,000	5.55%	15/7/2033	125,825	0.01%
American Tower Corp.	100,000	5.90%	15/11/2033	102,984	0.01%
American Tower Corp.	90,000	5.45%	15/2/2034	89,976	0.01%
American Tower Corp.	50,000	5.40%	31/1/2035	49,488	0.00%
American Tower Corp.	125,000	3.70%	15/10/2049	90,103	0.01%
American Tower Corp.	150,000	3.10%	15/6/2050	96,349	0.01%
American Tower Corp.	125,000	2.95%	15/1/2051	77,471	0.01%
American Transmission Systems, Inc.	100,000	5.00%	1/9/2044	91,358	0.01%
American University	75,000	3.67%	1/4/2049	57,421	0.00%
American Water Capital Corp.	100,000	2.95%	1/9/2027	95,565	0.01%
American Water Capital Corp.	100,000	3.75%	1/9/2028	96,198	0.01%
American Water Capital Corp.	85,000	2.30%	1/6/2031	71,773	0.00%
American Water Capital Corp.	125,000	4.45%	1/6/2032	119,284	0.01%
American Water Capital Corp.	50,000	5.15%	1/3/2034	49,564	0.00%
American Water Capital Corp.	110,000	6.59%	15/10/2037	121,224	0.01%
American Water Capital Corp.	80,000	4.30%	1/12/2042	67,642	0.00%
American Water Capital Corp.	50,000	4.30%	1/9/2045	41,003	0.00%
American Water Capital Corp.	30,000	4.00%	1/12/2046	23,396	0.00%
American Water Capital Corp.	110,000	3.75%	1/9/2047	81,777	0.01%
American Water Capital Corp.	100,000	4.20%	1/9/2048	79,674	0.01%
American Water Capital Corp.	35,000	4.15%	1/6/2049	27,636	0.00%
American Water Capital Corp.	85,000	3.25%	1/6/2051	56,709	0.00%
American Water Capital Corp.	150,000	5.45%	1/3/2054	143,803	0.01%
Americold Realty Operating Partnership LP	60,000	5.41%	12/9/2034	57,423	0.00%
Ameriprise Financial, Inc.	175,000	5.15%	15/5/2033	174,586	0.01%
AmFam Holdings, Inc.	100,000	3.83%	11/3/2051	60,386	0.00%
Amgen, Inc.	500,000	2.60%	19/8/2026	483,934	0.03%
Amgen, Inc.	575,000	5.15%	2/3/2028	579,198	0.04%
Amgen, Inc.	150,000	3.00%	22/2/2029	139,459	0.01%
Amgen, Inc.	175,000	4.05%	18/8/2029	168,314	0.01%
Amgen, Inc.	275,000	2.45%	21/2/2030	243,002	0.02%
Amgen, Inc.	375,000	5.25%	2/3/2030	378,420	0.03%
Amgen, Inc.	175,000	2.30%	25/2/2031	149,065	0.01%
Amgen, Inc.	200,000	2.00%	15/1/2032	162,288	0.01%
Amgen, Inc.	225,000	3.35%	22/2/2032	200,511	0.01%
Amgen, Inc.	575,000	5.25%	2/3/2033	570,941	0.04%
Amgen, Inc.	150,000	6.40%	1/2/2039	157,230	0.01%
Amgen, Inc.	250,000	3.15%	21/2/2040	185,822	0.01%
Amgen, Inc.	250,000	2.80%	15/8/2041	173,744	0.01%
Amgen, Inc.	425,000	5.60%	2/3/2043	413,639	0.03%
Amgen, Inc.	525,000	4.40%	1/5/2045	434,695	0.03%
Amgen, Inc.	125,000	4.56%	15/6/2048	104,062	0.01%
Amgen, Inc.	600,000	3.38%	21/2/2050	411,021	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Amgen, Inc.	482,000	4.66%	15/6/2051	404,483	0.03%
Amgen, Inc.	100,000	3.00%	15/1/2052	63,170	0.00%
Amgen, Inc.	200,000	4.88%	1/3/2053	171,546	0.01%
Amgen, Inc.	575,000	5.65%	2/3/2053	554,309	0.04%
Amgen, Inc.	450,000	2.77%	1/9/2053	261,883	0.02%
Amgen, Inc.	300,000	5.75%	2/3/2063	287,781	0.02%
Amphenol Corp.	50,000	5.05%	5/4/2027	50,441	0.00%
Amphenol Corp.	100,000	4.35%	1/6/2029	97,940	0.01%
Amphenol Corp.	125,000	2.80%	15/2/2030	113,076	0.01%
Amphenol Corp.	100,000	2.20%	15/9/2031	83,732	0.01%
Amphenol Corp.	80,000	5.25%	5/4/2034	80,321	0.01%
Amphenol Corp.	100,000	5.00%	15/1/2035	97,626	0.01%
Amphenol Corp.	75,000	5.38%	15/11/2054	71,420	0.00%
Analog Devices, Inc.	100,000	3.50%	5/12/2026	98,183	0.01%
Analog Devices, Inc.	75,000	3.45%	15/6/2027	73,091	0.00%
Analog Devices, Inc.	125,000	1.70%	1/10/2028	112,143	0.01%
Analog Devices, Inc.	125,000	2.10%	1/10/2031	104,734	0.01%
Analog Devices, Inc.	175,000	2.80%	1/10/2041	123,300	0.01%
Analog Devices, Inc.	150,000	2.95%	1/10/2051	95,244	0.01%
Analog Devices, Inc.	100,000	5.30%	1/4/2054	95,030	0.01%
Antero Resources Corp.	95,000	5.38%	1/3/2030	91,817	0.01%
Aon Corp.	25,000	4.50%	15/12/2028	24,635	0.00%
Aon Corp.	225,000	3.75%	2/5/2029	213,839	0.01%
Aon Corp.	200,000	2.80%	15/5/2030	177,999	0.01%
Aon Corp.	50,000	6.25%	30/9/2040	51,828	0.00%
Aon Corp./Aon Global Holdings plc	200,000	2.85%	28/5/2027	191,211	0.01%
Aon Corp./Aon Global Holdings plc	75,000	2.05%	23/8/2031	61,894	0.00%
Aon Corp./Aon Global Holdings plc	175,000	5.00%	12/9/2032	172,180	0.01%
Aon Corp./Aon Global Holdings plc	200,000	5.35%	28/2/2033	198,965	0.01%
Aon Corp./Aon Global Holdings plc	125,000	3.90%	28/2/2052	91,807	0.01%
Aon Global Ltd.	100,000	4.60%	14/6/2044	84,695	0.01%
Aon Global Ltd.	125,000	4.75%	15/5/2045	107,541	0.01%
Aon North America, Inc.	200,000	5.15%	1/3/2029	200,709	0.01%
Aon North America, Inc.	275,000	5.45%	1/3/2034	274,847	0.02%
Aon North America, Inc.	475,000	5.75%	1/3/2054	463,816	0.03%
Apache Corp.	245,000	4.25%	15/1/2030	230,115	0.02%
Apache Corp.	265,000	5.10%	1/9/2040	230,207	0.02%
Apache Corp.	80,000	5.35%	1/7/2049	66,507	0.00%
Apollo Debt Solutions BDC	200,000	6.70%	29/7/2031	205,351	0.01%
Apollo Global Management, Inc.	125,000	6.38%	15/11/2033	134,991	0.01%
Apollo Global Management, Inc.	150,000	5.80%	21/5/2054	150,638	0.01%
Apollo Management Holdings LP	200,000	4.87%	15/2/2029	198,230	0.01%
Apollo Management Holdings LP	200,000	2.65%	5/6/2030	175,411	0.01%
Appalachian Power Co.	50,000	3.30%	1/6/2027	48,275	0.00%
Appalachian Power Co.	100,000	5.65%	1/4/2034	100,320	0.01%
Appalachian Power Co.	225,000	7.00%	1/4/2038	247,453	0.02%
Appalachian Power Co.	35,000	4.50%	1/3/2049	28,040	0.00%
Appalachian Power Co.	90,000	3.70%	1/5/2050	62,633	0.00%
Apple, Inc.	475,000	2.45%	4/8/2026	460,939	0.03%
Apple, Inc.	400,000	3.20%	11/5/2027	388,873	0.03%
Apple, Inc.	450,000	3.00%	13/11/2027	434,492	0.03%
Apple, Inc.	100,000	1.20%	8/2/2028	90,360	0.01%
Apple, Inc.	300,000	1.40%	5/8/2028	269,276	0.02%
Apple, Inc.	350,000	2.20%	11/9/2029	314,974	0.02%
Apple, Inc.	285,000	1.65%	11/5/2030	244,900	0.02%
Apple, Inc.	300,000	1.25%	20/8/2030	250,559	0.02%
Apple, Inc.	400,000	1.65%	8/2/2031	336,448	0.02%
Apple, Inc.	200,000	1.70%	5/8/2031	166,590	0.01%
Apple, Inc.	200,000	4.50%	23/2/2036	195,015	0.01%
Apple, Inc.	525,000	2.38%	8/2/2041	361,326	0.02%
Apple, Inc.	580,000	3.85%	4/5/2043	479,874	0.03%
Apple, Inc.	675,000	3.45%	9/2/2045	516,706	0.03%
Apple, Inc.[1]	475,000	4.38%	13/5/2045	418,712	0.03%
Apple, Inc.	350,000	4.65%	23/2/2046	319,501	0.02%
Apple, Inc.	555,000	3.85%	4/8/2046	446,696	0.03%
Apple, Inc.	320,000	3.75%	12/9/2047	251,438	0.02%
Apple, Inc.	185,000	2.95%	11/9/2049	123,407	0.01%
Apple, Inc.	800,000	2.65%	11/5/2050	496,855	0.03%
Apple, Inc.	350,000	2.65%	8/2/2051	215,784	0.01%
Apple, Inc.	250,000	2.70%	5/8/2051	155,373	0.01%
Apple, Inc.	250,000	3.95%	8/8/2052	198,833	0.01%

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Apple, Inc.	240,000	2.55%	20/8/2060	140,180	0.01%
Apple, Inc.	270,000	2.80%	8/2/2061	160,085	0.01%
Apple, Inc.	200,000	2.85%	5/8/2061	120,274	0.01%
Apple, Inc.	125,000	4.10%	8/8/2062	99,227	0.01%
Applied Materials, Inc.	175,000	3.30%	1/4/2027	170,468	0.01%
Applied Materials, Inc.	225,000	1.75%	1/6/2030	192,213	0.01%
Applied Materials, Inc.	75,000	5.10%	1/10/2035	74,980	0.01%
Applied Materials, Inc.	75,000	5.85%	15/6/2041	77,627	0.01%
Applied Materials, Inc.	150,000	4.35%	1/4/2047	126,975	0.01%
Applied Materials, Inc.	100,000	2.75%	1/6/2050	62,420	0.00%
AppLovin Corp.	200,000	5.13%	1/12/2029	199,385	0.01%
AppLovin Corp.	200,000	5.38%	1/12/2031	200,156	0.01%
AppLovin Corp.	250,000	5.50%	1/12/2034	247,806	0.02%
Aptiv Swiss Holdings Ltd.	200,000	4.65%	13/9/2029	194,185	0.01%
Aptiv Swiss Holdings Ltd.	100,000	5.40%	15/3/2049	85,903	0.01%
Aptiv Swiss Holdings Ltd.	175,000	3.10%	1/12/2051	102,233	0.01%
Aptiv Swiss Holdings Ltd.	100,000	4.15%	1/5/2052	71,023	0.00%
Aptiv Swiss Holdings Ltd.	200,000	5.75%	13/9/2054	179,663	0.01%
Arch Capital Finance LLC	50,000	5.03%	15/12/2046	44,978	0.00%
Arch Capital Group Ltd.	75,000	7.35%	1/5/2034	84,788	0.01%
Arch Capital Group Ltd.	125,000	3.64%	30/6/2050	89,199	0.01%
Arch Capital Group US, Inc.	175,000	5.14%	1/11/2043	160,133	0.01%
Archer-Daniels-Midland Co.	150,000	3.25%	27/3/2030	138,466	0.01%
Archer-Daniels-Midland Co.	325,000	2.90%	1/3/2032	280,847	0.02%
Archer-Daniels-Midland Co.	150,000	2.70%	15/9/2051	90,028	0.01%
Ares Capital Corp.	150,000	2.15%	15/7/2026	143,519	0.01%
Ares Capital Corp.	200,000	2.88%	15/6/2027	190,215	0.01%
Ares Capital Corp.	325,000	2.88%	15/6/2028	299,497	0.02%
Ares Capital Corp.	150,000	5.88%	1/3/2029	151,370	0.01%
Ares Capital Corp.	150,000	5.95%	15/7/2029	151,791	0.01%
Ares Capital Corp.	100,000	3.20%	15/11/2031	85,985	0.01%
Ares Finance Co. IV LLC	145,000	3.65%	1/2/2052	101,239	0.01%
Ares Management Corp.	125,000	6.38%	10/11/2028	130,696	0.01%
Ares Management Corp.	200,000	5.60%	11/10/2054	190,527	0.01%
Ares Strategic Income Fund	80,000	5.70%	15/3/2028	79,995	0.01%
Ares Strategic Income Fund	100,000	6.35%	15/8/2029	101,790	0.01%
Ares Strategic Income Fund	125,000	5.60%	15/2/2030	123,432	0.01%
Arizona Public Service Co.	40,000	2.95%	15/9/2027	38,078	0.00%
Arizona Public Service Co.	25,000	2.60%	15/8/2029	22,593	0.00%
Arizona Public Service Co.[1]	250,000	2.20%	15/12/2031	204,965	0.01%
Arizona Public Service Co.	75,000	5.55%	1/8/2033	75,069	0.01%
Arizona Public Service Co.	65,000	4.50%	1/4/2042	54,936	0.00%
Arizona Public Service Co.	200,000	3.75%	15/5/2046	147,669	0.01%
Arizona Public Service Co.	45,000	4.20%	15/8/2048	34,792	0.00%
Arizona Public Service Co.	50,000	4.25%	1/3/2049	38,930	0.00%
Arizona Public Service Co.	45,000	3.50%	1/12/2049	30,881	0.00%
Army Hawaii Family Housing Trust Certificates	110,594	5.52%	15/6/2050	111,719	0.01%
Arrow Electronics, Inc.	100,000	3.88%	12/1/2028	96,279	0.01%
Arrow Electronics, Inc.	200,000	5.88%	10/4/2034	200,864	0.01%
Arthur J Gallagher & Co.	25,000	4.60%	15/12/2027	24,902	0.00%
Arthur J Gallagher & Co.	20,000	4.85%	15/12/2029	19,906	0.00%
Arthur J Gallagher & Co.	35,000	5.00%	15/2/2032	34,542	0.00%
Arthur J Gallagher & Co.	125,000	5.50%	2/3/2033	125,814	0.01%
Arthur J Gallagher & Co.	75,000	6.50%	15/2/2034	80,535	0.01%
Arthur J Gallagher & Co.	35,000	5.15%	15/2/2035	34,117	0.00%
Arthur J Gallagher & Co.	100,000	3.50%	20/5/2051	68,894	0.00%
Arthur J Gallagher & Co.	100,000	3.05%	9/3/2052	62,339	0.00%
Arthur J Gallagher & Co.	100,000	5.75%	2/3/2053	98,042	0.01%
Arthur J Gallagher & Co.	125,000	5.75%	15/7/2054	123,135	0.01%
Ascension Health	150,000	2.53%	15/11/2029	134,814	0.01%
Ascension Health	125,000	3.11%	15/11/2039	94,199	0.01%
Ascension Health	200,000	3.95%	15/11/2046	159,596	0.01%
Associated Banc-Corp.	50,000	6.46%	29/8/2030	50,930	0.00%
Assurant, Inc.	50,000	3.70%	22/2/2030	46,556	0.00%
Assurant, Inc.	25,000	2.65%	15/1/2032	20,944	0.00%
Assured Guaranty Municipal Holdings, Inc.	100,000	6.40%	15/12/2066	91,700	0.01%
Assured Guaranty US Holdings, Inc.	225,000	3.15%	15/6/2031	198,816	0.01%
AT&T, Inc.	200,000	1.70%	25/3/2026	193,000	0.01%
AT&T, Inc.	165,000	2.95%	15/7/2026	160,878	0.01%
AT&T, Inc.	200,000	3.80%	15/2/2027	196,155	0.01%
AT&T, Inc.	100,000	4.25%	1/3/2027	99,048	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
AT&T, Inc.	530,000	2.30%	1/6/2027	500,361	0.03%
AT&T, Inc.	450,000	1.65%	1/2/2028	409,156	0.03%
AT&T, Inc.	475,000	4.35%	1/3/2029	464,926	0.03%
AT&T, Inc.	800,000	4.30%	15/2/2030	774,270	0.05%
AT&T, Inc.	250,000	2.75%	1/6/2031	217,492	0.01%
AT&T, Inc.	575,000	2.25%	1/2/2032	475,026	0.03%
AT&T, Inc.	726,000	2.55%	1/12/2033	584,751	0.04%
AT&T, Inc.	500,000	5.40%	15/2/2034	502,271	0.03%
AT&T, Inc.	565,000	4.50%	15/5/2035	522,760	0.04%
AT&T, Inc.	135,000	4.85%	1/3/2039	125,137	0.01%
AT&T, Inc.	655,000	3.50%	1/6/2041	501,755	0.03%
AT&T, Inc.	300,000	4.30%	15/12/2042	249,477	0.02%
AT&T, Inc.	250,000	4.35%	15/6/2045	205,266	0.01%
AT&T, Inc.	385,000	4.75%	15/5/2046	334,318	0.02%
AT&T, Inc.	125,000	5.15%	15/11/2046	114,910	0.01%
AT&T, Inc.	235,000	4.50%	9/3/2048	193,709	0.01%
AT&T, Inc.	525,000	3.65%	1/6/2051	370,399	0.03%
AT&T, Inc.	1,073,000	3.50%	15/9/2053	723,265	0.05%
AT&T, Inc.	1,073,000	3.55%	15/9/2055	723,792	0.05%
AT&T, Inc.	1,000,000	3.80%	1/12/2057	692,477	0.05%
AT&T, Inc.	950,000	3.65%	15/9/2059	630,046	0.04%
AT&T, Inc.	220,000	3.85%	1/6/2060	152,562	0.01%
AT&T, Inc.	100,000	3.50%	1/2/2061	64,182	0.00%
Athene Global Funding	200,000	5.62%	8/5/2026	201,775	0.01%
Athene Global Funding	100,000	1.61%	29/6/2026	95,255	0.01%
Athene Global Funding	100,000	4.86%	27/8/2026	99,909	0.01%
Athene Global Funding	75,000	5.34%	15/1/2027	75,441	0.01%
Athene Global Funding	200,000	5.52%	25/3/2027	202,299	0.01%
Athene Global Funding	75,000	5.35%	9/7/2027	75,756	0.01%
Athene Global Funding	250,000	2.50%	24/3/2028	230,297	0.02%
Athene Global Funding	250,000	5.58%	9/1/2029	252,725	0.02%
Athene Global Funding	60,000	2.55%	19/11/2030	51,478	0.00%
Athene Global Funding	100,000	2.67%	7/6/2031	84,897	0.01%
Athene Global Funding	75,000	5.53%	11/7/2031	75,155	0.01%
Athene Global Funding	125,000	2.65%	4/10/2031	105,009	0.01%
Athene Global Funding	100,000	5.32%	13/11/2031	98,372	0.01%
Athene Holding Ltd.	140,000	4.13%	12/1/2028	136,549	0.01%
Athene Holding Ltd.	106,000	6.15%	3/4/2030	110,100	0.01%
Athene Holding Ltd.	125,000	5.88%	15/1/2034	126,761	0.01%
Athene Holding Ltd.	150,000	3.45%	15/5/2052	96,770	0.01%
Athene Holding Ltd.	140,000	6.25%	1/4/2054	140,603	0.01%
Athene Holding Ltd.	85,000	6.63%	15/10/2054	84,799	0.01%
Atlantic City Electric Co.	80,000	2.30%	15/3/2031	68,014	0.00%
Atlas Warehouse Lending Co. LP	250,000	6.05%	15/1/2028	250,437	0.02%
Atlassian Corp.	100,000	5.50%	15/5/2034	100,516	0.01%
Atmos Energy Corp.	100,000	3.00%	15/6/2027	96,289	0.01%
Atmos Energy Corp.	90,000	1.50%	15/1/2031	73,825	0.01%
Atmos Energy Corp.	200,000	5.90%	15/11/2033	209,435	0.01%
Atmos Energy Corp.	250,000	4.13%	15/10/2044	203,688	0.01%
Atmos Energy Corp.	15,000	4.30%	1/10/2048	12,290	0.00%
Atmos Energy Corp.	245,000	3.38%	15/9/2049	168,387	0.01%
Atmos Energy Corp.	190,000	2.85%	15/2/2052	115,755	0.01%
Atmos Energy Corp.	15,000	5.75%	15/10/2052	15,044	0.00%
Atmos Energy Corp.	100,000	5.00%	15/12/2054	89,985	0.01%
Autodesk, Inc.[1]	75,000	3.50%	15/6/2027	72,829	0.00%
Autodesk, Inc.	225,000	2.40%	15/12/2031	188,986	0.01%
Automatic Data Processing, Inc.[1]	100,000	1.70%	15/5/2028	91,300	0.01%
Automatic Data Processing, Inc.[1]	300,000	1.25%	1/9/2030	249,246	0.02%
Automatic Data Processing, Inc.	150,000	4.45%	9/9/2034	142,659	0.01%
AutoNation, Inc.	150,000	2.40%	1/8/2031	123,716	0.01%
AutoNation, Inc.	225,000	3.85%	1/3/2032	201,778	0.01%
AutoZone, Inc.	150,000	3.13%	21/4/2026	146,945	0.01%
AutoZone, Inc.	175,000	4.50%	1/2/2028	173,414	0.01%
AutoZone, Inc.	75,000	5.10%	15/7/2029	75,385	0.01%
AutoZone, Inc.	175,000	4.00%	15/4/2030	166,732	0.01%
AutoZone, Inc.	175,000	1.65%	15/1/2031	143,850	0.01%
AutoZone, Inc.	100,000	4.75%	1/2/2033	95,985	0.01%
AutoZone, Inc.	125,000	6.55%	1/11/2033	134,570	0.01%
AutoZone, Inc.	50,000	5.40%	15/7/2034	49,722	0.00%
AvalonBay Communities, Inc.	190,000	2.95%	11/5/2026	185,569	0.01%
AvalonBay Communities, Inc.	50,000	2.90%	15/10/2026	48,506	0.00%

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AvalonBay Communities, Inc.	50,000	3.35%	15/5/2027	48,494	0.00%
AvalonBay Communities, Inc.	75,000	2.30%	1/3/2030	65,930	0.00%
AvalonBay Communities, Inc.	200,000	2.45%	15/1/2031	173,259	0.01%
AvalonBay Communities, Inc.	175,000	2.05%	15/1/2032	144,911	0.01%
AvalonBay Communities, Inc.	150,000	5.00%	15/2/2033	147,728	0.01%
AvalonBay Communities, Inc.	100,000	3.90%	15/10/2046	77,679	0.01%
Avangrid, Inc.	125,000	3.80%	1/6/2029	118,413	0.01%
Avery Dennison Corp.	175,000	5.75%	15/3/2033	179,625	0.01%
Aviation Capital Group LLC	200,000	1.95%	20/9/2026	189,889	0.01%
Aviation Capital Group LLC	200,000	3.50%	1/11/2027	191,222	0.01%
Aviation Capital Group LLC	175,000	6.25%	15/4/2028	180,382	0.01%
Aviation Capital Group LLC	175,000	5.38%	15/7/2029	175,163	0.01%
Avista Corp.	50,000	4.35%	1/6/2048	41,014	0.00%
Avista Corp.	60,000	4.00%	1/4/2052	44,754	0.00%
Avnet, Inc.	75,000	4.63%	15/4/2026	74,559	0.01%
Avnet, Inc.	150,000	6.25%	15/3/2028	154,095	0.01%
AXIS Specialty Finance LLC	110,000	4.90%	15/1/2040	102,965	0.01%
Bacardi Ltd.	100,000	4.70%	15/5/2028	98,649	0.01%
Bacardi Ltd.	100,000	5.15%	15/5/2038	91,754	0.01%
Bacardi Ltd.	50,000	5.30%	15/5/2048	44,768	0.00%
Bacardi Ltd./Bacardi-Martini BV	100,000	5.40%	15/6/2033	98,024	0.01%
Bacardi Ltd./Bacardi-Martini BV	100,000	5.90%	15/6/2043	96,838	0.01%
Baker Hughes Holdings LLC	175,000	5.13%	15/9/2040	166,165	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	90,000	2.06%	15/12/2026	85,730	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	20,000	3.14%	7/11/2029	18,465	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	120,000	4.49%	1/5/2030	117,591	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.	185,000	4.08%	15/12/2047	145,548	0.01%
Baltimore Gas & Electric Co.	55,000	2.40%	15/8/2026	53,127	0.00%
Baltimore Gas & Electric Co.	100,000	2.25%	15/6/2031	84,685	0.01%
Baltimore Gas & Electric Co.	100,000	5.30%	1/6/2034	99,899	0.01%
Baltimore Gas & Electric Co.[1]	235,000	6.35%	1/10/2036	251,918	0.02%
Baltimore Gas & Electric Co.	25,000	3.50%	15/8/2046	18,094	0.00%
Baltimore Gas & Electric Co.	30,000	3.20%	15/9/2049	19,792	0.00%
Baltimore Gas & Electric Co.	30,000	4.55%	1/6/2052	24,977	0.00%
Baltimore Gas & Electric Co.	95,000	5.40%	1/6/2053	90,511	0.01%
Baltimore Gas & Electric Co.	100,000	5.65%	1/6/2054	98,725	0.01%
BANK 2017	250,000	3.63%	15/5/2050	242,610	0.02%
BANK 2017	250,000	3.78%	15/5/2050	238,847	0.02%
BANK 2017	175,000	3.49%	15/11/2050	164,382	0.01%
BANK 2017	25,000	3.73%	15/11/2050	23,215	0.00%
BANK 2017	100,000	3.39%	15/6/2060	96,352	0.01%
BANK 2017	46,000	3.52%	15/7/2060	44,257	0.00%
BANK 2017	50,000	3.44%	15/9/2060	48,002	0.00%
BANK 2018	50,000	4.23%	15/9/2060	48,602	0.00%
BANK 2018	170,000	3.69%	15/2/2061	162,974	0.01%
BANK 2018	50,000	4.26%	15/5/2061	48,722	0.00%
BANK 2018	250,000	3.95%	15/8/2061	240,711	0.02%
Bank of America Corp.	320,000	4.45%	3/3/2026	318,760	0.02%
Bank of America Corp.	400,000	3.50%	19/4/2026	394,236	0.03%
Bank of America Corp.	125,000	4.25%	22/10/2026	123,899	0.01%
Bank of America Corp.	600,000	5.08%	20/1/2027	601,860	0.04%
Bank of America Corp.	750,000	1.66%	11/3/2027	722,518	0.05%
Bank of America Corp.	464,000	3.56%	23/4/2027	456,414	0.03%
Bank of America Corp.	950,000	1.73%	22/7/2027	905,704	0.06%
Bank of America Corp.	200,000	3.25%	21/10/2027	192,791	0.01%
Bank of America Corp.	300,000	4.18%	25/11/2027	294,618	0.02%
Bank of America Corp.	606,000	3.82%	20/1/2028	593,440	0.04%
Bank of America Corp.	350,000	2.55%	4/2/2028	333,558	0.02%
Bank of America Corp.	300,000	3.71%	24/4/2028	292,116	0.02%
Bank of America Corp.	300,000	4.38%	27/4/2028	296,638	0.02%
Bank of America Corp.	323,000	3.59%	21/7/2028	312,642	0.02%
Bank of America Corp.	600,000	4.95%	22/7/2028	601,179	0.04%
Bank of America Corp.	500,000	6.20%	10/11/2028	517,709	0.04%
Bank of America Corp.	918,000	3.42%	20/12/2028	880,204	0.06%
Bank of America Corp.	425,000	3.97%	5/3/2029	412,046	0.03%
Bank of America Corp.	475,000	5.20%	25/4/2029	477,373	0.03%
Bank of America Corp.	425,000	2.09%	14/6/2029	385,277	0.03%
Bank of America Corp.	350,000	4.27%	23/7/2029	340,797	0.02%
Bank of America Corp.	390,000	5.82%	15/9/2029	399,754	0.03%
Bank of America Corp.	300,000	3.97%	7/2/2030	287,606	0.02%
Bank of America Corp.	280,000	3.19%	23/7/2030	257,728	0.02%

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Bank of America Corp.	285,000	2.88%	22/10/2030	257,700	0.02%
Bank of America Corp.	645,000	2.50%	13/2/2031	566,233	0.04%
Bank of America Corp.	450,000	2.59%	29/4/2031	395,532	0.03%
Bank of America Corp.	325,000	1.90%	23/7/2031	273,498	0.02%
Bank of America Corp.	400,000	1.92%	24/10/2031	333,802	0.02%
Bank of America Corp.	290,000	2.65%	11/3/2032	249,661	0.02%
Bank of America Corp.	625,000	2.69%	22/4/2032	537,417	0.04%
Bank of America Corp.	650,000	2.30%	21/7/2032	542,087	0.04%
Bank of America Corp.	500,000	2.57%	20/10/2032	420,982	0.03%
Bank of America Corp.	275,000	2.97%	4/2/2033	236,469	0.02%
Bank of America Corp.	625,000	4.57%	27/4/2033	594,565	0.04%
Bank of America Corp.	625,000	5.02%	22/7/2033	613,094	0.04%
Bank of America Corp.	670,000	5.29%	25/4/2034	665,026	0.04%
Bank of America Corp.	530,000	5.87%	15/9/2034	544,595	0.04%
Bank of America Corp.	500,000	5.47%	23/1/2035	501,485	0.03%
Bank of America Corp.	180,000	5.43%	15/8/2035	175,246	0.01%
Bank of America Corp.	525,000	5.52%	25/10/2035	515,498	0.03%
Bank of America Corp.	350,000	2.48%	21/9/2036	285,087	0.02%
Bank of America Corp.	300,000	6.11%	29/1/2037	310,717	0.02%
Bank of America Corp.	365,000	3.85%	8/3/2037	323,263	0.02%
Bank of America Corp.	300,000	4.24%	24/4/2038	265,931	0.02%
Bank of America Corp.	249,000	7.75%	14/5/2038	291,074	0.02%
Bank of America Corp.	225,000	4.08%	23/4/2040	191,264	0.01%
Bank of America Corp.	725,000	2.68%	19/6/2041	502,126	0.03%
Bank of America Corp.	250,000	5.88%	7/2/2042	260,809	0.02%
Bank of America Corp.	550,000	3.31%	22/4/2042	411,698	0.03%
Bank of America Corp.	300,000	5.00%	21/1/2044	280,340	0.02%
Bank of America Corp.	100,000	4.88%	1/4/2044	91,600	0.01%
Bank of America Corp.	270,000	4.44%	20/1/2048	226,992	0.02%
Bank of America Corp.	175,000	3.95%	23/1/2049	133,870	0.01%
Bank of America Corp.	425,000	4.33%	15/3/2050	346,496	0.02%
Bank of America Corp.	700,000	4.08%	20/3/2051	546,821	0.04%
Bank of America Corp.	145,000	2.83%	24/10/2051	89,050	0.01%
Bank of America Corp.	100,000	3.48%	13/3/2052	70,713	0.00%
Bank of America Corp.	350,000	2.97%	21/7/2052	222,157	0.02%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	140,000	3.75%	15/2/2050	135,515	0.01%
Bank of America NA	250,000	5.53%	18/8/2026	253,503	0.02%
Bank of America NA	150,000	6.00%	15/10/2036	155,108	0.01%
Bank of New York Mellon Corp.	295,000	2.80%	4/5/2026	288,735	0.02%
Bank of New York Mellon Corp.	125,000	1.05%	15/10/2026	117,646	0.01%
Bank of New York Mellon Corp.	125,000	2.05%	26/1/2027	119,043	0.01%
Bank of New York Mellon Corp.	175,000	4.95%	26/4/2027	175,692	0.01%
Bank of New York Mellon Corp.	125,000	3.25%	16/5/2027	121,292	0.01%
Bank of New York Mellon Corp.	175,000	3.40%	29/1/2028	168,725	0.01%
Bank of New York Mellon Corp.	150,000	3.44%	7/2/2028	145,982	0.01%
Bank of New York Mellon Corp.	125,000	3.85%	28/4/2028	121,874	0.01%
Bank of New York Mellon Corp.	200,000	4.89%	21/7/2028	200,709	0.01%
Bank of New York Mellon Corp.	225,000	3.00%	30/10/2028	210,271	0.01%
Bank of New York Mellon Corp.	125,000	1.90%	25/1/2029	112,167	0.01%
Bank of New York Mellon Corp.	200,000	4.54%	1/2/2029	198,307	0.01%
Bank of New York Mellon Corp.	200,000	3.85%	26/4/2029	193,051	0.01%
Bank of New York Mellon Corp.	125,000	3.30%	23/8/2029	116,238	0.01%
Bank of New York Mellon Corp.	200,000	6.32%	25/10/2029	210,087	0.01%
Bank of New York Mellon Corp.	200,000	4.98%	14/3/2030	199,928	0.01%
Bank of New York Mellon Corp.	125,000	4.60%	26/7/2030	123,416	0.01%
Bank of New York Mellon Corp.	150,000	1.65%	28/1/2031	124,035	0.01%
Bank of New York Mellon Corp.	100,000	5.06%	22/7/2032	99,774	0.01%
Bank of New York Mellon Corp.	150,000	4.29%	13/6/2033	141,256	0.01%
Bank of New York Mellon Corp.	150,000	5.83%	25/10/2033	155,304	0.01%
Bank of New York Mellon Corp.	175,000	4.97%	26/4/2034	171,302	0.01%
Bank of New York Mellon Corp.	125,000	6.47%	25/10/2034	135,152	0.01%
Bank of New York Mellon Corp.	200,000	5.19%	14/3/2035	197,766	0.01%
Banner Health	100,000	2.34%	1/1/2030	88,543	0.01%
Banner Health	50,000	2.91%	1/1/2042	35,591	0.00%
Banner Health	100,000	3.18%	1/1/2050	67,720	0.00%
Baptist Health South Florida Foundation, Inc.	50,000	3.12%	15/11/2071	28,473	0.00%
Baptist Healthcare System Obligated Group	75,000	3.54%	15/8/2050	52,545	0.00%
Barings BDC, Inc.	50,000	3.30%	23/11/2026	48,018	0.00%
Basin Electric Power Cooperative	75,000	4.75%	26/4/2047	62,874	0.00%
Baxter International, Inc.	275,000	1.92%	1/2/2027	259,265	0.02%
Baxter International, Inc.	125,000	2.27%	1/12/2028	112,698	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Baxter International, Inc.	400,000	2.54%	1/2/2032	333,427	0.02%
Baxter International, Inc.	250,000	3.13%	1/12/2051	155,054	0.01%
Bay Area Toll Authority	50,000	6.92%	1/4/2040	55,557	0.00%
Bay Area Toll Authority	130,000	6.26%	1/4/2049	137,315	0.01%
Bay Area Toll Authority	100,000	7.04%	1/4/2050	114,790	0.01%
Bay Area Toll Authority	100,000	6.91%	1/10/2050	113,572	0.01%
Bay Area Toll Authority	75,000	3.13%	1/4/2055	48,991	0.00%
BayCare Health System, Inc.	75,000	3.83%	15/11/2050	57,657	0.00%
Bayer US Finance LLC	200,000	6.88%	21/11/2053	201,687	0.01%
Baylor Scott & White Holdings	50,000	1.78%	15/11/2030	41,888	0.00%
Baylor Scott & White Holdings	250,000	2.84%	15/11/2050	158,556	0.01%
BBCMS Mortgage Trust 2017	200,000	3.67%	15/2/2050	194,374	0.01%
BBCMS Mortgage Trust 2018	50,000	4.31%	15/12/2051	48,714	0.00%
Beacon Funding Trust	175,000	6.27%	15/8/2054	172,577	0.01%
Becton Dickinson & Co.	220,000	3.70%	6/6/2027	214,665	0.01%
Becton Dickinson & Co.	125,000	4.69%	13/2/2028	124,344	0.01%
Becton Dickinson & Co.	100,000	4.87%	8/2/2029	99,663	0.01%
Becton Dickinson & Co.	175,000	5.08%	7/6/2029	176,242	0.01%
Becton Dickinson & Co.	150,000	2.82%	20/5/2030	134,365	0.01%
Becton Dickinson & Co.	175,000	1.96%	11/2/2031	145,663	0.01%
Becton Dickinson & Co.	100,000	5.11%	8/2/2034	98,532	0.01%
Becton Dickinson & Co.	120,000	4.69%	15/12/2044	103,840	0.01%
Becton Dickinson & Co.	200,000	4.67%	6/6/2047	170,883	0.01%
Becton Dickinson & Co.	79,000	3.79%	20/5/2050	58,457	0.00%
Benchmark 2018-B1 Mortgage Trust	125,000	3.67%	15/1/2051	120,668	0.01%
Benchmark 2018-B1 Mortgage Trust	50,000	3.88%	15/1/2051	47,257	0.00%
Benchmark 2018-B2 Mortgage Trust	175,000	4.08%	15/2/2051	166,933	0.01%
Benchmark 2018-B2 Mortgage Trust	75,000	3.88%	15/2/2051	71,950	0.00%
Benchmark 2018-B5 Mortgage Trust	50,000	4.21%	15/7/2051	48,548	0.00%
Benchmark 2018-B7 Mortgage Trust	300,000	4.51%	15/5/2053	291,135	0.02%
Benchmark 2018-B8 Mortgage Trust	250,000	4.23%	15/1/2052	240,264	0.02%
Berkshire Hathaway Energy Co.	260,000	6.13%	1/4/2036	273,407	0.02%
Berkshire Hathaway Energy Co.	75,000	5.15%	15/11/2043	71,169	0.00%
Berkshire Hathaway Energy Co.	150,000	3.80%	15/7/2048	111,367	0.01%
Berkshire Hathaway Energy Co.	215,000	4.45%	15/1/2049	177,294	0.01%
Berkshire Hathaway Energy Co.	125,000	4.25%	15/10/2050	98,733	0.01%
Berkshire Hathaway Energy Co.	195,000	2.85%	15/5/2051	119,299	0.01%
Berkshire Hathaway Energy Co.	250,000	4.60%	1/5/2053	207,573	0.01%
Berkshire Hathaway Finance Corp.	125,000	2.30%	15/3/2027	119,593	0.01%
Berkshire Hathaway Finance Corp.	125,000	1.45%	15/10/2030	104,646	0.01%
Berkshire Hathaway Finance Corp.	150,000	4.40%	15/5/2042	136,081	0.01%
Berkshire Hathaway Finance Corp.	302,000	4.20%	15/8/2048	249,057	0.02%
Berkshire Hathaway Finance Corp.	275,000	4.25%	15/1/2049	229,417	0.02%
Berkshire Hathaway Finance Corp.	325,000	2.85%	15/10/2050	203,552	0.01%
Berkshire Hathaway Finance Corp.	100,000	2.50%	15/1/2051	57,756	0.00%
Berkshire Hathaway Finance Corp.	429,000	3.85%	15/3/2052	324,555	0.02%
Berkshire Hathaway, Inc.	330,000	3.13%	15/3/2026	324,986	0.02%
Berkshire Hathaway, Inc.	150,000	4.50%	11/2/2043	138,525	0.01%
Berry Global, Inc.	650,000	1.57%	15/1/2026	627,304	0.04%
Berry Global, Inc.	110,000	5.80%	15/6/2031	112,051	0.01%
Berry Global, Inc.	100,000	5.65%	15/1/2034	100,432	0.01%
Best Buy Co., Inc.	75,000	4.45%	1/10/2028	73,757	0.01%
Best Buy Co., Inc.	125,000	1.95%	1/10/2030	105,254	0.01%
Beth Israel Lahey Health, Inc.	100,000	3.08%	1/7/2051	61,741	0.00%
BGC Group, Inc.	225,000	8.00%	25/5/2028	239,280	0.02%
Biogen, Inc.	225,000	2.25%	1/5/2030	194,436	0.01%
Biogen, Inc.	195,000	3.15%	1/5/2050	122,888	0.01%
Biogen, Inc.	206,000	3.25%	15/2/2051	132,007	0.01%
Bio-Rad Laboratories, Inc.	300,000	3.30%	15/3/2027	290,532	0.02%
Black Hills Corp.	75,000	3.15%	15/1/2027	72,379	0.00%
Black Hills Corp.	40,000	3.05%	15/10/2029	36,557	0.00%
Black Hills Corp.	65,000	2.50%	15/6/2030	56,695	0.00%
Black Hills Corp.	185,000	4.35%	1/5/2033	170,420	0.01%
Black Hills Corp.	25,000	6.15%	15/5/2034	26,012	0.00%
Black Hills Corp.	100,000	6.00%	15/1/2035	103,160	0.01%
BlackRock Funding, Inc.	300,000	4.60%	26/7/2027	300,617	0.02%
BlackRock Funding, Inc.	200,000	4.70%	14/3/2029	200,213	0.01%
BlackRock Funding, Inc.	200,000	5.00%	14/3/2034	197,632	0.01%
BlackRock Funding, Inc.	70,000	4.90%	8/1/2035	68,447	0.00%
BlackRock Funding, Inc.	200,000	5.25%	14/3/2054	188,886	0.01%
BlackRock Funding, Inc.	200,000	5.35%	8/1/2055	191,375	0.01%

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BlackRock, Inc.	50,000	3.20%	15/3/2027	48,694	0.00%
BlackRock, Inc.	200,000	1.90%	28/1/2031	168,511	0.01%
BlackRock, Inc.	300,000	2.10%	25/2/2032	246,954	0.02%
BlackRock, Inc.	75,000	4.75%	25/5/2033	73,335	0.01%
Blackstone Holdings Finance Co. LLC	50,000	3.15%	2/10/2027	47,787	0.00%
Blackstone Holdings Finance Co. LLC	125,000	5.90%	3/11/2027	128,627	0.01%
Blackstone Holdings Finance Co. LLC	175,000	1.63%	5/8/2028	155,870	0.01%
Blackstone Holdings Finance Co. LLC	170,000	2.50%	10/1/2030	151,025	0.01%
Blackstone Holdings Finance Co. LLC	200,000	2.00%	30/1/2032	160,990	0.01%
Blackstone Holdings Finance Co. LLC	125,000	2.55%	30/3/2032	104,379	0.01%
Blackstone Holdings Finance Co. LLC	125,000	6.20%	22/4/2033	131,183	0.01%
Blackstone Holdings Finance Co. LLC	75,000	4.45%	15/7/2045	61,990	0.00%
Blackstone Holdings Finance Co. LLC	50,000	4.00%	2/10/2047	38,205	0.00%
Blackstone Holdings Finance Co. LLC	50,000	3.50%	10/9/2049	34,523	0.00%
Blackstone Holdings Finance Co. LLC	125,000	2.85%	5/8/2051	74,806	0.01%
Blackstone Holdings Finance Co. LLC	139,000	3.20%	30/1/2052	90,681	0.01%
Blackstone Private Credit Fund	400,000	2.63%	15/12/2026	381,095	0.03%
Blackstone Private Credit Fund	100,000	4.00%	15/1/2029	94,401	0.01%
Blackstone Private Credit Fund	200,000	6.25%	25/1/2031	203,923	0.01%
Blackstone Private Credit Fund	150,000	6.00%	22/11/2034	146,014	0.01%
Blackstone Reg Finance Co. LLC	100,000	5.00%	6/12/2034	96,844	0.01%
Blackstone Secured Lending Fund	250,000	2.75%	16/9/2026	239,952	0.02%
Blackstone Secured Lending Fund	175,000	2.85%	30/9/2028	158,891	0.01%
Block Financial LLC	150,000	3.88%	15/8/2030	138,491	0.01%
Blue Owl Capital Corp.	75,000	3.40%	15/7/2026	72,685	0.00%
Blue Owl Capital Corp.	200,000	2.88%	11/6/2028	181,838	0.01%
Blue Owl Capital Corp.	200,000	5.95%	15/3/2029	200,820	0.01%
Blue Owl Credit Income Corp.	200,000	4.70%	8/2/2027	197,311	0.01%
Blue Owl Credit Income Corp.	125,000	7.75%	16/9/2027	131,253	0.01%
Blue Owl Credit Income Corp.	125,000	7.95%	13/6/2028	132,735	0.01%
Blue Owl Credit Income Corp.	80,000	7.75%	15/1/2029	85,317	0.01%
Blue Owl Credit Income Corp.	100,000	5.80%	15/3/2030	98,423	0.01%
Blue Owl Credit Income Corp.	225,000	6.65%	15/3/2031	228,859	0.02%
Blue Owl Finance LLC	200,000	6.25%	18/4/2034	205,457	0.01%
Blue Owl Technology Finance Corp.	175,000	4.75%	15/12/2025	173,110	0.01%
Blue Owl Technology Finance Corp.	100,000	2.50%	15/1/2027	93,807	0.01%
Blue Owl Technology Finance Corp. II	150,000	6.75%	4/4/2029	150,882	0.01%
BMW US Capital LLC	125,000	1.95%	12/8/2031	102,694	0.01%
Board of Regents of the University of Texas System	100,000	4.79%	15/8/2046	94,897	0.01%
Boardwalk Pipelines LP	60,000	5.95%	1/6/2026	60,730	0.00%
Boardwalk Pipelines LP	210,000	4.45%	15/7/2027	207,776	0.01%
Boardwalk Pipelines LP	160,000	4.80%	3/5/2029	157,792	0.01%
Boardwalk Pipelines LP	25,000	3.60%	1/9/2032	21,841	0.00%
Boardwalk Pipelines LP	90,000	5.63%	1/8/2034	89,679	0.01%
Boeing Co.	160,000	2.75%	1/2/2026	156,079	0.01%
Boeing Co.	925,000	2.20%	4/2/2026	896,902	0.06%
Boeing Co.	75,000	3.10%	1/5/2026	73,125	0.00%
Boeing Co.	315,000	2.25%	15/6/2026	302,493	0.02%
Boeing Co.	25,000	2.70%	1/2/2027	23,835	0.00%
Boeing Co.	50,000	2.80%	1/3/2027	47,635	0.00%
Boeing Co.	300,000	5.04%	1/5/2027	300,717	0.02%
Boeing Co.	200,000	6.26%	1/5/2027	204,680	0.01%
Boeing Co.	100,000	3.25%	1/3/2028	93,900	0.01%
Boeing Co.	150,000	6.30%	1/5/2029	155,532	0.01%
Boeing Co.	175,000	2.95%	1/2/2030	156,126	0.01%
Boeing Co.	355,000	5.15%	1/5/2030	350,349	0.02%
Boeing Co.	265,000	3.63%	1/2/2031	240,578	0.02%
Boeing Co.	200,000	6.39%	1/5/2031	209,103	0.01%
Boeing Co.	500,000	6.53%	1/5/2034	523,775	0.04%
Boeing Co.	50,000	6.63%	15/2/2038	51,816	0.00%
Boeing Co.	125,000	3.55%	1/3/2038	94,481	0.01%
Boeing Co.	50,000	5.88%	15/2/2040	48,325	0.00%
Boeing Co.	510,000	5.71%	1/5/2040	485,691	0.03%
Boeing Co.	40,000	3.65%	1/3/2047	26,839	0.00%
Boeing Co.	100,000	3.85%	1/11/2048	68,394	0.00%
Boeing Co.	155,000	3.75%	1/2/2050	105,560	0.01%
Boeing Co.	830,000	5.81%	1/5/2050	770,489	0.05%
Boeing Co.	350,000	6.86%	1/5/2054	372,134	0.03%
Boeing Co.	155,000	3.83%	1/3/2059	100,343	0.01%
Boeing Co.	130,000	3.95%	1/8/2059	85,995	0.01%
Boeing Co.	470,000	5.93%	1/5/2060	433,189	0.03%

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Boeing Co.	200,000	7.01%	1/5/2064	212,664	0.01%
Bon Secours Mercy Health, Inc.	50,000	4.30%	1/7/2028	49,045	0.00%
Bon Secours Mercy Health, Inc.	86,000	3.46%	1/6/2030	80,539	0.01%
Bon Secours Mercy Health, Inc.	100,000	2.10%	1/6/2031	83,338	0.01%
Booking Holdings, Inc.	325,000	4.63%	13/4/2030	321,978	0.02%
Booz Allen Hamilton, Inc.	100,000	3.88%	1/9/2028	94,686	0.01%
Booz Allen Hamilton, Inc.	200,000	4.00%	1/7/2029	188,356	0.01%
Booz Allen Hamilton, Inc.	200,000	5.95%	4/8/2033	204,664	0.01%
BorgWarner, Inc.	175,000	2.65%	1/7/2027	166,442	0.01%
BorgWarner, Inc.	50,000	4.95%	15/8/2029	49,713	0.00%
BorgWarner, Inc.	50,000	5.40%	15/8/2034	49,206	0.00%
BorgWarner, Inc.	100,000	4.38%	15/3/2045	81,410	0.01%
Boston Gas Co.	155,000	3.76%	16/3/2032	137,887	0.01%
Boston Gas Co.	135,000	4.49%	15/2/2042	110,836	0.01%
Boston Properties LP	125,000	2.75%	1/10/2026	120,437	0.01%
Boston Properties LP	225,000	6.75%	1/12/2027	234,776	0.02%
Boston Properties LP	140,000	3.40%	21/6/2029	128,536	0.01%
Boston Properties LP	100,000	2.90%	15/3/2030	88,401	0.01%
Boston Properties LP	150,000	3.25%	30/1/2031	131,913	0.01%
Boston Properties LP	350,000	2.45%	1/10/2033	269,963	0.02%
Boston Scientific Corp.	50,000	6.50%	15/11/2035	54,929	0.00%
Boston Scientific Corp.	400,000	4.55%	1/3/2039	365,956	0.02%
Boston Scientific Corp.	50,000	7.38%	15/1/2040	58,595	0.00%
Boston Scientific Corp.	142,000	4.70%	1/3/2049	125,113	0.01%
BP Capital Markets America, Inc.	219,000	3.41%	11/2/2026	216,336	0.01%
BP Capital Markets America, Inc.	155,000	3.12%	4/5/2026	152,244	0.01%
BP Capital Markets America, Inc.	135,000	3.02%	16/1/2027	130,857	0.01%
BP Capital Markets America, Inc.	210,000	3.59%	14/4/2027	205,258	0.01%
BP Capital Markets America, Inc.	50,000	5.02%	17/11/2027	50,530	0.00%
BP Capital Markets America, Inc.	155,000	3.94%	21/9/2028	150,251	0.01%
BP Capital Markets America, Inc.	315,000	4.23%	6/11/2028	308,452	0.02%
BP Capital Markets America, Inc.	200,000	4.87%	25/11/2029	200,104	0.01%
BP Capital Markets America, Inc.	195,000	3.63%	6/4/2030	183,603	0.01%
BP Capital Markets America, Inc.	235,000	1.75%	10/8/2030	198,924	0.01%
BP Capital Markets America, Inc.	315,000	2.72%	12/1/2032	269,602	0.02%
BP Capital Markets America, Inc.	130,000	4.89%	11/9/2033	125,824	0.01%
BP Capital Markets America, Inc.	200,000	4.99%	10/4/2034	194,660	0.01%
BP Capital Markets America, Inc.	400,000	5.23%	17/11/2034	393,821	0.03%
BP Capital Markets America, Inc.	215,000	3.06%	17/6/2041	155,116	0.01%
BP Capital Markets America, Inc.	215,000	3.00%	24/2/2050	136,833	0.01%
BP Capital Markets America, Inc.	220,000	2.77%	10/11/2050	132,073	0.01%
BP Capital Markets America, Inc.	365,000	2.94%	4/6/2051	226,064	0.02%
BP Capital Markets America, Inc.	185,000	3.00%	17/3/2052	115,578	0.01%
BP Capital Markets America, Inc.	280,000	3.38%	8/2/2061	177,755	0.01%
BP Capital Markets plc	260,000	3.28%	19/9/2027	251,316	0.02%
BP Capital Markets plc	100,000	3.72%	28/11/2028	96,172	0.01%
Brighthouse Financial Global Funding	175,000	5.65%	10/6/2029	176,233	0.01%
Brighthouse Financial, Inc.	217,000	4.70%	22/6/2047	168,351	0.01%
Bristol-Myers Squibb Co.	200,000	4.95%	20/2/2026	201,026	0.01%
Bristol-Myers Squibb Co.	296,000	3.20%	15/6/2026	290,778	0.02%
Bristol-Myers Squibb Co.	185,000	4.90%	22/2/2027	186,568	0.01%
Bristol-Myers Squibb Co.	200,000	3.25%	27/2/2027	194,979	0.01%
Bristol-Myers Squibb Co.	125,000	1.13%	13/11/2027	113,842	0.01%
Bristol-Myers Squibb Co.	125,000	3.45%	15/11/2027	121,474	0.01%
Bristol-Myers Squibb Co.	210,000	3.90%	20/2/2028	205,595	0.01%
Bristol-Myers Squibb Co.	250,000	4.90%	22/2/2029	251,297	0.02%
Bristol-Myers Squibb Co.	325,000	3.40%	26/7/2029	306,473	0.02%
Bristol-Myers Squibb Co.	125,000	1.45%	13/11/2030	103,491	0.01%
Bristol-Myers Squibb Co.	175,000	5.10%	22/2/2031	176,147	0.01%
Bristol-Myers Squibb Co.	125,000	5.90%	15/11/2033	131,211	0.01%
Bristol-Myers Squibb Co.	475,000	5.20%	22/2/2034	473,780	0.03%
Bristol-Myers Squibb Co.	370,000	4.13%	15/6/2039	319,128	0.02%
Bristol-Myers Squibb Co.	250,000	3.55%	15/3/2042	193,383	0.01%
Bristol-Myers Squibb Co.	55,000	3.25%	1/8/2042	40,277	0.00%
Bristol-Myers Squibb Co.	400,000	4.63%	15/5/2044	352,819	0.02%
Bristol-Myers Squibb Co.	335,000	4.35%	15/11/2047	276,094	0.02%
Bristol-Myers Squibb Co.	325,000	4.55%	20/2/2048	276,378	0.02%
Bristol-Myers Squibb Co.	500,000	4.25%	26/10/2049	404,978	0.03%
Bristol-Myers Squibb Co.	200,000	2.55%	13/11/2050	115,596	0.01%
Bristol-Myers Squibb Co.	350,000	3.70%	15/3/2052	254,385	0.02%
Bristol-Myers Squibb Co.	398,000	5.55%	22/2/2054	387,618	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Bristol-Myers Squibb Co.	125,000	6.40%	15/11/2063	133,859	0.01%
Bristol-Myers Squibb Co.	275,000	5.65%	22/2/2064	264,951	0.02%
Brixmor Operating Partnership LP	100,000	4.13%	15/5/2029	95,901	0.01%
Brixmor Operating Partnership LP	475,000	4.05%	1/7/2030	448,894	0.03%
Broadcom Corp./Broadcom Cayman Finance Ltd.	225,000	3.88%	15/1/2027	221,433	0.02%
Broadcom, Inc.	134,000	5.05%	12/7/2027	135,302	0.01%
Broadcom, Inc.	200,000	1.95%	15/2/2028	183,090	0.01%
Broadcom, Inc.	100,000	4.15%	15/2/2028	98,322	0.01%
Broadcom, Inc.	150,000	4.11%	15/9/2028	146,518	0.01%
Broadcom, Inc.	400,000	4.75%	15/4/2029	397,223	0.03%
Broadcom, Inc.	311,000	5.05%	12/7/2029	312,161	0.02%
Broadcom, Inc.	150,000	4.35%	15/2/2030	145,887	0.01%
Broadcom, Inc.	70,000	5.00%	15/4/2030	70,036	0.00%
Broadcom, Inc.	375,000	4.15%	15/11/2030	359,157	0.02%
Broadcom, Inc.	500,000	2.45%	15/2/2031	431,467	0.03%
Broadcom, Inc.	66,000	5.15%	15/11/2031	66,427	0.00%
Broadcom, Inc.	125,000	4.55%	15/2/2032	120,859	0.01%
Broadcom, Inc.	200,000	4.30%	15/11/2032	188,696	0.01%
Broadcom, Inc.	125,000	2.60%	15/2/2033	103,398	0.01%
Broadcom, Inc.	416,000	3.42%	15/4/2033	364,260	0.02%
Broadcom, Inc.	500,000	3.47%	15/4/2034	433,255	0.03%
Broadcom, Inc.	125,000	4.80%	15/10/2034	120,629	0.01%
Broadcom, Inc.	700,000	3.14%	15/11/2035	571,815	0.04%
Broadcom, Inc.	510,000	3.19%	15/11/2036	410,759	0.03%
Broadcom, Inc.	445,000	4.93%	15/5/2037	423,588	0.03%
Broadcom, Inc.	500,000	3.50%	15/2/2041	390,368	0.03%
Broadcom, Inc.	80,000	3.75%	15/2/2051	59,474	0.00%
Broadridge Financial Solutions, Inc.	50,000	2.90%	1/12/2029	45,203	0.00%
Broadridge Financial Solutions, Inc.	250,000	2.60%	1/5/2031	213,795	0.01%
Brookfield Capital Finance LLC	100,000	6.09%	14/6/2033	103,504	0.01%
Brooklyn Union Gas Co.	240,000	4.87%	5/8/2032	227,687	0.02%
Brooklyn Union Gas Co.	90,000	4.50%	10/3/2046	72,776	0.00%
Brooklyn Union Gas Co.	75,000	4.27%	15/3/2048	57,376	0.00%
Brooklyn Union Gas Co.	80,000	4.49%	4/3/2049	62,671	0.00%
Brooklyn Union Gas Co.	50,000	6.42%	18/7/2054	51,852	0.00%
Brown & Brown, Inc.	100,000	2.38%	15/3/2031	84,041	0.01%
Brown & Brown, Inc.	200,000	4.20%	17/3/2032	184,544	0.01%
Brown & Brown, Inc.	100,000	4.95%	17/3/2052	85,400	0.01%
Brown University	75,000	2.92%	1/9/2050	49,651	0.00%
Brown-Forman Corp.	125,000	4.75%	15/4/2033	121,912	0.01%
Brown-Forman Corp.	100,000	4.50%	15/7/2045	87,298	0.01%
Brunswick Corp.	75,000	5.85%	18/3/2029	76,189	0.01%
Brunswick Corp.	250,000	2.40%	18/8/2031	204,585	0.01%
Bunge Ltd. Finance Corp.	175,000	3.75%	25/9/2027	170,437	0.01%
Bunge Ltd. Finance Corp.	200,000	2.75%	14/5/2031	172,826	0.01%
Bunge Ltd. Finance Corp.	125,000	4.65%	17/9/2034	118,080	0.01%
Burlington Northern Santa Fe LLC	50,000	6.20%	15/8/2036	53,736	0.00%
Burlington Northern Santa Fe LLC	100,000	6.15%	1/5/2037	106,821	0.01%
Burlington Northern Santa Fe LLC	130,000	5.75%	1/5/2040	133,185	0.01%
Burlington Northern Santa Fe LLC	75,000	5.05%	1/3/2041	70,869	0.00%
Burlington Northern Santa Fe LLC	100,000	5.40%	1/6/2041	98,279	0.01%
Burlington Northern Santa Fe LLC	75,000	4.40%	15/3/2042	65,125	0.00%
Burlington Northern Santa Fe LLC	350,000	4.38%	1/9/2042	302,343	0.02%
Burlington Northern Santa Fe LLC	150,000	4.45%	15/3/2043	130,455	0.01%
Burlington Northern Santa Fe LLC	175,000	4.90%	1/4/2044	160,025	0.01%
Burlington Northern Santa Fe LLC	125,000	4.55%	1/9/2044	108,864	0.01%
Burlington Northern Santa Fe LLC	350,000	4.15%	1/4/2045	287,869	0.02%
Burlington Northern Santa Fe LLC	100,000	4.70%	1/9/2045	88,248	0.01%
Burlington Northern Santa Fe LLC	150,000	3.90%	1/8/2046	117,096	0.01%
Burlington Northern Santa Fe LLC	100,000	4.13%	15/6/2047	80,987	0.01%
Burlington Northern Santa Fe LLC	200,000	4.05%	15/6/2048	159,107	0.01%
Burlington Northern Santa Fe LLC	100,000	3.55%	15/2/2050	72,425	0.00%
Burlington Northern Santa Fe LLC	200,000	3.05%	15/2/2051	130,939	0.01%
Burlington Northern Santa Fe LLC	200,000	2.88%	15/6/2052	124,319	0.01%
Burlington Northern Santa Fe LLC	100,000	4.45%	15/1/2053	83,756	0.01%
Burlington Northern Santa Fe LLC	340,000	5.20%	15/4/2054	320,198	0.02%
Burlington Northern Santa Fe LLC	200,000	5.50%	15/3/2055	196,363	0.01%
Cabot Corp.	40,000	4.00%	1/7/2029	38,224	0.00%
Cabot Corp.	100,000	5.00%	30/6/2032	97,569	0.01%
Cadence Design Systems, Inc.	50,000	4.20%	10/9/2027	49,428	0.00%
Cadence Design Systems, Inc.	150,000	4.30%	10/9/2029	147,029	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Cadence Design Systems, Inc.	100,000	4.70%	10/9/2034	95,894	0.01%
California Earthquake Authority	50,000	5.60%	1/7/2027	50,305	0.00%
California Institute of Technology	55,000	4.70%	1/11/2111	45,164	0.00%
California Institute of Technology	80,000	3.65%	1/9/2119	50,885	0.00%
California State University	100,000	3.90%	1/11/2047	82,068	0.01%
California State University	155,000	2.98%	1/11/2051	104,229	0.01%
Camden Property Trust	120,000	4.10%	15/10/2028	116,675	0.01%
Camden Property Trust	75,000	2.80%	15/5/2030	67,285	0.00%
Camden Property Trust	100,000	3.35%	1/11/2049	68,818	0.00%
Cameron LNG LLC	120,000	2.90%	15/7/2031	104,494	0.01%
Cameron LNG LLC	90,000	3.30%	15/1/2035	74,139	0.01%
Cameron LNG LLC	125,000	3.70%	15/1/2039	100,800	0.01%
Campbell Soup Co.	200,000	5.30%	20/3/2026	201,302	0.01%
Campbell Soup Co.	100,000	5.20%	19/3/2027	100,949	0.01%
Campbell Soup Co.	100,000	5.20%	21/3/2029	100,830	0.01%
Campbell Soup Co.	175,000	2.38%	24/4/2030	153,258	0.01%
Campbell Soup Co.	175,000	5.40%	21/3/2034	174,341	0.01%
Campbell Soup Co.	200,000	4.75%	23/3/2035	188,688	0.01%
Campbell Soup Co.	125,000	3.13%	24/4/2050	80,556	0.01%
Cantor Fitzgerald LP	100,000	7.20%	12/12/2028	104,505	0.01%
Capital One Financial Corp.	150,000	3.75%	28/7/2026	147,292	0.01%
Capital One Financial Corp.	425,000	3.75%	9/3/2027	415,153	0.03%
Capital One Financial Corp.	200,000	7.15%	29/10/2027	207,550	0.01%
Capital One Financial Corp.	528,000	1.88%	2/11/2027	499,005	0.03%
Capital One Financial Corp.	200,000	3.80%	31/1/2028	193,033	0.01%
Capital One Financial Corp.	325,000	4.93%	10/5/2028	323,863	0.02%
Capital One Financial Corp.	150,000	5.47%	1/2/2029	151,079	0.01%
Capital One Financial Corp.	275,000	6.31%	8/6/2029	284,052	0.02%
Capital One Financial Corp.	150,000	5.70%	1/2/2030	152,081	0.01%
Capital One Financial Corp.	200,000	3.27%	1/3/2030	184,703	0.01%
Capital One Financial Corp.	125,000	5.25%	26/7/2030	124,557	0.01%
Capital One Financial Corp.	200,000	7.62%	30/10/2031	220,652	0.01%
Capital One Financial Corp.	150,000	2.36%	29/7/2032	120,751	0.01%
Capital One Financial Corp.	275,000	5.27%	10/5/2033	268,110	0.02%
Capital One Financial Corp.	100,000	5.82%	1/2/2034	100,232	0.01%
Capital One Financial Corp.	325,000	6.38%	8/6/2034	337,383	0.02%
Capital One Financial Corp.	125,000	6.05%	1/2/2035	127,032	0.01%
Capital One Financial Corp.	175,000	5.88%	26/7/2035	175,726	0.01%
Cardinal Health, Inc.	100,000	4.70%	15/11/2026	99,868	0.01%
Cardinal Health, Inc.	175,000	3.41%	15/6/2027	169,619	0.01%
Cardinal Health, Inc.	200,000	5.00%	15/11/2029	198,813	0.01%
Cardinal Health, Inc.	100,000	5.45%	15/2/2034	99,509	0.01%
Cardinal Health, Inc.	200,000	5.35%	15/11/2034	195,776	0.01%
Cardinal Health, Inc.	100,000	4.90%	15/9/2045	86,533	0.01%
Cardinal Health, Inc.	110,000	4.37%	15/6/2047	87,886	0.01%
Cardinal Health, Inc.	50,000	5.75%	15/11/2054	47,894	0.00%
Cargill, Inc.	125,000	0.75%	2/2/2026	120,064	0.01%
Cargill, Inc.	100,000	1.70%	2/2/2031	82,375	0.01%
Cargill, Inc.	200,000	2.13%	10/11/2031	165,094	0.01%
Cargill, Inc.	200,000	4.75%	24/4/2033	194,314	0.01%
Cargill, Inc.	100,000	4.76%	23/11/2045	88,301	0.01%
Cargill, Inc.	225,000	3.13%	25/5/2051	147,726	0.01%
Carlisle Cos, Inc.	75,000	3.75%	1/12/2027	73,029	0.00%
Carlisle Cos, Inc.	175,000	2.75%	1/3/2030	156,884	0.01%
Carlyle Finance LLC	70,000	5.65%	15/9/2048	66,275	0.00%
Carlyle Holdings II Finance LLC	110,000	5.63%	30/3/2043	106,089	0.01%
Carnival Corp.	300,000	4.00%	1/8/2028	284,224	0.02%
Carrier Global Corp.	175,000	2.49%	15/2/2027	167,349	0.01%
Carrier Global Corp.	400,000	2.72%	15/2/2030	357,837	0.02%
Carrier Global Corp.	375,000	2.70%	15/2/2031	325,770	0.02%
Carrier Global Corp.	104,000	5.90%	15/3/2034	107,634	0.01%
Carrier Global Corp.	200,000	3.38%	5/4/2040	154,103	0.01%
Carrier Global Corp.	94,000	3.58%	5/4/2050	67,531	0.00%
Carrier Global Corp.	62,000	6.20%	15/3/2054	65,601	0.00%
Case Western Reserve University	50,000	5.41%	1/6/2122	46,768	0.00%
Caterpillar Financial Services Corp.	200,000	5.05%	27/2/2026	201,363	0.01%
Caterpillar Financial Services Corp.	337,000	0.90%	2/3/2026	323,583	0.02%
Caterpillar Financial Services Corp.	200,000	4.35%	15/5/2026	199,777	0.01%
Caterpillar Financial Services Corp.	200,000	3.60%	12/8/2027	195,651	0.01%
Caterpillar Financial Services Corp.	100,000	4.40%	15/10/2027	99,592	0.01%
Caterpillar Financial Services Corp.	150,000	4.60%	15/11/2027	150,091	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Caterpillar Financial Services Corp.	100,000	4.70%	15/11/2029	99,652	0.01%
Caterpillar, Inc.	125,000	1.90%	12/3/2031	106,041	0.01%
Caterpillar, Inc.	75,000	6.05%	15/8/2036	80,698	0.01%
Caterpillar, Inc.	175,000	5.20%	27/5/2041	171,294	0.01%
Caterpillar, Inc.	146,000	3.80%	15/8/2042	118,312	0.01%
Caterpillar, Inc.	100,000	3.25%	19/9/2049	69,639	0.00%
Caterpillar, Inc.	225,000	3.25%	9/4/2050	155,530	0.01%
Caterpillar, Inc.	125,000	4.75%	15/5/2064	107,475	0.01%
Cboe Global Markets, Inc.	225,000	3.65%	12/1/2027	220,873	0.01%
CBRE Services, Inc.	100,000	5.50%	1/4/2029	101,656	0.01%
CBRE Services, Inc.	20,000	2.50%	1/4/2031	17,035	0.00%
CBRE Services, Inc.	175,000	5.95%	15/8/2034	180,748	0.01%
CD 2017-CD3 Mortgage Trust	216,000	3.63%	10/2/2050	203,905	0.01%
CD 2017-CD3 Mortgage Trust	59,000	3.83%	10/2/2050	52,802	0.00%
CD 2017-CD4 Mortgage Trust	200,000	3.51%	10/5/2050	189,803	0.01%
CD 2017-CD4 Mortgage Trust	200,000	3.75%	10/5/2050	184,166	0.01%
CD 2018-CD7 Mortgage Trust	75,000	4.28%	15/8/2051	72,735	0.00%
CDW LLC/CDW Finance Corp.	300,000	3.25%	15/2/2029	276,590	0.02%
CDW LLC/CDW Finance Corp.	200,000	5.10%	1/3/2030	197,246	0.01%
CDW LLC/CDW Finance Corp.	150,000	3.57%	1/12/2031	133,711	0.01%
Cedars-Sinai Health System	100,000	2.29%	15/8/2031	84,064	0.01%
Celanese US Holdings LLC	200,000	1.40%	5/8/2026	187,176	0.01%
Celanese US Holdings LLC	300,000	6.17%	15/7/2027	304,643	0.02%
Celanese US Holdings LLC	50,000	6.60%	15/11/2028	51,166	0.00%
Celanese US Holdings LLC	175,000	6.33%	15/7/2029	178,529	0.01%
Celanese US Holdings LLC	250,000	6.80%	15/11/2030	258,656	0.02%
Cencora, Inc.	150,000	3.45%	15/12/2027	145,162	0.01%
Cencora, Inc.	100,000	4.63%	15/12/2027	99,997	0.01%
Cencora, Inc.	50,000	4.85%	15/12/2029	49,659	0.00%
Cencora, Inc.	200,000	2.80%	15/5/2030	179,370	0.01%
Cencora, Inc.	100,000	5.13%	15/2/2034	97,971	0.01%
Cencora, Inc.	50,000	5.15%	15/2/2035	48,773	0.00%
Cencora, Inc.	175,000	4.30%	15/12/2047	141,404	0.01%
Centene Corp.	515,000	4.25%	15/12/2027	498,552	0.03%
Centene Corp.	195,000	2.45%	15/7/2028	175,722	0.01%
Centene Corp.	450,000	4.63%	15/12/2029	425,458	0.03%
Centene Corp.	300,000	3.38%	15/2/2030	267,257	0.02%
Centene Corp.	275,000	3.00%	15/10/2030	237,278	0.02%
Centene Corp.	270,000	2.50%	1/3/2031	222,919	0.02%
Centene Corp.	200,000	2.63%	1/8/2031	164,666	0.01%
CenterPoint Energy Houston Electric LLC	50,000	2.40%	1/9/2026	48,214	0.00%
CenterPoint Energy Houston Electric LLC	45,000	3.00%	1/2/2027	43,542	0.00%
CenterPoint Energy Houston Electric LLC	60,000	2.35%	1/4/2031	51,126	0.00%
CenterPoint Energy Houston Electric LLC	45,000	3.00%	1/3/2032	39,152	0.00%
CenterPoint Energy Houston Electric LLC	60,000	4.45%	1/10/2032	57,062	0.00%
CenterPoint Energy Houston Electric LLC	40,000	6.95%	15/3/2033	44,122	0.00%
CenterPoint Energy Houston Electric LLC	90,000	4.95%	1/4/2033	87,907	0.01%
CenterPoint Energy Houston Electric LLC	75,000	5.15%	1/3/2034	74,115	0.01%
CenterPoint Energy Houston Electric LLC	50,000	5.05%	1/3/2035	48,879	0.00%
CenterPoint Energy Houston Electric LLC	31,000	3.55%	1/8/2042	23,849	0.00%
CenterPoint Energy Houston Electric LLC	85,000	4.50%	1/4/2044	73,178	0.00%
CenterPoint Energy Houston Electric LLC	55,000	3.95%	1/3/2048	42,256	0.00%
CenterPoint Energy Houston Electric LLC	105,000	4.25%	1/2/2049	84,643	0.01%
CenterPoint Energy Houston Electric LLC	45,000	2.90%	1/7/2050	28,199	0.00%
CenterPoint Energy Houston Electric LLC	105,000	3.35%	1/4/2051	71,940	0.00%
CenterPoint Energy Houston Electric LLC	75,000	3.60%	1/3/2052	53,659	0.00%
CenterPoint Energy Houston Electric LLC	45,000	4.85%	1/10/2052	39,696	0.00%
CenterPoint Energy Houston Electric LLC	45,000	5.30%	1/4/2053	42,462	0.00%
CenterPoint Energy Resources Corp.	50,000	4.00%	1/4/2028	48,530	0.00%
CenterPoint Energy Resources Corp.	150,000	1.75%	1/10/2030	125,699	0.01%
CenterPoint Energy Resources Corp.	25,000	4.40%	1/7/2032	23,694	0.00%
CenterPoint Energy Resources Corp.	75,000	5.40%	1/7/2034	74,870	0.01%
CenterPoint Energy Resources Corp.	65,000	5.85%	15/1/2041	65,118	0.00%
CenterPoint Energy Resources Corp.	15,000	4.10%	1/9/2047	11,704	0.00%
CenterPoint Energy, Inc.	100,000	5.40%	1/6/2029	101,131	0.01%
CenterPoint Energy, Inc.	55,000	2.95%	1/3/2030	49,438	0.00%
CenterPoint Energy, Inc.	180,000	2.65%	1/6/2031	154,700	0.01%
CenterPoint Energy, Inc.	100,000	7.00%	15/2/2055	102,825	0.01%
CenterPoint Energy, Inc.	50,000	6.85%	15/2/2055	51,088	0.00%
CenterPoint Energy, Inc.	150,000	6.70%	15/5/2055	149,515	0.01%
Central Puget Sound Regional Transit Authority	55,000	5.49%	1/11/2039	54,917	0.00%

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CF Industries, Inc.	300,000	4.50%	1/12/2026	297,037	0.02%
CF Industries, Inc.	100,000	5.15%	15/3/2034	97,113	0.01%
CF Industries, Inc.	200,000	4.95%	1/6/2043	176,150	0.01%
CFCRE Commercial Mortgage Trust 2016	100,000	3.22%	10/11/2049	96,303	0.01%
CFCRE Commercial Mortgage Trust 2017	100,000	3.57%	15/6/2050	96,380	0.01%
CGMS Commercial Mortgage Trust 2017	325,000	3.46%	15/8/2050	311,580	0.02%
CGMS Commercial Mortgage Trust 2017	75,000	3.71%	15/8/2050	71,528	0.00%
CH Robinson Worldwide, Inc.	25,000	4.20%	15/4/2028	24,375	0.00%
Charles Schwab Corp.	354,000	3.45%	13/2/2026	348,892	0.02%
Charles Schwab Corp.	200,000	1.15%	13/5/2026	191,013	0.01%
Charles Schwab Corp.	145,000	5.88%	24/8/2026	147,609	0.01%
Charles Schwab Corp.	450,000	3.20%	2/3/2027	435,979	0.03%
Charles Schwab Corp.	275,000	2.45%	3/3/2027	262,512	0.02%
Charles Schwab Corp.	105,000	3.30%	1/4/2027	101,962	0.01%
Charles Schwab Corp.	175,000	2.00%	20/3/2028	160,368	0.01%
Charles Schwab Corp.	200,000	4.00%	1/2/2029	193,912	0.01%
Charles Schwab Corp.	175,000	5.64%	19/5/2029	178,534	0.01%
Charles Schwab Corp.	100,000	1.65%	11/3/2031	81,930	0.01%
Charles Schwab Corp.	200,000	1.95%	1/12/2031	163,215	0.01%
Charles Schwab Corp.	225,000	2.90%	3/3/2032	193,989	0.01%
Charles Schwab Corp.	200,000	5.85%	19/5/2034	205,804	0.01%
Charles Schwab Corp.	195,000	6.14%	24/8/2034	204,429	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	6.15%	10/11/2026	203,819	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	295,000	3.75%	15/2/2028	280,964	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	330,000	2.25%	15/1/2029	290,902	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	450,000	6.10%	1/6/2029	458,625	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	225,000	2.80%	1/4/2031	189,894	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	2.30%	1/2/2032	158,325	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	150,000	4.40%	1/4/2033	133,884	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	120,000	6.65%	1/2/2034	123,532	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	6.55%	1/6/2034	204,487	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	140,000	5.38%	1/4/2038	125,027	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	210,000	3.50%	1/6/2041	143,989	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	305,000	3.50%	1/3/2042	207,424	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	700,000	6.48%	23/10/2045	661,361	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	370,000	5.38%	1/5/2047	302,327	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	310,000	5.75%	1/4/2048	265,378	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	5.13%	1/7/2049	157,323	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	350,000	4.80%	1/3/2050	262,953	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	330,000	3.70%	1/4/2051	207,110	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	300,000	3.90%	1/6/2052	193,033	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	265,000	3.85%	1/4/2061	159,974	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	4.40%	1/12/2061	132,849	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	250,000	3.95%	30/6/2062	152,217	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	155,000	5.50%	1/4/2063	123,116	0.01%
Cheniere Corpus Christi Holdings LLC	260,000	5.13%	30/6/2027	261,372	0.02%
Cheniere Corpus Christi Holdings LLC	160,000	3.70%	15/11/2029	150,195	0.01%
Cheniere Corpus Christi Holdings LLC	65,000	2.74%	31/12/2039	51,846	0.00%
Cheniere Energy Partners LP	115,000	4.50%	1/10/2029	111,337	0.01%
Cheniere Energy Partners LP	220,000	4.00%	1/3/2031	203,626	0.01%
Cheniere Energy Partners LP	210,000	3.25%	31/1/2032	182,195	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Cheniere Energy Partners LP	150,000	5.95%	30/6/2033	153,279	0.01%
Cheniere Energy Partners LP	200,000	5.75%	15/8/2034	200,927	0.01%
Cheniere Energy, Inc.	225,000	4.63%	15/10/2028	220,638	0.01%
Cheniere Energy, Inc.	205,000	5.65%	15/4/2034	205,354	0.01%
Chevron Corp.[1]	450,000	2.95%	16/5/2026	441,251	0.03%
Chevron Corp.	200,000	2.00%	11/5/2027	189,081	0.01%
Chevron Corp.	200,000	2.24%	11/5/2030	176,120	0.01%
Chevron Corp.	110,000	3.08%	11/5/2050	72,821	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	25,000	3.40%	1/12/2026	24,399	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	50,000	3.70%	1/6/2028	48,036	0.00%
Chevron USA, Inc.	140,000	5.25%	15/11/2043	136,027	0.01%
Chicago O'Hare International Airport	50,000	6.40%	1/1/2040	52,690	0.00%
Chicago O'Hare International Airport	50,000	4.57%	1/1/2054	44,290	0.00%
Chicago Transit Authority Sales & Transfer Tax Receipts Revenue	258,101	6.90%	1/12/2040	282,830	0.02%
Children's Hospital	50,000	2.93%	15/7/2050	31,360	0.00%
Children's Hospital Corp.	50,000	4.12%	1/1/2047	41,066	0.00%
Children's Hospital Corp.	100,000	2.59%	1/2/2050	60,167	0.00%
Children's Hospital Medical Center	50,000	4.27%	15/5/2044	42,901	0.00%
Children's Hospital of Philadelphia	100,000	2.70%	1/7/2050	62,014	0.00%
Choice Hotels International, Inc.	115,000	3.70%	15/1/2031	103,446	0.01%
Choice Hotels International, Inc.	100,000	5.85%	1/8/2034	100,186	0.01%
CHRISTUS Health	75,000	4.34%	1/7/2028	73,457	0.01%
Chubb Corp.	150,000	6.00%	11/5/2037	159,275	0.01%
Chubb INA Holdings LLC	175,000	1.38%	15/9/2030	145,207	0.01%
Chubb INA Holdings LLC	200,000	5.00%	15/3/2034	197,559	0.01%
Chubb INA Holdings LLC	150,000	6.70%	15/5/2036	166,382	0.01%
Chubb INA Holdings LLC	250,000	4.35%	3/11/2045	213,082	0.01%
Chubb INA Holdings LLC	125,000	2.85%	15/12/2051	78,946	0.01%
Chubb INA Holdings LLC	138,000	3.05%	15/12/2061	83,575	0.01%
Church & Dwight Co., Inc.	50,000	3.15%	1/8/2027	48,363	0.00%
Church & Dwight Co., Inc.	200,000	2.30%	15/12/2031	167,454	0.01%
Church & Dwight Co., Inc.	100,000	5.00%	15/6/2052	90,360	0.01%
Cigna Group	73,000	1.25%	15/3/2026	70,046	0.00%
Cigna Group	275,000	3.40%	1/3/2027	267,374	0.02%
Cigna Group	150,000	3.05%	15/10/2027	143,523	0.01%
Cigna Group	425,000	4.38%	15/10/2028	416,512	0.03%
Cigna Group	150,000	5.00%	15/5/2029	149,909	0.01%
Cigna Group	263,000	2.40%	15/3/2030	229,935	0.02%
Cigna Group	225,000	2.38%	15/3/2031	190,510	0.01%
Cigna Group	125,000	5.13%	15/5/2031	124,435	0.01%
Cigna Group	125,000	5.40%	15/3/2033	124,792	0.01%
Cigna Group	175,000	5.25%	15/2/2034	171,631	0.01%
Cigna Group	200,000	4.80%	15/8/2038	181,366	0.01%
Cigna Group	150,000	3.20%	15/3/2040	109,956	0.01%
Cigna Group	140,000	6.13%	15/11/2041	142,146	0.01%
Cigna Group	200,000	4.80%	15/7/2046	170,536	0.01%
Cigna Group	410,000	4.90%	15/12/2048	349,212	0.02%
Cigna Group	175,000	3.40%	15/3/2050	114,995	0.01%
Cigna Group	225,000	3.40%	15/3/2051	146,807	0.01%
Cigna Group	200,000	5.60%	15/2/2054	187,535	0.01%
Cincinnati Financial Corp.	50,000	6.92%	15/5/2028	53,115	0.00%
Cincinnati Financial Corp.	50,000	6.13%	1/11/2034	52,022	0.00%
Cintas Corp. No 2	300,000	3.70%	1/4/2027	293,987	0.02%
Cisco Systems, Inc.	275,000	4.80%	26/2/2027	276,918	0.02%
Cisco Systems, Inc.	600,000	4.85%	26/2/2029	603,610	0.04%
Cisco Systems, Inc.	200,000	4.95%	26/2/2031	200,661	0.01%
Cisco Systems, Inc.	330,000	5.05%	26/2/2034	328,719	0.02%
Cisco Systems, Inc.	350,000	5.90%	15/2/2039	368,829	0.02%
Cisco Systems, Inc.	250,000	5.50%	15/1/2040	251,798	0.02%
Cisco Systems, Inc.	215,000	5.30%	26/2/2054	208,766	0.01%
Cisco Systems, Inc.	200,000	5.35%	26/2/2064	192,042	0.01%
Citibank Credit Card Issuance Trust	200,000	3.96%	13/10/2030	195,066	0.01%
Citibank Credit Card Issuance Trust	100,000	6.15%	15/6/2039	107,883	0.01%
Citibank NA	275,000	5.44%	30/4/2026	277,635	0.02%
Citibank NA	275,000	4.93%	6/8/2026	276,110	0.02%
Citibank NA	350,000	5.49%	4/12/2026	355,248	0.02%
Citibank NA	425,000	4.88%	19/11/2027	425,153	0.03%
Citibank NA	350,000	5.80%	29/9/2028	360,840	0.02%
Citibank NA	275,000	4.84%	6/8/2029	273,236	0.02%
Citibank NA	250,000	5.57%	30/4/2034	253,071	0.02%
Citigroup Commercial Mortgage Trust 2016	500,000	3.62%	10/2/2049	489,398	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Citigroup Commercial Mortgage Trust 2016	50,000	3.31%	10/4/2049	49,114	0.00%
Citigroup Commercial Mortgage Trust 2016	100,000	2.65%	10/7/2049	96,778	0.01%
Citigroup Commercial Mortgage Trust 2016	195,000	3.15%	15/11/2049	187,974	0.01%
Citigroup Commercial Mortgage Trust 2017	83,225	3.21%	12/10/2050	79,691	0.01%
Citigroup Commercial Mortgage Trust 2017	50,000	3.76%	12/10/2050	47,039	0.00%
Citigroup Commercial Mortgage Trust 2018	75,000	4.01%	10/3/2051	72,818	0.00%
Citigroup Commercial Mortgage Trust 2018	250,000	4.41%	10/11/2051	239,626	0.02%
Citigroup, Inc.	300,000	4.60%	9/3/2026	299,178	0.02%
Citigroup, Inc.	445,000	3.20%	21/10/2026	432,925	0.03%
Citigroup, Inc.	150,000	4.30%	20/11/2026	148,637	0.01%
Citigroup, Inc.	900,000	1.12%	28/1/2027	864,170	0.06%
Citigroup, Inc.	400,000	1.46%	9/6/2027	380,867	0.03%
Citigroup, Inc.	675,000	4.45%	29/9/2027	665,642	0.05%
Citigroup, Inc.	100,000	3.89%	10/1/2028	97,969	0.01%
Citigroup, Inc.	200,000	3.07%	24/2/2028	192,303	0.01%
Citigroup, Inc.	225,000	4.66%	24/5/2028	223,440	0.02%
Citigroup, Inc.	350,000	3.67%	24/7/2028	338,855	0.02%
Citigroup, Inc.	175,000	4.13%	25/7/2028	170,055	0.01%
Citigroup, Inc.	150,000	3.52%	27/10/2028	144,268	0.01%
Citigroup, Inc.	400,000	4.08%	23/4/2029	388,075	0.03%
Citigroup, Inc.	350,000	5.17%	13/2/2030	349,459	0.02%
Citigroup, Inc.	250,000	3.98%	20/3/2030	238,312	0.02%
Citigroup, Inc.	275,000	4.54%	19/9/2030	267,146	0.02%
Citigroup, Inc.	315,000	2.98%	5/11/2030	284,350	0.02%
Citigroup, Inc.	495,000	2.67%	29/1/2031	437,399	0.03%
Citigroup, Inc.	600,000	4.41%	31/3/2031	576,403	0.04%
Citigroup, Inc.	550,000	2.57%	3/6/2031	479,337	0.03%
Citigroup, Inc.	400,000	2.56%	1/5/2032	338,945	0.02%
Citigroup, Inc.	150,000	6.63%	15/6/2032	160,243	0.01%
Citigroup, Inc.	200,000	2.52%	3/11/2032	166,622	0.01%
Citigroup, Inc.	450,000	3.06%	25/1/2033	386,448	0.03%
Citigroup, Inc.	450,000	3.79%	17/3/2033	404,287	0.03%
Citigroup, Inc.	300,000	4.91%	24/5/2033	289,608	0.02%
Citigroup, Inc.	100,000	6.00%	31/10/2033	102,856	0.01%
Citigroup, Inc.	400,000	6.27%	17/11/2033	419,215	0.03%
Citigroup, Inc.	500,000	6.17%	25/5/2034	509,205	0.03%
Citigroup, Inc.	375,000	5.83%	13/2/2035	373,294	0.03%
Citigroup, Inc.	112,000	6.13%	25/8/2036	114,239	0.01%
Citigroup, Inc.	150,000	3.88%	24/1/2039	125,254	0.01%
Citigroup, Inc.	325,000	8.13%	15/7/2039	400,919	0.03%
Citigroup, Inc.	125,000	5.41%	19/9/2039	119,142	0.01%
Citigroup, Inc.	200,000	5.32%	26/3/2041	192,184	0.01%
Citigroup, Inc.	100,000	5.88%	30/1/2042	102,178	0.01%
Citigroup, Inc.	125,000	2.90%	3/11/2042	87,355	0.01%
Citigroup, Inc.	100,000	6.68%	13/9/2043	109,796	0.01%
Citigroup, Inc.	125,000	5.30%	6/5/2044	117,546	0.01%
Citigroup, Inc.	125,000	4.65%	30/7/2045	108,855	0.01%
Citigroup, Inc.	290,000	4.75%	18/5/2046	252,828	0.02%
Citigroup, Inc.	125,000	4.28%	24/4/2048	102,126	0.01%
Citigroup, Inc.	300,000	4.65%	23/7/2048	257,419	0.02%
Citizens Financial Group, Inc.	200,000	5.84%	23/1/2030	202,964	0.01%
Citizens Financial Group, Inc.	200,000	3.25%	30/4/2030	180,816	0.01%
Citizens Financial Group, Inc.	200,000	5.72%	23/7/2032	200,584	0.01%
Citizens Financial Group, Inc.	125,000	2.64%	30/9/2032	100,514	0.01%
Citizens Financial Group, Inc.	100,000	6.65%	25/4/2035	105,463	0.01%
City of Hope	100,000	4.38%	15/8/2048	80,542	0.01%
City of Houston TX	100,000	6.29%	1/3/2032	104,857	0.01%
City of Houston TX	100,000	3.96%	1/3/2047	84,328	0.01%
City of Los Angeles Department of Airports Customer Facility Charge Revenue	100,000	4.24%	15/5/2048	85,162	0.01%
City of New York NY	150,000	5.21%	1/10/2031	149,537	0.01%
City of New York NY	125,000	4.61%	1/9/2037	119,529	0.01%
City of New York NY	50,000	6.27%	1/12/2037	52,569	0.00%
City of New York NY	75,000	5.26%	1/10/2044	72,924	0.00%
City of New York NY	75,000	5.09%	1/10/2049	71,561	0.00%
City of New York NY	100,000	5.26%	1/10/2052	97,752	0.01%
City of New York NY	100,000	5.83%	1/10/2053	104,577	0.01%
City of New York NY	75,000	5.11%	1/10/2054	71,051	0.00%
City of San Antonio TX Electric & Gas Systems Revenue	100,000	5.99%	1/2/2039	103,465	0.01%
City of San Francisco CA Public Utilities Commission Water Revenue	50,000	6.95%	1/11/2050	56,024	0.00%
City of Tucson AZ	50,000	2.86%	1/7/2047	35,484	0.00%

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CK Hutchison International 24 Ltd.	150,000	5.50%	26/4/2034	151,216	0.01%
Claremont Mckenna College	50,000	3.78%	1/1/2122	32,424	0.00%
Cleco Corporate Holdings LLC	48,000	3.74%	1/5/2026	47,019	0.00%
Cleveland Clinic Foundation	60,000	4.86%	1/1/2114	50,866	0.00%
Cleveland Electric Illuminating Co.	25,000	3.50%	1/4/2028	23,795	0.00%
Cleveland Electric Illuminating Co.	50,000	4.55%	15/11/2030	48,153	0.00%
Cleveland Electric Illuminating Co.	50,000	5.95%	15/12/2036	50,440	0.00%
Clorox Co.	175,000	3.10%	1/10/2027	167,731	0.01%
Clorox Co.	50,000	3.90%	15/5/2028	48,571	0.00%
Clorox Co.	100,000	1.80%	15/5/2030	85,090	0.01%
Clorox Co.	100,000	4.60%	1/5/2032	97,780	0.01%
CME Group, Inc.	125,000	5.30%	15/9/2043	125,097	0.01%
CME Group, Inc.	125,000	4.15%	15/6/2048	103,170	0.01%
CMS Energy Corp.	50,000	3.45%	15/8/2027	48,385	0.00%
CMS Energy Corp.	55,000	4.88%	1/3/2044	48,774	0.00%
CMS Energy Corp.	60,000	3.75%	1/12/2050	52,173	0.00%
CNA Financial Corp.	130,000	4.50%	1/3/2026	129,608	0.01%
CNA Financial Corp.	150,000	3.45%	15/8/2027	145,009	0.01%
CNA Financial Corp.	50,000	3.90%	1/5/2029	47,847	0.00%
CNA Financial Corp.	100,000	5.50%	15/6/2033	100,940	0.01%
CNH Industrial Capital LLC	100,000	4.50%	8/10/2027	99,025	0.01%
CNH Industrial Capital LLC	50,000	4.55%	10/4/2028	49,292	0.00%
CNH Industrial Capital LLC	130,000	5.50%	12/1/2029	131,864	0.01%
CNH Industrial Capital LLC	75,000	5.10%	20/4/2029	74,959	0.01%
CNH Industrial NV	250,000	3.85%	15/11/2027	244,249	0.02%
CNO Financial Group, Inc.	150,000	5.25%	30/5/2029	148,922	0.01%
CNO Financial Group, Inc.	100,000	6.45%	15/6/2034	103,201	0.01%
CNO Global Funding	200,000	1.75%	7/10/2026	189,051	0.01%
CNO Global Funding	175,000	5.88%	4/6/2027	178,200	0.01%
CNO Global Funding	100,000	4.88%	10/12/2027	99,590	0.01%
Coca-Cola Co.	150,000	3.38%	25/3/2027	146,892	0.01%
Coca-Cola Co.	175,000	1.45%	1/6/2027	163,398	0.01%
Coca-Cola Co.	375,000	1.00%	15/3/2028	336,463	0.02%
Coca-Cola Co.	175,000	1.65%	1/6/2030	149,223	0.01%
Coca-Cola Co.	100,000	2.00%	5/3/2031	85,240	0.01%
Coca-Cola Co.	200,000	1.38%	15/3/2031	163,717	0.01%
Coca-Cola Co.	100,000	2.25%	5/1/2032	85,019	0.01%
Coca-Cola Co.	150,000	5.00%	13/5/2034	149,785	0.01%
Coca-Cola Co.	100,000	4.65%	14/8/2034	97,299	0.01%
Coca-Cola Co.	400,000	2.50%	1/6/2040	280,114	0.02%
Coca-Cola Co.	50,000	2.88%	5/5/2041	36,363	0.00%
Coca-Cola Co.	75,000	4.20%	25/3/2050	62,046	0.00%
Coca-Cola Co.	375,000	2.60%	1/6/2050	226,386	0.02%
Coca-Cola Co.	275,000	3.00%	5/3/2051	181,431	0.01%
Coca-Cola Co.	200,000	2.50%	15/3/2051	117,180	0.01%
Coca-Cola Co.	100,000	5.30%	13/5/2054	96,679	0.01%
Coca-Cola Co.	200,000	5.20%	14/1/2055	190,228	0.01%
Coca-Cola Co.	175,000	2.75%	1/6/2060	102,319	0.01%
Coca-Cola Co.	175,000	5.40%	13/5/2064	168,233	0.01%
Coca-Cola Consolidated, Inc.	100,000	5.25%	1/6/2029	101,234	0.01%
Coca-Cola Consolidated, Inc.	50,000	5.45%	1/6/2034	50,352	0.00%
Colgate-Palmolive Co.	100,000	3.10%	15/8/2027	96,756	0.01%
Colgate-Palmolive Co.	100,000	4.60%	1/3/2033	98,529	0.01%
Colgate-Palmolive Co.	125,000	4.00%	15/8/2045	104,217	0.01%
Colonial Pipeline Co.	55,000	7.63%	15/4/2032	61,868	0.00%
Colonial Pipeline Co.	130,000	4.25%	15/4/2048	102,584	0.01%
Columbia Pipeline Group, Inc.	70,000	5.80%	1/6/2045	67,339	0.00%
Columbia Pipelines Holding Co. LLC	115,000	6.04%	15/8/2028	117,756	0.01%
Columbia Pipelines Operating Co. LLC	105,000	5.93%	15/8/2030	108,099	0.01%
Columbia Pipelines Operating Co. LLC	420,000	6.04%	15/11/2033	431,171	0.03%
Columbia Pipelines Operating Co. LLC	105,000	6.50%	15/8/2043	108,676	0.01%
Columbia Pipelines Operating Co. LLC	160,000	6.54%	15/11/2053	167,853	0.01%
Columbia Pipelines Operating Co. LLC	100,000	5.70%	1/10/2054	93,898	0.01%
Comcast Corp.	100,000	3.15%	1/3/2026	98,477	0.01%
Comcast Corp.	50,000	3.30%	1/2/2027	48,673	0.00%
Comcast Corp.	400,000	3.30%	1/4/2027	388,605	0.03%
Comcast Corp.	625,000	3.15%	15/2/2028	595,168	0.04%
Comcast Corp.	400,000	4.15%	15/10/2028	390,237	0.03%
Comcast Corp.	200,000	5.10%	1/6/2029	201,857	0.01%
Comcast Corp.	400,000	2.65%	1/2/2030	358,280	0.02%
Comcast Corp.	195,000	3.40%	1/4/2030	180,758	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Comcast Corp.	200,000	1.95%	15/1/2031	167,292	0.01%
Comcast Corp.	350,000	5.50%	15/11/2032	358,267	0.02%
Comcast Corp.	444,000	4.25%	15/1/2033	414,183	0.03%
Comcast Corp.	300,000	4.80%	15/5/2033	291,532	0.02%
Comcast Corp.	600,000	5.30%	1/6/2034	599,072	0.04%
Comcast Corp.	225,000	5.65%	15/6/2035	229,724	0.02%
Comcast Corp.	200,000	4.40%	15/8/2035	184,113	0.01%
Comcast Corp.	150,000	3.20%	15/7/2036	121,031	0.01%
Comcast Corp.	150,000	6.45%	15/3/2037	160,839	0.01%
Comcast Corp.	315,000	3.90%	1/3/2038	264,699	0.02%
Comcast Corp.	300,000	4.60%	15/10/2038	271,133	0.02%
Comcast Corp.	400,000	3.25%	1/11/2039	303,471	0.02%
Comcast Corp.	350,000	3.75%	1/4/2040	281,493	0.02%
Comcast Corp.	150,000	4.00%	15/8/2047	114,507	0.01%
Comcast Corp.	400,000	3.97%	1/11/2047	304,036	0.02%
Comcast Corp.	370,000	4.70%	15/10/2048	317,580	0.02%
Comcast Corp.	500,000	4.00%	1/11/2049	378,109	0.03%
Comcast Corp.	200,000	2.80%	15/1/2051	118,928	0.01%
Comcast Corp.	800,000	2.89%	1/11/2051	482,262	0.03%
Comcast Corp.	200,000	2.45%	15/8/2052	108,376	0.01%
Comcast Corp.	245,000	4.05%	1/11/2052	183,988	0.01%
Comcast Corp.	355,000	5.35%	15/5/2053	328,317	0.02%
Comcast Corp.	814,000	2.94%	1/11/2056	474,573	0.03%
Comcast Corp.	125,000	4.95%	15/10/2058	108,246	0.01%
Comcast Corp.	480,000	2.99%	1/11/2063	270,648	0.02%
Comcast Corp.	150,000	5.50%	15/5/2064	140,074	0.01%
Comerica Bank	50,000	5.33%	25/8/2033	47,728	0.00%
Comerica, Inc.	100,000	4.00%	1/2/2029	94,849	0.01%
Comerica, Inc.	200,000	5.98%	30/1/2030	202,183	0.01%
CommonSpirit Health	200,000	3.35%	1/10/2029	186,367	0.01%
CommonSpirit Health	125,000	5.21%	1/12/2031	124,537	0.01%
CommonSpirit Health	100,000	5.32%	1/12/2034	98,710	0.01%
CommonSpirit Health	100,000	4.35%	1/11/2042	83,545	0.01%
CommonSpirit Health	175,000	3.82%	1/10/2049	129,892	0.01%
CommonSpirit Health	215,000	3.91%	1/10/2050	158,737	0.01%
CommonSpirit Health	100,000	5.55%	1/12/2054	95,744	0.01%
Commonwealth Edison Co.	250,000	3.70%	15/8/2028	241,158	0.02%
Commonwealth Edison Co.	100,000	5.30%	1/6/2034	100,252	0.01%
Commonwealth Edison Co.	150,000	5.90%	15/3/2036	155,788	0.01%
Commonwealth Edison Co.	50,000	3.80%	1/10/2042	39,462	0.00%
Commonwealth Edison Co.	50,000	4.60%	15/8/2043	43,688	0.00%
Commonwealth Edison Co.	100,000	4.70%	15/1/2044	88,378	0.01%
Commonwealth Edison Co.	75,000	3.70%	1/3/2045	57,207	0.00%
Commonwealth Edison Co.	100,000	4.35%	15/11/2045	83,774	0.01%
Commonwealth Edison Co.	25,000	3.65%	15/6/2046	18,681	0.00%
Commonwealth Edison Co.	100,000	3.75%	15/8/2047	74,664	0.01%
Commonwealth Edison Co.	135,000	4.00%	1/3/2048	105,367	0.01%
Commonwealth Edison Co.	125,000	3.00%	1/3/2050	80,574	0.01%
Commonwealth Edison Co.	25,000	3.13%	15/3/2051	16,196	0.00%
Commonwealth Edison Co.	145,000	2.75%	1/9/2051	86,256	0.01%
Commonwealth Edison Co.	100,000	3.85%	15/3/2052	74,094	0.01%
Commonwealth Edison Co.	20,000	5.30%	1/2/2053	18,869	0.00%
Commonwealth Edison Co.	100,000	5.65%	1/6/2054	98,654	0.01%
Commonwealth Financing Authority	65,000	3.86%	1/6/2038	58,153	0.00%
Commonwealth Financing Authority	110,000	2.99%	1/6/2042	81,228	0.01%
Commonwealth of Massachusetts	49,501	4.11%	15/7/2031	47,519	0.00%
Commonwealth of Massachusetts	100,000	5.46%	1/12/2039	99,948	0.01%
Commonwealth of Massachusetts	105,000	2.90%	1/9/2049	70,769	0.00%
Commonwealth of Massachusetts Transportation Fund Revenue	75,000	5.73%	1/6/2040	74,716	0.01%
Community Health Network, Inc.	75,000	3.10%	1/5/2050	47,809	0.00%
Conagra Brands, Inc.	275,000	7.00%	1/10/2028	291,497	0.02%
Conagra Brands, Inc.	25,000	8.25%	15/9/2030	28,581	0.00%
Conagra Brands, Inc.	325,000	5.30%	1/11/2038	305,886	0.02%
Concentrix Corp.	100,000	6.65%	2/8/2026	101,773	0.01%
Concentrix Corp.	100,000	6.60%	2/8/2028	102,458	0.01%
Connecticut Light & Power Co.	25,000	3.20%	15/3/2027	24,246	0.00%
Connecticut Light & Power Co.	75,000	2.05%	1/7/2031	62,717	0.00%
Connecticut Light & Power Co.	50,000	4.95%	15/8/2034	48,794	0.00%
Connecticut Light & Power Co.	110,000	4.30%	15/4/2044	91,995	0.01%
Connecticut Light & Power Co.	75,000	4.15%	1/6/2045	61,217	0.00%
Connecticut Light & Power Co.	95,000	4.00%	1/4/2048	74,596	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Connecticut Light & Power Co.	60,000	5.25%	15/1/2053	56,721	0.00%
ConocoPhillips	50,000	5.90%	15/10/2032	52,823	0.00%
ConocoPhillips	110,000	5.90%	15/5/2038	113,818	0.01%
ConocoPhillips	197,000	6.50%	1/2/2039	215,048	0.01%
ConocoPhillips Co.	200,000	4.70%	15/1/2030	197,835	0.01%
ConocoPhillips Co.	100,000	4.85%	15/1/2032	98,002	0.01%
ConocoPhillips Co.	200,000	5.05%	15/9/2033	197,352	0.01%
ConocoPhillips Co.	200,000	5.00%	15/1/2035	194,352	0.01%
ConocoPhillips Co.	115,000	3.76%	15/3/2042	90,487	0.01%
ConocoPhillips Co.	140,000	4.30%	15/11/2044	116,945	0.01%
ConocoPhillips Co.	160,000	3.80%	15/3/2052	117,034	0.01%
ConocoPhillips Co.	85,000	5.30%	15/5/2053	78,651	0.01%
ConocoPhillips Co.	270,000	5.55%	15/3/2054	259,393	0.02%
ConocoPhillips Co.	200,000	5.50%	15/1/2055	189,944	0.01%
ConocoPhillips Co.	263,000	4.03%	15/3/2062	190,491	0.01%
ConocoPhillips Co.	175,000	5.70%	15/9/2063	167,674	0.01%
ConocoPhillips Co.	100,000	5.65%	15/1/2065	94,643	0.01%
Consolidated Edison Co. of New York, Inc.	45,000	3.80%	15/5/2028	43,564	0.00%
Consolidated Edison Co. of New York, Inc.	75,000	4.00%	1/12/2028	73,054	0.00%
Consolidated Edison Co. of New York, Inc.	140,000	2.40%	15/6/2031	120,192	0.01%
Consolidated Edison Co. of New York, Inc.	75,000	5.20%	1/3/2033	75,167	0.01%
Consolidated Edison Co. of New York, Inc.	125,000	5.50%	15/3/2034	127,253	0.01%
Consolidated Edison Co. of New York, Inc.	100,000	5.38%	15/5/2034	101,139	0.01%
Consolidated Edison Co. of New York, Inc.	60,000	5.85%	15/3/2036	62,060	0.00%
Consolidated Edison Co. of New York, Inc.	60,000	6.20%	15/6/2036	63,514	0.00%
Consolidated Edison Co. of New York, Inc.	95,000	6.75%	1/4/2038	104,984	0.01%
Consolidated Edison Co. of New York, Inc.	95,000	5.50%	1/12/2039	93,912	0.01%
Consolidated Edison Co. of New York, Inc.	35,000	5.70%	15/6/2040	34,887	0.00%
Consolidated Edison Co. of New York, Inc.	60,000	4.20%	15/3/2042	49,986	0.00%
Consolidated Edison Co. of New York, Inc.	205,000	4.45%	15/3/2044	175,074	0.01%
Consolidated Edison Co. of New York, Inc.	95,000	4.50%	1/12/2045	80,419	0.01%
Consolidated Edison Co. of New York, Inc.	70,000	3.85%	15/6/2046	53,381	0.00%
Consolidated Edison Co. of New York, Inc.	80,000	3.88%	15/6/2047	60,775	0.00%
Consolidated Edison Co. of New York, Inc.	95,000	4.65%	1/12/2048	81,036	0.01%
Consolidated Edison Co. of New York, Inc.	25,000	4.13%	15/5/2049	19,665	0.00%
Consolidated Edison Co. of New York, Inc.	400,000	3.95%	1/4/2050	312,242	0.02%
Consolidated Edison Co. of New York, Inc.	95,000	3.20%	1/12/2051	62,058	0.00%
Consolidated Edison Co. of New York, Inc.	10,000	6.15%	15/11/2052	10,505	0.00%
Consolidated Edison Co. of New York, Inc.	325,000	5.90%	15/11/2053	330,601	0.02%
Consolidated Edison Co. of New York, Inc.	150,000	5.70%	15/5/2054	149,217	0.01%
Consolidated Edison Co. of New York, Inc.	130,000	4.63%	1/12/2054	109,306	0.01%
Consolidated Edison Co. of New York, Inc.	75,000	4.30%	1/12/2056	58,532	0.00%
Consolidated Edison Co. of New York, Inc.	105,000	4.50%	15/5/2058	84,313	0.01%
Consolidated Edison Co. of New York, Inc.	90,000	3.70%	15/11/2059	62,752	0.00%
Consolidated Edison Co. of New York, Inc.	95,000	3.00%	1/12/2060	55,942	0.00%
Consolidated Edison Co. of New York, Inc.	110,000	3.60%	15/6/2061	74,781	0.01%
Constellation Brands, Inc.	100,000	3.70%	6/12/2026	98,294	0.01%
Constellation Brands, Inc.	160,000	3.50%	9/5/2027	155,419	0.01%
Constellation Brands, Inc.	125,000	3.60%	15/2/2028	120,047	0.01%
Constellation Brands, Inc.	75,000	4.65%	15/11/2028	74,097	0.01%
Constellation Brands, Inc.	75,000	2.88%	1/5/2030	67,022	0.00%
Constellation Brands, Inc.	175,000	2.25%	1/8/2031	145,472	0.01%
Constellation Brands, Inc.	125,000	4.90%	1/5/2033	120,738	0.01%
Constellation Brands, Inc.	100,000	5.25%	15/11/2048	91,440	0.01%
Constellation Brands, Inc.	275,000	3.75%	1/5/2050	201,704	0.01%
Constellation Energy Generation LLC	115,000	5.80%	1/3/2033	117,590	0.01%
Constellation Energy Generation LLC	100,000	6.25%	1/10/2039	104,215	0.01%
Constellation Energy Generation LLC	15,000	5.75%	1/10/2041	14,634	0.00%
Constellation Energy Generation LLC	185,000	5.60%	15/6/2042	178,615	0.01%
Constellation Energy Generation LLC	155,000	6.50%	1/10/2053	164,828	0.01%
Constellation Energy Generation LLC	100,000	5.75%	15/3/2054	97,341	0.01%
Consumers Energy Co.	60,000	4.65%	1/3/2028	59,800	0.00%
Consumers Energy Co.	100,000	3.80%	15/11/2028	96,364	0.01%
Consumers Energy Co.	100,000	4.60%	30/5/2029	99,094	0.01%
Consumers Energy Co.	100,000	4.70%	15/1/2030	99,245	0.01%
Consumers Energy Co.	15,000	3.60%	15/8/2032	13,580	0.00%
Consumers Energy Co.	30,000	4.63%	15/5/2033	28,931	0.00%
Consumers Energy Co.	100,000	3.95%	15/5/2043	81,497	0.01%
Consumers Energy Co.	80,000	4.05%	15/5/2048	63,788	0.00%
Consumers Energy Co.	100,000	4.35%	15/4/2049	83,280	0.01%
Consumers Energy Co.	175,000	3.10%	15/8/2050	118,243	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Consumers Energy Co.	85,000	3.50%	1/8/2051	61,939	0.00%
Consumers Energy Co.	72,000	2.65%	15/8/2052	43,488	0.00%
Consumers Energy Co.	55,000	4.20%	1/9/2052	44,371	0.00%
Consumers Energy Co.	73,000	2.50%	1/5/2060	40,213	0.00%
Continental Resources, Inc.	270,000	2.27%	15/11/2026	255,838	0.02%
Continental Resources, Inc.	150,000	4.38%	15/1/2028	145,835	0.01%
Continental Resources, Inc.	100,000	5.75%	15/1/2031	98,886	0.01%
Continental Resources, Inc.	150,000	2.88%	1/4/2032	123,098	0.01%
Continental Resources, Inc.	100,000	4.90%	1/6/2044	80,878	0.01%
Continental Wind LLC	47,249	6.00%	28/2/2033	47,782	0.00%
COPT Defense Properties LP	100,000	2.00%	15/1/2029	87,997	0.01%
COPT Defense Properties LP	150,000	2.90%	1/12/2033	120,569	0.01%
COR2 Commercial Mortgage Trust 2017	133,465	3.32%	10/9/2050	131,129	0.01%
Corebridge Financial, Inc.	300,000	3.65%	5/4/2027	291,534	0.02%
Corebridge Financial, Inc.	250,000	3.85%	5/4/2029	238,811	0.02%
Corebridge Financial, Inc.	225,000	3.90%	5/4/2032	204,856	0.01%
Corebridge Financial, Inc.	185,000	6.05%	15/9/2033	191,330	0.01%
Corebridge Financial, Inc.	150,000	5.75%	15/1/2034	152,792	0.01%
Corebridge Financial, Inc.	125,000	4.35%	5/4/2042	103,981	0.01%
Corebridge Financial, Inc.	175,000	4.40%	5/4/2052	140,759	0.01%
Corebridge Financial, Inc.	150,000	6.88%	15/12/2052	153,962	0.01%
Corebridge Financial, Inc.	100,000	6.38%	15/9/2054	99,730	0.01%
Corebridge Global Funding	100,000	5.35%	24/6/2026	100,899	0.01%
Corebridge Global Funding	150,000	4.65%	20/8/2027	149,377	0.01%
Corebridge Global Funding	200,000	5.20%	12/1/2029	200,963	0.01%
Corebridge Global Funding	75,000	5.20%	24/6/2029	75,324	0.01%
Corebridge Global Funding	100,000	4.90%	3/12/2029	99,322	0.01%
Corning, Inc.	45,000	4.70%	15/3/2037	41,409	0.00%
Corning, Inc.	125,000	5.75%	15/8/2040	125,071	0.01%
Corning, Inc.	100,000	4.75%	15/3/2042	88,692	0.01%
Corning, Inc.	100,000	3.90%	15/11/2049	74,914	0.01%
Corning, Inc.	100,000	5.85%	15/11/2068	95,681	0.01%
Corning, Inc.	130,000	5.45%	15/11/2079	117,715	0.01%
CoStar Group, Inc.	140,000	2.80%	15/7/2030	122,265	0.01%
Costco Wholesale Corp.	175,000	3.00%	18/5/2027	169,952	0.01%
Costco Wholesale Corp.	200,000	1.38%	20/6/2027	185,879	0.01%
Costco Wholesale Corp.	200,000	1.60%	20/4/2030	171,128	0.01%
Costco Wholesale Corp.	400,000	1.75%	20/4/2032	325,390	0.02%
Coterra Energy, Inc.	100,000	3.90%	15/5/2027	97,727	0.01%
Coterra Energy, Inc.	245,000	4.38%	15/3/2029	237,141	0.02%
Coterra Energy, Inc.	65,000	5.60%	15/3/2034	64,401	0.00%
Coterra Energy, Inc.	50,000	5.40%	15/2/2035	48,498	0.00%
Coterra Energy, Inc.	95,000	5.90%	15/2/2055	89,687	0.01%
Cottage Health Obligated Group	100,000	3.30%	1/11/2049	69,955	0.00%
Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International US LLC	125,000	6.63%	15/7/2030	126,757	0.01%
County of Clark Department of Aviation	75,000	6.82%	1/7/2045	83,039	0.01%
County of Cook IL	55,000	6.23%	15/11/2034	57,527	0.00%
County of Miami-Dade FL Aviation Revenue	100,000	4.28%	1/10/2041	88,943	0.01%
County of Riverside CA	100,000	3.82%	15/2/2038	90,500	0.01%
Cousins Properties LP	75,000	5.88%	1/10/2034	75,139	0.01%
Cox Communications, Inc.	250,000	3.50%	15/8/2027	241,709	0.02%
Cox Communications, Inc.	250,000	5.45%	15/9/2028	252,646	0.02%
Cox Communications, Inc.	125,000	1.80%	1/10/2030	102,945	0.01%
Cox Communications, Inc.	200,000	2.60%	15/6/2031	168,519	0.01%
Cox Communications, Inc.	225,000	5.45%	1/9/2034	217,343	0.01%
Cox Communications, Inc.	100,000	4.80%	1/2/2035	91,233	0.01%
Cox Communications, Inc.	60,000	4.70%	15/12/2042	48,235	0.00%
Cox Communications, Inc.	300,000	2.95%	1/10/2050	173,964	0.01%
Cox Communications, Inc.	75,000	5.80%	15/12/2053	68,435	0.00%
Cox Communications, Inc.	200,000	5.95%	1/9/2054	185,508	0.01%
CRH America Finance, Inc.	200,000	5.40%	21/5/2034	200,445	0.01%
CRH SMW Finance DAC	200,000	5.20%	21/5/2029	201,407	0.01%
Crown Castle, Inc.	150,000	4.45%	15/2/2026	149,460	0.01%
Crown Castle, Inc.	125,000	3.70%	15/6/2026	122,977	0.01%
Crown Castle, Inc.	100,000	3.65%	1/9/2027	96,937	0.01%
Crown Castle, Inc.	200,000	3.80%	15/2/2028	192,538	0.01%
Crown Castle, Inc.	400,000	5.60%	1/6/2029	407,708	0.03%
Crown Castle, Inc.	100,000	4.90%	1/9/2029	98,932	0.01%
Crown Castle, Inc.	200,000	3.10%	15/11/2029	182,042	0.01%
Crown Castle, Inc.	150,000	3.30%	1/7/2030	136,329	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Crown Castle, Inc.	200,000	2.10%	1/4/2031	165,542	0.01%
Crown Castle, Inc.	400,000	5.10%	1/5/2033	390,064	0.03%
Crown Castle, Inc.	125,000	2.90%	1/4/2041	87,114	0.01%
Crown Castle, Inc.	75,000	4.75%	15/5/2047	63,528	0.00%
Crown Castle, Inc.	75,000	5.20%	15/2/2049	66,749	0.00%
Crown Castle, Inc.	225,000	3.25%	15/1/2051	146,612	0.01%
CSAIL 2016-C7 Commercial Mortgage Trust	225,000	3.50%	15/11/2049	218,676	0.01%
CSAIL 2017-CX10 Commercial Mortgage Trust	180,000	3.46%	15/11/2050	172,054	0.01%
CSAIL 2018-CX11 Commercial Mortgage Trust	50,000	4.03%	15/4/2051	48,611	0.00%
CSAIL 2018-CX12 Commercial Mortgage Trust	350,000	4.22%	15/8/2051	339,141	0.02%
CSX Corp.	150,000	2.60%	1/11/2026	145,037	0.01%
CSX Corp.	325,000	4.25%	15/3/2029	318,226	0.02%
CSX Corp.	150,000	4.10%	15/11/2032	140,397	0.01%
CSX Corp.	75,000	6.00%	1/10/2036	78,744	0.01%
CSX Corp.	250,000	6.22%	30/4/2040	267,089	0.02%
CSX Corp.	100,000	5.50%	15/4/2041	99,151	0.01%
CSX Corp.	175,000	4.10%	15/3/2044	143,570	0.01%
CSX Corp.	110,000	3.80%	1/11/2046	84,565	0.01%
CSX Corp.	150,000	4.30%	1/3/2048	123,750	0.01%
CSX Corp.	100,000	4.75%	15/11/2048	88,059	0.01%
CSX Corp.	25,000	3.80%	15/4/2050	18,825	0.00%
CSX Corp.	360,000	2.50%	15/5/2051	208,633	0.01%
CSX Corp.	100,000	4.50%	15/11/2052	84,357	0.01%
CSX Corp.	75,000	4.50%	1/8/2054	62,763	0.00%
CSX Corp.	50,000	4.90%	15/3/2055	44,812	0.00%
CSX Corp.	100,000	4.25%	1/11/2066	75,711	0.01%
CSX Corp.	100,000	4.65%	1/3/2068	81,732	0.01%
CubeSmart LP	100,000	2.25%	15/12/2028	89,943	0.01%
CubeSmart LP	50,000	4.38%	15/2/2029	48,558	0.00%
CubeSmart LP	125,000	2.00%	15/2/2031	103,772	0.01%
CubeSmart LP	100,000	2.50%	15/2/2032	83,613	0.01%
Cummins, Inc.	100,000	4.90%	20/2/2029	100,646	0.01%
Cummins, Inc.	175,000	1.50%	1/9/2030	146,461	0.01%
Cummins, Inc.	85,000	4.88%	1/10/2043	77,777	0.01%
Cummins, Inc.	100,000	2.60%	1/9/2050	59,440	0.00%
Cummins, Inc.	125,000	5.45%	20/2/2054	121,696	0.01%
CVS Health Corp.	225,000	5.00%	20/2/2026	224,824	0.02%
CVS Health Corp.	250,000	2.88%	1/6/2026	242,761	0.02%
CVS Health Corp.	105,000	3.00%	15/8/2026	101,748	0.01%
CVS Health Corp.	150,000	3.63%	1/4/2027	145,486	0.01%
CVS Health Corp.	698,000	4.30%	25/3/2028	676,631	0.05%
CVS Health Corp.	150,000	5.00%	30/1/2029	147,967	0.01%
CVS Health Corp.	200,000	5.40%	1/6/2029	200,105	0.01%
CVS Health Corp.	500,000	3.25%	15/8/2029	455,147	0.03%
CVS Health Corp.	300,000	5.13%	21/2/2030	293,793	0.02%
CVS Health Corp.	200,000	3.75%	1/4/2030	183,361	0.01%
CVS Health Corp.	400,000	5.25%	30/1/2031	390,819	0.03%
CVS Health Corp.	175,000	1.88%	28/2/2031	141,171	0.01%
CVS Health Corp.	175,000	5.55%	1/6/2031	173,835	0.01%
CVS Health Corp.	200,000	2.13%	15/9/2031	160,196	0.01%
CVS Health Corp.	275,000	5.25%	21/2/2033	263,334	0.02%
CVS Health Corp.	175,000	5.30%	1/6/2033	167,771	0.01%
CVS Health Corp.	200,000	4.88%	20/7/2035	181,710	0.01%
CVS Health Corp.	809,000	4.78%	25/3/2038	699,270	0.05%
CVS Health Corp.	150,000	6.13%	15/9/2039	146,726	0.01%
CVS Health Corp.	64,000	4.13%	1/4/2040	50,098	0.00%
CVS Health Corp.	300,000	5.30%	5/12/2043	261,510	0.02%
CVS Health Corp.	580,000	5.13%	20/7/2045	487,811	0.03%
CVS Health Corp.	1,025,000	5.05%	25/3/2048	846,059	0.06%
CVS Health Corp.	125,000	5.63%	21/2/2053	110,584	0.01%
CVS Health Corp.	175,000	5.88%	1/6/2053	160,533	0.01%
CVS Health Corp.	125,000	6.05%	1/6/2054	117,569	0.01%
Daimler Truck Finance North America LLC	150,000	5.38%	18/1/2034	149,132	0.01%
Dallas Area Rapid Transit	75,000	6.00%	1/12/2044	76,327	0.01%
Dallas Area Rapid Transit	75,000	5.02%	1/12/2048	68,943	0.00%
Dallas Convention Center Hotel Development Corp.	65,000	7.09%	1/1/2042	71,833	0.00%
Dallas County Hospital District	50,000	5.62%	15/8/2044	49,134	0.00%
Dallas Fort Worth International Airport	125,000	2.99%	1/11/2038	102,973	0.01%
Dallas Fort Worth International Airport	150,000	2.92%	1/11/2050	103,638	0.01%
Dallas Fort Worth International Airport	100,000	4.51%	1/11/2051	86,817	0.01%
Dallas Independent School District	100,000	6.45%	15/2/2035	100,144	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Danaher Corp.	150,000	2.60%	1/10/2050	89,399	0.01%
Danaher Corp.	400,000	2.80%	10/12/2051	246,588	0.02%
Darden Restaurants, Inc.	50,000	3.85%	1/5/2027	48,892	0.00%
Darden Restaurants, Inc.	100,000	4.35%	15/10/2027	98,653	0.01%
Darden Restaurants, Inc.	100,000	4.55%	15/10/2029	97,515	0.01%
Darden Restaurants, Inc.	100,000	4.55%	15/2/2048	80,469	0.01%
Dartmouth-Hitchcock Health	50,000	4.18%	1/8/2048	37,856	0.00%
Dayton Power & Light Co.	65,000	3.95%	15/6/2049	47,681	0.00%
DBJPM 17-C6 Mortgage Trust	125,000	3.33%	10/6/2050	119,650	0.01%
DBJPM 17-C6 Mortgage Trust	100,000	3.56%	10/6/2050	93,424	0.01%
DCP Midstream Operating LP	75,000	5.63%	15/7/2027	76,031	0.01%
DCP Midstream Operating LP	70,000	5.13%	15/5/2029	70,062	0.00%
DCP Midstream Operating LP	145,000	3.25%	15/2/2032	124,756	0.01%
DCP Midstream Operating LP	145,000	5.60%	1/4/2044	135,293	0.01%
Deere & Co.	100,000	5.38%	16/10/2029	103,195	0.01%
Deere & Co.	100,000	7.13%	3/3/2031	112,843	0.01%
Deere & Co.	200,000	3.90%	9/6/2042	166,711	0.01%
Deere & Co.	150,000	3.75%	15/4/2050	115,437	0.01%
Dell International LLC/EMC Corp.	485,000	6.02%	15/6/2026	492,083	0.03%
Dell International LLC/EMC Corp.	200,000	5.25%	1/2/2028	202,317	0.01%
Dell International LLC/EMC Corp.	225,000	5.30%	1/10/2029	227,304	0.02%
Dell International LLC/EMC Corp.	100,000	4.35%	1/2/2030	96,795	0.01%
Dell International LLC/EMC Corp.	95,000	6.20%	15/7/2030	99,600	0.01%
Dell International LLC/EMC Corp.	150,000	5.75%	1/2/2033	154,105	0.01%
Dell International LLC/EMC Corp.	150,000	4.85%	1/2/2035	142,473	0.01%
Dell International LLC/EMC Corp.	155,000	8.10%	15/7/2036	183,781	0.01%
Dell International LLC/EMC Corp.	150,000	3.38%	15/12/2041	110,201	0.01%
Dell International LLC/EMC Corp.	100,000	8.35%	15/7/2046	126,975	0.01%
Dell International LLC/EMC Corp.	255,000	3.45%	15/12/2051	172,839	0.01%
Delmarva Power & Light Co.	55,000	4.15%	15/5/2045	44,092	0.00%
Delta Air Lines, Inc.	65,000	3.75%	28/10/2029	60,760	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.	575,000	4.75%	20/10/2028	567,069	0.04%
DENTSPLY SIRONA, Inc.	120,000	3.25%	1/6/2030	106,024	0.01%
Devon Energy Corp.	150,000	5.75%	15/9/2054	136,132	0.01%
DH Europe Finance II Sarl	200,000	2.60%	15/11/2029	180,899	0.01%
DH Europe Finance II Sarl	125,000	3.25%	15/11/2039	97,385	0.01%
DH Europe Finance II Sarl	225,000	3.40%	15/11/2049	159,297	0.01%
Diamondback Energy, Inc.	95,000	5.20%	18/4/2027	95,919	0.01%
Diamondback Energy, Inc.	365,000	3.50%	1/12/2029	339,684	0.02%
Diamondback Energy, Inc.	75,000	5.15%	30/1/2030	75,147	0.01%
Diamondback Energy, Inc.	175,000	3.13%	24/3/2031	154,869	0.01%
Diamondback Energy, Inc.	150,000	6.25%	15/3/2033	156,003	0.01%
Diamondback Energy, Inc.	670,000	5.40%	18/4/2034	659,235	0.04%
Diamondback Energy, Inc.	100,000	4.40%	24/3/2051	77,636	0.01%
Diamondback Energy, Inc.	100,000	4.25%	15/3/2052	75,499	0.01%
Diamondback Energy, Inc.	90,000	6.25%	15/3/2053	89,919	0.01%
Diamondback Energy, Inc.	205,000	5.75%	18/4/2054	192,419	0.01%
Diamondback Energy, Inc.	250,000	5.90%	18/4/2064	234,826	0.02%
Dick's Sporting Goods, Inc.	175,000	4.10%	15/1/2052	127,825	0.01%
Digital Realty Trust LP	170,000	3.70%	15/8/2027	165,481	0.01%
Digital Realty Trust LP	220,000	4.45%	15/7/2028	215,965	0.01%
Digital Realty Trust LP	100,000	3.60%	1/7/2029	94,469	0.01%
Dignity Health	50,000	5.27%	1/11/2064	44,893	0.00%
Discover Bank	406,000	4.25%	13/3/2026	402,585	0.03%
Discover Bank	250,000	2.70%	6/2/2030	220,688	0.01%
Discover Financial Services	150,000	6.70%	29/11/2032	160,025	0.01%
Discover Financial Services	125,000	7.96%	2/11/2034	142,795	0.01%
Discovery Communications LLC	125,000	4.90%	11/3/2026	124,728	0.01%
Discovery Communications LLC	375,000	3.95%	20/3/2028	355,104	0.02%
Discovery Communications LLC	100,000	4.13%	15/5/2029	93,268	0.01%
Discovery Communications LLC	130,000	3.63%	15/5/2030	115,614	0.01%
Discovery Communications LLC	80,000	5.00%	20/9/2037	66,523	0.00%
District of Columbia Water & Sewer Authority	55,000	4.81%	1/10/2114	47,424	0.00%
DOC DR LLC	50,000	3.95%	15/1/2028	48,520	0.00%
Doctors Co. An Interinsurance Exchange	70,000	4.50%	18/1/2032	58,964	0.00%
Dollar General Corp.	175,000	3.88%	15/4/2027	171,070	0.01%
Dollar General Corp.	200,000	3.50%	3/4/2030	183,469	0.01%
Dollar General Corp.	100,000	5.00%	1/11/2032	95,931	0.01%
Dollar General Corp.	100,000	5.45%	5/7/2033	98,302	0.01%
Dollar General Corp.	100,000	4.13%	3/4/2050	73,623	0.01%
Dollar Tree, Inc.	325,000	2.65%	1/12/2031	274,254	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Dominion Energy South Carolina, Inc.	170,000	2.30%	1/12/2031	142,236	0.01%
Dominion Energy South Carolina, Inc.	125,000	6.05%	15/1/2038	130,169	0.01%
Dominion Energy South Carolina, Inc.	55,000	5.45%	1/2/2041	53,677	0.00%
Dominion Energy South Carolina, Inc.	85,000	4.60%	15/6/2043	73,887	0.01%
Dominion Energy South Carolina, Inc.	75,000	6.25%	15/10/2053	80,703	0.01%
Dominion Energy, Inc.	400,000	4.25%	1/6/2028	392,355	0.03%
Dominion Energy, Inc.	225,000	3.38%	1/4/2030	206,991	0.01%
Dominion Energy, Inc.	65,000	2.25%	15/8/2031	54,135	0.00%
Dominion Energy, Inc.	150,000	5.38%	15/11/2032	150,248	0.01%
Dominion Energy, Inc.	125,000	5.25%	1/8/2033	123,321	0.01%
Dominion Energy, Inc.	125,000	3.30%	15/4/2041	92,048	0.01%
Dominion Energy, Inc.	225,000	4.90%	1/8/2041	201,214	0.01%
Dominion Energy, Inc.	25,000	4.05%	15/9/2042	19,700	0.00%
Dominion Energy, Inc.	5,000	4.70%	1/12/2044	4,226	0.00%
Dominion Energy, Inc.	50,000	4.60%	15/3/2049	41,214	0.00%
Dominion Energy, Inc.	25,000	4.85%	15/8/2052	21,503	0.00%
Dominion Energy, Inc.	100,000	7.00%	1/6/2054	105,506	0.01%
Dominion Energy, Inc.	500,000	6.88%	1/2/2055	519,798	0.04%
Dominion Energy, Inc.	200,000	6.63%	15/5/2055	203,671	0.01%
Dover Corp.	50,000	5.38%	15/10/2035	50,166	0.00%
Dover Corp.	50,000	5.38%	1/3/2041	48,402	0.00%
Dow Chemical Co.	75,000	4.80%	30/11/2028	74,629	0.01%
Dow Chemical Co.	103,000	4.25%	1/10/2034	93,501	0.01%
Dow Chemical Co.	79,000	9.40%	15/5/2039	104,306	0.01%
Dow Chemical Co.	100,000	5.25%	15/11/2041	92,587	0.01%
Dow Chemical Co.	350,000	4.38%	15/11/2042	287,615	0.02%
Dow Chemical Co.	225,000	4.63%	1/10/2044	188,936	0.01%
Dow Chemical Co.	225,000	4.80%	15/5/2049	188,825	0.01%
Dow Chemical Co.	150,000	6.90%	15/5/2053	165,374	0.01%
DR Horton, Inc.	150,000	1.40%	15/10/2027	137,100	0.01%
DR Horton, Inc.	100,000	5.00%	15/10/2034	96,623	0.01%
DT Midstream, Inc.	90,000	4.30%	15/4/2032	82,187	0.01%
DT Midstream, Inc.	85,000	5.80%	15/12/2034	85,494	0.01%
DTE Electric Co.	100,000	4.85%	1/12/2026	100,754	0.01%
DTE Electric Co.	175,000	2.25%	1/3/2030	154,200	0.01%
DTE Electric Co.	65,000	2.63%	1/3/2031	56,918	0.00%
DTE Electric Co.	200,000	3.00%	1/3/2032	175,643	0.01%
DTE Electric Co.	50,000	5.20%	1/3/2034	49,840	0.00%
DTE Electric Co.	105,000	4.00%	1/4/2043	85,334	0.01%
DTE Electric Co.	45,000	3.70%	15/3/2045	34,545	0.00%
DTE Electric Co.	50,000	3.75%	15/8/2047	37,680	0.00%
DTE Electric Co.	100,000	4.05%	15/5/2048	79,852	0.01%
DTE Electric Co.	40,000	3.95%	1/3/2049	31,293	0.00%
DTE Electric Co.	180,000	2.95%	1/3/2050	116,883	0.01%
DTE Electric Co.	10,000	3.65%	1/3/2052	7,310	0.00%
DTE Electric Co.	110,000	5.40%	1/4/2053	106,814	0.01%
DTE Energy Co.	60,000	2.85%	1/10/2026	58,134	0.00%
DTE Energy Co.	175,000	4.95%	1/7/2027	175,679	0.01%
DTE Energy Co.	180,000	4.88%	1/6/2028	179,434	0.01%
DTE Energy Co.	175,000	5.10%	1/3/2029	175,390	0.01%
DTE Energy Co.	30,000	3.40%	15/6/2029	28,064	0.00%
DTE Energy Co.	60,000	2.95%	1/3/2030	53,852	0.00%
DTE Energy Co.	100,000	5.85%	1/6/2034	102,690	0.01%
Duke Energy Carolinas LLC	100,000	3.95%	15/11/2028	97,122	0.01%
Duke Energy Carolinas LLC	200,000	6.00%	1/12/2028	207,806	0.01%
Duke Energy Carolinas LLC	200,000	2.55%	15/4/2031	173,215	0.01%
Duke Energy Carolinas LLC	200,000	2.85%	15/3/2032	173,022	0.01%
Duke Energy Carolinas LLC	305,000	4.95%	15/1/2033	300,105	0.02%
Duke Energy Carolinas LLC	125,000	4.85%	15/1/2034	121,281	0.01%
Duke Energy Carolinas LLC	100,000	6.10%	1/6/2037	104,180	0.01%
Duke Energy Carolinas LLC	150,000	6.05%	15/4/2038	157,764	0.01%
Duke Energy Carolinas LLC	45,000	5.30%	15/2/2040	44,013	0.00%
Duke Energy Carolinas LLC	150,000	4.25%	15/12/2041	126,907	0.01%
Duke Energy Carolinas LLC	220,000	3.88%	15/3/2046	170,235	0.01%
Duke Energy Carolinas LLC	105,000	3.20%	15/8/2049	69,979	0.00%
Duke Energy Carolinas LLC	100,000	3.45%	15/4/2051	68,984	0.00%
Duke Energy Carolinas LLC	195,000	5.35%	15/1/2053	185,438	0.01%
Duke Energy Carolinas LLC	75,000	5.40%	15/1/2054	72,031	0.00%
Duke Energy Corp.	225,000	2.65%	1/9/2026	217,810	0.01%
Duke Energy Corp.	175,000	3.15%	15/8/2027	168,006	0.01%
Duke Energy Corp.	225,000	4.30%	15/3/2028	221,524	0.02%

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Duke Energy Corp.	125,000	4.85%	5/1/2029	124,458	0.01%
Duke Energy Corp.	100,000	3.40%	15/6/2029	93,694	0.01%
Duke Energy Corp.	200,000	2.55%	15/6/2031	170,968	0.01%
Duke Energy Corp.	210,000	4.50%	15/8/2032	200,049	0.01%
Duke Energy Corp.	200,000	5.45%	15/6/2034	199,694	0.01%
Duke Energy Corp.	145,000	3.30%	15/6/2041	106,272	0.01%
Duke Energy Corp.	100,000	4.80%	15/12/2045	86,239	0.01%
Duke Energy Corp.	255,000	3.75%	1/9/2046	187,739	0.01%
Duke Energy Corp.	235,000	4.20%	15/6/2049	181,046	0.01%
Duke Energy Corp.	100,000	3.50%	15/6/2051	67,623	0.00%
Duke Energy Corp.	65,000	5.00%	15/8/2052	56,735	0.00%
Duke Energy Corp.	150,000	5.80%	15/6/2054	146,376	0.01%
Duke Energy Corp.	125,000	6.45%	1/9/2054	126,954	0.01%
Duke Energy Florida LLC	95,000	3.20%	15/1/2027	92,483	0.01%
Duke Energy Florida LLC	90,000	3.80%	15/7/2028	87,202	0.01%
Duke Energy Florida LLC	110,000	2.50%	1/12/2029	98,835	0.01%
Duke Energy Florida LLC	75,000	1.75%	15/6/2030	63,565	0.00%
Duke Energy Florida LLC	100,000	2.40%	15/12/2031	84,300	0.01%
Duke Energy Florida LLC	60,000	6.35%	15/9/2037	63,780	0.00%
Duke Energy Florida LLC	145,000	6.40%	15/6/2038	155,976	0.01%
Duke Energy Florida LLC	55,000	5.65%	1/4/2040	55,173	0.00%
Duke Energy Florida LLC	60,000	3.85%	15/11/2042	47,159	0.00%
Duke Energy Florida LLC	90,000	3.40%	1/10/2046	63,683	0.00%
Duke Energy Florida LLC	60,000	4.20%	15/7/2048	47,974	0.00%
Duke Energy Florida LLC	70,000	3.00%	15/12/2051	43,584	0.00%
Duke Energy Florida LLC	75,000	5.95%	15/11/2052	76,337	0.01%
Duke Energy Florida LLC	125,000	6.20%	15/11/2053	131,795	0.01%
Duke Energy Florida Project Finance LLC	90,521	2.54%	1/9/2029	85,730	0.01%
Duke Energy Indiana LLC	100,000	5.25%	1/3/2034	99,962	0.01%
Duke Energy Indiana LLC	70,000	6.35%	15/8/2038	75,081	0.01%
Duke Energy Indiana LLC	65,000	6.45%	1/4/2039	70,071	0.00%
Duke Energy Indiana LLC	50,000	4.90%	15/7/2043	45,204	0.00%
Duke Energy Indiana LLC	75,000	3.75%	15/5/2046	55,923	0.00%
Duke Energy Indiana LLC	75,000	3.25%	1/10/2049	50,316	0.00%
Duke Energy Indiana LLC	80,000	2.75%	1/4/2050	48,236	0.00%
Duke Energy Indiana LLC	60,000	5.40%	1/4/2053	56,780	0.00%
Duke Energy Ohio, Inc.	155,000	2.13%	1/6/2030	134,067	0.01%
Duke Energy Ohio, Inc.	80,000	4.30%	1/2/2049	64,048	0.00%
Duke Energy Ohio, Inc.	80,000	5.65%	1/4/2053	78,151	0.01%
Duke Energy Ohio, Inc.	50,000	5.55%	15/3/2054	48,348	0.00%
Duke Energy Progress LLC	300,000	3.45%	15/3/2029	284,409	0.02%
Duke Energy Progress LLC	75,000	5.10%	15/3/2034	74,193	0.01%
Duke Energy Progress LLC	75,000	4.10%	15/5/2042	61,408	0.00%
Duke Energy Progress LLC	180,000	4.10%	15/3/2043	146,363	0.01%
Duke Energy Progress LLC	15,000	4.15%	1/12/2044	12,187	0.00%
Duke Energy Progress LLC	35,000	4.20%	15/8/2045	28,312	0.00%
Duke Energy Progress LLC	170,000	3.60%	15/9/2047	123,433	0.01%
Duke Energy Progress LLC	125,000	2.50%	15/8/2050	72,242	0.00%
Duke Energy Progress LLC	175,000	2.90%	15/8/2051	107,827	0.01%
Duke Energy Progress LLC	50,000	4.00%	1/4/2052	38,145	0.00%
Duke Energy Progress LLC	75,000	5.35%	15/3/2053	70,959	0.00%
Duke Energy Progress NC Storm Funding LLC	50,000	2.39%	1/7/2037	40,123	0.00%
Duke University	50,000	2.76%	1/10/2050	32,029	0.00%
Duke University	100,000	2.83%	1/10/2055	62,079	0.00%
Duke University Health System, Inc.	100,000	3.92%	1/6/2047	78,683	0.01%
DuPont de Nemours, Inc.	375,000	4.73%	15/11/2028	373,323	0.03%
DuPont de Nemours, Inc.	60,000	5.32%	15/11/2038	60,206	0.00%
DuPont de Nemours, Inc.	375,000	5.42%	15/11/2048	372,909	0.03%
Duquesne Light Holdings, Inc.	100,000	3.62%	1/8/2027	96,242	0.01%
Duquesne Light Holdings, Inc.	75,000	2.78%	7/1/2032	62,290	0.00%
DXC Technology Co.	160,000	2.38%	15/9/2028	144,128	0.01%
Eagle Materials, Inc.	200,000	2.50%	1/7/2031	170,208	0.01%
East Bay Municipal Utility District Water System Revenue	100,000	5.87%	1/6/2040	102,746	0.01%
East Ohio Gas Co.	220,000	2.00%	15/6/2030	188,736	0.01%
East Ohio Gas Co.	50,000	3.00%	15/6/2050	30,608	0.00%
Eastern Energy Gas Holdings LLC	100,000	5.65%	15/10/2054	94,433	0.01%
Eastern Gas Transmission & Storage, Inc.	90,000	4.80%	1/11/2043	78,637	0.01%
Eastern Gas Transmission & Storage, Inc.	50,000	4.60%	15/12/2044	42,113	0.00%
Eastman Chemical Co.	830,000	5.00%	1/8/2029	827,901	0.06%
Eastman Chemical Co.	175,000	5.75%	8/3/2033	177,979	0.01%
Eastman Chemical Co.	500,000	5.63%	20/2/2034	499,955	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Eastman Chemical Co.	165,000	4.65%	15/10/2044	139,334	0.01%
Eaton Corp.	180,000	4.15%	2/11/2042	151,826	0.01%
Eaton Vance Corp.	50,000	3.50%	6/4/2027	48,711	0.00%
eBay, Inc.	175,000	5.95%	22/11/2027	180,726	0.01%
eBay, Inc.	175,000	6.30%	22/11/2032	186,052	0.01%
eBay, Inc.	200,000	3.65%	10/5/2051	142,449	0.01%
Ecolab, Inc.	25,000	2.70%	1/11/2026	24,208	0.00%
Ecolab, Inc.	175,000	1.65%	1/2/2027	164,917	0.01%
Ecolab, Inc.	100,000	3.25%	1/12/2027	96,353	0.01%
Edison International	180,000	5.75%	15/6/2027	182,995	0.01%
Edison International	175,000	4.13%	15/3/2028	169,685	0.01%
Edison International	75,000	5.25%	15/11/2028	75,130	0.01%
EIDP, Inc.	175,000	4.50%	15/5/2026	174,801	0.01%
EIDP, Inc.	175,000	4.80%	15/5/2033	169,936	0.01%
El Paso Electric Co.	85,000	5.00%	1/12/2044	72,571	0.00%
Electronic Arts, Inc.	125,000	2.95%	15/2/2051	78,364	0.01%
Elevance Health, Inc.	350,000	3.65%	1/12/2027	340,480	0.02%
Elevance Health, Inc.	200,000	4.10%	1/3/2028	195,531	0.01%
Elevance Health, Inc.	200,000	5.15%	15/6/2029	201,181	0.01%
Elevance Health, Inc.	105,000	4.75%	15/2/2030	103,733	0.01%
Elevance Health, Inc.	150,000	2.25%	15/5/2030	130,174	0.01%
Elevance Health, Inc.	150,000	2.55%	15/3/2031	128,725	0.01%
Elevance Health, Inc.	120,000	4.95%	1/11/2031	118,049	0.01%
Elevance Health, Inc.	175,000	4.75%	15/2/2033	167,685	0.01%
Elevance Health, Inc.	160,000	5.38%	15/6/2034	158,492	0.01%
Elevance Health, Inc.	170,000	5.20%	15/2/2035	166,084	0.01%
Elevance Health, Inc.	125,000	4.63%	15/5/2042	107,967	0.01%
Elevance Health, Inc.	65,000	4.65%	15/1/2043	56,456	0.00%
Elevance Health, Inc.	200,000	5.10%	15/1/2044	181,632	0.01%
Elevance Health, Inc.	165,000	4.65%	15/8/2044	141,418	0.01%
Elevance Health, Inc.	165,000	4.38%	1/12/2047	132,552	0.01%
Elevance Health, Inc.	100,000	4.55%	1/3/2048	82,027	0.01%
Elevance Health, Inc.	125,000	3.13%	15/5/2050	79,679	0.01%
Elevance Health, Inc.	200,000	3.60%	15/3/2051	138,616	0.01%
Elevance Health, Inc.	200,000	4.55%	15/5/2052	160,774	0.01%
Elevance Health, Inc.	175,000	6.10%	15/10/2052	177,127	0.01%
Elevance Health, Inc.	175,000	5.13%	15/2/2053	155,101	0.01%
Elevance Health, Inc.	135,000	5.65%	15/6/2054	129,454	0.01%
Elevance Health, Inc.	160,000	5.70%	15/2/2055	154,296	0.01%
Elevance Health, Inc.	110,000	5.85%	1/11/2064	106,233	0.01%
Eli Lilly & Co.	150,000	4.50%	9/2/2027	150,319	0.01%
Eli Lilly & Co.	125,000	4.15%	14/8/2027	124,323	0.01%
Eli Lilly & Co.	200,000	4.50%	9/2/2029	199,019	0.01%
Eli Lilly & Co.	173,000	3.38%	15/3/2029	164,851	0.01%
Eli Lilly & Co.	150,000	4.20%	14/8/2029	146,789	0.01%
Eli Lilly & Co.	200,000	4.70%	9/2/2034	193,974	0.01%
Eli Lilly & Co.	175,000	4.60%	14/8/2034	168,074	0.01%
Eli Lilly & Co.	50,000	3.95%	15/3/2049	39,180	0.00%
Eli Lilly & Co.	200,000	2.25%	15/5/2050	112,478	0.01%
Eli Lilly & Co.	100,000	4.88%	27/2/2053	90,243	0.01%
Eli Lilly & Co.	225,000	5.00%	9/2/2054	206,987	0.01%
Eli Lilly & Co.	175,000	5.05%	14/8/2054	162,106	0.01%
Eli Lilly & Co.	100,000	2.50%	15/9/2060	53,323	0.00%
Eli Lilly & Co.	300,000	4.95%	27/2/2063	269,617	0.02%
Eli Lilly & Co.	250,000	5.10%	9/2/2064	228,657	0.02%
Eli Lilly & Co.	100,000	5.20%	14/8/2064	92,961	0.01%
Emerson Electric Co.	100,000	1.80%	15/10/2027	92,955	0.01%
Emerson Electric Co.[1]	300,000	2.00%	21/12/2028	270,705	0.02%
Emerson Electric Co.	175,000	2.20%	21/12/2031	146,992	0.01%
Emerson Electric Co.	175,000	2.75%	15/10/2050	108,923	0.01%
Emerson Electric Co.	100,000	2.80%	21/12/2051	61,703	0.00%
Emory University	75,000	2.97%	1/9/2050	49,684	0.00%
Empire State Development Corp.	50,000	3.90%	15/3/2033	46,954	0.00%
Empire State Development Corp.	45,000	5.77%	15/3/2039	45,518	0.00%
Enact Holdings, Inc.	100,000	6.25%	28/5/2029	101,768	0.01%
Enbridge Energy Partners LP	60,000	7.50%	15/4/2038	68,099	0.00%
Enbridge Energy Partners LP	80,000	5.50%	15/9/2040	76,387	0.01%
Enbridge Energy Partners LP	85,000	7.38%	15/10/2045	96,019	0.01%
Energy Transfer LP	155,000	4.75%	15/1/2026	154,834	0.01%
Energy Transfer LP	85,000	3.90%	15/7/2026	83,904	0.01%
Energy Transfer LP	140,000	6.05%	1/12/2026	143,046	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Energy Transfer LP	110,000	4.40%	15/3/2027	108,947	0.01%
Energy Transfer LP	95,000	4.20%	15/4/2027	93,766	0.01%
Energy Transfer LP	150,000	5.50%	1/6/2027	151,977	0.01%
Energy Transfer LP	120,000	4.00%	1/10/2027	117,344	0.01%
Energy Transfer LP	150,000	5.55%	15/2/2028	152,345	0.01%
Energy Transfer LP	125,000	4.95%	15/5/2028	124,832	0.01%
Energy Transfer LP[1]	400,000	4.95%	15/6/2028	399,335	0.03%
Energy Transfer LP	100,000	6.00%	1/2/2029	101,453	0.01%
Energy Transfer LP	235,000	5.25%	15/4/2029	235,893	0.02%
Energy Transfer LP	73,000	5.25%	1/7/2029	73,366	0.01%
Energy Transfer LP	80,000	4.15%	15/9/2029	76,749	0.01%
Energy Transfer LP	230,000	3.75%	15/5/2030	214,434	0.01%
Energy Transfer LP	50,000	6.40%	1/12/2030	52,794	0.00%
Energy Transfer LP	220,000	5.75%	15/2/2033	222,703	0.02%
Energy Transfer LP	205,000	6.55%	1/12/2033	217,862	0.01%
Energy Transfer LP	75,000	5.55%	15/5/2034	74,379	0.01%
Energy Transfer LP	238,000	5.60%	1/9/2034	236,979	0.02%
Energy Transfer LP	80,000	4.90%	15/3/2035	75,128	0.01%
Energy Transfer LP	60,000	6.63%	15/10/2036	63,675	0.00%
Energy Transfer LP	75,000	5.80%	15/6/2038	73,814	0.01%
Energy Transfer LP	75,000	7.50%	1/7/2038	84,784	0.01%
Energy Transfer LP	355,000	6.05%	1/6/2041	353,236	0.02%
Energy Transfer LP	145,000	6.50%	1/2/2042	150,167	0.01%
Energy Transfer LP	45,000	6.10%	15/2/2042	44,251	0.00%
Energy Transfer LP	55,000	4.95%	15/1/2043	47,208	0.00%
Energy Transfer LP	70,000	5.15%	1/2/2043	61,603	0.00%
Energy Transfer LP	70,000	5.95%	1/10/2043	67,784	0.00%
Energy Transfer LP	120,000	5.30%	1/4/2044	107,268	0.01%
Energy Transfer LP	85,000	5.00%	15/5/2044	72,892	0.00%
Energy Transfer LP	150,000	5.15%	15/3/2045	131,284	0.01%
Energy Transfer LP	115,000	5.35%	15/5/2045	103,452	0.01%
Energy Transfer LP	145,000	6.13%	15/12/2045	143,081	0.01%
Energy Transfer LP	130,000	5.30%	15/4/2047	114,872	0.01%
Energy Transfer LP	220,000	5.40%	1/10/2047	197,512	0.01%
Energy Transfer LP	145,000	6.00%	15/6/2048	140,492	0.01%
Energy Transfer LP	260,000	6.25%	15/4/2049	260,823	0.02%
Energy Transfer LP	290,000	5.00%	15/5/2050	246,525	0.02%
Energy Transfer LP	550,000	5.95%	15/5/2054	530,522	0.04%
Energy Transfer LP	170,000	6.05%	1/9/2054	166,436	0.01%
EnLink Midstream LLC	125,000	5.38%	1/6/2029	124,918	0.01%
EnLink Midstream LLC	130,000	6.50%	1/9/2030	136,085	0.01%
EnLink Midstream LLC	70,000	5.65%	1/9/2034	69,768	0.00%
EnLink Midstream Partners LP	125,000	5.60%	1/4/2044	114,575	0.01%
EnLink Midstream Partners LP	60,000	5.45%	1/6/2047	54,010	0.00%
Enstar Finance LLC	50,000	5.50%	15/1/2042	47,667	0.00%
Enstar Group Ltd.	150,000	3.10%	1/9/2031	128,212	0.01%
Entegris, Inc.	225,000	4.75%	15/4/2029	215,407	0.01%
Entergy Arkansas LLC	160,000	3.50%	1/4/2026	157,857	0.01%
Entergy Arkansas LLC	125,000	5.30%	15/9/2033	125,767	0.01%
Entergy Arkansas LLC	50,000	5.45%	1/6/2034	50,683	0.00%
Entergy Arkansas LLC	45,000	4.20%	1/4/2049	35,790	0.00%
Entergy Arkansas LLC	150,000	2.65%	15/6/2051	88,748	0.01%
Entergy Arkansas LLC	30,000	3.35%	15/6/2052	20,126	0.00%
Entergy Arkansas LLC	50,000	5.75%	1/6/2054	49,563	0.00%
Entergy Corp.	100,000	2.95%	1/9/2026	97,088	0.01%
Entergy Corp.	100,000	1.90%	15/6/2028	90,323	0.01%
Entergy Corp.	90,000	2.80%	15/6/2030	80,186	0.01%
Entergy Corp.	95,000	2.40%	15/6/2031	80,260	0.01%
Entergy Corp.	90,000	3.75%	15/6/2050	63,863	0.00%
Entergy Corp.	150,000	7.13%	1/12/2054	152,887	0.01%
Entergy Louisiana LLC	65,000	2.40%	1/10/2026	62,591	0.00%
Entergy Louisiana LLC	10,000	3.12%	1/9/2027	9,614	0.00%
Entergy Louisiana LLC	45,000	3.25%	1/4/2028	42,786	0.00%
Entergy Louisiana LLC	45,000	1.60%	15/12/2030	37,088	0.00%
Entergy Louisiana LLC	50,000	3.05%	1/6/2031	44,516	0.00%
Entergy Louisiana LLC	80,000	2.35%	15/6/2032	66,575	0.00%
Entergy Louisiana LLC	105,000	4.00%	15/3/2033	96,165	0.01%
Entergy Louisiana LLC	50,000	5.35%	15/3/2034	49,993	0.00%
Entergy Louisiana LLC	100,000	5.15%	15/9/2034	98,303	0.01%
Entergy Louisiana LLC	80,000	3.10%	15/6/2041	57,416	0.00%
Entergy Louisiana LLC	65,000	4.95%	15/1/2045	57,465	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Entergy Louisiana LLC	85,000	4.20%	1/9/2048	67,652	0.00%
Entergy Louisiana LLC	80,000	4.20%	1/4/2050	62,943	0.00%
Entergy Louisiana LLC	70,000	2.90%	15/3/2051	43,043	0.00%
Entergy Louisiana LLC	75,000	4.75%	15/9/2052	64,615	0.00%
Entergy Louisiana LLC	100,000	5.70%	15/3/2054	98,857	0.01%
Entergy Mississippi LLC	185,000	2.85%	1/6/2028	173,509	0.01%
Entergy Mississippi LLC	55,000	3.85%	1/6/2049	40,917	0.00%
Entergy Mississippi LLC	55,000	3.50%	1/6/2051	38,216	0.00%
Entergy Mississippi LLC	50,000	5.85%	1/6/2054	50,364	0.00%
Entergy Texas, Inc.	210,000	1.75%	15/3/2031	173,041	0.01%
Entergy Texas, Inc.	85,000	3.55%	30/9/2049	59,713	0.00%
Entergy Texas, Inc.	50,000	5.00%	15/9/2052	44,593	0.00%
Entergy Texas, Inc.	55,000	5.80%	1/9/2053	55,046	0.00%
Entergy Texas, Inc.	50,000	5.55%	15/9/2054	48,538	0.00%
Enterprise Products Operating LLC	120,000	5.05%	10/1/2026	120,574	0.01%
Enterprise Products Operating LLC	25,000	3.70%	15/2/2026	24,763	0.00%
Enterprise Products Operating LLC	85,000	3.95%	15/2/2027	83,791	0.01%
Enterprise Products Operating LLC	155,000	4.15%	16/10/2028	151,303	0.01%
Enterprise Products Operating LLC	155,000	3.13%	31/7/2029	144,212	0.01%
Enterprise Products Operating LLC	145,000	5.35%	31/1/2033	146,119	0.01%
Enterprise Products Operating LLC	50,000	6.65%	15/10/2034	54,446	0.00%
Enterprise Products Operating LLC	325,000	4.95%	15/2/2035	314,603	0.02%
Enterprise Products Operating LLC	40,000	7.55%	15/4/2038	46,824	0.00%
Enterprise Products Operating LLC	85,000	6.13%	15/10/2039	88,294	0.01%
Enterprise Products Operating LLC	90,000	6.45%	1/9/2040	96,989	0.01%
Enterprise Products Operating LLC	105,000	5.95%	1/2/2041	107,634	0.01%
Enterprise Products Operating LLC	85,000	5.70%	15/2/2042	84,612	0.01%
Enterprise Products Operating LLC	110,000	4.85%	15/8/2042	99,141	0.01%
Enterprise Products Operating LLC	160,000	4.45%	15/2/2043	136,439	0.01%
Enterprise Products Operating LLC	200,000	4.85%	15/3/2044	179,044	0.01%
Enterprise Products Operating LLC	370,000	5.10%	15/2/2045	340,556	0.02%
Enterprise Products Operating LLC	145,000	4.90%	15/5/2046	129,059	0.01%
Enterprise Products Operating LLC	185,000	4.25%	15/2/2048	148,186	0.01%
Enterprise Products Operating LLC	150,000	4.80%	1/2/2049	129,531	0.01%
Enterprise Products Operating LLC	155,000	4.20%	31/1/2050	122,246	0.01%
Enterprise Products Operating LLC	140,000	3.70%	31/1/2051	100,525	0.01%
Enterprise Products Operating LLC	135,000	3.20%	15/2/2052	87,846	0.01%
Enterprise Products Operating LLC	150,000	3.30%	15/2/2053	98,713	0.01%
Enterprise Products Operating LLC	155,000	5.55%	16/2/2055	149,156	0.01%
Enterprise Products Operating LLC	140,000	3.95%	31/1/2060	100,856	0.01%
Enterprise Products Operating LLC	100,000	5.38%	15/2/2078	95,534	0.01%
EOG Resources, Inc.	120,000	4.15%	15/1/2026	119,400	0.01%
EOG Resources, Inc.	110,000	4.38%	15/4/2030	107,011	0.01%
EOG Resources, Inc.	60,000	3.90%	1/4/2035	53,401	0.00%
EOG Resources, Inc.	110,000	4.95%	15/4/2050	97,774	0.01%
EOG Resources, Inc.	150,000	5.65%	1/12/2054	147,054	0.01%
EPR Properties	80,000	4.95%	15/4/2028	78,637	0.01%
EPR Properties	50,000	3.60%	15/11/2031	43,746	0.00%
EQT Corp.	80,000	3.13%	15/5/2026	77,918	0.01%
EQT Corp.	500,000	3.90%	1/10/2027	485,853	0.03%
EQT Corp.	75,000	5.70%	1/4/2028	76,104	0.01%
EQT Corp.	55,000	5.00%	15/1/2029	54,214	0.00%
EQT Corp.	100,000	7.00%	1/2/2030	106,384	0.01%
EQT Corp.	40,000	3.63%	15/5/2031	35,621	0.00%
EQT Corp.	40,000	5.75%	1/2/2034	39,755	0.00%
Equifax, Inc.	200,000	5.10%	1/6/2028	200,783	0.01%
Equifax, Inc.	100,000	3.10%	15/5/2030	90,666	0.01%
Equifax, Inc.	125,000	2.35%	15/9/2031	104,537	0.01%
Equinix, Inc.	400,000	1.45%	15/5/2026	382,726	0.03%
Equinix, Inc.	550,000	2.90%	18/11/2026	531,291	0.04%
Equinix, Inc.	100,000	1.80%	15/7/2027	92,955	0.01%
Equinix, Inc.	200,000	2.15%	15/7/2030	172,039	0.01%
Equinix, Inc.	150,000	2.50%	15/5/2031	128,135	0.01%
Equinix, Inc.	400,000	3.90%	15/4/2032	368,499	0.02%
Equinix, Inc.	100,000	2.95%	15/9/2051	61,443	0.00%
Equitable Financial Life Global Funding	200,000	1.30%	12/7/2026	189,983	0.01%
Equitable Financial Life Global Funding	225,000	1.80%	8/3/2028	203,347	0.01%
Equitable Holdings, Inc.	275,000	4.35%	20/4/2028	269,458	0.02%
Equitable Holdings, Inc.	75,000	5.59%	11/1/2033	75,757	0.01%
Equitable Holdings, Inc.	119,000	5.00%	20/4/2048	105,952	0.01%
ERAC USA Finance LLC	125,000	3.30%	1/12/2026	121,768	0.01%

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ERAC USA Finance LLC	250,000	4.60%	1/5/2028	248,182	0.02%
ERAC USA Finance LLC	50,000	5.00%	15/2/2029	50,159	0.00%
ERAC USA Finance LLC	100,000	4.90%	1/5/2033	97,097	0.01%
ERAC USA Finance LLC	50,000	5.20%	30/10/2034	49,423	0.00%
ERAC USA Finance LLC	150,000	7.00%	15/10/2037	168,980	0.01%
ERAC USA Finance LLC	210,000	5.63%	15/3/2042	207,935	0.01%
ERAC USA Finance LLC	75,000	4.50%	15/2/2045	64,144	0.00%
ERAC USA Finance LLC	150,000	4.20%	1/11/2046	121,737	0.01%
ERAC USA Finance LLC	290,000	5.40%	1/5/2053	277,646	0.02%
ERP Operating LP	205,000	3.00%	1/7/2029	189,194	0.01%
ERP Operating LP	50,000	2.50%	15/2/2030	44,456	0.00%
ERP Operating LP	200,000	1.85%	1/8/2031	164,947	0.01%
ERP Operating LP	125,000	4.65%	15/9/2034	118,470	0.01%
ERP Operating LP	50,000	4.50%	1/6/2045	42,457	0.00%
ERP Operating LP	100,000	4.00%	1/8/2047	77,553	0.01%
Essential Properties LP	50,000	2.95%	15/7/2031	42,603	0.00%
Essential Utilities, Inc.	200,000	4.80%	15/8/2027	199,697	0.01%
Essential Utilities, Inc.	150,000	2.70%	15/4/2030	133,424	0.01%
Essential Utilities, Inc.	135,000	3.35%	15/4/2050	88,765	0.01%
Essential Utilities, Inc.	110,000	5.30%	1/5/2052	100,066	0.01%
Essex Portfolio LP	190,000	3.38%	15/4/2026	186,623	0.01%
Essex Portfolio LP	100,000	3.63%	1/5/2027	97,483	0.01%
Essex Portfolio LP	125,000	4.00%	1/3/2029	120,236	0.01%
Essex Portfolio LP	80,000	3.00%	15/1/2030	72,366	0.00%
Essex Portfolio LP	200,000	2.65%	15/3/2032	168,588	0.01%
Essex Portfolio LP	75,000	5.50%	1/4/2034	75,001	0.01%
Essex Portfolio LP	40,000	4.50%	15/3/2048	33,051	0.00%
Estee Lauder Cos, Inc.	75,000	3.15%	15/3/2027	72,638	0.00%
Estee Lauder Cos, Inc.	175,000	4.38%	15/5/2028	172,843	0.01%
Estee Lauder Cos, Inc.	150,000	2.38%	1/12/2029	133,705	0.01%
Estee Lauder Cos, Inc.	175,000	4.65%	15/5/2033	167,134	0.01%
Estee Lauder Cos, Inc.	100,000	4.38%	15/6/2045	81,572	0.01%
Estee Lauder Cos, Inc.	175,000	4.15%	15/3/2047	138,078	0.01%
Everest Reinsurance Holdings, Inc.	95,000	4.87%	1/6/2044	82,316	0.01%
Everest Reinsurance Holdings, Inc.	200,000	3.50%	15/10/2050	135,969	0.01%
Everest Reinsurance Holdings, Inc.	50,000	3.13%	15/10/2052	30,936	0.00%
Evergy Kansas Central, Inc.	75,000	3.10%	1/4/2027	72,573	0.00%
Evergy Kansas Central, Inc.	80,000	4.13%	1/3/2042	65,243	0.00%
Evergy Kansas Central, Inc.	65,000	4.10%	1/4/2043	52,260	0.00%
Evergy Kansas Central, Inc.	45,000	4.25%	1/12/2045	36,290	0.00%
Evergy Kansas Central, Inc.	45,000	3.25%	1/9/2049	29,760	0.00%
Evergy Kansas Central, Inc.	60,000	5.70%	15/3/2053	59,033	0.00%
Evergy Metro, Inc.	95,000	2.25%	1/6/2030	82,307	0.01%
Evergy Metro, Inc.	100,000	4.95%	15/4/2033	97,572	0.01%
Evergy Metro, Inc.	125,000	5.40%	1/4/2034	125,079	0.01%
Evergy Metro, Inc.	115,000	5.30%	1/10/2041	108,769	0.01%
Evergy Missouri West, Inc.	45,000	5.15%	15/12/2027	45,251	0.00%
Evergy Missouri West, Inc.	50,000	5.65%	1/6/2034	50,460	0.00%
Evergy, Inc.	90,000	2.90%	15/9/2029	81,849	0.01%
Evergy, Inc.	50,000	6.65%	1/6/2055	50,126	0.00%
Eversource Energy	115,000	5.45%	1/3/2028	116,468	0.01%
Eversource Energy	125,000	4.25%	1/4/2029	120,785	0.01%
Eversource Energy	200,000	5.85%	15/4/2031	205,119	0.01%
Eversource Energy	125,000	3.38%	1/3/2032	109,510	0.01%
Eversource Energy	115,000	5.13%	15/5/2033	111,753	0.01%
Eversource Energy	125,000	5.50%	1/1/2034	124,108	0.01%
Eversource Energy	200,000	5.95%	15/7/2034	205,117	0.01%
Eversource Energy	45,000	3.45%	15/1/2050	30,823	0.00%
Exelon Corp.	125,000	3.40%	15/4/2026	122,943	0.01%
Exelon Corp.	100,000	2.75%	15/3/2027	95,745	0.01%
Exelon Corp.	145,000	5.15%	15/3/2028	145,901	0.01%
Exelon Corp.	100,000	5.15%	15/3/2029	100,494	0.01%
Exelon Corp.	185,000	4.05%	15/4/2030	176,300	0.01%
Exelon Corp.	29,000	3.35%	15/3/2032	25,692	0.00%
Exelon Corp.	125,000	5.30%	15/3/2033	124,635	0.01%
Exelon Corp.	100,000	5.45%	15/3/2034	99,912	0.01%
Exelon Corp.	475,000	5.63%	15/6/2035	476,751	0.03%
Exelon Corp.	50,000	4.95%	15/6/2035	47,287	0.00%
Exelon Corp.	110,000	5.10%	15/6/2045	99,533	0.01%
Exelon Corp.	90,000	5.60%	15/3/2053	86,775	0.01%
Expand Energy Corp.	530,000	5.38%	15/3/2030	518,264	0.04%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Expand Energy Corp.	75,000	5.70%	15/1/2035	73,715	0.01%
Expedia Group, Inc.	100,000	5.00%	15/2/2026	100,210	0.01%
Expedia Group, Inc.	255,000	3.80%	15/2/2028	246,048	0.02%
Expedia Group, Inc.	175,000	3.25%	15/2/2030	161,287	0.01%
Extra Space Storage LP	125,000	3.50%	1/7/2026	122,741	0.01%
Extra Space Storage LP	100,000	3.88%	15/12/2027	97,758	0.01%
Extra Space Storage LP	45,000	5.70%	1/4/2028	45,941	0.00%
Extra Space Storage LP	300,000	3.90%	1/4/2029	286,549	0.02%
Extra Space Storage LP	175,000	4.00%	15/6/2029	167,451	0.01%
Extra Space Storage LP	225,000	2.40%	15/10/2031	187,005	0.01%
Extra Space Storage LP	125,000	2.35%	15/3/2032	102,182	0.01%
Extra Space Storage LP	75,000	5.40%	1/2/2034	74,390	0.01%
Extra Space Storage LP	90,000	5.35%	15/1/2035	88,754	0.01%
Exxon Mobil Corp.[1]	665,000	3.04%	1/3/2026	654,549	0.04%
Exxon Mobil Corp.	150,000	2.28%	16/8/2026	145,020	0.01%
Exxon Mobil Corp.	280,000	3.48%	19/3/2030	263,626	0.02%
Exxon Mobil Corp.	260,000	2.61%	15/10/2030	231,605	0.02%
Exxon Mobil Corp.	60,000	3.00%	16/8/2039	45,346	0.00%
Exxon Mobil Corp.	275,000	4.23%	19/3/2040	241,026	0.02%
Exxon Mobil Corp.	110,000	3.57%	6/3/2045	82,732	0.01%
Exxon Mobil Corp.	355,000	4.11%	1/3/2046	287,608	0.02%
Exxon Mobil Corp.	210,000	3.10%	16/8/2049	139,702	0.01%
Exxon Mobil Corp.	335,000	4.33%	19/3/2050	275,880	0.02%
Exxon Mobil Corp.	460,000	3.45%	15/4/2051	323,483	0.02%
F&G Annuities & Life, Inc.	125,000	7.40%	13/1/2028	130,091	0.01%
F&G Annuities & Life, Inc.	70,000	6.25%	4/10/2034	68,029	0.00%
F&G Global Funding	100,000	2.30%	11/4/2027	94,014	0.01%
Farmers Exchange Capital II	50,000	6.15%	1/11/2053	47,996	0.00%
Farmers Exchange Capital III	95,000	5.45%	15/10/2054	85,762	0.01%
Federal Home Loan Mortgage Corp.	100,000	3.00%	25/12/2025	98,675	0.01%
Federal Home Loan Mortgage Corp.	219,501	2.75%	25/1/2026	215,715	0.01%
Federal Home Loan Mortgage Corp.	195,006	3.35%	25/11/2026	190,875	0.01%
Federal Home Loan Mortgage Corp.	200,000	3.41%	25/12/2026	195,716	0.01%
Federal Home Loan Mortgage Corp.	500,000	1.55%	25/1/2027	472,841	0.03%
Federal Home Loan Mortgage Corp.	100,000	3.22%	25/3/2027	97,330	0.01%
Federal Home Loan Mortgage Corp.	250,000	3.24%	25/4/2027	242,829	0.02%
Federal Home Loan Mortgage Corp.	190,000	3.12%	25/6/2027	183,834	0.01%
Federal Home Loan Mortgage Corp.	400,000	3.19%	25/7/2027	386,714	0.03%
Federal Home Loan Mortgage Corp.	400,000	3.24%	25/8/2027	386,841	0.03%
Federal Home Loan Mortgage Corp.	272,662	3.19%	25/9/2027	263,117	0.02%
Federal Home Loan Mortgage Corp.	125,000	3.29%	25/11/2027	120,576	0.01%
Federal Home Loan Mortgage Corp.	75,000	3.30%	25/11/2027	72,444	0.00%
Federal Home Loan Mortgage Corp.	125,000	1.76%	25/3/2028	114,706	0.01%
Federal Home Loan Mortgage Corp.	61,380	3.74%	25/4/2028	60,463	0.00%
Federal Home Loan Mortgage Corp.	250,000	3.85%	25/5/2028	243,827	0.02%
Federal Home Loan Mortgage Corp.	100,000	1.77%	25/5/2028	91,140	0.01%
Federal Home Loan Mortgage Corp.	200,000	3.93%	25/6/2028	195,298	0.01%
Federal Home Loan Mortgage Corp.	120,000	4.82%	25/6/2028	120,467	0.01%
Federal Home Loan Mortgage Corp.	150,000	3.93%	25/7/2028	146,380	0.01%
Federal Home Loan Mortgage Corp.	72,484	1.71%	25/7/2028	65,900	0.00%
Federal Home Loan Mortgage Corp.	375,000	3.90%	25/8/2028	365,446	0.02%
Federal Home Loan Mortgage Corp.	325,000	1.66%	25/8/2028	293,204	0.02%
Federal Home Loan Mortgage Corp.	150,000	4.74%	25/8/2028	150,162	0.01%
Federal Home Loan Mortgage Corp.	80,000	4.65%	25/8/2028	79,858	0.01%
Federal Home Loan Mortgage Corp.	325,000	4.05%	25/9/2028	318,100	0.02%
Federal Home Loan Mortgage Corp.	175,000	3.92%	25/9/2028	170,601	0.01%
Federal Home Loan Mortgage Corp.	100,000	4.85%	25/9/2028	100,438	0.01%
Federal Home Loan Mortgage Corp.	100,000	4.80%	25/9/2028	100,306	0.01%
Federal Home Loan Mortgage Corp.	1,100,000	4.06%	25/10/2028	1,075,096	0.07%
Federal Home Loan Mortgage Corp.	375,000	3.78%	25/10/2028	363,037	0.02%
Federal Home Loan Mortgage Corp.	50,000	5.07%	25/10/2028	50,577	0.00%
Federal Home Loan Mortgage Corp.	50,000	4.86%	25/10/2028	50,235	0.00%
Federal Home Loan Mortgage Corp.	100,000	2.05%	25/11/2028	90,844	0.01%
Federal Home Loan Mortgage Corp.	50,000	5.00%	25/11/2028	50,484	0.00%
Federal Home Loan Mortgage Corp.	175,000	3.77%	25/12/2028	169,538	0.01%
Federal Home Loan Mortgage Corp.	50,000	4.72%	25/12/2028	50,003	0.00%
Federal Home Loan Mortgage Corp.	190,000	5.40%	25/1/2029	194,443	0.01%
Federal Home Loan Mortgage Corp.	200,000	3.69%	25/1/2029	192,772	0.01%
Federal Home Loan Mortgage Corp.	175,000	5.36%	25/1/2029	178,675	0.01%
Federal Home Loan Mortgage Corp.	100,000	5.48%	25/1/2029	102,505	0.01%
Federal Home Loan Mortgage Corp.	175,000	5.18%	25/3/2029	177,698	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	500,000	2.12%	25/4/2029	448,963	0.03%
Federal Home Loan Mortgage Corp.	1,000,000	2.43%	25/8/2029	906,769	0.06%
Federal Home Loan Mortgage Corp.	750,000	2.52%	25/10/2029	679,883	0.05%
Federal Home Loan Mortgage Corp.	500,000	2.54%	25/10/2029	453,642	0.03%
Federal Home Loan Mortgage Corp.	500,000	2.65%	25/11/2029	455,074	0.03%
Federal Home Loan Mortgage Corp.	565,000	1.87%	25/1/2030	493,176	0.03%
Federal Home Loan Mortgage Corp.	500,000	2.07%	25/1/2030	440,406	0.03%
Federal Home Loan Mortgage Corp.	315,000	2.25%	25/1/2030	280,706	0.02%
Federal Home Loan Mortgage Corp.	200,000	1.64%	25/1/2030	172,885	0.01%
Federal Home Loan Mortgage Corp.	525,000	1.52%	25/3/2030	449,251	0.03%
Federal Home Loan Mortgage Corp.	150,000	1.48%	25/4/2030	127,692	0.01%
Federal Home Loan Mortgage Corp.	125,000	1.35%	25/5/2030	105,211	0.01%
Federal Home Loan Mortgage Corp.	150,000	1.34%	25/6/2030	125,962	0.01%
Federal Home Loan Mortgage Corp.	50,000	1.37%	25/6/2030	41,892	0.00%
Federal Home Loan Mortgage Corp.	120,000	4.28%	25/7/2030	117,009	0.01%
Federal Home Loan Mortgage Corp.	250,000	1.41%	25/8/2030	208,934	0.01%
Federal Home Loan Mortgage Corp.	250,000	1.50%	25/10/2030	208,706	0.01%
Federal Home Loan Mortgage Corp.	50,000	4.94%	25/11/2030	50,254	0.00%
Federal Home Loan Mortgage Corp.	500,000	1.62%	25/12/2030	419,071	0.03%
Federal Home Loan Mortgage Corp.	200,000	3.90%	25/12/2030	190,785	0.01%
Federal Home Loan Mortgage Corp.	125,000	3.08%	25/1/2031	113,752	0.01%
Federal Home Loan Mortgage Corp.	50,000	3.72%	25/1/2031	47,092	0.00%
Federal Home Loan Mortgage Corp.	875,000	2.02%	25/3/2031	747,380	0.05%
Federal Home Loan Mortgage Corp.	275,000	1.91%	25/5/2031	232,526	0.02%
Federal Home Loan Mortgage Corp.	350,000	1.85%	25/7/2031	292,965	0.02%
Federal Home Loan Mortgage Corp.	100,000	2.02%	25/8/2031	84,064	0.01%
Federal Home Loan Mortgage Corp.	500,000	2.10%	25/9/2031	421,701	0.03%
Federal Home Loan Mortgage Corp.	100,000	2.15%	25/10/2031	84,600	0.01%
Federal Home Loan Mortgage Corp.	150,000	2.25%	25/1/2032	126,780	0.01%
Federal Home Loan Mortgage Corp.	125,000	2.48%	25/1/2032	107,441	0.01%
Federal Home Loan Mortgage Corp.	200,000	2.35%	25/3/2032	169,624	0.01%
Federal Home Loan Mortgage Corp.	150,000	3.42%	25/4/2032	141,747	0.01%
Federal Home Loan Mortgage Corp.	1,200,000	3.50%	25/7/2032	1,095,023	0.07%
Federal Home Loan Mortgage Corp.	800,000	3.80%	25/10/2032	742,514	0.05%
Federal Home Loan Mortgage Corp.	200,000	3.78%	25/11/2032	185,349	0.01%
Federal Home Loan Mortgage Corp.	100,000	4.50%	25/7/2033	96,944	0.01%
Federal Home Loan Mortgage Corp.	150,000	4.50%	25/8/2033	145,437	0.01%
Federal Home Loan Mortgage Corp.	75,000	3.79%	25/1/2034	68,774	0.00%
Federal Home Loan Mortgage Corp.	125,000	2.80%	25/8/2034	104,716	0.01%
Federal Home Loan Mortgage Corp.	150,000	2.86%	25/10/2034	125,442	0.01%
Federal Home Loan Mortgage Corp.	100,000	1.86%	25/10/2035	74,275	0.01%
Federal Home Loan Mortgage Corp.	100,000	2.18%	25/8/2036	75,121	0.01%
Federal Home Loan Mortgage Corp.	100,000	2.36%	25/10/2036	75,951	0.01%
Federal Home Loan Mortgage Corp.	97,568	2.71%	25/4/2055	88,550	0.01%
Federal National Mortgage Association	7,604	2.90%	25/1/2025	7,604	0.00%
Federal National Mortgage Association	48,842	2.79%	25/6/2025	48,438	0.00%
Federal National Mortgage Association	45,548	2.92%	25/10/2025	45,030	0.00%
Federal National Mortgage Association	65,144	2.70%	25/2/2026	63,860	0.00%
Federal National Mortgage Association	73,474	2.58%	25/3/2026	71,863	0.00%
Federal National Mortgage Association	108,046	2.49%	25/5/2026	105,170	0.01%
Federal National Mortgage Association	88,470	2.29%	25/6/2026	85,980	0.01%
Federal National Mortgage Association	68,873	2.52%	25/9/2026	66,711	0.00%
Federal National Mortgage Association	52,217	2.50%	25/9/2026	50,781	0.00%
Federal National Mortgage Association	139,503	2.42%	25/10/2026	134,611	0.01%
Federal National Mortgage Association	70,889	2.46%	25/12/2026	68,268	0.00%
Federal National Mortgage Association	64,892	2.55%	25/12/2026	62,521	0.00%
Federal National Mortgage Association	121,734	2.96%	25/2/2027	117,900	0.01%
Federal National Mortgage Association	58,919	2.83%	25/2/2027	57,057	0.00%
Federal National Mortgage Association	64,519	3.09%	25/4/2027	62,689	0.00%
Federal National Mortgage Association	109,479	3.06%	25/5/2027	105,960	0.01%
Federal National Mortgage Association	286,880	3.16%	25/11/2027	277,133	0.02%
Federal National Mortgage Association	128,428	2.99%	25/12/2027	123,310	0.01%
Federal National Mortgage Association	110,531	2.91%	25/1/2028	105,739	0.01%
Federal National Mortgage Association	114,665	4.18%	25/7/2028	112,866	0.01%
Federal National Mortgage Association	98,132	3.35%	25/7/2028	94,484	0.01%
Federal National Mortgage Association	565,430	3.58%	25/8/2028	546,292	0.04%
Federal National Mortgage Association	83,496	3.54%	25/9/2028	80,605	0.01%
Federal National Mortgage Association	89,441	3.62%	25/11/2028	86,470	0.01%
Federal National Mortgage Association	92,793	3.45%	1/1/2029	89,485	0.01%
Federal National Mortgage Association	56,712	2.99%	25/4/2029	53,469	0.00%
Federal National Mortgage Association	742,307	2.89%	25/6/2029	691,758	0.05%

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Federal National Mortgage Association	469,578	2.47%	25/8/2029	429,301	0.03%
Federal National Mortgage Association	94,345	2.98%	25/8/2029	88,032	0.01%
Federal National Mortgage Association	88,459	2.52%	25/8/2029	80,956	0.01%
Federal National Mortgage Association	169,367	2.15%	25/10/2029	162,761	0.01%
Federal National Mortgage Association	100,000	2.44%	25/10/2029	90,414	0.01%
Federal National Mortgage Association	485,832	2.33%	25/11/2029	438,459	0.03%
Federal National Mortgage Association	86,351	2.21%	25/1/2030	77,121	0.01%
Federal National Mortgage Association	200,000	2.29%	25/5/2030	177,080	0.01%
Federal National Mortgage Association	100,000	1.49%	25/5/2030	84,447	0.01%
Federal National Mortgage Association	96,707	1.78%	25/5/2030	83,485	0.01%
Federal National Mortgage Association	300,000	1.27%	25/7/2030	249,392	0.02%
Federal National Mortgage Association	50,000	3.63%	25/8/2030	47,154	0.00%
Federal National Mortgage Association	259,298	3.74%	25/9/2030	246,010	0.02%
Federal National Mortgage Association	175,000	1.32%	25/10/2030	145,223	0.01%
Federal National Mortgage Association	25,000	1.47%	25/11/2030	20,734	0.00%
Federal National Mortgage Association	159,075	3.61%	25/2/2031	148,815	0.01%
Federal National Mortgage Association	100,000	2.58%	25/9/2031	87,925	0.01%
Federal National Mortgage Association	50,000	1.53%	25/9/2031	41,039	0.00%
Federal National Mortgage Association	200,000	1.74%	25/10/2031	164,638	0.01%
Federal National Mortgage Association	200,000	1.67%	25/10/2031	163,076	0.01%
Federal National Mortgage Association	700,000	1.71%	25/11/2031	570,100	0.04%
Federal National Mortgage Association	200,000	1.94%	25/12/2031	165,644	0.01%
Federal National Mortgage Association	300,000	1.94%	25/1/2032	248,010	0.02%
Federal National Mortgage Association	400,000	3.77%	25/9/2032	371,685	0.03%
Federal National Mortgage Association	300,000	1.63%	25/3/2033	235,641	0.02%
Federal National Mortgage Association	50,000	4.47%	25/3/2033	48,530	0.00%
Federal National Mortgage Association	120,000	4.50%	25/4/2033	116,259	0.01%
Federal Realty OP LP	50,000	1.25%	15/2/2026	48,001	0.00%
Federal Realty OP LP	25,000	3.25%	15/7/2027	24,041	0.00%
Federal Realty OP LP	200,000	5.38%	1/5/2028	201,913	0.01%
Federal Realty OP LP	25,000	3.20%	15/6/2029	23,036	0.00%
Federal Realty OP LP	90,000	4.50%	1/12/2044	75,307	0.01%
FedEx Corp.	200,000	4.20%	17/10/2028	195,531	0.01%
FedEx Corp.	100,000	2.40%	15/5/2031	85,333	0.01%
FedEx Corp.	50,000	3.88%	1/8/2042	38,957	0.00%
FedEx Corp.	175,000	4.10%	15/4/2043	138,936	0.01%
FedEx Corp.	225,000	4.75%	15/11/2045	192,847	0.01%
FedEx Corp.	245,000	4.55%	1/4/2046	203,954	0.01%
FedEx Corp.	100,000	4.05%	15/2/2048	76,629	0.01%
FedEx Corp.	100,000	4.95%	17/10/2048	87,166	0.01%
FedEx Corp.	250,000	5.25%	15/5/2050	228,703	0.02%
FedEx Corp. 2020-1 Class AA Pass Through Trust	294,791	1.88%	20/2/2034	244,804	0.02%
Fells Point Funding Trust	150,000	3.05%	31/1/2027	144,205	0.01%
Ferguson Enterprises, Inc.	100,000	5.00%	3/10/2034	95,614	0.01%
Ferguson Finance plc	200,000	4.25%	20/4/2027	197,014	0.01%
Ferguson Finance plc	200,000	3.25%	2/6/2030	181,542	0.01%
Fidelity National Financial, Inc.	100,000	4.50%	15/8/2028	98,109	0.01%
Fidelity National Financial, Inc.	150,000	3.40%	15/6/2030	136,110	0.01%
Fidelity National Financial, Inc.	75,000	2.45%	15/3/2031	63,277	0.00%
Fidelity National Financial, Inc.	40,000	3.20%	17/9/2051	24,647	0.00%
Fidelity National Information Services, Inc.	600,000	1.15%	1/3/2026	575,514	0.04%
Fidelity National Information Services, Inc.	200,000	3.10%	1/3/2041	145,338	0.01%
Fidelity National Information Services, Inc.	50,000	4.50%	15/8/2046	40,696	0.00%
Fifth Third Bancorp	300,000	2.55%	5/5/2027	284,861	0.02%
Fifth Third Bancorp	175,000	1.71%	1/11/2027	165,160	0.01%
Fifth Third Bancorp	200,000	3.95%	14/3/2028	193,671	0.01%
Fifth Third Bancorp	200,000	6.34%	27/7/2029	207,414	0.01%
Fifth Third Bancorp	225,000	5.63%	29/1/2032	227,461	0.02%
Fifth Third Bancorp	150,000	8.25%	1/3/2038	179,961	0.01%
Fifth Third Bank, Inc.	250,000	2.25%	1/2/2027	237,411	0.02%
First American Financial Corp.	200,000	2.40%	15/8/2031	164,572	0.01%
First Horizon Bank	100,000	5.75%	1/5/2030	99,496	0.01%
FirstEnergy Corp.	100,000	4.85%	15/7/2047	85,042	0.01%
FirstEnergy Corp.	150,000	3.40%	1/3/2050	101,644	0.01%
FirstEnergy Pennsylvania Electric Co.	40,000	3.25%	15/3/2028	37,943	0.00%
FirstEnergy Pennsylvania Electric Co.	65,000	5.20%	1/4/2028	65,266	0.00%
FirstEnergy Pennsylvania Electric Co.	75,000	4.30%	15/1/2029	73,009	0.00%
FirstEnergy Transmission LLC	25,000	2.87%	15/9/2028	23,152	0.00%
FirstEnergy Transmission LLC	200,000	4.55%	15/1/2030	194,662	0.01%
FirstEnergy Transmission LLC	45,000	5.45%	15/7/2044	43,106	0.00%
FirstEnergy Transmission LLC	95,000	4.55%	1/4/2049	79,584	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Fiserv, Inc.	450,000	3.20%	1/7/2026	440,046	0.03%
Fiserv, Inc.	175,000	5.45%	2/3/2028	177,737	0.01%
Fiserv, Inc.	200,000	4.20%	1/10/2028	194,555	0.01%
Fiserv, Inc.	500,000	3.50%	1/7/2029	469,206	0.03%
Fiserv, Inc.	200,000	4.75%	15/3/2030	197,436	0.01%
Fiserv, Inc.	125,000	2.65%	1/6/2030	110,493	0.01%
Fiserv, Inc.	130,000	5.60%	2/3/2033	131,807	0.01%
Fiserv, Inc.	225,000	5.63%	21/8/2033	229,042	0.02%
Fiserv, Inc.	100,000	5.15%	12/8/2034	97,751	0.01%
Fiserv, Inc.	275,000	4.40%	1/7/2049	224,693	0.02%
Five Corners Funding Trust II	300,000	2.85%	15/5/2030	268,286	0.02%
Five Corners Funding Trust III	150,000	5.79%	15/2/2033	153,876	0.01%
Five Corners Funding Trust IV	125,000	6.00%	15/2/2053	125,990	0.01%
Flex Intermediate Holdco LLC	225,000	3.36%	30/6/2031	192,305	0.01%
Flex Ltd.	210,000	4.88%	15/6/2029	205,857	0.01%
Flex Ltd.	150,000	5.25%	15/1/2032	147,876	0.01%
Florida Gas Transmission Co. LLC	165,000	2.55%	1/7/2030	143,905	0.01%
Florida Power & Light Co.	75,000	4.45%	15/5/2026	75,015	0.01%
Florida Power & Light Co.	150,000	5.05%	1/4/2028	151,481	0.01%
Florida Power & Light Co.	175,000	4.40%	15/5/2028	173,258	0.01%
Florida Power & Light Co.	150,000	5.15%	15/6/2029	151,887	0.01%
Florida Power & Light Co.	235,000	5.10%	1/4/2033	233,516	0.02%
Florida Power & Light Co.	110,000	4.80%	15/5/2033	107,135	0.01%
Florida Power & Light Co.	60,000	5.63%	1/4/2034	61,810	0.00%
Florida Power & Light Co.	85,000	5.95%	1/2/2038	89,000	0.01%
Florida Power & Light Co.	70,000	5.69%	1/3/2040	71,484	0.00%
Florida Power & Light Co.	85,000	4.13%	1/2/2042	70,828	0.00%
Florida Power & Light Co.	85,000	4.05%	1/6/2042	70,047	0.00%
Florida Power & Light Co.	200,000	3.80%	15/12/2042	158,027	0.01%
Florida Power & Light Co.	70,000	4.05%	1/10/2044	56,921	0.00%
Florida Power & Light Co.	145,000	3.95%	1/3/2048	113,947	0.01%
Florida Power & Light Co.	70,000	4.13%	1/6/2048	56,039	0.00%
Florida Power & Light Co.	100,000	3.99%	1/3/2049	78,377	0.01%
Florida Power & Light Co.	110,000	3.15%	1/10/2049	74,131	0.01%
Florida Power & Light Co.	245,000	2.88%	4/12/2051	153,660	0.01%
Florida Power & Light Co.	105,000	5.30%	1/4/2053	100,110	0.01%
Florida Power & Light Co.	200,000	5.60%	15/6/2054	199,826	0.01%
Flowers Foods, Inc.	50,000	3.50%	1/10/2026	48,815	0.00%
Flowers Foods, Inc.	125,000	2.40%	15/3/2031	105,852	0.01%
Flowserve Corp.	150,000	2.80%	15/1/2032	127,303	0.01%
FMC Corp.	175,000	5.15%	18/5/2026	175,202	0.01%
FMC Corp.	65,000	4.50%	1/10/2049	49,733	0.00%
FMC Corp.	115,000	6.38%	18/5/2053	113,414	0.01%
FMR LLC	275,000	7.57%	15/6/2029	303,121	0.02%
FMR LLC	100,000	4.95%	1/2/2033	97,421	0.01%
Foothill-Eastern Transportation Corridor Agency	130,000	4.09%	15/1/2049	103,341	0.01%
Ford Credit Floorplan Master Owner Trust A	100,000	4.06%	15/11/2030	97,516	0.01%
Ford Foundation	100,000	2.82%	1/6/2070	56,290	0.00%
Ford Motor Co.	155,000	4.35%	8/12/2026	152,622	0.01%
Ford Motor Co.	50,000	9.63%	22/4/2030	57,760	0.00%
Ford Motor Co.	379,000	3.25%	12/2/2032	315,407	0.02%
Ford Motor Co.	148,000	6.10%	19/8/2032	147,316	0.01%
Ford Motor Co.	183,000	4.75%	15/1/2043	144,134	0.01%
Ford Motor Co.	150,000	7.40%	1/11/2046	158,185	0.01%
Ford Motor Co.	149,000	5.29%	8/12/2046	127,627	0.01%
Ford Motor Credit Co. LLC	200,000	6.95%	10/6/2026	204,421	0.01%
Ford Motor Credit Co. LLC	212,000	2.70%	10/8/2026	203,613	0.01%
Ford Motor Credit Co. LLC	400,000	5.13%	5/11/2026	399,685	0.03%
Ford Motor Credit Co. LLC	400,000	5.80%	5/3/2027	403,544	0.03%
Ford Motor Credit Co. LLC	550,000	5.85%	17/5/2027	555,705	0.04%
Ford Motor Credit Co. LLC	212,000	4.95%	28/5/2027	210,134	0.01%
Ford Motor Credit Co. LLC	200,000	4.13%	17/8/2027	193,547	0.01%
Ford Motor Credit Co. LLC	212,000	7.35%	4/11/2027	221,825	0.02%
Ford Motor Credit Co. LLC	212,000	6.80%	12/5/2028	219,115	0.01%
Ford Motor Credit Co. LLC	250,000	6.80%	7/11/2028	259,105	0.02%
Ford Motor Credit Co. LLC	200,000	5.80%	8/3/2029	200,015	0.01%
Ford Motor Credit Co. LLC	211,000	5.11%	3/5/2029	205,372	0.01%
Ford Motor Credit Co. LLC	400,000	5.30%	6/9/2029	392,099	0.03%
Ford Motor Credit Co. LLC	200,000	7.35%	6/3/2030	211,809	0.01%
Ford Motor Credit Co. LLC	300,000	4.00%	13/11/2030	270,076	0.02%
Ford Motor Credit Co. LLC	200,000	3.63%	17/6/2031	172,893	0.01%

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Ford Motor Credit Co. LLC	700,000	6.05%	5/11/2031	694,604	0.05%
Ford Motor Credit Co. LLC	300,000	6.13%	8/3/2034	293,274	0.02%
Fortinet, Inc.	200,000	1.00%	15/3/2026	191,269	0.01%
Fortive Corp.	75,000	4.30%	15/6/2046	60,469	0.00%
Fortune Brands Innovations, Inc.	140,000	4.00%	25/3/2032	129,070	0.01%
Fortune Brands Innovations, Inc.	175,000	5.88%	1/6/2033	179,322	0.01%
Foundry JV Holdco LLC	250,000	5.90%	25/1/2030	253,288	0.02%
Foundry JV Holdco LLC	400,000	6.15%	25/1/2032	403,382	0.03%
Foundry JV Holdco LLC	200,000	5.88%	25/1/2034	195,497	0.01%
Fox Corp.	325,000	4.71%	25/1/2029	321,154	0.02%
Fox Corp.	300,000	6.50%	13/10/2033	315,761	0.02%
Fox Corp.	175,000	5.48%	25/1/2039	166,373	0.01%
Franciscan Missionaries of Our Lady Health System, Inc.	75,000	3.91%	1/7/2049	57,298	0.00%
Franklin Resources, Inc.	190,000	1.60%	30/10/2030	158,043	0.01%
Fred Hutchinson Cancer Center	50,000	4.97%	1/1/2052	46,020	0.00%
Freeport-McMoRan, Inc.	325,000	4.63%	1/8/2030	314,932	0.02%
Freeport-McMoRan, Inc.	225,000	5.40%	14/11/2034	222,436	0.02%
Freeport-McMoRan, Inc.	150,000	5.45%	15/3/2043	140,085	0.01%
FS KKR Capital Corp.	125,000	3.25%	15/7/2027	118,537	0.01%
FS KKR Capital Corp.	250,000	6.13%	15/1/2030	249,925	0.02%
GA Global Funding Trust	200,000	4.40%	23/9/2027	196,990	0.01%
GA Global Funding Trust	150,000	2.90%	6/1/2032	125,638	0.01%
Gartner, Inc.	100,000	4.50%	1/7/2028	97,408	0.01%
Gartner, Inc.	100,000	3.75%	1/10/2030	91,496	0.01%
GATX Corp.	150,000	3.85%	30/3/2027	146,431	0.01%
GATX Corp.	180,000	4.55%	7/11/2028	176,978	0.01%
GATX Corp.	100,000	4.70%	1/4/2029	98,486	0.01%
GATX Corp.	135,000	4.00%	30/6/2030	127,759	0.01%
GATX Corp.	80,000	3.50%	1/6/2032	70,715	0.00%
GATX Corp.	100,000	5.45%	15/9/2033	100,173	0.01%
GATX Corp.	50,000	5.20%	15/3/2044	45,472	0.00%
GATX Corp.	200,000	3.10%	1/6/2051	126,695	0.01%
GE Capital Funding LLC	225,000	4.55%	15/5/2032	216,518	0.01%
GE HealthCare Technologies, Inc.	475,000	5.65%	15/11/2027	486,847	0.03%
GE HealthCare Technologies, Inc.	150,000	4.80%	14/8/2029	148,588	0.01%
GE HealthCare Technologies, Inc.	275,000	5.86%	15/3/2030	284,890	0.02%
GE HealthCare Technologies, Inc.	200,000	6.38%	22/11/2052	215,153	0.01%
General Dynamics Corp.	175,000	1.15%	1/6/2026	167,296	0.01%
General Dynamics Corp.	150,000	2.13%	15/8/2026	144,545	0.01%
General Dynamics Corp.	250,000	3.50%	1/4/2027	244,613	0.02%
General Dynamics Corp.	100,000	2.63%	15/11/2027	94,869	0.01%
General Dynamics Corp.	100,000	3.75%	15/5/2028	97,040	0.01%
General Dynamics Corp.	175,000	3.63%	1/4/2030	165,222	0.01%
General Dynamics Corp.	125,000	4.25%	1/4/2050	103,154	0.01%
General Electric Co.	200,000	6.75%	15/3/2032	218,933	0.01%
General Electric Co.	400,000	5.88%	14/1/2038	412,252	0.03%
General Mills, Inc.	150,000	4.70%	30/1/2027	149,950	0.01%
General Mills, Inc.	100,000	3.20%	10/2/2027	97,100	0.01%
General Mills, Inc.	125,000	5.50%	17/10/2028	127,595	0.01%
General Mills, Inc.	150,000	4.88%	30/1/2030	149,057	0.01%
General Mills, Inc.	125,000	2.25%	14/10/2031	104,438	0.01%
General Mills, Inc.	175,000	4.95%	29/3/2033	170,671	0.01%
General Mills, Inc.	165,000	5.25%	30/1/2035	162,466	0.01%
General Mills, Inc.	215,000	3.00%	1/2/2051	135,798	0.01%
General Motors Co.	425,000	6.80%	1/10/2027	443,762	0.03%
General Motors Co.	375,000	5.00%	1/10/2028	373,119	0.03%
General Motors Co.	225,000	5.40%	15/10/2029	226,433	0.02%
General Motors Co.	125,000	5.60%	15/10/2032	126,106	0.01%
General Motors Co.	200,000	6.60%	1/4/2036	209,851	0.01%
General Motors Co.	125,000	5.15%	1/4/2038	115,027	0.01%
General Motors Co.	350,000	6.25%	2/10/2043	346,864	0.02%
General Motors Co.	145,000	5.20%	1/4/2045	125,604	0.01%
General Motors Co.	125,000	6.75%	1/4/2046	130,727	0.01%
General Motors Co.	125,000	5.40%	1/4/2048	109,840	0.01%
General Motors Co.	130,000	5.95%	1/4/2049	122,965	0.01%
General Motors Financial Co., Inc.	175,000	5.40%	6/4/2026	176,038	0.01%
General Motors Financial Co., Inc.	150,000	1.50%	10/6/2026	142,960	0.01%
General Motors Financial Co., Inc.	150,000	4.00%	6/10/2026	147,872	0.01%
General Motors Financial Co., Inc.	400,000	2.35%	26/2/2027	379,040	0.03%
General Motors Financial Co., Inc.	150,000	5.00%	9/4/2027	150,100	0.01%
General Motors Financial Co., Inc.	200,000	5.35%	15/7/2027	201,960	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
General Motors Financial Co., Inc.	200,000	2.70%	20/8/2027	188,957	0.01%
General Motors Financial Co., Inc.	75,000	3.85%	5/1/2028	72,449	0.00%
General Motors Financial Co., Inc.	100,000	5.80%	23/6/2028	102,032	0.01%
General Motors Financial Co., Inc.	200,000	5.80%	7/1/2029	204,031	0.01%
General Motors Financial Co., Inc.	475,000	4.30%	6/4/2029	458,355	0.03%
General Motors Financial Co., Inc.	200,000	5.55%	15/7/2029	202,225	0.01%
General Motors Financial Co., Inc.	200,000	4.90%	6/10/2029	196,897	0.01%
General Motors Financial Co., Inc.	200,000	5.75%	8/2/2031	202,466	0.01%
General Motors Financial Co., Inc.	100,000	5.60%	18/6/2031	100,388	0.01%
General Motors Financial Co., Inc.	275,000	3.10%	12/1/2032	235,256	0.02%
General Motors Financial Co., Inc.	200,000	6.40%	9/1/2033	207,316	0.01%
General Motors Financial Co., Inc.	100,000	6.10%	7/1/2034	101,519	0.01%
General Motors Financial Co., Inc.	200,000	5.95%	4/4/2034	201,010	0.01%
General Motors Financial Co., Inc.	150,000	5.45%	6/9/2034	145,612	0.01%
Genpact Luxembourg Sarl/Genpact USA, Inc.	50,000	6.00%	4/6/2029	51,091	0.00%
Genuine Parts Co.	200,000	4.95%	15/8/2029	199,311	0.01%
Genuine Parts Co.	100,000	1.88%	1/11/2030	83,420	0.01%
Genuine Parts Co.	125,000	6.88%	1/11/2033	137,163	0.01%
George Washington University	50,000	4.30%	15/9/2044	42,942	0.00%
George Washington University	50,000	4.87%	15/9/2045	46,124	0.00%
George Washington University	125,000	4.13%	15/9/2048	102,251	0.01%
Georgetown University	50,000	5.12%	1/4/2053	47,614	0.00%
Georgetown University	50,000	5.22%	1/10/2118	44,010	0.00%
Georgia Power Co.	175,000	3.25%	1/4/2026	172,107	0.01%
Georgia Power Co.	150,000	5.00%	23/2/2027	151,182	0.01%
Georgia Power Co.	60,000	3.25%	30/3/2027	58,225	0.00%
Georgia Power Co.	200,000	4.55%	15/3/2030	196,749	0.01%
Georgia Power Co.	110,000	4.70%	15/5/2032	107,158	0.01%
Georgia Power Co.	145,000	4.95%	17/5/2033	142,131	0.01%
Georgia Power Co.	125,000	5.25%	15/3/2034	124,159	0.01%
Georgia Power Co.	80,000	4.75%	1/9/2040	72,997	0.00%
Georgia Power Co.	165,000	4.30%	15/3/2042	140,481	0.01%
Georgia Power Co.	60,000	4.30%	15/3/2043	50,238	0.00%
Georgia Power Co.	65,000	3.70%	30/1/2050	47,638	0.00%
Georgia Power Co.	110,000	3.25%	15/3/2051	74,120	0.01%
Georgia Power Co.	120,000	5.13%	15/5/2052	111,506	0.01%
Georgia-Pacific LLC	250,000	2.30%	30/4/2030	218,649	0.01%
Georgia-Pacific LLC	65,000	8.88%	15/5/2031	78,692	0.01%
Gilead Sciences, Inc.	646,000	3.65%	1/3/2026	638,743	0.04%
Gilead Sciences, Inc.	150,000	4.80%	15/11/2029	149,737	0.01%
Gilead Sciences, Inc.	200,000	5.25%	15/10/2033	200,567	0.01%
Gilead Sciences, Inc.	50,000	5.10%	15/6/2035	49,190	0.00%
Gilead Sciences, Inc.	125,000	4.60%	1/9/2035	117,800	0.01%
Gilead Sciences, Inc.	125,000	2.60%	1/10/2040	86,509	0.01%
Gilead Sciences, Inc.	225,000	4.80%	1/4/2044	201,174	0.01%
Gilead Sciences, Inc.	375,000	4.50%	1/2/2045	321,310	0.02%
Gilead Sciences, Inc.	550,000	4.75%	1/3/2046	485,080	0.03%
Gilead Sciences, Inc.	200,000	4.15%	1/3/2047	160,153	0.01%
Gilead Sciences, Inc.	125,000	2.80%	1/10/2050	76,870	0.01%
Gilead Sciences, Inc.	200,000	5.55%	15/10/2053	196,868	0.01%
Gilead Sciences, Inc.	200,000	5.60%	15/11/2064	193,434	0.01%
Glencore Funding LLC	125,000	5.63%	4/4/2034	124,569	0.01%
Global Atlantic Finance Co.	200,000	4.40%	15/10/2029	189,515	0.01%
Global Atlantic Finance Co.	75,000	7.95%	15/6/2033	83,104	0.01%
Global Atlantic Finance Co.	120,000	6.75%	15/3/2054	121,316	0.01%
Global Payments, Inc.	225,000	3.20%	15/8/2029	206,266	0.01%
Global Payments, Inc.	225,000	2.90%	15/5/2030	200,380	0.01%
Global Payments, Inc.	200,000	5.40%	15/8/2032	199,821	0.01%
Global Payments, Inc.	170,000	4.15%	15/8/2049	127,018	0.01%
Global Payments, Inc.	100,000	5.95%	15/8/2052	96,762	0.01%
Globe Life, Inc.	225,000	4.55%	15/9/2028	222,059	0.02%
GLP Capital LP/GLP Financing II, Inc.	200,000	5.38%	15/4/2026	200,192	0.01%
GLP Capital LP/GLP Financing II, Inc.	200,000	5.75%	1/6/2028	201,703	0.01%
GLP Capital LP/GLP Financing II, Inc.	275,000	4.00%	15/1/2031	251,953	0.02%
GLP Capital LP/GLP Financing II, Inc.	85,000	3.25%	15/1/2032	72,979	0.00%
GLP Capital LP/GLP Financing II, Inc.	150,000	5.63%	15/9/2034	147,276	0.01%
Golden State Tobacco Securitization Corp.	250,000	3.12%	1/6/2038	198,065	0.01%
Golden State Tobacco Securitization Corp.	100,000	4.21%	1/6/2050	74,430	0.01%
Goldman Sachs Bank USA	275,000	5.28%	18/3/2027	276,625	0.02%
Goldman Sachs Bank USA	275,000	5.41%	21/5/2027	277,097	0.02%
Goldman Sachs BDC, Inc.	275,000	2.88%	15/1/2026	268,965	0.02%

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Goldman Sachs Capital I	175,000	6.35%	15/2/2034	182,622	0.01%
Goldman Sachs Group, Inc.	535,000	3.75%	25/2/2026	529,461	0.04%
Goldman Sachs Group, Inc.	295,000	3.50%	16/11/2026	288,405	0.02%
Goldman Sachs Group, Inc.	400,000	3.85%	26/1/2027	392,680	0.03%
Goldman Sachs Group, Inc.	300,000	1.43%	9/3/2027	287,899	0.02%
Goldman Sachs Group, Inc.	483,000	1.54%	10/9/2027	456,751	0.03%
Goldman Sachs Group, Inc.	600,000	1.95%	21/10/2027	569,222	0.04%
Goldman Sachs Group, Inc.	350,000	2.64%	24/2/2028	333,668	0.02%
Goldman Sachs Group, Inc.	375,000	3.62%	15/3/2028	364,509	0.02%
Goldman Sachs Group, Inc.	150,000	3.69%	5/6/2028	145,614	0.01%
Goldman Sachs Group, Inc.	264,000	4.48%	23/8/2028	260,918	0.02%
Goldman Sachs Group, Inc.	200,000	3.81%	23/4/2029	192,318	0.01%
Goldman Sachs Group, Inc.	425,000	4.22%	1/5/2029	413,742	0.03%
Goldman Sachs Group, Inc.	240,000	6.48%	24/10/2029	251,409	0.02%
Goldman Sachs Group, Inc.	300,000	2.60%	7/2/2030	265,557	0.02%
Goldman Sachs Group, Inc.	230,000	3.80%	15/3/2030	215,743	0.01%
Goldman Sachs Group, Inc.	375,000	5.73%	25/4/2030	382,870	0.03%
Goldman Sachs Group, Inc.	175,000	5.05%	23/7/2030	174,063	0.01%
Goldman Sachs Group, Inc.	375,000	4.69%	23/10/2030	367,326	0.02%
Goldman Sachs Group, Inc.	425,000	1.99%	27/1/2032	351,123	0.02%
Goldman Sachs Group, Inc.	500,000	2.62%	22/4/2032	426,181	0.03%
Goldman Sachs Group, Inc.	550,000	2.38%	21/7/2032	459,399	0.03%
Goldman Sachs Group, Inc.	406,000	2.65%	21/10/2032	342,967	0.02%
Goldman Sachs Group, Inc.	100,000	6.13%	15/2/2033	106,466	0.01%
Goldman Sachs Group, Inc.	605,000	3.10%	24/2/2033	521,821	0.04%
Goldman Sachs Group, Inc.	125,000	6.56%	24/10/2034	134,556	0.01%
Goldman Sachs Group, Inc.	350,000	5.85%	25/4/2035	356,142	0.02%
Goldman Sachs Group, Inc.	675,000	5.33%	23/7/2035	662,644	0.04%
Goldman Sachs Group, Inc.	375,000	5.02%	23/10/2035	359,695	0.02%
Goldman Sachs Group, Inc.	125,000	6.45%	1/5/2036	131,841	0.01%
Goldman Sachs Group, Inc.	759,000	6.75%	1/10/2037	814,528	0.06%
Goldman Sachs Group, Inc.	175,000	4.02%	31/10/2038	148,181	0.01%
Goldman Sachs Group, Inc.	275,000	4.41%	23/4/2039	241,740	0.02%
Goldman Sachs Group, Inc.	295,000	6.25%	1/2/2041	310,701	0.02%
Goldman Sachs Group, Inc.	200,000	3.21%	22/4/2042	145,793	0.01%
Goldman Sachs Group, Inc.	225,000	2.91%	21/7/2042	156,217	0.01%
Goldman Sachs Group, Inc.	100,000	3.44%	24/2/2043	74,419	0.01%
Goldman Sachs Group, Inc.	270,000	4.80%	8/7/2044	238,882	0.02%
Goldman Sachs Group, Inc.	300,000	5.15%	22/5/2045	276,185	0.02%
Goldman Sachs Group, Inc.	275,000	4.75%	21/10/2045	242,514	0.02%
Goldman Sachs Group, Inc.	425,000	5.56%	19/11/2045	410,644	0.03%
Golub Capital BDC, Inc.	150,000	2.50%	24/8/2026	142,926	0.01%
Golub Capital BDC, Inc.	125,000	7.05%	5/12/2028	129,591	0.01%
Golub Capital BDC, Inc.	100,000	6.00%	15/7/2029	99,960	0.01%
Golub Capital Private Credit Fund	50,000	5.80%	12/9/2029	48,959	0.00%
Grand Parkway Transportation Corp.	60,000	5.18%	1/10/2042	58,309	0.00%
Grand Parkway Transportation Corp.	140,000	3.24%	1/10/2052	96,213	0.01%
Gray Oak Pipeline LLC	60,000	3.45%	15/10/2027	57,056	0.00%
Great River Energy	99,949	6.25%	1/7/2038	101,288	0.01%
GS Mortgage Securities Trust 2016	300,000	2.85%	10/10/2049	289,253	0.02%
GS Mortgage Securities Trust 2016	559,838	3.18%	10/11/2049	544,478	0.04%
GS Mortgage Securities Trust 2017	100,000	3.64%	10/5/2050	93,605	0.01%
GS Mortgage Securities Trust 2017	57,199	3.43%	10/5/2050	54,872	0.00%
GS Mortgage Securities Trust 2017	10,000	4.32%	10/5/2050	7,524	0.00%
GS Mortgage Securities Trust 2017	125,000	3.66%	10/8/2050	117,611	0.01%
Guardian Life Global Funding	200,000	1.25%	13/5/2026	191,269	0.01%
Guardian Life Global Funding	300,000	5.55%	28/10/2027	305,985	0.02%
Guardian Life Global Funding	100,000	4.18%	26/9/2029	97,127	0.01%
Guardian Life Insurance Co. of America	90,000	4.88%	19/6/2064	76,494	0.01%
Guardian Life Insurance Co. of America	100,000	4.85%	24/1/2077	82,948	0.01%
GXO Logistics, Inc.	200,000	1.65%	15/7/2026	190,134	0.01%
GXO Logistics, Inc.	110,000	6.25%	6/5/2029	112,686	0.01%
GXO Logistics, Inc.	70,000	6.50%	6/5/2034	71,770	0.00%
HA Sustainable Infrastructure Capital, Inc.	175,000	6.38%	1/7/2034	170,783	0.01%
Hackensack Meridian Health, Inc.	50,000	4.21%	1/7/2048	40,824	0.00%
Hackensack Meridian Health, Inc.	150,000	2.88%	1/9/2050	94,195	0.01%
Hackensack Meridian Health, Inc.	35,000	4.50%	1/7/2057	28,940	0.00%
Haleon US Capital LLC	250,000	3.38%	24/3/2027	242,740	0.02%
Haleon US Capital LLC	250,000	3.38%	24/3/2029	234,997	0.02%
Haleon US Capital LLC	550,000	3.63%	24/3/2032	497,993	0.03%
Halliburton Co.	90,000	2.92%	1/3/2030	81,075	0.01%

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Halliburton Co.	230,000	4.85%	15/11/2035	218,664	0.01%
Halliburton Co.	105,000	6.70%	15/9/2038	114,446	0.01%
Halliburton Co.	120,000	7.45%	15/9/2039	140,142	0.01%
Halliburton Co.	15,000	4.50%	15/11/2041	12,872	0.00%
Halliburton Co.	70,000	4.75%	1/8/2043	60,986	0.00%
Halliburton Co.	380,000	5.00%	15/11/2045	340,382	0.02%
Hanover Insurance Group, Inc.	100,000	4.50%	15/4/2026	99,402	0.01%
Hanover Insurance Group, Inc.	50,000	2.50%	1/9/2030	43,019	0.00%
Harley-Davidson Financial Services, Inc.	350,000	3.05%	14/2/2027	332,197	0.02%
Hartford Financial Services Group, Inc.	100,000	5.95%	15/10/2036	102,643	0.01%
Hartford Financial Services Group, Inc.	110,000	6.10%	1/10/2041	112,343	0.01%
Hartford Financial Services Group, Inc.	225,000	3.60%	19/8/2049	163,996	0.01%
Hartford HealthCare Corp.	50,000	3.45%	1/7/2054	34,706	0.00%
Hasbro, Inc.	475,000	3.55%	19/11/2026	464,081	0.03%
Hasbro, Inc.	325,000	3.90%	19/11/2029	305,471	0.02%
Hasbro, Inc.	100,000	5.10%	15/5/2044	86,654	0.01%
HCA, Inc.	375,000	5.25%	15/6/2026	375,877	0.03%
HCA, Inc.	175,000	4.50%	15/2/2027	173,330	0.01%
HCA, Inc.	400,000	3.13%	15/3/2027	384,971	0.03%
HCA, Inc.	100,000	5.63%	1/9/2028	101,285	0.01%
HCA, Inc.	175,000	5.88%	1/2/2029	178,526	0.01%
HCA, Inc.	350,000	3.38%	15/3/2029	325,122	0.02%
HCA, Inc.	300,000	4.13%	15/6/2029	286,376	0.02%
HCA, Inc.	275,000	3.50%	1/9/2030	249,696	0.02%
HCA, Inc.	175,000	2.38%	15/7/2031	145,255	0.01%
HCA, Inc.	550,000	3.63%	15/3/2032	484,411	0.03%
HCA, Inc.	125,000	5.50%	1/6/2033	123,472	0.01%
HCA, Inc.	150,000	5.60%	1/4/2034	147,771	0.01%
HCA, Inc.	175,000	5.45%	15/9/2034	170,619	0.01%
HCA, Inc.	150,000	5.13%	15/6/2039	136,763	0.01%
HCA, Inc.	125,000	4.38%	15/3/2042	101,949	0.01%
HCA, Inc.	225,000	5.50%	15/6/2047	204,243	0.01%
HCA, Inc.	225,000	5.25%	15/6/2049	194,921	0.01%
HCA, Inc.	155,000	3.50%	15/7/2051	100,347	0.01%
HCA, Inc.	348,000	4.63%	15/3/2052	271,888	0.02%
HCA, Inc.	100,000	5.90%	1/6/2053	94,152	0.01%
HCA, Inc.	300,000	6.00%	1/4/2054	286,128	0.02%
HCA, Inc.	125,000	5.95%	15/9/2054	118,848	0.01%
HCA, Inc.	100,000	6.10%	1/4/2064	95,575	0.01%
Health & Educational Facilities Authority of the State of Missouri	65,000	3.23%	15/5/2050	45,895	0.00%
Health & Educational Facilities Authority of the State of Missouri	80,000	3.65%	15/8/2057	58,959	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	100,000	5.20%	15/6/2029	100,402	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	250,000	2.20%	1/6/2030	215,792	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	100,000	5.45%	15/6/2034	99,913	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	175,000	5.88%	15/6/2054	169,264	0.01%
Healthcare Realty Holdings LP	200,000	3.10%	15/2/2030	179,432	0.01%
Healthcare Realty Holdings LP	100,000	2.00%	15/3/2031	81,802	0.01%
Healthpeak OP LLC	225,000	3.25%	15/7/2026	220,006	0.01%
Healthpeak OP LLC	200,000	2.13%	1/12/2028	179,817	0.01%
Healthpeak OP LLC	75,000	3.50%	15/7/2029	70,245	0.00%
Healthpeak OP LLC	40,000	5.25%	15/12/2032	39,696	0.00%
Healthpeak OP LLC	75,000	6.75%	1/2/2041	81,419	0.01%
HEICO Corp.	175,000	5.25%	1/8/2028	176,635	0.01%
HEICO Corp.	55,000	5.35%	1/8/2033	54,874	0.00%
Helmerich & Payne, Inc.	100,000	4.65%	1/12/2027	98,761	0.01%
Helmerich & Payne, Inc.	50,000	4.85%	1/12/2029	48,430	0.00%
Helmerich & Payne, Inc.	80,000	2.90%	29/9/2031	66,598	0.00%
Helmerich & Payne, Inc.	50,000	5.50%	1/12/2034	47,519	0.00%
Hercules Capital, Inc.	125,000	2.63%	16/9/2026	118,882	0.01%
Hershey Co.	175,000	4.25%	4/5/2028	173,317	0.01%
Hershey Co.	75,000	4.50%	4/5/2033	72,869	0.00%
Hershey Co.	75,000	3.38%	15/8/2046	54,096	0.00%
Hess Corp.	245,000	4.30%	1/4/2027	242,542	0.02%
Hess Corp.	70,000	7.88%	1/10/2029	77,862	0.01%
Hess Corp.	15,000	7.30%	15/8/2031	16,658	0.00%
Hess Corp.	40,000	7.13%	15/3/2033	44,287	0.00%
Hess Corp.	130,000	6.00%	15/1/2040	135,488	0.01%
Hess Corp.	170,000	5.60%	15/2/2041	167,655	0.01%
Hess Corp.	95,000	5.80%	1/4/2047	95,189	0.01%
Hewlett Packard Enterprise Co.	350,000	1.75%	1/4/2026	337,117	0.02%
Hewlett Packard Enterprise Co.	150,000	4.45%	25/9/2026	149,243	0.01%

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Hewlett Packard Enterprise Co.	450,000	4.40%	25/9/2027	445,114	0.03%
Hewlett Packard Enterprise Co.	200,000	4.55%	15/10/2029	194,926	0.01%
Hewlett Packard Enterprise Co.	150,000	4.85%	15/10/2031	146,317	0.01%
Hewlett Packard Enterprise Co.	300,000	5.00%	15/10/2034	288,553	0.02%
Hewlett Packard Enterprise Co.	200,000	6.35%	15/10/2045	207,226	0.01%
Hewlett Packard Enterprise Co.	250,000	5.60%	15/10/2054	235,643	0.02%
HF Sinclair Corp.	200,000	5.88%	1/4/2026	201,497	0.01%
HF Sinclair Corp.	70,000	5.00%	1/2/2028	69,162	0.00%
HF Sinclair Corp.	30,000	4.50%	1/10/2030	28,288	0.00%
High Street Funding Trust II	100,000	4.68%	15/2/2048	83,284	0.01%
Highmark, Inc.	100,000	1.45%	10/5/2026	94,896	0.01%
Highmark, Inc.	100,000	2.55%	10/5/2031	80,931	0.01%
Highwoods Realty LP	175,000	3.88%	1/3/2027	170,309	0.01%
Highwoods Realty LP	125,000	3.05%	15/2/2030	110,298	0.01%
Highwoods Realty LP	150,000	2.60%	1/2/2031	124,995	0.01%
Hoag Memorial Hospital Presbyterian	100,000	3.80%	15/7/2052	75,198	0.01%
Home Depot, Inc.	75,000	3.00%	1/4/2026	73,677	0.01%
Home Depot, Inc.	350,000	5.15%	25/6/2026	353,501	0.02%
Home Depot, Inc.	228,000	2.13%	15/9/2026	219,386	0.01%
Home Depot, Inc.	250,000	2.50%	15/4/2027	239,233	0.02%
Home Depot, Inc.	200,000	2.88%	15/4/2027	193,310	0.01%
Home Depot, Inc.	100,000	1.50%	15/9/2028	89,385	0.01%
Home Depot, Inc.	200,000	3.90%	6/12/2028	194,931	0.01%
Home Depot, Inc.	150,000	2.95%	15/6/2029	139,442	0.01%
Home Depot, Inc.	300,000	4.75%	25/6/2029	300,550	0.02%
Home Depot, Inc.	420,000	2.70%	15/4/2030	378,141	0.03%
Home Depot, Inc.	250,000	1.38%	15/3/2031	202,422	0.01%
Home Depot, Inc.	175,000	4.85%	25/6/2031	174,874	0.01%
Home Depot, Inc.	175,000	1.88%	15/9/2031	144,619	0.01%
Home Depot, Inc.	275,000	4.95%	25/6/2034	271,111	0.02%
Home Depot, Inc.	490,000	5.88%	16/12/2036	516,444	0.03%
Home Depot, Inc.	150,000	5.95%	1/4/2041	157,423	0.01%
Home Depot, Inc.	160,000	4.20%	1/4/2043	135,061	0.01%
Home Depot, Inc.	105,000	4.88%	15/2/2044	95,987	0.01%
Home Depot, Inc.	245,000	4.40%	15/3/2045	209,326	0.01%
Home Depot, Inc.	195,000	4.25%	1/4/2046	162,258	0.01%
Home Depot, Inc.	400,000	3.90%	15/6/2047	313,000	0.02%
Home Depot, Inc.	250,000	4.50%	6/12/2048	213,433	0.01%
Home Depot, Inc.	350,000	3.13%	15/12/2049	234,435	0.02%
Home Depot, Inc.	150,000	3.35%	15/4/2050	104,805	0.01%
Home Depot, Inc.	250,000	2.38%	15/3/2051	141,053	0.01%
Home Depot, Inc.	250,000	2.75%	15/9/2051	152,424	0.01%
Home Depot, Inc.	275,000	3.63%	15/4/2052	199,386	0.01%
Home Depot, Inc.	125,000	4.95%	15/9/2052	113,838	0.01%
Home Depot, Inc.	175,000	5.30%	25/6/2054	167,858	0.01%
Home Depot, Inc.	200,000	3.50%	15/9/2056	139,070	0.01%
Home Depot, Inc.	25,000	5.40%	25/6/2064	23,946	0.00%
Honeywell International, Inc.	125,000	2.50%	1/11/2026	120,735	0.01%
Honeywell International, Inc.	125,000	1.10%	1/3/2027	116,360	0.01%
Honeywell International, Inc.	105,000	4.65%	30/7/2027	105,375	0.01%
Honeywell International, Inc.	175,000	4.95%	15/2/2028	176,983	0.01%
Honeywell International, Inc.	150,000	4.88%	1/9/2029	150,924	0.01%
Honeywell International, Inc.	165,000	4.70%	1/2/2030	164,206	0.01%
Honeywell International, Inc.	269,000	1.95%	1/6/2030	231,822	0.02%
Honeywell International, Inc.	150,000	4.95%	1/9/2031	150,007	0.01%
Honeywell International, Inc.	250,000	4.75%	1/2/2032	245,774	0.02%
Honeywell International, Inc.	175,000	5.00%	15/2/2033	174,059	0.01%
Honeywell International, Inc.	175,000	4.50%	15/1/2034	166,932	0.01%
Honeywell International, Inc.	150,000	5.00%	1/3/2035	146,915	0.01%
Honeywell International, Inc.	100,000	5.70%	15/3/2037	102,716	0.01%
Honeywell International, Inc.	125,000	5.38%	1/3/2041	123,641	0.01%
Honeywell International, Inc.	125,000	3.81%	21/11/2047	95,908	0.01%
Honeywell International, Inc.	125,000	2.80%	1/6/2050	78,658	0.01%
Honeywell International, Inc.	325,000	5.25%	1/3/2054	305,002	0.02%
Honeywell International, Inc.	50,000	5.35%	1/3/2064	46,786	0.00%
Horizon Mutual Holdings, Inc.	100,000	6.20%	15/11/2034	97,753	0.01%
Hormel Foods Corp.	150,000	4.80%	30/3/2027	150,721	0.01%
Hormel Foods Corp.	225,000	1.70%	3/6/2028	203,846	0.01%
Hormel Foods Corp.	115,000	3.05%	3/6/2051	74,695	0.01%
Host Hotels & Resorts LP	150,000	3.38%	15/12/2029	137,258	0.01%
Host Hotels & Resorts LP	325,000	3.50%	15/9/2030	294,281	0.02%

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Host Hotels & Resorts LP	75,000	5.70%	1/7/2034	74,922	0.01%
Host Hotels & Resorts LP	100,000	5.50%	15/4/2035	97,915	0.01%
Howard University	50,000	5.21%	1/10/2052	43,373	0.00%
Howmet Aerospace, Inc.	100,000	3.00%	15/1/2029	92,872	0.01%
Howmet Aerospace, Inc.	70,000	4.85%	15/10/2031	68,719	0.00%
Howmet Aerospace, Inc.	100,000	5.95%	1/2/2037	103,580	0.01%
HP, Inc.	400,000	1.45%	17/6/2026	381,553	0.03%
HP, Inc.	125,000	3.00%	17/6/2027	119,778	0.01%
HP, Inc.	175,000	4.00%	15/4/2029	167,725	0.01%
HP, Inc.	125,000	3.40%	17/6/2030	114,572	0.01%
HP, Inc.	150,000	2.65%	17/6/2031	128,391	0.01%
HP, Inc.	95,000	4.20%	15/4/2032	88,941	0.01%
HP, Inc.	190,000	6.00%	15/9/2041	192,032	0.01%
Hubbell, Inc.	50,000	3.35%	1/3/2026	49,181	0.00%
Hubbell, Inc.	50,000	3.15%	15/8/2027	47,878	0.00%
Hubbell, Inc.	100,000	2.30%	15/3/2031	84,925	0.01%
Humana, Inc.	325,000	3.95%	15/3/2027	318,633	0.02%
Humana, Inc.	225,000	3.13%	15/8/2029	205,554	0.01%
Humana, Inc.	100,000	4.88%	1/4/2030	97,895	0.01%
Humana, Inc.	200,000	5.38%	15/4/2031	198,348	0.01%
Humana, Inc.	150,000	2.15%	3/2/2032	119,513	0.01%
Humana, Inc.	100,000	5.88%	1/3/2033	100,323	0.01%
Humana, Inc.	125,000	5.95%	15/3/2034	125,898	0.01%
Humana, Inc.	125,000	4.95%	1/10/2044	105,868	0.01%
Humana, Inc.	225,000	4.80%	15/3/2047	183,681	0.01%
Humana, Inc.	225,000	5.75%	15/4/2054	208,648	0.01%
Huntington Bancshares, Inc.	325,000	4.44%	4/8/2028	321,422	0.02%
Huntington Bancshares, Inc.	100,000	6.21%	21/8/2029	103,194	0.01%
Huntington Bancshares, Inc.	200,000	5.27%	15/1/2031	200,014	0.01%
Huntington Bancshares, Inc.	200,000	5.71%	2/2/2035	199,783	0.01%
Huntington Bancshares, Inc.	200,000	6.14%	18/11/2039	200,710	0.01%
Huntington Ingalls Industries, Inc.	300,000	3.48%	1/12/2027	288,084	0.02%
Huntington Ingalls Industries, Inc.	50,000	5.35%	15/1/2030	50,085	0.00%
Huntington Ingalls Industries, Inc.	400,000	4.20%	1/5/2030	378,930	0.03%
Huntington Ingalls Industries, Inc.	250,000	5.75%	15/1/2035	249,120	0.02%
Huntington National Bank	175,000	4.55%	17/5/2028	173,522	0.01%
Huntington National Bank	100,000	5.65%	10/1/2030	101,635	0.01%
Huntsman International LLC	100,000	4.50%	1/5/2029	95,378	0.01%
Huntsman International LLC	55,000	2.95%	15/6/2031	45,801	0.00%
Huntsman International LLC	50,000	5.70%	15/10/2034	47,647	0.00%
Hyatt Hotels Corp.	100,000	5.75%	30/1/2027	101,542	0.01%
Hyatt Hotels Corp.	75,000	4.38%	15/9/2028	72,898	0.00%
Hyatt Hotels Corp.	100,000	5.25%	30/6/2029	100,092	0.01%
Hyatt Hotels Corp.	200,000	5.38%	15/12/2031	199,076	0.01%
Hyatt Hotels Corp.	50,000	5.50%	30/6/2034	49,565	0.00%
Hyundai Capital America	500,000	5.50%	30/3/2026	503,208	0.03%
Hyundai Capital America	150,000	5.65%	26/6/2026	151,505	0.01%
Hyundai Capital America	70,000	3.50%	2/11/2026	68,247	0.00%
Hyundai Capital America	200,000	4.88%	1/11/2027	199,388	0.01%
Hyundai Capital America	125,000	2.10%	15/9/2028	111,952	0.01%
Hyundai Capital America	125,000	6.50%	16/1/2029	130,491	0.01%
Hyundai Capital America	125,000	5.35%	19/3/2029	125,529	0.01%
Hyundai Capital America	100,000	6.38%	8/4/2030	104,424	0.01%
Hyundai Capital America	250,000	5.40%	24/6/2031	250,118	0.02%
IBM International Capital Pte Ltd.	300,000	4.60%	5/2/2029	297,292	0.02%
IBM International Capital Pte Ltd.	350,000	4.90%	5/2/2034	340,031	0.02%
IBM International Capital Pte Ltd.	150,000	5.25%	5/2/2044	141,722	0.01%
IBM International Capital Pte Ltd.	200,000	5.30%	5/2/2054	184,442	0.01%
Idaho Power Co.	65,000	4.20%	1/3/2048	51,442	0.00%
Idaho Power Co.	60,000	5.50%	15/3/2053	57,674	0.00%
Idaho Power Co.	45,000	5.80%	1/4/2054	44,974	0.00%
IDEX Corp.	50,000	4.95%	1/9/2029	49,789	0.00%
IDEX Corp.	150,000	3.00%	1/5/2030	135,748	0.01%
Illinois State Toll Highway Authority	100,000	6.18%	1/1/2034	104,085	0.01%
Illinois Tool Works, Inc.	150,000	2.65%	15/11/2026	145,661	0.01%
Illinois Tool Works, Inc.	225,000	3.90%	1/9/2042	183,591	0.01%
Illumina, Inc.	50,000	4.65%	9/9/2026	49,856	0.00%
Indiana Finance Authority	75,000	3.05%	1/1/2051	53,659	0.00%
Indiana Michigan Power Co.	75,000	6.05%	15/3/2037	77,277	0.01%
Indiana Michigan Power Co.	220,000	4.55%	15/3/2046	185,712	0.01%
Indiana Michigan Power Co.	40,000	3.25%	1/5/2051	26,265	0.00%

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Indiana Michigan Power Co.	50,000	5.63%	1/4/2053	48,756	0.00%
Indiana University Health, Inc. Obligated Group	125,000	2.85%	1/11/2051	78,360	0.01%
Indianapolis Power & Light Co.	10,000	5.65%	1/12/2032	10,097	0.00%
Indianapolis Power & Light Co.	85,000	4.05%	1/5/2046	66,111	0.00%
Indianapolis Power & Light Co.	50,000	5.70%	1/4/2054	49,071	0.00%
Ingersoll Rand, Inc.	250,000	5.40%	14/8/2028	254,088	0.02%
Ingersoll Rand, Inc.	200,000	5.18%	15/6/2029	201,776	0.01%
Ingersoll Rand, Inc.	125,000	5.31%	15/6/2031	126,324	0.01%
Ingersoll Rand, Inc.	200,000	5.45%	15/6/2034	201,044	0.01%
Ingersoll Rand, Inc.	50,000	5.70%	15/6/2054	49,065	0.00%
Ingredion, Inc.	100,000	3.20%	1/10/2026	97,270	0.01%
Ingredion, Inc.	125,000	2.90%	1/6/2030	112,221	0.01%
Inova Health System Foundation	100,000	4.07%	15/5/2052	79,343	0.01%
Integris Baptist Medical Center, Inc.	75,000	3.88%	15/8/2050	54,118	0.00%
Intel Corp.	550,000	4.88%	10/2/2026	550,089	0.04%
Intel Corp.	581,000	2.60%	19/5/2026	563,457	0.04%
Intel Corp.	125,000	3.75%	25/3/2027	121,712	0.01%
Intel Corp.	200,000	3.15%	11/5/2027	191,865	0.01%
Intel Corp.	200,000	3.75%	5/8/2027	193,982	0.01%
Intel Corp.	250,000	4.88%	10/2/2028	248,644	0.02%
Intel Corp.	100,000	4.00%	5/8/2029	95,244	0.01%
Intel Corp.	400,000	2.45%	15/11/2029	350,870	0.02%
Intel Corp.	220,000	3.90%	25/3/2030	205,848	0.01%
Intel Corp.	175,000	2.00%	12/8/2031	140,944	0.01%
Intel Corp.	180,000	4.15%	5/8/2032	163,801	0.01%
Intel Corp.	200,000	4.00%	15/12/2032	179,388	0.01%
Intel Corp.	400,000	5.20%	10/2/2033	386,434	0.03%
Intel Corp.	100,000	2.80%	12/8/2041	63,745	0.00%
Intel Corp.	250,000	5.63%	10/2/2043	228,510	0.02%
Intel Corp.	200,000	4.10%	19/5/2046	142,632	0.01%
Intel Corp.	250,000	4.10%	11/5/2047	177,473	0.01%
Intel Corp.	100,000	3.73%	8/12/2047	66,181	0.00%
Intel Corp.	500,000	3.25%	15/11/2049	299,465	0.02%
Intel Corp.	325,000	4.75%	25/3/2050	251,322	0.02%
Intel Corp.	325,000	3.05%	12/8/2051	184,898	0.01%
Intel Corp.	150,000	4.90%	5/8/2052	118,252	0.01%
Intel Corp.	300,000	5.70%	10/2/2053	265,648	0.02%
Intel Corp.	125,000	5.60%	21/2/2054	109,737	0.01%
Intel Corp.	200,000	3.10%	15/2/2060	106,645	0.01%
Intel Corp.	100,000	4.95%	25/3/2060	78,167	0.01%
Intel Corp.	200,000	3.20%	12/8/2061	108,333	0.01%
Intel Corp.	150,000	5.05%	5/8/2062	117,058	0.01%
Intel Corp.	100,000	5.90%	10/2/2063	89,850	0.01%
Intercontinental Exchange, Inc.	300,000	4.00%	15/9/2027	295,575	0.02%
Intercontinental Exchange, Inc.	100,000	3.75%	21/9/2028	96,279	0.01%
Intercontinental Exchange, Inc.	325,000	4.35%	15/6/2029	318,139	0.02%
Intercontinental Exchange, Inc.	205,000	1.85%	15/9/2032	162,570	0.01%
Intercontinental Exchange, Inc.	175,000	4.60%	15/3/2033	167,932	0.01%
Intercontinental Exchange, Inc.	160,000	2.65%	15/9/2040	111,712	0.01%
Intercontinental Exchange, Inc.	200,000	4.25%	21/9/2048	161,525	0.01%
Intercontinental Exchange, Inc.	175,000	3.00%	15/6/2050	111,371	0.01%
Intercontinental Exchange, Inc.	150,000	4.95%	15/6/2052	134,112	0.01%
Intercontinental Exchange, Inc.	200,000	3.00%	15/9/2060	116,798	0.01%
Intercontinental Exchange, Inc.	150,000	5.20%	15/6/2062	136,516	0.01%
International Business Machines Corp.	250,000	4.50%	6/2/2026	249,728	0.02%
International Business Machines Corp.	200,000	3.45%	19/2/2026	197,352	0.01%
International Business Machines Corp.	400,000	3.30%	15/5/2026	392,925	0.03%
International Business Machines Corp.	100,000	6.22%	1/8/2027	103,755	0.01%
International Business Machines Corp.	50,000	6.50%	15/1/2028	52,478	0.00%
International Business Machines Corp.	200,000	4.50%	6/2/2028	198,740	0.01%
International Business Machines Corp.[1]	730,000	3.50%	15/5/2029	691,930	0.05%
International Business Machines Corp.	130,000	1.95%	15/5/2030	111,603	0.01%
International Business Machines Corp.	125,000	4.40%	27/7/2032	119,471	0.01%
International Business Machines Corp.	200,000	4.75%	6/2/2033	196,007	0.01%
International Business Machines Corp.	300,000	4.15%	15/5/2039	257,844	0.02%
International Business Machines Corp.	255,000	2.85%	15/5/2040	181,801	0.01%
International Business Machines Corp.	150,000	4.00%	20/6/2042	122,300	0.01%
International Business Machines Corp.	375,000	4.25%	15/5/2049	301,445	0.02%
International Business Machines Corp.	125,000	2.95%	15/5/2050	78,699	0.01%
International Business Machines Corp.	275,000	3.43%	9/2/2052	187,139	0.01%
International Flavors & Fragrances, Inc.	100,000	3.27%	15/11/2040	71,253	0.00%

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International Flavors & Fragrances, Inc.	125,000	4.38%	1/6/2047	97,712	0.01%
International Flavors & Fragrances, Inc.	125,000	5.00%	26/9/2048	107,143	0.01%
International Flavors & Fragrances, Inc.	200,000	3.47%	1/12/2050	131,242	0.01%
International Paper Co.	160,000	6.00%	15/11/2041	163,093	0.01%
International Paper Co.	215,000	4.80%	15/6/2044	189,168	0.01%
International Paper Co.	175,000	4.35%	15/8/2048	141,161	0.01%
Interpublic Group of Cos, Inc.	100,000	4.65%	1/10/2028	99,085	0.01%
Interpublic Group of Cos, Inc.	100,000	3.38%	1/3/2041	73,922	0.01%
Interpublic Group of Cos, Inc.	125,000	5.40%	1/10/2048	117,668	0.01%
Interstate Power & Light Co.	75,000	4.10%	26/9/2028	72,811	0.00%
Interstate Power & Light Co.	50,000	3.60%	1/4/2029	47,320	0.00%
Interstate Power & Light Co.	265,000	2.30%	1/6/2030	229,048	0.02%
Interstate Power & Light Co.	45,000	5.70%	15/10/2033	45,771	0.00%
Interstate Power & Light Co.	50,000	4.95%	30/9/2034	48,139	0.00%
Interstate Power & Light Co.	75,000	6.25%	15/7/2039	79,235	0.01%
Intuit, Inc.	100,000	1.65%	15/7/2030	84,296	0.01%
Intuit, Inc.	325,000	5.20%	15/9/2033	325,594	0.02%
Intuit, Inc.	175,000	5.50%	15/9/2053	171,654	0.01%
Invesco Finance plc	100,000	3.75%	15/1/2026	98,934	0.01%
Invesco Finance plc	29,000	5.38%	30/11/2043	27,238	0.00%
Invitation Homes Operating Partnership LP	175,000	2.30%	15/11/2028	157,926	0.01%
Invitation Homes Operating Partnership LP	200,000	2.00%	15/8/2031	162,415	0.01%
Invitation Homes Operating Partnership LP	175,000	2.70%	15/1/2034	139,576	0.01%
IPALCO Enterprises, Inc.	65,000	4.25%	1/5/2030	61,222	0.00%
IPALCO Enterprises, Inc.	50,000	5.75%	1/4/2034	50,015	0.00%
IQVIA, Inc.	250,000	6.25%	1/2/2029	258,243	0.02%
ITC Holdings Corp.	130,000	4.95%	22/9/2027	130,145	0.01%
ITC Holdings Corp.	100,000	3.35%	15/11/2027	96,308	0.01%
ITC Holdings Corp.	110,000	2.95%	14/5/2030	98,309	0.01%
ITC Holdings Corp.	50,000	5.40%	1/6/2033	49,624	0.00%
ITC Holdings Corp.	100,000	5.65%	9/5/2034	100,631	0.01%
Jabil, Inc.	250,000	4.25%	15/5/2027	246,501	0.02%
Jabil, Inc.	100,000	3.95%	12/1/2028	96,723	0.01%
Jabil, Inc.	75,000	3.00%	15/1/2031	66,027	0.00%
Jackson Financial, Inc.	125,000	4.00%	23/11/2051	86,080	0.01%
Jackson National Life Global Funding	150,000	5.50%	9/1/2026	150,608	0.01%
Jackson National Life Global Funding	375,000	3.05%	29/4/2026	366,216	0.02%
Jackson National Life Global Funding	150,000	5.55%	2/7/2027	151,888	0.01%
Jacobs Engineering Group, Inc.	100,000	6.35%	18/8/2028	104,030	0.01%
Jacobs Engineering Group, Inc.	125,000	5.90%	1/3/2033	126,636	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	535,000	5.13%	1/2/2028	532,325	0.04%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	100,000	5.50%	15/1/2030	99,884	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	175,000	3.75%	1/12/2031	155,649	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	275,000	3.63%	15/1/2032	242,378	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	125,000	3.00%	15/5/2032	104,158	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	309,000	5.75%	1/4/2033	307,943	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	232,000	6.75%	15/3/2034	245,600	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	125,000	4.38%	2/2/2052	93,539	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	300,000	6.50%	1/12/2052	303,294	0.02%
Jefferies Financial Group, Inc.	200,000	6.45%	8/6/2027	206,817	0.01%
Jefferies Financial Group, Inc.	200,000	5.88%	21/7/2028	204,471	0.01%
Jefferies Financial Group, Inc.	150,000	4.15%	23/1/2030	143,124	0.01%
Jefferies Financial Group, Inc.	150,000	2.63%	15/10/2031	126,456	0.01%
Jefferies Financial Group, Inc.	200,000	6.20%	14/4/2034	206,056	0.01%
Jefferies Financial Group, Inc.	100,000	6.25%	15/1/2036	102,754	0.01%
Jefferies Financial Group, Inc.	75,000	6.50%	20/1/2043	79,644	0.01%
Jersey Central Power & Light Co.	100,000	2.75%	1/3/2032	84,947	0.01%
Jersey Central Power & Light Co.	50,000	5.10%	15/1/2035	48,803	0.00%
JetBlue 2019-1 Class AA Pass Through Trust	76,834	2.75%	15/5/2032	66,433	0.00%
JetBlue 2020-1 Class A Pass Through Trust	92,282	4.00%	15/11/2032	86,450	0.01%
JM Smucker Co.	200,000	3.38%	15/12/2027	193,760	0.01%
JM Smucker Co.	325,000	5.90%	15/11/2028	336,713	0.02%
JM Smucker Co.	31,000	2.13%	15/3/2032	25,213	0.00%
JM Smucker Co.	125,000	6.20%	15/11/2033	131,936	0.01%
JM Smucker Co.	100,000	6.50%	15/11/2043	106,606	0.01%
JM Smucker Co.	150,000	6.50%	15/11/2053	161,101	0.01%
JobsOhio Beverage System	65,000	3.99%	1/1/2029	64,137	0.00%
JobsOhio Beverage System	65,000	4.53%	1/1/2035	62,863	0.00%
JobsOhio Beverage System	55,000	2.83%	1/1/2038	43,230	0.00%
John Deere Capital Corp.	350,000	4.80%	9/1/2026	351,069	0.02%
John Deere Capital Corp.	120,000	0.70%	15/1/2026	115,383	0.01%

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John Deere Capital Corp.	125,000	4.95%	6/3/2026	125,632	0.01%
John Deere Capital Corp.	175,000	4.75%	8/6/2026	175,742	0.01%
John Deere Capital Corp.	125,000	5.15%	8/9/2026	126,594	0.01%
John Deere Capital Corp.	150,000	2.25%	14/9/2026	144,584	0.01%
John Deere Capital Corp.	130,000	1.70%	11/1/2027	122,959	0.01%
John Deere Capital Corp.	125,000	4.85%	5/3/2027	125,804	0.01%
John Deere Capital Corp.	250,000	4.20%	15/7/2027	248,167	0.02%
John Deere Capital Corp.	100,000	2.80%	8/9/2027	95,785	0.01%
John Deere Capital Corp.	200,000	4.15%	15/9/2027	198,036	0.01%
John Deere Capital Corp.	100,000	3.05%	6/1/2028	96,019	0.01%
John Deere Capital Corp.	175,000	4.75%	20/1/2028	175,878	0.01%
John Deere Capital Corp.	200,000	4.95%	14/7/2028	201,897	0.01%
John Deere Capital Corp.	50,000	3.45%	7/3/2029	47,615	0.00%
John Deere Capital Corp.	119,000	4.85%	11/6/2029	119,415	0.01%
John Deere Capital Corp.	175,000	4.85%	11/10/2029	176,190	0.01%
John Deere Capital Corp.	175,000	4.70%	10/6/2030	174,438	0.01%
John Deere Capital Corp.	250,000	1.45%	15/1/2031	206,157	0.01%
John Deere Capital Corp.	170,000	4.40%	8/9/2031	164,698	0.01%
John Deere Capital Corp.	175,000	3.90%	7/6/2032	162,458	0.01%
John Deere Capital Corp.	250,000	5.15%	8/9/2033	250,613	0.02%
John Deere Capital Corp.	55,000	5.10%	11/4/2034	54,950	0.00%
John Deere Capital Corp.	200,000	5.05%	12/6/2034	198,947	0.01%
John Sevier Combined Cycle Generation LLC	118,659	4.63%	15/1/2042	109,512	0.01%
Johns Hopkins Health System Corp.	125,000	3.84%	15/5/2046	98,704	0.01%
Johns Hopkins University	75,000	4.71%	1/7/2032	73,673	0.01%
Johns Hopkins University	75,000	2.81%	1/1/2060	45,066	0.00%
Johnson & Johnson	125,000	2.45%	1/3/2026	122,263	0.01%
Johnson & Johnson	275,000	2.95%	3/3/2027	266,768	0.02%
Johnson & Johnson	100,000	0.95%	1/9/2027	91,680	0.01%
Johnson & Johnson	500,000	2.90%	15/1/2028	478,165	0.03%
Johnson & Johnson	300,000	4.90%	1/6/2031	302,000	0.02%
Johnson & Johnson	100,000	4.95%	1/6/2034	100,044	0.01%
Johnson & Johnson	200,000	3.55%	1/3/2036	174,663	0.01%
Johnson & Johnson	225,000	3.63%	3/3/2037	194,784	0.01%
Johnson & Johnson	150,000	3.40%	15/1/2038	125,163	0.01%
Johnson & Johnson	125,000	5.85%	15/7/2038	133,211	0.01%
Johnson & Johnson	150,000	2.10%	1/9/2040	99,921	0.01%
Johnson & Johnson	100,000	4.50%	1/9/2040	93,312	0.01%
Johnson & Johnson	50,000	4.85%	15/5/2041	48,210	0.00%
Johnson & Johnson	575,000	3.70%	1/3/2046	453,208	0.03%
Johnson & Johnson	50,000	3.50%	15/1/2048	37,577	0.00%
Johnson & Johnson	125,000	2.25%	1/9/2050	71,563	0.00%
Johnson & Johnson	125,000	5.25%	1/6/2054	122,320	0.01%
Johnson & Johnson	175,000	2.45%	1/9/2060	95,196	0.01%
Johnson Controls International plc	37,000	3.90%	14/2/2026	36,654	0.00%
Johnson Controls International plc	39,000	6.00%	15/1/2036	40,589	0.00%
Johnson Controls International plc	275,000	4.63%	2/7/2044	236,660	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	125,000	2.00%	16/9/2031	103,186	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	50,000	4.90%	1/12/2032	48,743	0.00%
Johnsonville Aeroderivative Combustion Turbine Generation LLC	100,000	5.08%	1/10/2054	96,220	0.01%
Jones Lang LaSalle, Inc.	125,000	6.88%	1/12/2028	132,447	0.01%
JPMCC Commercial Mortgage Securities Trust 2017	100,000	3.74%	15/7/2050	92,888	0.01%
JPMCC Commercial Mortgage Securities Trust 2017	50,000	3.49%	15/7/2050	47,335	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	25,000	3.45%	15/9/2050	23,959	0.00%
JPMDB Commercial Mortgage Securities Trust 2016	35,000	3.14%	15/6/2049	33,939	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	50,000	3.69%	15/3/2050	48,131	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	100,000	3.41%	15/10/2050	95,117	0.01%
JPMDB Commercial Mortgage Securities Trust 2017	50,000	3.71%	15/10/2050	47,232	0.00%
JPMDB Commercial Mortgage Securities Trust 2018	100,000	4.42%	15/6/2051	96,035	0.01%
JPMorgan Chase & Co.	500,000	3.20%	15/6/2026	490,514	0.03%
JPMorgan Chase & Co.	375,000	2.95%	1/10/2026	365,378	0.02%
JPMorgan Chase & Co.	700,000	4.13%	15/12/2026	692,805	0.05%
JPMorgan Chase & Co.	275,000	3.96%	29/1/2027	272,615	0.02%
JPMorgan Chase & Co.	267,000	1.04%	4/2/2027	256,391	0.02%
JPMorgan Chase & Co.	500,000	1.58%	22/4/2027	480,130	0.03%
JPMorgan Chase & Co.	275,000	1.47%	22/9/2027	260,063	0.02%
JPMorgan Chase & Co.	400,000	6.07%	22/10/2027	409,392	0.03%
JPMorgan Chase & Co.	350,000	5.04%	23/1/2028	351,144	0.02%
JPMorgan Chase & Co.	100,000	3.78%	1/2/2028	97,840	0.01%
JPMorgan Chase & Co.	275,000	5.57%	22/4/2028	279,758	0.02%
JPMorgan Chase & Co.	450,000	4.32%	26/4/2028	444,552	0.03%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
JPMorgan Chase & Co.	600,000	3.54%	1/5/2028	582,650	0.04%
JPMorgan Chase & Co.	300,000	2.18%	1/6/2028	281,597	0.02%
JPMorgan Chase & Co.	50,000	4.98%	22/7/2028	50,135	0.00%
JPMorgan Chase & Co.	600,000	4.85%	25/7/2028	599,760	0.04%
JPMorgan Chase & Co.	100,000	4.51%	22/10/2028	99,116	0.01%
JPMorgan Chase & Co.	250,000	3.51%	23/1/2029	239,928	0.02%
JPMorgan Chase & Co.	225,000	4.01%	23/4/2029	218,109	0.01%
JPMorgan Chase & Co.	300,000	2.07%	1/6/2029	272,439	0.02%
JPMorgan Chase & Co.	300,000	4.20%	23/7/2029	292,053	0.02%
JPMorgan Chase & Co.	375,000	5.30%	24/7/2029	378,466	0.03%
JPMorgan Chase & Co.	320,000	6.09%	23/10/2029	331,950	0.02%
JPMorgan Chase & Co.	400,000	4.45%	5/12/2029	391,662	0.03%
JPMorgan Chase & Co.	350,000	5.01%	23/1/2030	349,544	0.02%
JPMorgan Chase & Co.	1,025,000	5.58%	22/4/2030	1,044,327	0.07%
JPMorgan Chase & Co.	300,000	3.70%	6/5/2030	284,047	0.02%
JPMorgan Chase & Co.	690,000	4.57%	14/6/2030	676,077	0.05%
JPMorgan Chase & Co.	100,000	5.00%	22/7/2030	99,617	0.01%
JPMorgan Chase & Co.	675,000	2.74%	15/10/2030	607,562	0.04%
JPMorgan Chase & Co.	175,000	4.60%	22/10/2030	171,708	0.01%
JPMorgan Chase & Co.	420,000	4.49%	24/3/2031	409,010	0.03%
JPMorgan Chase & Co.	400,000	2.52%	22/4/2031	351,935	0.02%
JPMorgan Chase & Co.	600,000	2.96%	13/5/2031	536,188	0.04%
JPMorgan Chase & Co.	200,000	1.76%	19/11/2031	166,200	0.01%
JPMorgan Chase & Co.	435,000	1.95%	4/2/2032	360,959	0.02%
JPMorgan Chase & Co.	600,000	2.58%	22/4/2032	515,004	0.03%
JPMorgan Chase & Co.	475,000	2.55%	8/11/2032	400,759	0.03%
JPMorgan Chase & Co.	400,000	2.96%	25/1/2033	345,813	0.02%
JPMorgan Chase & Co.	300,000	4.59%	26/4/2033	287,204	0.02%
JPMorgan Chase & Co.	700,000	4.91%	25/7/2033	684,778	0.05%
JPMorgan Chase & Co.	325,000	5.72%	14/9/2033	330,950	0.02%
JPMorgan Chase & Co.	650,000	5.35%	1/6/2034	649,838	0.04%
JPMorgan Chase & Co.	425,000	6.25%	23/10/2034	449,544	0.03%
JPMorgan Chase & Co.	400,000	5.34%	23/1/2035	397,773	0.03%
JPMorgan Chase & Co.	350,000	5.77%	22/4/2035	358,259	0.02%
JPMorgan Chase & Co.	450,000	5.29%	22/7/2035	445,371	0.03%
JPMorgan Chase & Co.	425,000	4.95%	22/10/2035	409,805	0.03%
JPMorgan Chase & Co.	350,000	6.40%	15/5/2038	381,998	0.03%
JPMorgan Chase & Co.	350,000	3.88%	24/7/2038	297,158	0.02%
JPMorgan Chase & Co.	150,000	5.50%	15/10/2040	149,065	0.01%
JPMorgan Chase & Co.	220,000	3.11%	22/4/2041	162,800	0.01%
JPMorgan Chase & Co.	275,000	5.60%	15/7/2041	277,601	0.02%
JPMorgan Chase & Co.	125,000	2.53%	19/11/2041	84,234	0.01%
JPMorgan Chase & Co.	200,000	5.40%	6/1/2042	197,112	0.01%
JPMorgan Chase & Co.	285,000	3.16%	22/4/2042	208,729	0.01%
JPMorgan Chase & Co.	100,000	5.63%	16/8/2043	99,329	0.01%
JPMorgan Chase & Co.	150,000	4.85%	1/2/2044	137,502	0.01%
JPMorgan Chase & Co.	275,000	4.95%	1/6/2045	249,663	0.02%
JPMorgan Chase & Co.	300,000	5.53%	29/11/2045	292,948	0.02%
JPMorgan Chase & Co.	300,000	4.26%	22/2/2048	247,148	0.02%
JPMorgan Chase & Co.	200,000	4.03%	24/7/2048	157,447	0.01%
JPMorgan Chase & Co.	350,000	3.96%	15/11/2048	273,538	0.02%
JPMorgan Chase & Co.	175,000	3.90%	23/1/2049	134,678	0.01%
JPMorgan Chase & Co.	320,000	3.11%	22/4/2051	211,038	0.01%
JPMorgan Chase & Co.	550,000	3.33%	22/4/2052	377,123	0.03%
JPMorgan Chase Bank NA	250,000	5.11%	8/12/2026	252,698	0.02%
Juniper Networks, Inc.	125,000	3.75%	15/8/2029	118,712	0.01%
Juniper Networks, Inc.	200,000	2.00%	10/12/2030	167,065	0.01%
Kaiser Foundation Hospitals	150,000	3.15%	1/5/2027	145,218	0.01%
Kaiser Foundation Hospitals	250,000	2.81%	1/6/2041	176,979	0.01%
Kaiser Foundation Hospitals	100,000	4.88%	1/4/2042	92,529	0.01%
Kaiser Foundation Hospitals	100,000	4.15%	1/5/2047	81,629	0.01%
Kaiser Foundation Hospitals	140,000	3.27%	1/11/2049	97,001	0.01%
Kaiser Foundation Hospitals	200,000	3.00%	1/6/2051	130,050	0.01%
Kansas Development Finance Authority	65,000	4.93%	15/4/2045	61,204	0.00%
Kellanova	325,000	4.30%	15/5/2028	319,661	0.02%
Kellanova	175,000	4.50%	1/4/2046	147,212	0.01%
Kellanova	50,000	5.75%	16/5/2054	49,890	0.00%
Kemper Corp.	200,000	2.40%	30/9/2030	169,516	0.01%
Kennametal, Inc.	125,000	4.63%	15/6/2028	123,292	0.01%
Kentucky Power Co.	55,000	7.00%	15/11/2033	58,316	0.00%
Kentucky Utilities Co.	35,000	5.13%	1/11/2040	33,128	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Kentucky Utilities Co.	175,000	4.38%	1/10/2045	145,002	0.01%
Kentucky Utilities Co.	75,000	3.30%	1/6/2050	50,514	0.00%
Kenvue, Inc.	175,000	5.35%	22/3/2026	176,667	0.01%
Kenvue, Inc.	175,000	5.00%	22/3/2030	176,175	0.01%
Kenvue, Inc.	175,000	4.90%	22/3/2033	172,040	0.01%
Kenvue, Inc.	125,000	5.10%	22/3/2043	119,609	0.01%
Kenvue, Inc.	225,000	5.05%	22/3/2053	208,643	0.01%
Kenvue, Inc.	165,000	5.20%	22/3/2063	152,065	0.01%
Keurig Dr Pepper, Inc.	225,000	5.10%	15/3/2027	227,049	0.02%
Keurig Dr Pepper, Inc.	375,000	4.60%	25/5/2028	371,813	0.03%
Keurig Dr Pepper, Inc.	125,000	5.05%	15/3/2029	125,328	0.01%
Keurig Dr Pepper, Inc.	150,000	3.95%	15/4/2029	143,890	0.01%
Keurig Dr Pepper, Inc.	75,000	2.25%	15/3/2031	63,453	0.00%
Keurig Dr Pepper, Inc.	175,000	4.05%	15/4/2032	163,675	0.01%
Keurig Dr Pepper, Inc.	100,000	5.30%	15/3/2034	99,866	0.01%
Keurig Dr Pepper, Inc.	195,000	4.50%	15/11/2045	162,851	0.01%
Keurig Dr Pepper, Inc.	50,000	4.42%	15/12/2046	40,932	0.00%
Keurig Dr Pepper, Inc.	150,000	3.80%	1/5/2050	110,219	0.01%
Keurig Dr Pepper, Inc.	100,000	4.50%	15/4/2052	82,354	0.01%
KeyBank NA	150,000	5.85%	15/11/2027	153,646	0.01%
KeyBank NA	50,000	6.95%	1/2/2028	52,051	0.00%
KeyBank NA	100,000	4.90%	8/8/2032	94,749	0.01%
KeyBank NA	150,000	5.00%	26/1/2033	143,731	0.01%
KeyCorp	120,000	2.25%	6/4/2027	113,215	0.01%
KeyCorp	100,000	2.55%	1/10/2029	88,806	0.01%
KeyCorp	75,000	4.79%	1/6/2033	70,826	0.00%
KeyCorp	200,000	6.40%	6/3/2035	208,272	0.01%
Keysight Technologies, Inc.	100,000	4.60%	6/4/2027	99,534	0.01%
Keysight Technologies, Inc.	50,000	3.00%	30/10/2029	45,601	0.00%
Keysight Technologies, Inc.	50,000	4.95%	15/10/2034	48,107	0.00%
KeySpan Gas East Corp.	80,000	5.99%	6/3/2033	81,060	0.01%
KeySpan Gas East Corp.	125,000	3.59%	18/1/2052	82,622	0.01%
Kilroy Realty LP	75,000	4.75%	15/12/2028	73,203	0.01%
Kilroy Realty LP	200,000	2.65%	15/11/2033	152,959	0.01%
Kilroy Realty LP	50,000	6.25%	15/1/2036	49,634	0.00%
Kimberly-Clark Corp.	375,000	3.10%	26/3/2030	346,734	0.02%
Kimberly-Clark Corp.	275,000	2.00%	2/11/2031	231,520	0.02%
Kimberly-Clark Corp.	125,000	4.50%	16/2/2033	121,632	0.01%
Kimberly-Clark Corp.	100,000	5.30%	1/3/2041	97,823	0.01%
Kimco Realty OP LLC	100,000	3.80%	1/4/2027	97,961	0.01%
Kimco Realty OP LLC	300,000	4.60%	1/2/2033	285,732	0.02%
Kimco Realty OP LLC	155,000	4.85%	1/3/2035	147,434	0.01%
Kimco Realty OP LLC	100,000	4.45%	1/9/2047	82,282	0.01%
Kinder Morgan Energy Partners LP	45,000	7.40%	15/3/2031	49,405	0.00%
Kinder Morgan Energy Partners LP	180,000	6.95%	15/1/2038	195,312	0.01%
Kinder Morgan Energy Partners LP	75,000	6.50%	1/9/2039	78,276	0.01%
Kinder Morgan Energy Partners LP	65,000	6.55%	15/9/2040	67,445	0.00%
Kinder Morgan Energy Partners LP	55,000	5.63%	1/9/2041	51,723	0.00%
Kinder Morgan Energy Partners LP	90,000	5.00%	15/8/2042	78,344	0.01%
Kinder Morgan Energy Partners LP	20,000	4.70%	1/11/2042	16,829	0.00%
Kinder Morgan Energy Partners LP	100,000	5.00%	1/3/2043	87,189	0.01%
Kinder Morgan Energy Partners LP	80,000	5.50%	1/3/2044	74,122	0.01%
Kinder Morgan Energy Partners LP	80,000	5.40%	1/9/2044	72,813	0.00%
Kinder Morgan, Inc.	175,000	4.30%	1/3/2028	171,811	0.01%
Kinder Morgan, Inc.	105,000	2.00%	15/2/2031	87,873	0.01%
Kinder Morgan, Inc.	260,000	4.80%	1/2/2033	247,381	0.02%
Kinder Morgan, Inc.	190,000	5.20%	1/6/2033	185,634	0.01%
Kinder Morgan, Inc.	225,000	5.55%	1/6/2045	210,314	0.01%
Kinder Morgan, Inc.	110,000	5.05%	15/2/2046	95,537	0.01%
Kinder Morgan, Inc.	105,000	5.20%	1/3/2048	92,705	0.01%
Kinder Morgan, Inc.	70,000	3.25%	1/8/2050	44,345	0.00%
Kinder Morgan, Inc.	145,000	3.60%	15/2/2051	98,143	0.01%
Kinder Morgan, Inc.	100,000	5.45%	1/8/2052	91,019	0.01%
Kirby Corp.	75,000	4.20%	1/3/2028	72,595	0.00%
Kite Realty Group LP	50,000	4.00%	1/10/2026	49,289	0.00%
Kite Realty Group LP	100,000	4.95%	15/12/2031	97,160	0.01%
KKR Group Finance Co. II LLC	75,000	5.50%	1/2/2043	71,701	0.00%
KKR Group Finance Co. III LLC	140,000	5.13%	1/6/2044	127,843	0.01%
KKR Group Finance Co. VII LLC	70,000	3.63%	25/2/2050	49,256	0.00%
KKR Group Finance Co. VIII LLC	125,000	3.50%	25/8/2050	86,204	0.01%
KKR Group Finance Co. X LLC	100,000	3.25%	15/12/2051	65,385	0.00%

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KKR Group Finance Co. XII LLC	200,000	4.85%	17/5/2032	192,730	0.01%
KLA Corp.	400,000	4.10%	15/3/2029	389,891	0.03%
KLA Corp.	300,000	4.65%	15/7/2032	293,784	0.02%
KLA Corp.	75,000	5.00%	15/3/2049	69,146	0.00%
KLA Corp.	75,000	3.30%	1/3/2050	51,872	0.00%
KLA Corp.	100,000	4.95%	15/7/2052	90,757	0.01%
KLA Corp.	175,000	5.25%	15/7/2062	163,701	0.01%
Kraft Heinz Foods Co.	125,000	3.00%	1/6/2026	122,003	0.01%
Kraft Heinz Foods Co.	200,000	3.88%	15/5/2027	195,983	0.01%
Kraft Heinz Foods Co.	50,000	4.25%	1/3/2031	47,763	0.00%
Kraft Heinz Foods Co.	275,000	5.00%	15/7/2035	266,363	0.02%
Kraft Heinz Foods Co.	100,000	6.88%	26/1/2039	110,284	0.01%
Kraft Heinz Foods Co.	125,000	7.13%	1/8/2039	139,920	0.01%
Kraft Heinz Foods Co.	75,000	4.63%	1/10/2039	66,990	0.00%
Kraft Heinz Foods Co.	75,000	6.50%	9/2/2040	79,459	0.01%
Kraft Heinz Foods Co.	275,000	5.00%	4/6/2042	247,382	0.02%
Kraft Heinz Foods Co.	200,000	5.20%	15/7/2045	181,179	0.01%
Kraft Heinz Foods Co.	360,000	4.38%	1/6/2046	291,065	0.02%
Kraft Heinz Foods Co.	125,000	5.50%	1/6/2050	117,239	0.01%
Kroger Co.	125,000	3.70%	1/8/2027	121,976	0.01%
Kroger Co.	100,000	4.50%	15/1/2029	98,693	0.01%
Kroger Co.	225,000	2.20%	1/5/2030	195,133	0.01%
Kroger Co.	200,000	1.70%	15/1/2031	164,768	0.01%
Kroger Co.	100,000	7.50%	1/4/2031	112,197	0.01%
Kroger Co.	300,000	5.00%	15/9/2034	290,741	0.02%
Kroger Co.	175,000	5.00%	15/4/2042	158,337	0.01%
Kroger Co.	50,000	5.15%	1/8/2043	45,819	0.00%
Kroger Co.	150,000	4.45%	1/2/2047	123,440	0.01%
Kroger Co.	175,000	3.95%	15/1/2050	131,367	0.01%
Kroger Co.	400,000	5.50%	15/9/2054	376,382	0.03%
Kroger Co.	200,000	5.65%	15/9/2064	188,265	0.01%
Kyndryl Holdings, Inc.	850,000	2.05%	15/10/2026	808,294	0.05%
Kyndryl Holdings, Inc.	200,000	2.70%	15/10/2028	183,058	0.01%
Kyndryl Holdings, Inc.	200,000	3.15%	15/10/2031	173,467	0.01%
L3Harris Technologies, Inc.	50,000	3.85%	15/12/2026	49,209	0.00%
L3Harris Technologies, Inc.	325,000	5.40%	15/1/2027	328,901	0.02%
L3Harris Technologies, Inc.	275,000	4.40%	15/6/2028	270,249	0.02%
L3Harris Technologies, Inc.	185,000	1.80%	15/1/2031	152,539	0.01%
L3Harris Technologies, Inc.	300,000	5.40%	31/7/2033	299,257	0.02%
L3Harris Technologies, Inc.	90,000	5.35%	1/6/2034	89,819	0.01%
L3Harris Technologies, Inc.	175,000	4.85%	27/4/2035	166,688	0.01%
L3Harris Technologies, Inc.	125,000	5.60%	31/7/2053	121,247	0.01%
L3Harris Technologies, Inc.	45,000	5.50%	15/8/2054	43,218	0.00%
Laboratory Corp. of America Holdings	320,000	2.95%	1/12/2029	290,252	0.02%
Laboratory Corp. of America Holdings	50,000	4.35%	1/4/2030	48,215	0.00%
Laboratory Corp. of America Holdings	150,000	4.55%	1/4/2032	143,463	0.01%
Laboratory Corp. of America Holdings	200,000	4.80%	1/10/2034	189,483	0.01%
Laboratory Corp. of America Holdings	30,000	4.70%	1/2/2045	25,771	0.00%
Lam Research Corp.	200,000	4.00%	15/3/2029	194,454	0.01%
Lam Research Corp.	100,000	4.88%	15/3/2049	89,822	0.01%
Lam Research Corp.	150,000	2.88%	15/6/2050	94,774	0.01%
Las Vegas Sands Corp.	100,000	5.90%	1/6/2027	101,450	0.01%
Las Vegas Sands Corp.	125,000	3.90%	8/8/2029	116,168	0.01%
Las Vegas Sands Corp.	100,000	6.00%	15/8/2029	101,226	0.01%
Las Vegas Sands Corp.	100,000	6.20%	15/8/2034	100,571	0.01%
Lazard Group LLC	75,000	4.50%	19/9/2028	73,410	0.01%
Lazard Group LLC	200,000	4.38%	11/3/2029	194,693	0.01%
LBJ Infrastructure Group LLC	100,000	3.80%	31/12/2057	67,770	0.00%
Lear Corp.	341,000	3.80%	15/9/2027	331,079	0.02%
Lear Corp.	50,000	4.25%	15/5/2029	48,121	0.00%
Lear Corp.	125,000	5.25%	15/5/2049	107,437	0.01%
Legg Mason, Inc.	100,000	4.75%	15/3/2026	100,027	0.01%
Legg Mason, Inc.	100,000	5.63%	15/1/2044	97,702	0.01%
Leggett & Platt, Inc.	95,000	4.40%	15/3/2029	88,942	0.01%
Leggett & Platt, Inc.	75,000	3.50%	15/11/2051	45,524	0.00%
Leidos, Inc.	105,000	4.38%	15/5/2030	100,411	0.01%
Leidos, Inc.	175,000	2.30%	15/2/2031	146,899	0.01%
Lennar Corp.	275,000	4.75%	29/11/2027	274,194	0.02%
Lennox International, Inc.	125,000	1.70%	1/8/2027	115,318	0.01%
Lennox International, Inc.	100,000	5.50%	15/9/2028	101,620	0.01%
Liberty Mutual Group, Inc.	150,000	4.57%	1/2/2029	146,992	0.01%

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Liberty Mutual Group, Inc.	250,000	3.95%	15/10/2050	181,996	0.01%
Liberty Mutual Group, Inc.	100,000	5.50%	15/6/2052	92,246	0.01%
Liberty Mutual Group, Inc.	135,000	3.95%	15/5/2060	90,525	0.01%
Liberty Utilities Co.	125,000	5.87%	31/1/2034	125,207	0.01%
Lincoln National Corp.	115,000	3.63%	12/12/2026	112,685	0.01%
Lincoln National Corp.	145,000	3.80%	1/3/2028	139,788	0.01%
Lincoln National Corp.	25,000	3.05%	15/1/2030	22,514	0.00%
Lincoln National Corp.	45,000	6.30%	9/10/2037	46,829	0.00%
Lincoln National Corp.	80,000	7.00%	15/6/2040	87,441	0.01%
Linde, Inc.	150,000	1.10%	10/8/2030	123,949	0.01%
Linde, Inc.	175,000	2.00%	10/8/2050	91,235	0.01%
LKQ Corp.	425,000	5.75%	15/6/2028	432,158	0.03%
Lockheed Martin Corp.	175,000	5.10%	15/11/2027	177,785	0.01%
Lockheed Martin Corp.	100,000	4.70%	15/12/2031	98,475	0.01%
Lockheed Martin Corp.	175,000	5.25%	15/1/2033	176,931	0.01%
Lockheed Martin Corp.	175,000	4.75%	15/2/2034	169,764	0.01%
Lockheed Martin Corp.	125,000	4.80%	15/8/2034	121,322	0.01%
Lockheed Martin Corp.	100,000	3.60%	1/3/2035	87,776	0.01%
Lockheed Martin Corp.	125,000	6.15%	1/9/2036	134,935	0.01%
Lockheed Martin Corp.	265,000	4.07%	15/12/2042	220,637	0.01%
Lockheed Martin Corp.	175,000	3.80%	1/3/2045	138,087	0.01%
Lockheed Martin Corp.	200,000	4.70%	15/5/2046	178,508	0.01%
Lockheed Martin Corp.	200,000	2.80%	15/6/2050	125,134	0.01%
Lockheed Martin Corp.	125,000	4.09%	15/9/2052	99,081	0.01%
Lockheed Martin Corp.	200,000	4.15%	15/6/2053	159,890	0.01%
Lockheed Martin Corp.	175,000	5.70%	15/11/2054	178,342	0.01%
Lockheed Martin Corp.	50,000	5.20%	15/2/2055	47,192	0.00%
Lockheed Martin Corp.	50,000	4.30%	15/6/2062	39,660	0.00%
Lockheed Martin Corp.	100,000	5.90%	15/11/2063	104,041	0.01%
Lockheed Martin Corp.	100,000	5.20%	15/2/2064	92,646	0.01%
Loews Corp.	125,000	3.20%	15/5/2030	115,053	0.01%
Loews Corp.	85,000	4.13%	15/5/2043	70,427	0.00%
Los Angeles Community College District	120,000	6.75%	1/8/2049	132,628	0.01%
Los Angeles County Public Works Financing Authority	40,000	7.62%	1/8/2040	45,760	0.00%
Los Angeles Department of Water & Power	150,000	6.57%	1/7/2045	162,427	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	37,999	5.08%	1/6/2031	38,229	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	100,000	4.15%	1/2/2033	96,984	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	100,000	4.28%	1/2/2036	94,324	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	225,000	4.48%	1/8/2039	209,663	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	100,000	5.20%	1/12/2039	99,443	0.01%
Louisville & Jefferson County Metropolitan Sewer District	100,000	6.25%	15/5/2043	104,042	0.01%
Louisville Gas & Electric Co.	55,000	5.45%	15/4/2033	55,596	0.00%
Louisville Gas & Electric Co.	60,000	4.25%	1/4/2049	47,680	0.00%
Lowe's Cos, Inc.	150,000	4.80%	1/4/2026	150,263	0.01%
Lowe's Cos, Inc.	150,000	2.50%	15/4/2026	146,285	0.01%
Lowe's Cos, Inc.	200,000	3.35%	1/4/2027	194,365	0.01%
Lowe's Cos, Inc.	366,000	3.10%	3/5/2027	353,975	0.02%
Lowe's Cos, Inc.	100,000	1.30%	15/4/2028	89,410	0.01%
Lowe's Cos, Inc.	375,000	1.70%	15/9/2028	335,423	0.02%
Lowe's Cos, Inc.	155,000	4.50%	15/4/2030	152,066	0.01%
Lowe's Cos, Inc.	250,000	2.63%	1/4/2031	217,123	0.01%
Lowe's Cos, Inc.	200,000	5.00%	15/4/2033	196,950	0.01%
Lowe's Cos, Inc.	125,000	5.15%	1/7/2033	124,273	0.01%
Lowe's Cos, Inc.	175,000	5.00%	15/4/2040	163,520	0.01%
Lowe's Cos, Inc.	175,000	2.80%	15/9/2041	119,882	0.01%
Lowe's Cos, Inc.	171,000	4.25%	15/9/2044	134,713	0.01%
Lowe's Cos, Inc.	180,000	3.70%	15/4/2046	132,934	0.01%
Lowe's Cos, Inc.	150,000	4.55%	5/4/2049	123,780	0.01%
Lowe's Cos, Inc.	170,000	3.00%	15/10/2050	105,837	0.01%
Lowe's Cos, Inc.	100,000	4.25%	1/4/2052	77,994	0.01%
Lowe's Cos, Inc.	100,000	5.63%	15/4/2053	96,253	0.01%
Lowe's Cos, Inc.	150,000	5.75%	1/7/2053	146,935	0.01%
Lowe's Cos, Inc.	125,000	4.45%	1/4/2062	96,654	0.01%
Lowe's Cos, Inc.	200,000	5.80%	15/9/2062	193,617	0.01%
Lowe's Cos, Inc.	125,000	5.85%	1/4/2063	122,038	0.01%
LPL Holdings, Inc.	100,000	6.75%	17/11/2028	105,071	0.01%

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LPL Holdings, Inc.	150,000	4.00%	15/3/2029	141,655	0.01%
LPL Holdings, Inc.	60,000	4.38%	15/5/2031	55,300	0.00%
LXP Industrial Trust	200,000	2.38%	1/10/2031	162,489	0.01%
LYB International Finance BV	100,000	4.88%	15/3/2044	85,700	0.01%
LYB International Finance III LLC	175,000	2.25%	1/10/2030	149,248	0.01%
LYB International Finance III LLC	200,000	5.50%	1/3/2034	196,386	0.01%
LYB International Finance III LLC	180,000	3.38%	1/10/2040	131,556	0.01%
LYB International Finance III LLC	210,000	4.20%	15/10/2049	158,248	0.01%
LYB International Finance III LLC	250,000	4.20%	1/5/2050	186,558	0.01%
LYB International Finance III LLC	125,000	3.63%	1/4/2051	83,887	0.01%
LYB International Finance III LLC	100,000	3.80%	1/10/2060	66,125	0.00%
M&T Bank Corp.	50,000	4.83%	16/1/2029	49,790	0.00%
M&T Bank Corp.	100,000	6.08%	13/3/2032	102,378	0.01%
M&T Bank Corp.	200,000	5.05%	27/1/2034	191,383	0.01%
M&T Bank Corp.	100,000	5.39%	16/1/2036	96,964	0.01%
Macquarie Group Ltd.	80,000	4.44%	21/6/2033	75,018	0.01%
Main Street Capital Corp.	500,000	3.00%	14/7/2026	482,009	0.03%
Main Street Capital Corp.	50,000	6.95%	1/3/2029	52,028	0.00%
Manufacturers & Traders Trust Co.	825,000	4.65%	27/1/2026	822,979	0.06%
Manufacturers & Traders Trust Co.	50,000	3.40%	17/8/2027	48,091	0.00%
Manufacturers & Traders Trust Co.	250,000	4.70%	27/1/2028	247,343	0.02%
Marathon Petroleum Corp.	200,000	5.13%	15/12/2026	201,388	0.01%
Marathon Petroleum Corp.	175,000	3.80%	1/4/2028	168,996	0.01%
Marathon Petroleum Corp.	70,000	6.50%	1/3/2041	72,583	0.00%
Marathon Petroleum Corp.	80,000	4.75%	15/9/2044	66,381	0.00%
Marathon Petroleum Corp.	35,000	4.50%	1/4/2048	27,342	0.00%
Marathon Petroleum Corp.	180,000	5.00%	15/9/2054	148,543	0.01%
Markel Group, Inc.	200,000	3.50%	1/11/2027	193,050	0.01%
Markel Group, Inc.	150,000	5.00%	20/5/2049	130,354	0.01%
Markel Group, Inc.	200,000	3.45%	7/5/2052	132,576	0.01%
Markel Group, Inc.	75,000	6.00%	16/5/2054	74,497	0.01%
Marriott International, Inc.	225,000	3.13%	15/6/2026	219,953	0.01%
Marriott International, Inc.	275,000	5.00%	15/10/2027	276,997	0.02%
Marriott International, Inc.	125,000	4.00%	15/4/2028	121,636	0.01%
Marriott International, Inc.	125,000	5.55%	15/10/2028	127,689	0.01%
Marriott International, Inc.	125,000	4.90%	15/4/2029	124,813	0.01%
Marriott International, Inc.	275,000	3.50%	15/10/2032	242,589	0.02%
Marriott International, Inc.	125,000	2.75%	15/10/2033	102,750	0.01%
Marriott International, Inc.	135,000	5.30%	15/5/2034	133,972	0.01%
Marriott International, Inc.	125,000	5.35%	15/3/2035	123,292	0.01%
Mars, Inc.	300,000	0.88%	16/7/2026	283,153	0.02%
Mars, Inc.	175,000	1.63%	16/7/2032	138,419	0.01%
Mars, Inc.	175,000	4.75%	20/4/2033	168,752	0.01%
Mars, Inc.	150,000	2.38%	16/7/2040	98,743	0.01%
Mars, Inc.	175,000	3.95%	1/4/2049	134,359	0.01%
Mars, Inc.	225,000	4.20%	1/4/2059	171,910	0.01%
Marsh & McLennan Cos, Inc.	125,000	4.55%	8/11/2027	124,893	0.01%
Marsh & McLennan Cos, Inc.	185,000	4.38%	15/3/2029	181,728	0.01%
Marsh & McLennan Cos, Inc.	125,000	4.65%	15/3/2030	123,484	0.01%
Marsh & McLennan Cos, Inc.	150,000	4.85%	15/11/2031	147,977	0.01%
Marsh & McLennan Cos, Inc.	225,000	2.38%	15/12/2031	188,710	0.01%
Marsh & McLennan Cos, Inc.	100,000	5.40%	15/9/2033	101,300	0.01%
Marsh & McLennan Cos, Inc.	125,000	5.15%	15/3/2034	124,474	0.01%
Marsh & McLennan Cos, Inc.	275,000	5.00%	15/3/2035	268,229	0.02%
Marsh & McLennan Cos, Inc.	75,000	4.35%	30/1/2047	62,741	0.00%
Marsh & McLennan Cos, Inc.	200,000	4.90%	15/3/2049	179,232	0.01%
Marsh & McLennan Cos, Inc.	75,000	6.25%	1/11/2052	80,159	0.01%
Marsh & McLennan Cos, Inc.	100,000	5.45%	15/3/2053	96,434	0.01%
Marsh & McLennan Cos, Inc.	165,000	5.70%	15/9/2053	165,103	0.01%
Marsh & McLennan Cos, Inc.	35,000	5.45%	15/3/2054	33,772	0.00%
Marsh & McLennan Cos, Inc.	185,000	5.40%	15/3/2055	177,658	0.01%
Martin Marietta Materials, Inc.	50,000	3.45%	1/6/2027	48,409	0.00%
Martin Marietta Materials, Inc.	150,000	3.50%	15/12/2027	144,870	0.01%
Martin Marietta Materials, Inc.	150,000	2.50%	15/3/2030	132,799	0.01%
Martin Marietta Materials, Inc.	75,000	5.15%	1/12/2034	73,734	0.01%
Martin Marietta Materials, Inc.	75,000	4.25%	15/12/2047	60,315	0.00%
Martin Marietta Materials, Inc.	150,000	3.20%	15/7/2051	97,319	0.01%
Martin Marietta Materials, Inc.	120,000	5.50%	1/12/2054	113,338	0.01%
Marvell Technology, Inc.	75,000	4.88%	22/6/2028	74,554	0.01%
Marvell Technology, Inc.	125,000	5.75%	15/2/2029	128,152	0.01%
Marvell Technology, Inc.	100,000	2.95%	15/4/2031	87,771	0.01%

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Maryland Economic Development Corp.	50,000	5.94%	31/5/2057	49,866	0.00%
Maryland Health & Higher Educational Facilities Authority	150,000	3.05%	1/7/2040	110,028	0.01%
Masco Corp.	125,000	1.50%	15/2/2028	112,640	0.01%
Masco Corp.	145,000	3.13%	15/2/2051	91,357	0.01%
Mass General Brigham, Inc.	50,000	3.77%	1/7/2048	38,418	0.00%
Mass General Brigham, Inc.	125,000	3.34%	1/7/2060	81,753	0.01%
Massachusetts Electric Co.	70,000	1.73%	24/11/2030	56,972	0.00%
Massachusetts Electric Co.	110,000	5.90%	15/11/2039	109,141	0.01%
Massachusetts Electric Co.	85,000	4.00%	15/8/2046	65,065	0.00%
Massachusetts Electric Co.	50,000	5.87%	26/2/2054	49,796	0.00%
Massachusetts Institute of Technology	200,000	2.99%	1/7/2050	134,966	0.01%
Massachusetts Institute of Technology	175,000	3.07%	1/4/2052	118,726	0.01%
Massachusetts Institute of Technology	130,000	5.60%	1/7/2111	130,799	0.01%
Massachusetts Institute of Technology	85,000	3.89%	1/7/2116	59,706	0.00%
Massachusetts Mutual Life Insurance Co.	140,000	3.38%	15/4/2050	93,634	0.01%
Massachusetts Mutual Life Insurance Co.	90,000	3.20%	1/12/2061	53,302	0.00%
Massachusetts Mutual Life Insurance Co.	125,000	5.08%	15/2/2069	108,487	0.01%
Massachusetts Mutual Life Insurance Co.	249,000	3.73%	15/10/2070	160,994	0.01%
Massachusetts School Building Authority	100,000	1.75%	15/8/2030	87,517	0.01%
Massachusetts School Building Authority	70,000	5.72%	15/8/2039	71,586	0.00%
Massachusetts School Building Authority	100,000	3.40%	15/10/2040	81,640	0.01%
MassMutual Global Funding II	200,000	1.20%	16/7/2026	189,992	0.01%
MassMutual Global Funding II	200,000	2.35%	14/1/2027	191,456	0.01%
MassMutual Global Funding II	200,000	5.10%	9/4/2027	202,274	0.01%
MassMutual Global Funding II	200,000	5.05%	14/6/2028	201,561	0.01%
MassMutual Global Funding II	200,000	4.85%	17/1/2029	199,982	0.01%
MassMutual Global Funding II	150,000	1.55%	9/10/2030	124,192	0.01%
MasTec, Inc.	100,000	4.50%	15/8/2028	96,857	0.01%
MasTec, Inc.	75,000	5.90%	15/6/2029	76,273	0.01%
Mastercard, Inc.	350,000	3.30%	26/3/2027	341,313	0.02%
Mastercard, Inc.	161,000	4.10%	15/1/2028	159,280	0.01%
Mastercard, Inc.	175,000	4.88%	9/3/2028	177,064	0.01%
Mastercard, Inc.	200,000	3.35%	26/3/2030	186,883	0.01%
Mastercard, Inc.	350,000	2.00%	18/11/2031	290,671	0.02%
Mastercard, Inc.	323,000	4.35%	15/1/2032	312,238	0.02%
Mastercard, Inc.	200,000	4.88%	9/5/2034	196,958	0.01%
Mastercard, Inc.	265,000	4.55%	15/1/2035	254,029	0.02%
Mastercard, Inc.	150,000	3.65%	1/6/2049	113,406	0.01%
Mastercard, Inc.	225,000	3.85%	26/3/2050	174,439	0.01%
Mastercard, Inc.	125,000	2.95%	15/3/2051	80,502	0.01%
Mattel, Inc.	175,000	5.88%	15/12/2027	175,485	0.01%
Mattel, Inc.	125,000	3.75%	1/4/2029	117,069	0.01%
Mattel, Inc.	50,000	5.45%	1/11/2041	44,805	0.00%
Mayo Clinic	90,000	4.00%	15/11/2047	72,262	0.00%
Mayo Clinic	85,000	4.13%	15/11/2052	68,785	0.00%
McCormick & Co., Inc.	225,000	0.90%	15/2/2026	215,608	0.01%
McCormick & Co., Inc.	125,000	3.40%	15/8/2027	121,072	0.01%
McCormick & Co., Inc.	200,000	2.50%	15/4/2030	176,697	0.01%
McCormick & Co., Inc.	75,000	4.70%	15/10/2034	70,606	0.00%
McDonald's Corp.	375,000	3.50%	1/7/2027	365,398	0.02%
McDonald's Corp.	200,000	3.80%	1/4/2028	194,664	0.01%
McDonald's Corp.	500,000	5.00%	17/5/2029	503,231	0.03%
McDonald's Corp.	320,000	3.60%	1/7/2030	299,969	0.02%
McDonald's Corp.	125,000	4.95%	14/8/2033	123,996	0.01%
McDonald's Corp.	150,000	4.70%	9/12/2035	143,146	0.01%
McDonald's Corp.	200,000	6.30%	15/10/2037	215,091	0.01%
McDonald's Corp.	100,000	6.30%	1/3/2038	107,410	0.01%
McDonald's Corp.	140,000	3.70%	15/2/2042	109,662	0.01%
McDonald's Corp.	175,000	4.60%	26/5/2045	151,678	0.01%
McDonald's Corp.	275,000	4.88%	9/12/2045	246,659	0.02%
McDonald's Corp.	375,000	3.63%	1/9/2049	270,269	0.02%
McDonald's Corp.	150,000	4.20%	1/4/2050	118,822	0.01%
McKesson Corp.	150,000	4.90%	15/7/2028	150,507	0.01%
McKesson Corp.	150,000	4.25%	15/9/2029	146,643	0.01%
McLaren Health Care Corp.	100,000	4.39%	15/5/2048	84,061	0.01%
MDC Holdings, Inc.	325,000	2.50%	15/1/2031	281,323	0.02%
MDC Holdings, Inc.	75,000	3.97%	6/8/2061	56,606	0.00%
MedStar Health, Inc.	50,000	3.63%	15/8/2049	36,032	0.00%
Medtronic Global Holdings SCA	175,000	4.50%	30/3/2033	167,268	0.01%
Medtronic, Inc.	195,000	4.38%	15/3/2035	182,858	0.01%
Medtronic, Inc.	250,000	4.63%	15/3/2045	222,342	0.02%

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Memorial Health Services	50,000	3.45%	1/11/2049	35,570	0.00%
Memorial Sloan-Kettering Cancer Center	100,000	2.96%	1/1/2050	65,386	0.00%
Memorial Sloan-Kettering Cancer Center	150,000	4.13%	1/7/2052	121,382	0.01%
Merck & Co., Inc.[1]	200,000	4.05%	17/5/2028	197,038	0.01%
Merck & Co., Inc.	425,000	1.90%	10/12/2028	383,375	0.03%
Merck & Co., Inc.	125,000	3.40%	7/3/2029	118,844	0.01%
Merck & Co., Inc.	300,000	4.50%	17/5/2033	289,104	0.02%
Merck & Co., Inc.	100,000	6.50%	1/12/2033	110,077	0.01%
Merck & Co., Inc.	175,000	3.90%	7/3/2039	148,084	0.01%
Merck & Co., Inc.	200,000	2.35%	24/6/2040	135,011	0.01%
Merck & Co., Inc.	200,000	3.60%	15/9/2042	155,389	0.01%
Merck & Co., Inc.	175,000	4.15%	18/5/2043	146,425	0.01%
Merck & Co., Inc.	175,000	4.90%	17/5/2044	161,450	0.01%
Merck & Co., Inc.	340,000	3.70%	10/2/2045	262,822	0.02%
Merck & Co., Inc.	150,000	2.45%	24/6/2050	86,447	0.01%
Merck & Co., Inc.	375,000	2.75%	10/12/2051	226,594	0.02%
Merck & Co., Inc.	200,000	5.00%	17/5/2053	182,243	0.01%
Merck & Co., Inc.	100,000	2.90%	10/12/2061	57,329	0.00%
Merck & Co., Inc.	150,000	5.15%	17/5/2063	136,976	0.01%
Met Tower Global Funding	150,000	4.00%	1/10/2027	147,475	0.01%
Meta Platforms, Inc.	375,000	3.50%	15/8/2027	366,386	0.02%
Meta Platforms, Inc.[1]	225,000	4.60%	15/5/2028	225,218	0.02%
Meta Platforms, Inc.	123,000	4.30%	15/8/2029	121,388	0.01%
Meta Platforms, Inc.	49,000	4.55%	15/8/2031	48,180	0.00%
Meta Platforms, Inc.	375,000	3.85%	15/8/2032	348,580	0.02%
Meta Platforms, Inc.	200,000	4.95%	15/5/2033	200,213	0.01%
Meta Platforms, Inc.[1]	600,000	4.75%	15/8/2034	584,273	0.04%
Meta Platforms, Inc.	487,000	4.45%	15/8/2052	410,034	0.03%
Meta Platforms, Inc.[1]	400,000	5.60%	15/5/2053	399,834	0.03%
Meta Platforms, Inc.	473,000	5.40%	15/8/2054	458,537	0.03%
Meta Platforms, Inc.	200,000	4.65%	15/8/2062	169,588	0.01%
Meta Platforms, Inc.	200,000	5.75%	15/5/2063	201,621	0.01%
Meta Platforms, Inc.	400,000	5.55%	15/8/2064	391,021	0.03%
Methodist Hospital	100,000	2.71%	1/12/2050	61,575	0.00%
MetLife, Inc.	275,000	4.55%	23/3/2030	271,339	0.02%
MetLife, Inc.	200,000	6.38%	15/6/2034	215,508	0.01%
MetLife, Inc.	225,000	5.30%	15/12/2034	224,419	0.02%
MetLife, Inc.	125,000	5.70%	15/6/2035	128,622	0.01%
MetLife, Inc.	275,000	9.25%	8/4/2038	323,135	0.02%
MetLife, Inc.	200,000	5.88%	6/2/2041	204,147	0.01%
MetLife, Inc.	125,000	4.13%	13/8/2042	103,986	0.01%
MetLife, Inc.	105,000	4.88%	13/11/2043	95,288	0.01%
MetLife, Inc.	200,000	4.05%	1/3/2045	160,420	0.01%
MetLife, Inc.	50,000	4.60%	13/5/2046	43,486	0.00%
MetLife, Inc.	200,000	5.00%	15/7/2052	180,906	0.01%
MetLife, Inc.	65,000	5.25%	15/1/2054	60,932	0.00%
Metropolitan Government of Nashville & Davidson County Convention Center Auth	60,000	6.73%	1/7/2043	64,197	0.00%
Metropolitan Life Global Funding I	100,000	3.45%	18/12/2026	97,868	0.01%
Metropolitan Life Global Funding I	150,000	3.00%	19/9/2027	143,486	0.01%
Metropolitan Life Global Funding I	300,000	3.30%	21/3/2029	281,295	0.02%
Metropolitan Life Global Funding I	150,000	3.05%	17/6/2029	138,616	0.01%
Metropolitan Life Global Funding I	150,000	2.40%	11/1/2032	125,502	0.01%
Metropolitan Life Global Funding I	250,000	5.15%	28/3/2033	247,237	0.02%
Metropolitan Life Global Funding I	150,000	5.05%	8/1/2034	147,046	0.01%
Metropolitan Transportation Authority	75,000	6.81%	15/11/2040	80,544	0.01%
Metropolitan Transportation Authority	10,000	5.18%	15/11/2049	8,737	0.00%
Metropolitan Transportation Authority Dedicated Tax Fund	90,000	7.34%	15/11/2039	104,716	0.01%
Metropolitan Washington Airports Authority Dulles Toll Road Revenue	65,000	7.46%	1/10/2046	76,962	0.01%
Metropolitan Water Reclamation District of Greater Chicago	100,000	5.72%	1/12/2038	100,981	0.01%
Michigan Finance Authority	50,000	3.08%	1/12/2034	43,390	0.00%
Michigan Finance Authority	50,000	3.38%	1/12/2040	40,251	0.00%
Michigan State University	75,000	4.17%	15/8/2122	54,960	0.00%
Microchip Technology, Inc.	150,000	4.90%	15/3/2028	149,488	0.01%
Microchip Technology, Inc.	140,000	5.05%	15/3/2029	139,666	0.01%
Microchip Technology, Inc.	100,000	5.05%	15/2/2030	99,359	0.01%
Micron Technology, Inc.	75,000	4.98%	6/2/2026	75,063	0.01%
Micron Technology, Inc.	200,000	5.38%	15/4/2028	202,141	0.01%
Micron Technology, Inc.	225,000	5.33%	6/2/2029	226,140	0.02%
Micron Technology, Inc.	100,000	6.75%	1/11/2029	106,400	0.01%
Micron Technology, Inc.	50,000	4.66%	15/2/2030	48,786	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Micron Technology, Inc.	150,000	2.70%	15/4/2032	125,674	0.01%
Micron Technology, Inc.	100,000	5.88%	9/2/2033	102,429	0.01%
Micron Technology, Inc.	200,000	5.88%	15/9/2033	205,225	0.01%
Micron Technology, Inc.	150,000	3.37%	1/11/2041	109,357	0.01%
Microsoft Corp.	450,000	3.50%	12/2/2035	407,415	0.03%
Microsoft Corp.	350,000	3.45%	8/8/2036	304,749	0.02%
Microsoft Corp.	95,000	4.10%	6/2/2037	88,714	0.01%
Microsoft Corp.	594,000	3.70%	8/8/2046	474,281	0.03%
Microsoft Corp.[1]	860,000	2.53%	1/6/2050	528,895	0.04%
Microsoft Corp.	225,000	2.50%	15/9/2050	136,380	0.01%
Microsoft Corp.	791,000	2.92%	17/3/2052	524,003	0.04%
Microsoft Corp.	100,000	4.00%	12/2/2055	80,823	0.01%
Microsoft Corp.	150,000	3.95%	8/8/2056	119,542	0.01%
Microsoft Corp.	125,000	4.50%	6/2/2057	111,671	0.01%
Microsoft Corp.	550,000	2.68%	1/6/2060	321,553	0.02%
Microsoft Corp.	300,000	3.04%	17/3/2062	192,064	0.01%
Mid-America Apartments LP	300,000	1.10%	15/9/2026	282,601	0.02%
Mid-America Apartments LP	200,000	2.75%	15/3/2030	178,974	0.01%
Mid-America Apartments LP	100,000	1.70%	15/2/2031	82,236	0.01%
Mid-America Apartments LP	50,000	5.00%	15/3/2034	48,636	0.00%
MidAmerican Energy Co.	395,000	3.65%	15/4/2029	376,691	0.03%
MidAmerican Energy Co.	125,000	5.35%	15/1/2034	126,406	0.01%
MidAmerican Energy Co.	100,000	5.80%	15/10/2036	103,026	0.01%
MidAmerican Energy Co.	40,000	4.25%	1/5/2046	32,970	0.00%
MidAmerican Energy Co.	15,000	3.95%	1/8/2047	11,678	0.00%
MidAmerican Energy Co.	250,000	3.65%	1/8/2048	185,372	0.01%
MidAmerican Energy Co.	95,000	4.25%	15/7/2049	77,200	0.01%
MidAmerican Energy Co.	285,000	3.15%	15/4/2050	191,147	0.01%
MidAmerican Energy Co.	95,000	5.85%	15/9/2054	96,678	0.01%
Mid-Atlantic Interstate Transmission LLC	95,000	4.10%	15/5/2028	92,229	0.01%
Midwest Connector Capital Co. LLC	130,000	4.63%	1/4/2029	127,376	0.01%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	475,000	6.50%	20/6/2027	478,110	0.03%
Mississippi Power Co.	5,000	4.25%	15/3/2042	4,164	0.00%
Mississippi Power Co.	110,000	3.10%	30/7/2051	71,676	0.00%
Mohawk Industries, Inc.	75,000	5.85%	18/9/2028	77,114	0.01%
Mohawk Industries, Inc.	100,000	3.63%	15/5/2030	92,355	0.01%
Molson Coors Beverage Co.	325,000	3.00%	15/7/2026	316,942	0.02%
Molson Coors Beverage Co.	125,000	5.00%	1/5/2042	114,517	0.01%
Molson Coors Beverage Co.	275,000	4.20%	15/7/2046	219,812	0.01%
Mondelez International, Inc.	127,000	2.75%	13/4/2030	113,658	0.01%
Mondelez International, Inc.	200,000	3.00%	17/3/2032	173,591	0.01%
Mondelez International, Inc.	100,000	4.75%	28/8/2034	95,633	0.01%
Mondelez International, Inc.	200,000	2.63%	4/9/2050	116,922	0.01%
Monongahela Power Co.	90,000	3.55%	15/5/2027	87,269	0.01%
Monongahela Power Co.	65,000	5.85%	15/2/2034	66,468	0.00%
Monongahela Power Co.	75,000	5.40%	15/12/2043	70,847	0.00%
Moody's Corp.	200,000	2.00%	19/8/2031	166,176	0.01%
Moody's Corp.	175,000	2.75%	19/8/2041	120,666	0.01%
Moody's Corp.	100,000	4.88%	17/12/2048	88,927	0.01%
Moody's Corp.	70,000	3.75%	25/2/2052	51,478	0.00%
Moody's Corp.	75,000	3.10%	29/11/2061	44,674	0.00%
Morgan Stanley	100,000	3.88%	27/1/2026	99,220	0.01%
Morgan Stanley	409,000	3.13%	27/7/2026	399,578	0.03%
Morgan Stanley	175,000	6.25%	9/8/2026	179,218	0.01%
Morgan Stanley	352,000	4.35%	8/9/2026	349,527	0.02%
Morgan Stanley	325,000	5.05%	28/1/2027	326,005	0.02%
Morgan Stanley	300,000	3.95%	23/4/2027	293,871	0.02%
Morgan Stanley	750,000	1.59%	4/5/2027	718,994	0.05%
Morgan Stanley	125,000	1.51%	20/7/2027	118,954	0.01%
Morgan Stanley	725,000	2.48%	21/1/2028	690,497	0.05%
Morgan Stanley	175,000	5.65%	13/4/2028	177,865	0.01%
Morgan Stanley	250,000	4.21%	20/4/2028	246,390	0.02%
Morgan Stanley	480,000	3.59%	22/7/2028	462,937	0.03%
Morgan Stanley	300,000	6.30%	18/10/2028	310,807	0.02%
Morgan Stanley	445,000	3.77%	24/1/2029	429,140	0.03%
Morgan Stanley	325,000	5.12%	1/2/2029	325,704	0.02%
Morgan Stanley	375,000	5.16%	20/4/2029	376,069	0.03%
Morgan Stanley	300,000	5.45%	20/7/2029	303,349	0.02%
Morgan Stanley	275,000	6.41%	1/11/2029	287,277	0.02%
Morgan Stanley	250,000	5.17%	16/1/2030	250,162	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Morgan Stanley	505,000	4.43%	23/1/2030	491,998	0.03%
Morgan Stanley	550,000	5.66%	18/4/2030	560,148	0.04%
Morgan Stanley	350,000	4.65%	18/10/2030	342,566	0.02%
Morgan Stanley	787,000	2.70%	22/1/2031	698,870	0.05%
Morgan Stanley	400,000	3.62%	1/4/2031	371,107	0.03%
Morgan Stanley	425,000	1.79%	13/2/2032	346,913	0.02%
Morgan Stanley	410,000	1.93%	28/4/2032	335,831	0.02%
Morgan Stanley	500,000	2.24%	21/7/2032	414,113	0.03%
Morgan Stanley	338,000	2.51%	20/10/2032	283,001	0.02%
Morgan Stanley	400,000	2.94%	21/1/2033	342,598	0.02%
Morgan Stanley	300,000	4.89%	20/7/2033	290,491	0.02%
Morgan Stanley	325,000	6.34%	18/10/2033	343,771	0.02%
Morgan Stanley	690,000	5.25%	21/4/2034	679,493	0.05%
Morgan Stanley	400,000	5.42%	21/7/2034	397,570	0.03%
Morgan Stanley	300,000	6.63%	1/11/2034	322,161	0.02%
Morgan Stanley	400,000	5.47%	18/1/2035	397,943	0.03%
Morgan Stanley	575,000	5.83%	19/4/2035	585,970	0.04%
Morgan Stanley	275,000	5.32%	19/7/2035	270,832	0.02%
Morgan Stanley	425,000	2.48%	16/9/2036	345,673	0.02%
Morgan Stanley	250,000	5.30%	20/4/2037	242,414	0.02%
Morgan Stanley	275,000	5.95%	19/1/2038	275,419	0.02%
Morgan Stanley	225,000	3.97%	22/7/2038	191,283	0.01%
Morgan Stanley	280,000	5.94%	7/2/2039	280,664	0.02%
Morgan Stanley	300,000	4.46%	22/4/2039	268,802	0.02%
Morgan Stanley	400,000	3.22%	22/4/2042	296,410	0.02%
Morgan Stanley	274,000	6.38%	24/7/2042	296,260	0.02%
Morgan Stanley	410,000	4.30%	27/1/2045	338,384	0.02%
Morgan Stanley	315,000	4.38%	22/1/2047	263,100	0.02%
Morgan Stanley	250,000	5.60%	24/3/2051	246,452	0.02%
Morgan Stanley	275,000	2.80%	25/1/2052	168,185	0.01%
Morgan Stanley	325,000	5.52%	19/11/2055	313,822	0.02%
Morgan Stanley Bank NA	600,000	4.75%	21/4/2026	600,691	0.04%
Morgan Stanley Bank NA	250,000	5.88%	30/10/2026	255,427	0.02%
Morgan Stanley Bank NA	350,000	4.45%	15/10/2027	347,619	0.02%
Morgan Stanley Bank NA	250,000	4.95%	14/1/2028	250,271	0.02%
Morgan Stanley Bank NA	350,000	5.50%	26/5/2028	354,601	0.02%
Morgan Stanley Bank NA	275,000	4.97%	14/7/2028	275,785	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	50,000	3.72%	15/12/2049	48,620	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	300,000	3.85%	15/5/2050	288,380	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	100,000	3.54%	15/11/2052	95,780	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	75,000	3.28%	15/11/2052	71,867	0.00%
Morgan Stanley Capital I 2017	875,000	3.59%	15/12/2050	838,042	0.06%
Morgan Stanley Capital I Trust 2016	65,000	3.28%	15/11/2049	59,984	0.00%
Morgan Stanley Capital I Trust 2017	50,000	3.53%	15/6/2050	48,233	0.00%
Mosaic Co.	100,000	4.05%	15/11/2027	97,932	0.01%
Mosaic Co.	35,000	5.45%	15/11/2033	34,621	0.00%
Mosaic Co.	150,000	5.63%	15/11/2043	141,869	0.01%
Motorola Solutions, Inc.	250,000	4.60%	23/2/2028	247,787	0.02%
Motorola Solutions, Inc.	50,000	5.00%	15/4/2029	49,918	0.00%
Motorola Solutions, Inc.	125,000	4.60%	23/5/2029	122,919	0.01%
Motorola Solutions, Inc.	125,000	2.30%	15/11/2030	107,013	0.01%
Motorola Solutions, Inc.	225,000	2.75%	24/5/2031	194,882	0.01%
Motorola Solutions, Inc.	45,000	5.40%	15/4/2034	45,011	0.00%
Motorola Solutions, Inc.	25,000	5.50%	1/9/2044	24,050	0.00%
Mount Sinai Hospital	75,000	3.74%	1/7/2049	49,395	0.00%
Mount Sinai Hospital	100,000	3.39%	1/7/2050	60,000	0.00%
MPLX LP	337,000	1.75%	1/3/2026	325,482	0.02%
MPLX LP	300,000	4.13%	1/3/2027	295,595	0.02%
MPLX LP	115,000	4.25%	1/12/2027	113,253	0.01%
MPLX LP	230,000	2.65%	15/8/2030	201,239	0.01%
MPLX LP	150,000	4.95%	1/9/2032	144,723	0.01%
MPLX LP	200,000	5.00%	1/3/2033	192,261	0.01%
MPLX LP	200,000	5.50%	1/6/2034	197,265	0.01%
MPLX LP	220,000	4.50%	15/4/2038	191,798	0.01%
MPLX LP	50,000	5.20%	1/3/2047	44,386	0.00%
MPLX LP	90,000	5.20%	1/12/2047	79,534	0.01%
MPLX LP	210,000	5.50%	15/2/2049	192,948	0.01%
MPLX LP	195,000	4.95%	14/3/2052	164,133	0.01%
MSCI, Inc.	200,000	3.63%	1/9/2030	182,298	0.01%
MSCI, Inc.	200,000	3.63%	1/11/2031	179,366	0.01%
MSCI, Inc.	150,000	3.25%	15/8/2033	126,815	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Munich Re America Corp.	50,000	7.45%	15/12/2026	52,618	0.00%
Municipal Electric Authority of Georgia	170,000	6.66%	1/4/2057	182,438	0.01%
Municipal Electric Authority of Georgia	99,000	6.64%	1/4/2057	105,925	0.01%
Municipal Electric Authority of Georgia	94,000	7.06%	1/4/2057	103,782	0.01%
Mutual of Omaha Cos Global Funding	100,000	5.80%	27/7/2026	101,191	0.01%
Mutual of Omaha Cos Global Funding	175,000	5.35%	9/4/2027	176,746	0.01%
Mutual of Omaha Cos Global Funding	100,000	4.75%	15/10/2029	98,175	0.01%
Mylan, Inc.	250,000	4.55%	15/4/2028	244,986	0.02%
Mylan, Inc.	100,000	5.40%	29/11/2043	89,507	0.01%
Mylan, Inc.	125,000	5.20%	15/4/2048	103,388	0.01%
Narragansett Electric Co.	85,000	3.40%	9/4/2030	78,301	0.01%
Narragansett Electric Co.	75,000	5.35%	1/5/2034	74,527	0.01%
Nasdaq, Inc.	200,000	5.35%	28/6/2028	202,804	0.01%
Nasdaq, Inc.	100,000	1.65%	15/1/2031	82,195	0.01%
Nasdaq, Inc.	250,000	2.50%	21/12/2040	167,692	0.01%
Nasdaq, Inc.	50,000	3.95%	7/3/2052	37,157	0.00%
Nasdaq, Inc.	125,000	5.95%	15/8/2053	126,006	0.01%
Nasdaq, Inc.	125,000	6.10%	28/6/2063	126,703	0.01%
National Fuel Gas Co.	100,000	5.50%	15/1/2026	100,413	0.01%
National Fuel Gas Co.	185,000	3.95%	15/9/2027	179,776	0.01%
National Fuel Gas Co.	40,000	2.95%	1/3/2031	34,458	0.00%
National Grid USA	45,000	5.80%	1/4/2035	44,984	0.00%
National Life Insurance Co.	70,000	5.25%	19/7/2068	59,507	0.00%
National Rural Utilities Cooperative Finance Corp.	425,000	1.00%	15/6/2026	403,480	0.03%
National Rural Utilities Cooperative Finance Corp.	250,000	4.80%	5/2/2027	250,626	0.02%
National Rural Utilities Cooperative Finance Corp.	100,000	3.05%	25/4/2027	96,392	0.01%
National Rural Utilities Cooperative Finance Corp.	50,000	5.10%	6/5/2027	50,396	0.00%
National Rural Utilities Cooperative Finance Corp.	100,000	4.12%	16/9/2027	98,660	0.01%
National Rural Utilities Cooperative Finance Corp.	150,000	3.40%	7/2/2028	144,066	0.01%
National Rural Utilities Cooperative Finance Corp.	35,000	3.90%	1/11/2028	33,817	0.00%
National Rural Utilities Cooperative Finance Corp.	100,000	4.85%	7/2/2029	100,019	0.01%
National Rural Utilities Cooperative Finance Corp.	125,000	3.70%	15/3/2029	119,413	0.01%
National Rural Utilities Cooperative Finance Corp.	150,000	5.15%	15/6/2029	151,836	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	2.40%	15/3/2030	88,226	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	5.00%	7/2/2031	100,464	0.01%
National Rural Utilities Cooperative Finance Corp.	90,000	1.35%	15/3/2031	72,118	0.00%
National Rural Utilities Cooperative Finance Corp.	255,000	2.75%	15/4/2032	218,133	0.01%
National Rural Utilities Cooperative Finance Corp.	50,000	4.02%	1/11/2032	46,252	0.00%
National Rural Utilities Cooperative Finance Corp.	120,000	5.80%	15/1/2033	124,225	0.01%
National Rural Utilities Cooperative Finance Corp.	50,000	5.00%	15/8/2034	48,874	0.00%
National Rural Utilities Cooperative Finance Corp.	25,000	5.25%	20/4/2046	24,670	0.00%
National Rural Utilities Cooperative Finance Corp.	20,000	4.40%	1/11/2048	16,348	0.00%
National Rural Utilities Cooperative Finance Corp.	15,000	4.30%	15/3/2049	12,149	0.00%
Nationwide Children's Hospital, Inc.	50,000	4.56%	1/11/2052	43,956	0.00%
Nationwide Financial Services, Inc.	50,000	6.75%	15/5/2037	51,171	0.00%
Nationwide Financial Services, Inc.	100,000	5.30%	18/11/2044	91,768	0.01%
Nationwide Financial Services, Inc.	125,000	3.90%	30/11/2049	91,924	0.01%
Nationwide Mutual Insurance Co.	225,000	8.25%	1/12/2031	250,457	0.02%
Nationwide Mutual Insurance Co.	100,000	9.38%	15/8/2039	127,551	0.01%
Nationwide Mutual Insurance Co.	50,000	4.95%	22/4/2044	42,445	0.00%
Nationwide Mutual Insurance Co.	100,000	4.35%	30/4/2050	75,007	0.01%
NBCUniversal Media LLC	100,000	4.45%	15/1/2043	85,153	0.01%
Nestle Capital Corp.	200,000	4.65%	12/3/2029	199,701	0.01%
Nestle Capital Corp.	200,000	4.75%	12/3/2031	197,580	0.01%
Nestle Capital Corp.	200,000	4.88%	12/3/2034	195,821	0.01%
Nestle Capital Corp.	200,000	5.10%	12/3/2054	188,185	0.01%
Nestle Holdings, Inc.[1]	575,000	5.25%	13/3/2026	580,072	0.04%
Nestle Holdings, Inc.	150,000	1.15%	14/1/2027	140,102	0.01%
Nestle Holdings, Inc.	175,000	5.00%	14/3/2028	176,381	0.01%
Nestle Holdings, Inc.	150,000	3.63%	24/9/2028	144,348	0.01%
Nestle Holdings, Inc.	300,000	1.25%	15/9/2030	246,637	0.02%
Nestle Holdings, Inc.	200,000	2.50%	14/9/2041	135,402	0.01%
Nestle Holdings, Inc.	350,000	4.00%	24/9/2048	278,824	0.02%
Nestle Holdings, Inc.	150,000	4.70%	15/1/2053	132,288	0.01%
NetApp, Inc.	25,000	2.38%	22/6/2027	23,608	0.00%
NetApp, Inc.	150,000	2.70%	22/6/2030	132,317	0.01%
Netflix, Inc.	225,000	4.88%	15/4/2028	225,916	0.02%
Netflix, Inc.	225,000	5.88%	15/11/2028	233,081	0.02%
Netflix, Inc.	200,000	6.38%	15/5/2029	211,784	0.01%
Netflix, Inc.	435,000	5.38%	15/11/2029	443,235	0.03%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	100,000	4.88%	15/4/2045	82,572	0.01%

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Nevada Power Co.	150,000	3.70%	1/5/2029	143,129	0.01%
Nevada Power Co.	209,000	2.40%	1/5/2030	183,807	0.01%
Nevada Power Co.	95,000	3.13%	1/8/2050	60,676	0.00%
Nevada Power Co.	55,000	5.90%	1/5/2053	54,957	0.00%
Nevada Power Co.	55,000	6.00%	15/3/2054	56,218	0.00%
New England Power Co.	40,000	5.94%	25/11/2052	40,245	0.00%
New Hampshire Business Finance Authority	100,000	3.30%	1/4/2032	82,408	0.01%
New Jersey Economic Development Authority	215,000	7.43%	15/2/2029	227,327	0.02%
New Jersey Transportation Trust Fund Authority	70,000	6.56%	15/12/2040	75,019	0.01%
New Jersey Turnpike Authority	200,000	7.41%	1/1/2040	230,728	0.02%
New Jersey Turnpike Authority	230,000	7.10%	1/1/2041	257,339	0.02%
New Mountain Finance Corp.	50,000	6.88%	1/2/2029	50,386	0.00%
New York & Presbyterian Hospital	120,000	4.06%	1/8/2056	94,412	0.01%
New York & Presbyterian Hospital	105,000	3.95%	1/8/2119	71,497	0.00%
New York City Municipal Water Finance Authority	150,000	5.75%	15/6/2041	149,005	0.01%
New York City Municipal Water Finance Authority	75,000	5.44%	15/6/2043	71,649	0.00%
New York City Municipal Water Finance Authority	90,000	5.88%	15/6/2044	90,302	0.01%
New York City Transitional Finance Authority Future Tax Secured Revenue	100,000	5.51%	1/8/2037	99,342	0.01%
New York City Transitional Finance Authority Future Tax Secured Revenue	70,000	5.57%	1/11/2038	70,037	0.00%
New York Life Global Funding	200,000	0.85%	15/1/2026	192,441	0.01%
New York Life Global Funding	200,000	1.15%	9/6/2026	190,577	0.01%
New York Life Global Funding	250,000	5.45%	18/9/2026	253,727	0.02%
New York Life Global Funding	300,000	3.25%	7/4/2027	291,271	0.02%
New York Life Global Funding	150,000	4.85%	9/1/2028	150,366	0.01%
New York Life Global Funding	100,000	3.00%	10/1/2028	95,003	0.01%
New York Life Global Funding	100,000	4.70%	29/1/2029	99,659	0.01%
New York Life Global Funding	100,000	5.00%	6/6/2029	100,556	0.01%
New York Life Global Funding	100,000	4.60%	5/12/2029	98,994	0.01%
New York Life Global Funding	150,000	4.55%	28/1/2033	143,605	0.01%
New York Life Global Funding	175,000	5.00%	9/1/2034	172,989	0.01%
New York Life Insurance Co.	175,000	6.75%	15/11/2039	194,151	0.01%
New York Life Insurance Co.	125,000	3.75%	15/5/2050	91,331	0.01%
New York Life Insurance Co.	225,000	4.45%	15/5/2069	174,654	0.01%
New York State Dormitory Authority	100,000	5.63%	15/3/2039	100,487	0.01%
New York State Dormitory Authority	50,000	5.60%	15/3/2040	49,694	0.00%
New York State Dormitory Authority	50,000	4.95%	1/8/2048	44,304	0.00%
New York State Electric & Gas Corp.	40,000	5.65%	15/8/2028	40,915	0.00%
New York State Electric & Gas Corp.	100,000	5.30%	15/8/2034	98,464	0.01%
New York State Electric & Gas Corp.	60,000	3.30%	15/9/2049	39,050	0.00%
Newmont Corp.	200,000	2.25%	1/10/2030	172,529	0.01%
Newmont Corp.	125,000	5.88%	1/4/2035	128,458	0.01%
Newmont Corp.	113,000	6.25%	1/10/2039	118,857	0.01%
Newmont Corp.	150,000	4.88%	15/3/2042	136,798	0.01%
Newmont Corp.	120,000	5.45%	9/6/2044	115,482	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	225,000	3.25%	13/5/2030	206,651	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	825,000	5.35%	15/3/2034	821,339	0.06%
Newmont Corp./Newcrest Finance Pty Ltd.	75,000	5.75%	15/11/2041	74,551	0.01%
NextEra Energy Capital Holdings, Inc.	155,000	1.88%	15/1/2027	146,425	0.01%
NextEra Energy Capital Holdings, Inc.	250,000	3.55%	1/5/2027	243,615	0.02%
NextEra Energy Capital Holdings, Inc.	195,000	4.63%	15/7/2027	194,725	0.01%
NextEra Energy Capital Holdings, Inc.	185,000	4.90%	28/2/2028	185,158	0.01%
NextEra Energy Capital Holdings, Inc.	125,000	1.90%	15/6/2028	113,184	0.01%
NextEra Energy Capital Holdings, Inc.	125,000	4.90%	15/3/2029	124,663	0.01%
NextEra Energy Capital Holdings, Inc.	155,000	2.75%	1/11/2029	140,442	0.01%
NextEra Energy Capital Holdings, Inc.	305,000	2.25%	1/6/2030	263,910	0.02%
NextEra Energy Capital Holdings, Inc.	125,000	2.44%	15/1/2032	104,338	0.01%
NextEra Energy Capital Holdings, Inc.	150,000	5.00%	15/7/2032	147,729	0.01%
NextEra Energy Capital Holdings, Inc.	135,000	5.05%	28/2/2033	132,459	0.01%
NextEra Energy Capital Holdings, Inc.	150,000	5.25%	15/3/2034	148,409	0.01%
NextEra Energy Capital Holdings, Inc.	160,000	5.25%	28/2/2053	147,185	0.01%
NextEra Energy Capital Holdings, Inc.	110,000	5.55%	15/3/2054	105,411	0.01%
NextEra Energy Capital Holdings, Inc.	85,000	4.80%	1/12/2077	81,892	0.01%
NextEra Energy Capital Holdings, Inc.	690,000	3.80%	15/3/2082	656,081	0.04%
NGPL PipeCo LLC	250,000	4.88%	15/8/2027	248,159	0.02%
NGPL PipeCo LLC	85,000	7.77%	15/12/2037	95,184	0.01%
Niagara Mohawk Power Corp.	25,000	4.28%	15/12/2028	24,188	0.00%
Niagara Mohawk Power Corp.	280,000	1.96%	27/6/2030	237,349	0.02%
Niagara Mohawk Power Corp.	25,000	2.76%	10/1/2032	20,976	0.00%
Niagara Mohawk Power Corp.	125,000	5.29%	17/1/2034	122,080	0.01%

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Niagara Mohawk Power Corp.	60,000	4.28%	1/10/2034	54,018	0.00%
Niagara Mohawk Power Corp.	50,000	3.03%	27/6/2050	31,230	0.00%
Niagara Mohawk Power Corp.	50,000	5.78%	16/9/2052	49,036	0.00%
NIKE, Inc.	200,000	2.75%	27/3/2027	192,718	0.01%
NIKE, Inc.	200,000	2.85%	27/3/2030	182,193	0.01%
NIKE, Inc.	175,000	3.25%	27/3/2040	135,107	0.01%
NIKE, Inc.	325,000	3.88%	1/11/2045	256,588	0.02%
NIKE, Inc.	100,000	3.38%	1/11/2046	72,291	0.00%
NiSource, Inc.	145,000	3.49%	15/5/2027	141,041	0.01%
NiSource, Inc.	350,000	5.25%	30/3/2028	352,892	0.02%
NiSource, Inc.	50,000	5.20%	1/7/2029	50,361	0.00%
NiSource, Inc.	110,000	2.95%	1/9/2029	100,649	0.01%
NiSource, Inc.	100,000	5.35%	1/4/2034	99,227	0.01%
NiSource, Inc.	20,000	5.95%	15/6/2041	20,232	0.00%
NiSource, Inc.	20,000	5.25%	15/2/2043	18,662	0.00%
NiSource, Inc.	205,000	4.80%	15/2/2044	180,862	0.01%
NiSource, Inc.	20,000	5.65%	1/2/2045	19,534	0.00%
NiSource, Inc.	220,000	4.38%	15/5/2047	179,706	0.01%
NiSource, Inc.	200,000	5.00%	15/6/2052	177,143	0.01%
NiSource, Inc.	100,000	6.38%	31/3/2055	99,627	0.01%
Nissan Motor Acceptance Co. LLC	50,000	5.30%	13/9/2027	49,496	0.00%
NMI Holdings, Inc.	50,000	6.00%	15/8/2029	50,514	0.00%
NNN, Inc.	125,000	3.50%	15/10/2027	120,804	0.01%
NNN, Inc.	50,000	2.50%	15/4/2030	43,783	0.00%
NNN, Inc.	100,000	5.50%	15/6/2034	99,719	0.01%
NNN, Inc.	100,000	4.80%	15/10/2048	84,387	0.01%
NNN, Inc.	100,000	3.10%	15/4/2050	63,205	0.00%
Nordson Corp.	200,000	5.60%	15/9/2028	204,217	0.01%
Nordson Corp.	100,000	4.50%	15/12/2029	97,568	0.01%
Norfolk Southern Corp.	75,000	7.80%	15/5/2027	80,264	0.01%
Norfolk Southern Corp.	125,000	3.15%	1/6/2027	120,906	0.01%
Norfolk Southern Corp.	125,000	3.80%	1/8/2028	121,111	0.01%
Norfolk Southern Corp.	150,000	2.55%	1/11/2029	135,221	0.01%
Norfolk Southern Corp.	125,000	5.05%	1/8/2030	126,225	0.01%
Norfolk Southern Corp.	200,000	2.30%	15/5/2031	171,126	0.01%
Norfolk Southern Corp.	275,000	3.00%	15/3/2032	240,028	0.02%
Norfolk Southern Corp.	125,000	4.45%	1/3/2033	119,139	0.01%
Norfolk Southern Corp.	175,000	5.55%	15/3/2034	178,538	0.01%
Norfolk Southern Corp.	175,000	4.84%	1/10/2041	159,539	0.01%
Norfolk Southern Corp.	75,000	3.95%	1/10/2042	60,343	0.00%
Norfolk Southern Corp.	75,000	4.45%	15/6/2045	63,563	0.00%
Norfolk Southern Corp.	225,000	3.94%	1/11/2047	173,020	0.01%
Norfolk Southern Corp.	100,000	4.15%	28/2/2048	79,738	0.01%
Norfolk Southern Corp.	185,000	4.10%	15/5/2049	145,175	0.01%
Norfolk Southern Corp.	125,000	3.40%	1/11/2049	86,551	0.01%
Norfolk Southern Corp.	250,000	3.05%	15/5/2050	161,763	0.01%
Norfolk Southern Corp.	125,000	2.90%	25/8/2051	77,007	0.01%
Norfolk Southern Corp.	75,000	4.05%	15/8/2052	57,656	0.00%
Norfolk Southern Corp.	60,000	3.70%	15/3/2053	43,005	0.00%
Norfolk Southern Corp.	200,000	4.55%	1/6/2053	167,765	0.01%
Norfolk Southern Corp.	135,000	5.35%	1/8/2054	128,634	0.01%
Norfolk Southern Corp.	215,000	3.16%	15/5/2055	135,848	0.01%
Norfolk Southern Corp.	50,000	5.95%	15/3/2064	51,343	0.00%
North Haven Private Income Fund LLC	125,000	5.75%	1/2/2030	121,812	0.01%
North Texas Tollway Authority	115,000	6.72%	1/1/2049	128,441	0.01%
Northern Natural Gas Co.	65,000	4.30%	15/1/2049	51,253	0.00%
Northern Natural Gas Co.	190,000	3.40%	16/10/2051	125,679	0.01%
Northern States Power Co.	20,000	2.25%	1/4/2031	16,998	0.00%
Northern States Power Co.	40,000	6.25%	1/6/2036	43,202	0.00%
Northern States Power Co.	50,000	6.20%	1/7/2037	53,326	0.00%
Northern States Power Co.	45,000	5.35%	1/11/2039	44,217	0.00%
Northern States Power Co.	80,000	3.40%	15/8/2042	60,703	0.00%
Northern States Power Co.	45,000	4.00%	15/8/2045	35,604	0.00%
Northern States Power Co.	55,000	3.60%	15/5/2046	40,830	0.00%
Northern States Power Co.	90,000	3.60%	15/9/2047	66,460	0.00%
Northern States Power Co.	90,000	2.90%	1/3/2050	57,570	0.00%
Northern States Power Co.	69,000	2.60%	1/6/2051	41,229	0.00%
Northern States Power Co.	65,000	3.20%	1/4/2052	43,629	0.00%
Northern States Power Co.	80,000	4.50%	1/6/2052	67,478	0.00%
Northern States Power Co.	125,000	5.10%	15/5/2053	115,644	0.01%
Northern States Power Co.	100,000	5.40%	15/3/2054	96,542	0.01%

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Northern Trust Corp.	150,000	4.00%	10/5/2027	147,991	0.01%
Northern Trust Corp.	325,000	3.15%	3/5/2029	304,499	0.02%
Northern Trust Corp.	75,000	3.38%	8/5/2032	71,893	0.00%
Northern Trust Corp.	100,000	6.13%	2/11/2032	105,445	0.01%
Northrop Grumman Corp.	225,000	3.20%	1/2/2027	218,631	0.01%
Northrop Grumman Corp.	200,000	3.25%	15/1/2028	191,116	0.01%
Northrop Grumman Corp.	200,000	4.70%	15/3/2033	193,940	0.01%
Northrop Grumman Corp.	125,000	4.90%	1/6/2034	121,887	0.01%
Northrop Grumman Corp.	70,000	5.15%	1/5/2040	66,920	0.00%
Northrop Grumman Corp.	125,000	4.75%	1/6/2043	112,170	0.01%
Northrop Grumman Corp.	65,000	3.85%	15/4/2045	50,828	0.00%
Northrop Grumman Corp.	255,000	4.03%	15/10/2047	200,795	0.01%
Northrop Grumman Corp.	210,000	5.25%	1/5/2050	196,699	0.01%
Northrop Grumman Corp.	175,000	4.95%	15/3/2053	156,445	0.01%
Northrop Grumman Corp.	150,000	5.20%	1/6/2054	139,386	0.01%
Northwell Healthcare, Inc.	75,000	3.98%	1/11/2046	57,010	0.00%
Northwell Healthcare, Inc.	165,000	4.26%	1/11/2047	132,112	0.01%
NorthWestern Corp.	65,000	4.18%	15/11/2044	51,929	0.00%
Northwestern Mutual Global Funding	125,000	1.75%	11/1/2027	118,074	0.01%
Northwestern Mutual Global Funding	175,000	4.11%	12/9/2027	172,611	0.01%
Northwestern Mutual Global Funding	400,000	4.90%	12/6/2028	399,854	0.03%
Northwestern Mutual Life Insurance Co.	170,000	6.06%	30/3/2040	174,379	0.01%
Northwestern Mutual Life Insurance Co.	235,000	3.85%	30/9/2047	176,917	0.01%
Northwestern Mutual Life Insurance Co.	200,000	3.45%	30/3/2051	136,840	0.01%
Northwestern Mutual Life Insurance Co.	100,000	3.63%	30/9/2059	67,200	0.00%
Northwestern University	75,000	4.64%	1/12/2044	68,673	0.00%
Northwestern University	75,000	2.64%	1/12/2050	47,229	0.00%
NOV, Inc.	80,000	3.60%	1/12/2029	74,651	0.01%
NOV, Inc.	155,000	3.95%	1/12/2042	115,235	0.01%
Novant Health, Inc.	150,000	3.32%	1/11/2061	95,841	0.01%
NRG Energy, Inc.	135,000	2.45%	2/12/2027	125,342	0.01%
NRG Energy, Inc.	75,000	4.45%	15/6/2029	71,604	0.00%
NSTAR Electric Co.	250,000	3.20%	15/5/2027	241,492	0.02%
NSTAR Electric Co.	30,000	3.25%	15/5/2029	28,033	0.00%
NSTAR Electric Co.	25,000	3.95%	1/4/2030	23,877	0.00%
NSTAR Electric Co.	50,000	5.40%	1/6/2034	50,309	0.00%
NSTAR Electric Co.	50,000	5.50%	15/3/2040	49,049	0.00%
NSTAR Electric Co.	35,000	3.10%	1/6/2051	22,856	0.00%
NSTAR Electric Co.	125,000	4.55%	1/6/2052	104,798	0.01%
NSTAR Electric Co.	50,000	4.95%	15/9/2052	44,875	0.00%
Nucor Corp.	175,000	4.30%	23/5/2027	173,603	0.01%
Nucor Corp.	300,000	3.95%	1/5/2028	291,576	0.02%
Nucor Corp.	200,000	2.70%	1/6/2030	178,569	0.01%
Nucor Corp.	175,000	3.13%	1/4/2032	153,404	0.01%
Nucor Corp.	125,000	3.85%	1/4/2052	92,771	0.01%
Nucor Corp.	40,000	2.98%	15/12/2055	23,754	0.00%
Nuveen LLC	175,000	4.00%	1/11/2028	169,599	0.01%
Nuveen LLC	200,000	5.85%	15/4/2034	201,995	0.01%
NVIDIA Corp.	425,000	3.20%	16/9/2026	416,716	0.03%
NVIDIA Corp.	175,000	2.85%	1/4/2030	160,279	0.01%
NVIDIA Corp.	200,000	3.50%	1/4/2040	165,447	0.01%
NVIDIA Corp.	400,000	3.50%	1/4/2050	296,852	0.02%
NVR, Inc.	50,000	3.00%	15/5/2030	45,086	0.00%
NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	75,000	2.67%	1/10/2050	45,266	0.00%
NYU Langone Hospitals	100,000	5.75%	1/7/2043	101,622	0.01%
NYU Langone Hospitals	100,000	4.37%	1/7/2047	85,540	0.01%
Oaktree Specialty Lending Corp.	45,000	7.10%	15/2/2029	46,354	0.00%
Oaktree Strategic Credit Fund	125,000	8.40%	14/11/2028	133,811	0.01%
Occidental Petroleum Corp.	125,000	5.55%	15/3/2026	125,610	0.01%
Occidental Petroleum Corp.	70,000	8.50%	15/7/2027	74,691	0.01%
Occidental Petroleum Corp.	45,000	6.38%	1/9/2028	46,462	0.00%
Occidental Petroleum Corp.	50,000	5.20%	1/8/2029	49,622	0.00%
Occidental Petroleum Corp.	275,000	6.63%	1/9/2030	287,955	0.02%
Occidental Petroleum Corp.	50,000	6.13%	1/1/2031	51,165	0.00%
Occidental Petroleum Corp.	365,000	5.38%	1/1/2032	357,658	0.02%
Occidental Petroleum Corp.	285,000	5.55%	1/10/2034	276,689	0.02%
Occidental Petroleum Corp.	405,000	6.45%	15/9/2036	414,741	0.03%
Occidental Petroleum Corp.	295,000	6.60%	15/3/2046	298,433	0.02%
Occidental Petroleum Corp.	100,000	6.05%	1/10/2054	94,164	0.01%
OGE Energy Corp.	50,000	5.45%	15/5/2029	50,750	0.00%

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Oglethorpe Power Corp.	125,000	5.95%	1/11/2039	126,161	0.01%
Oglethorpe Power Corp.	165,000	5.38%	1/11/2040	156,066	0.01%
Oglethorpe Power Corp.	105,000	4.50%	1/4/2047	85,850	0.01%
Oglethorpe Power Corp.	25,000	5.05%	1/10/2048	22,011	0.00%
Oglethorpe Power Corp.	75,000	5.80%	1/6/2054	73,571	0.01%
Ohio Edison Co.	45,000	5.50%	15/1/2033	45,029	0.00%
Ohio Edison Co.	50,000	6.88%	15/7/2036	55,085	0.00%
Ohio Power Co.	200,000	1.63%	15/1/2031	162,861	0.01%
Ohio Power Co.	100,000	5.65%	1/6/2034	100,671	0.01%
Ohio Power Co.	45,000	4.15%	1/4/2048	34,474	0.00%
Ohio Power Co.	35,000	4.00%	1/6/2049	26,288	0.00%
Ohio Power Co.	70,000	2.90%	1/10/2051	42,089	0.00%
Ohio State University	75,000	4.91%	1/6/2040	70,354	0.00%
Ohio State University	65,000	4.80%	1/6/2111	55,434	0.00%
OhioHealth Corp.	100,000	2.30%	15/11/2031	83,687	0.01%
OhioHealth Corp.	100,000	3.04%	15/11/2050	66,855	0.00%
Oklahoma Development Finance Authority	230,000	4.71%	1/5/2052	209,911	0.01%
Oklahoma Gas & Electric Co.	75,000	3.80%	15/8/2028	72,376	0.00%
Oklahoma Gas & Electric Co.	85,000	3.25%	1/4/2030	77,921	0.01%
Oklahoma Gas & Electric Co.	55,000	4.15%	1/4/2047	43,404	0.00%
Oklahoma Gas & Electric Co.	50,000	3.85%	15/8/2047	37,455	0.00%
Oklahoma Gas & Electric Co.	80,000	5.60%	1/4/2053	77,919	0.01%
Old Republic International Corp.	125,000	3.85%	11/6/2051	87,885	0.01%
Omega Healthcare Investors, Inc.	125,000	4.75%	15/1/2028	123,312	0.01%
Omega Healthcare Investors, Inc.	125,000	3.63%	1/10/2029	115,357	0.01%
Omega Healthcare Investors, Inc.	225,000	3.38%	1/2/2031	199,639	0.01%
Omega Healthcare Investors, Inc.	125,000	3.25%	15/4/2033	104,479	0.01%
Omnicom Group, Inc.	175,000	2.60%	1/8/2031	149,458	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	225,000	3.60%	15/4/2026	221,840	0.02%
Oncor Electric Delivery Co. LLC	90,000	4.30%	15/5/2028	88,838	0.01%
Oncor Electric Delivery Co. LLC	95,000	3.70%	15/11/2028	91,324	0.01%
Oncor Electric Delivery Co. LLC	100,000	4.65%	1/11/2029	99,003	0.01%
Oncor Electric Delivery Co. LLC	170,000	2.75%	15/5/2030	152,645	0.01%
Oncor Electric Delivery Co. LLC	150,000	7.00%	1/5/2032	166,767	0.01%
Oncor Electric Delivery Co. LLC	145,000	4.15%	1/6/2032	135,739	0.01%
Oncor Electric Delivery Co. LLC	105,000	4.55%	15/9/2032	100,955	0.01%
Oncor Electric Delivery Co. LLC	125,000	5.65%	15/11/2033	128,245	0.01%
Oncor Electric Delivery Co. LLC	35,000	5.25%	30/9/2040	33,854	0.00%
Oncor Electric Delivery Co. LLC	111,000	5.30%	1/6/2042	106,231	0.01%
Oncor Electric Delivery Co. LLC	50,000	3.75%	1/4/2045	38,382	0.00%
Oncor Electric Delivery Co. LLC	20,000	4.10%	15/11/2048	15,824	0.00%
Oncor Electric Delivery Co. LLC	95,000	3.80%	1/6/2049	71,759	0.00%
Oncor Electric Delivery Co. LLC	125,000	3.10%	15/9/2049	81,938	0.01%
Oncor Electric Delivery Co. LLC	85,000	3.70%	15/5/2050	62,107	0.00%
Oncor Electric Delivery Co. LLC	135,000	2.70%	15/11/2051	79,653	0.01%
Oncor Electric Delivery Co. LLC	115,000	4.95%	15/9/2052	102,768	0.01%
Oncor Electric Delivery Co. LLC	44,000	5.35%	1/10/2052	41,607	0.00%
Oncor Electric Delivery Co. LLC	100,000	5.55%	15/6/2054	97,359	0.01%
ONE Gas, Inc.	50,000	5.10%	1/4/2029	50,350	0.00%
ONE Gas, Inc.	165,000	4.50%	1/11/2048	136,497	0.01%
ONEOK Partners LP	155,000	6.65%	1/10/2036	164,723	0.01%
ONEOK Partners LP	80,000	6.85%	15/10/2037	85,963	0.01%
ONEOK Partners LP	30,000	6.13%	1/2/2041	29,816	0.00%
ONEOK, Inc.	290,000	5.85%	15/1/2026	292,643	0.02%
ONEOK, Inc.	95,000	5.00%	1/3/2026	95,116	0.01%
ONEOK, Inc.	75,000	4.00%	13/7/2027	73,639	0.01%
ONEOK, Inc.	200,000	4.25%	24/9/2027	197,125	0.01%
ONEOK, Inc.	35,000	4.55%	15/7/2028	34,485	0.00%
ONEOK, Inc.	150,000	4.35%	15/3/2029	146,051	0.01%
ONEOK, Inc.	125,000	3.40%	1/9/2029	116,226	0.01%
ONEOK, Inc.	240,000	3.10%	15/3/2030	217,622	0.01%
ONEOK, Inc.	75,000	3.25%	1/6/2030	68,096	0.00%
ONEOK, Inc.	125,000	4.75%	15/10/2031	120,890	0.01%
ONEOK, Inc.	175,000	6.10%	15/11/2032	181,242	0.01%
ONEOK, Inc.	220,000	6.05%	1/9/2033	226,485	0.02%
ONEOK, Inc.	225,000	5.05%	1/11/2034	215,353	0.01%
ONEOK, Inc.	80,000	5.15%	15/10/2043	71,409	0.00%
ONEOK, Inc.	70,000	4.25%	15/9/2046	53,776	0.00%
ONEOK, Inc.	140,000	4.95%	13/7/2047	118,409	0.01%
ONEOK, Inc.	70,000	4.20%	3/10/2047	52,871	0.00%
ONEOK, Inc.	65,000	4.85%	1/2/2049	53,882	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
ONEOK, Inc.	40,000	4.45%	1/9/2049	31,176	0.00%
ONEOK, Inc.	50,000	3.95%	1/3/2050	36,102	0.00%
ONEOK, Inc.	90,000	7.15%	15/1/2051	97,566	0.01%
ONEOK, Inc.	255,000	6.63%	1/9/2053	268,587	0.02%
ONEOK, Inc.	200,000	5.70%	1/11/2054	188,452	0.01%
ONEOK, Inc.	250,000	5.85%	1/11/2064	234,172	0.02%
Oracle Corp.	400,000	2.80%	1/4/2027	384,006	0.03%
Oracle Corp.	250,000	3.25%	15/11/2027	240,326	0.02%
Oracle Corp.	300,000	2.30%	25/3/2028	277,400	0.02%
Oracle Corp.	250,000	4.20%	27/9/2029	241,413	0.02%
Oracle Corp.	100,000	6.15%	9/11/2029	104,843	0.01%
Oracle Corp.	950,000	2.95%	1/4/2030	857,703	0.06%
Oracle Corp.	375,000	2.88%	25/3/2031	329,521	0.02%
Oracle Corp.	225,000	6.25%	9/11/2032	238,345	0.02%
Oracle Corp.	300,000	4.90%	6/2/2033	292,211	0.02%
Oracle Corp.	425,000	4.30%	8/7/2034	390,901	0.03%
Oracle Corp.	557,000	4.70%	27/9/2034	528,101	0.04%
Oracle Corp.	200,000	3.90%	15/5/2035	174,929	0.01%
Oracle Corp.	230,000	3.85%	15/7/2036	197,024	0.01%
Oracle Corp.	100,000	3.80%	15/11/2037	83,526	0.01%
Oracle Corp.	250,000	6.50%	15/4/2038	268,056	0.02%
Oracle Corp.	195,000	6.13%	8/7/2039	202,115	0.01%
Oracle Corp.	405,000	3.60%	1/4/2040	316,170	0.02%
Oracle Corp.	310,000	5.38%	15/7/2040	297,517	0.02%
Oracle Corp.	500,000	3.65%	25/3/2041	388,373	0.03%
Oracle Corp.	225,000	4.13%	15/5/2045	177,327	0.01%
Oracle Corp.	450,000	4.00%	15/7/2046	345,876	0.02%
Oracle Corp.	335,000	4.00%	15/11/2047	255,353	0.02%
Oracle Corp.	650,000	3.60%	1/4/2050	454,543	0.03%
Oracle Corp.	550,000	3.95%	25/3/2051	406,840	0.03%
Oracle Corp.	275,000	6.90%	9/11/2052	307,474	0.02%
Oracle Corp.	175,000	5.55%	6/2/2053	165,591	0.01%
Oracle Corp.	300,000	5.38%	27/9/2054	276,823	0.02%
Oracle Corp.	575,000	3.85%	1/4/2060	394,159	0.03%
Oracle Corp.	170,000	4.10%	25/3/2061	121,725	0.01%
Oracle Corp.	100,000	5.50%	27/9/2064	91,616	0.01%
Oregon State University	100,000	3.42%	1/3/2060	68,002	0.00%
O'Reilly Automotive, Inc.	200,000	5.75%	20/11/2026	203,459	0.01%
O'Reilly Automotive, Inc.	125,000	3.60%	1/9/2027	121,314	0.01%
O'Reilly Automotive, Inc.	225,000	1.75%	15/3/2031	184,439	0.01%
O'Reilly Automotive, Inc.	100,000	4.70%	15/6/2032	96,656	0.01%
O'Reilly Automotive, Inc.	75,000	5.00%	19/8/2034	72,741	0.00%
Orlando Health Obligated Group	75,000	4.09%	1/10/2048	59,700	0.00%
Oshkosh Corp.	50,000	4.60%	15/5/2028	49,355	0.00%
Oshkosh Corp.	45,000	3.10%	1/3/2030	41,226	0.00%
Otis Worldwide Corp.	300,000	2.57%	15/2/2030	266,620	0.02%
Otis Worldwide Corp.	50,000	5.13%	19/11/2031	50,039	0.00%
Otis Worldwide Corp.	200,000	3.36%	15/2/2050	137,266	0.01%
Ovintiv, Inc.	70,000	5.38%	1/1/2026	70,217	0.00%
Ovintiv, Inc.	75,000	5.65%	15/5/2028	76,006	0.01%
Ovintiv, Inc.	15,000	8.13%	15/9/2030	16,814	0.00%
Ovintiv, Inc.	10,000	7.38%	1/11/2031	10,853	0.00%
Ovintiv, Inc.	190,000	6.25%	15/7/2033	194,490	0.01%
Ovintiv, Inc.	110,000	6.50%	15/8/2034	114,112	0.01%
Ovintiv, Inc.	100,000	6.50%	1/2/2038	101,757	0.01%
Ovintiv, Inc.	60,000	7.10%	15/7/2053	63,981	0.00%
Owens Corning	25,000	3.40%	15/8/2026	24,458	0.00%
Owens Corning	100,000	5.50%	15/6/2027	101,746	0.01%
Owens Corning	200,000	3.95%	15/8/2029	190,743	0.01%
Owens Corning	75,000	3.88%	1/6/2030	70,617	0.00%
Owens Corning	200,000	5.70%	15/6/2034	203,217	0.01%
Owens Corning	32,000	7.00%	1/12/2036	35,618	0.00%
Owens Corning	100,000	4.40%	30/1/2048	80,324	0.01%
Owens Corning	65,000	5.95%	15/6/2054	64,401	0.00%
PACCAR Financial Corp.	175,000	5.05%	10/8/2026	176,471	0.01%
PACCAR Financial Corp.	200,000	4.50%	25/11/2026	200,161	0.01%
PACCAR Financial Corp.	50,000	5.00%	13/5/2027	50,557	0.00%
PACCAR Financial Corp.	175,000	4.95%	10/8/2028	176,356	0.01%
PACCAR Financial Corp.	100,000	4.00%	26/9/2029	96,830	0.01%
PACCAR Financial Corp.	100,000	5.00%	22/3/2034	100,416	0.01%
Pacific Gas & Electric Co.	350,000	2.10%	1/8/2027	326,416	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Pacific Gas & Electric Co.	175,000	3.30%	1/12/2027	167,193	0.01%
Pacific Gas & Electric Co.	125,000	3.75%	1/7/2028	119,564	0.01%
Pacific Gas & Electric Co.	125,000	6.10%	15/1/2029	129,301	0.01%
Pacific Gas & Electric Co.	200,000	5.55%	15/5/2029	203,240	0.01%
Pacific Gas & Electric Co.	225,000	4.55%	1/7/2030	217,881	0.01%
Pacific Gas & Electric Co.	210,000	2.50%	1/2/2031	179,755	0.01%
Pacific Gas & Electric Co.	225,000	3.25%	1/6/2031	199,468	0.01%
Pacific Gas & Electric Co.	200,000	6.15%	15/1/2033	207,684	0.01%
Pacific Gas & Electric Co.	170,000	6.40%	15/6/2033	179,454	0.01%
Pacific Gas & Electric Co.	125,000	6.95%	15/3/2034	137,188	0.01%
Pacific Gas & Electric Co.	200,000	5.80%	15/5/2034	204,571	0.01%
Pacific Gas & Electric Co.	290,000	4.50%	1/7/2040	250,025	0.02%
Pacific Gas & Electric Co.	225,000	3.30%	1/8/2040	168,148	0.01%
Pacific Gas & Electric Co.	200,000	4.45%	15/4/2042	165,971	0.01%
Pacific Gas & Electric Co.	20,000	4.75%	15/2/2044	17,052	0.00%
Pacific Gas & Electric Co.	175,000	4.30%	15/3/2045	139,466	0.01%
Pacific Gas & Electric Co.	250,000	4.25%	15/3/2046	197,452	0.01%
Pacific Gas & Electric Co.	40,000	4.00%	1/12/2046	30,169	0.00%
Pacific Gas & Electric Co.	125,000	3.95%	1/12/2047	93,340	0.01%
Pacific Gas & Electric Co.	470,000	4.95%	1/7/2050	407,813	0.03%
Pacific Gas & Electric Co.	245,000	3.50%	1/8/2050	168,165	0.01%
Pacific Gas & Electric Co.	45,000	5.25%	1/3/2052	40,383	0.00%
Pacific Gas & Electric Co.	225,000	6.75%	15/1/2053	245,401	0.02%
Pacific Gas & Electric Co.	100,000	6.70%	1/4/2053	108,468	0.01%
Pacific Gas & Electric Co.	150,000	5.90%	1/10/2054	148,518	0.01%
Pacific Life Global Funding II	475,000	1.38%	14/4/2026	455,925	0.03%
Pacific Life Global Funding II	200,000	1.45%	20/1/2028	180,763	0.01%
Pacific Life Global Funding II	125,000	4.90%	4/4/2028	124,472	0.01%
Pacific Life Global Funding II	100,000	1.60%	21/9/2028	88,610	0.01%
Pacific Life Insurance Co.	100,000	4.30%	24/10/2067	81,580	0.01%
Pacific LifeCorp	58,000	5.13%	30/1/2043	54,090	0.00%
Pacific LifeCorp	225,000	3.35%	15/9/2050	149,606	0.01%
Pacific LifeCorp	50,000	5.40%	15/9/2052	47,004	0.00%
PacifiCorp	125,000	5.10%	15/2/2029	125,706	0.01%
PacifiCorp	200,000	5.45%	15/2/2034	198,841	0.01%
PacifiCorp	155,000	5.75%	1/4/2037	155,700	0.01%
PacifiCorp	100,000	6.25%	15/10/2037	104,769	0.01%
PacifiCorp	150,000	6.00%	15/1/2039	152,818	0.01%
PacifiCorp	80,000	4.13%	15/1/2049	62,217	0.00%
PacifiCorp	45,000	4.15%	15/2/2050	34,808	0.00%
PacifiCorp	120,000	3.30%	15/3/2051	78,001	0.01%
PacifiCorp	70,000	2.90%	15/6/2052	41,719	0.00%
PacifiCorp	165,000	5.35%	1/12/2053	151,501	0.01%
PacifiCorp	175,000	5.50%	15/5/2054	163,770	0.01%
PacifiCorp	125,000	5.80%	15/1/2055	121,855	0.01%
Packaging Corp. of America	145,000	3.40%	15/12/2027	139,729	0.01%
Packaging Corp. of America	100,000	5.70%	1/12/2033	102,147	0.01%
Packaging Corp. of America	135,000	3.05%	1/10/2051	86,797	0.01%
Paramount Global	275,000	2.90%	15/1/2027	262,936	0.02%
Paramount Global	150,000	7.88%	30/7/2030	162,488	0.01%
Paramount Global	175,000	4.95%	15/1/2031	163,510	0.01%
Paramount Global	200,000	4.20%	19/5/2032	176,218	0.01%
Paramount Global	200,000	6.88%	30/4/2036	203,202	0.01%
Paramount Global	400,000	4.38%	15/3/2043	291,445	0.02%
Paramount Global	100,000	5.85%	1/9/2043	86,248	0.01%
Paramount Global	120,000	5.25%	1/4/2044	93,777	0.01%
Paramount Global	50,000	4.90%	15/8/2044	37,957	0.00%
Paramount Global	121,000	4.60%	15/1/2045	89,119	0.01%
Paramount Global	125,000	4.95%	19/5/2050	94,328	0.01%
Parker-Hannifin Corp.	300,000	4.25%	15/9/2027	296,942	0.02%
Parker-Hannifin Corp.	300,000	3.25%	14/6/2029	280,722	0.02%
Parker-Hannifin Corp.	330,000	4.45%	21/11/2044	282,628	0.02%
Patterson-UTI Energy, Inc.	70,000	3.95%	1/2/2028	66,968	0.00%
Patterson-UTI Energy, Inc.	50,000	5.15%	15/11/2029	48,776	0.00%
Patterson-UTI Energy, Inc.	55,000	7.15%	1/10/2033	57,651	0.00%
PayPal Holdings, Inc.	325,000	3.90%	1/6/2027	320,245	0.02%
PayPal Holdings, Inc.	177,000	2.30%	1/6/2030	155,136	0.01%
PayPal Holdings, Inc.	200,000	5.15%	1/6/2034	198,816	0.01%
PayPal Holdings, Inc.	296,000	3.25%	1/6/2050	200,444	0.01%
PayPal Holdings, Inc.	100,000	5.05%	1/6/2052	92,251	0.01%
PayPal Holdings, Inc.	65,000	5.25%	1/6/2062	59,273	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
PeaceHealth Obligated Group	100,000	3.22%	15/11/2050	63,619	0.00%
PECO Energy Co.	100,000	4.90%	15/6/2033	98,259	0.01%
PECO Energy Co.	205,000	3.70%	15/9/2047	153,363	0.01%
PECO Energy Co.	80,000	3.90%	1/3/2048	61,973	0.00%
PECO Energy Co.	125,000	3.05%	15/3/2051	80,618	0.01%
PECO Energy Co.	100,000	4.60%	15/5/2052	85,921	0.01%
PECO Energy Co.	10,000	4.38%	15/8/2052	8,270	0.00%
PECO Energy Co.	125,000	5.25%	15/9/2054	118,350	0.01%
Penn Mutual Life Insurance Co.	50,000	3.80%	29/4/2061	31,812	0.00%
Pennsylvania State University	50,000	2.84%	1/9/2050	33,576	0.00%
Pennsylvania Turnpike Commission	55,000	5.51%	1/12/2045	53,242	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	50,000	4.45%	29/1/2026	49,709	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	100,000	5.75%	24/5/2026	101,016	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	125,000	1.70%	15/6/2026	119,404	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	75,000	4.20%	1/4/2027	73,744	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	100,000	5.88%	15/11/2027	102,382	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	150,000	5.70%	1/2/2028	152,574	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	100,000	6.05%	1/8/2028	102,914	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	295,000	3.35%	1/11/2029	272,981	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	100,000	6.20%	15/6/2030	104,944	0.01%
Pentair Finance Sarl	125,000	5.90%	15/7/2032	128,413	0.01%
PepsiCo, Inc.	250,000	4.55%	13/2/2026	250,527	0.02%
PepsiCo, Inc.	225,000	2.63%	19/3/2027	216,774	0.01%
PepsiCo, Inc.	250,000	3.00%	15/10/2027	240,716	0.02%
PepsiCo, Inc.	200,000	2.63%	29/7/2029	183,332	0.01%
PepsiCo, Inc.	250,000	2.75%	19/3/2030	227,086	0.02%
PepsiCo, Inc.	250,000	1.40%	25/2/2031	204,112	0.01%
PepsiCo, Inc.	225,000	1.95%	21/10/2031	187,035	0.01%
PepsiCo, Inc.	275,000	3.90%	18/7/2032	256,957	0.02%
PepsiCo, Inc.	125,000	4.80%	17/7/2034	122,517	0.01%
PepsiCo, Inc.	150,000	5.50%	15/1/2040	151,853	0.01%
PepsiCo, Inc.	225,000	3.50%	19/3/2040	181,060	0.01%
PepsiCo, Inc.	175,000	4.00%	5/3/2042	145,380	0.01%
PepsiCo, Inc.	25,000	3.60%	13/8/2042	19,557	0.00%
PepsiCo, Inc.	325,000	4.45%	14/4/2046	280,991	0.02%
PepsiCo, Inc.	50,000	4.00%	2/5/2047	40,017	0.00%
PepsiCo, Inc.	175,000	2.88%	15/10/2049	113,837	0.01%
PepsiCo, Inc.	125,000	3.63%	19/3/2050	93,072	0.01%
PepsiCo, Inc.	175,000	4.65%	15/2/2053	152,910	0.01%
Permanent University Fund - Texas A&M University System	50,000	3.66%	1/7/2047	40,326	0.00%
Permanent University Fund - Texas A&M University System	55,000	3.10%	1/7/2049	39,882	0.00%
Permanent University Fund - University of Texas System	75,000	3.38%	1/7/2047	56,187	0.00%
Pernod Ricard International Finance LLC	250,000	2.75%	1/10/2050	148,343	0.01%
Pfizer Investment Enterprises Pte Ltd.	425,000	4.45%	19/5/2026	424,419	0.03%
Pfizer Investment Enterprises Pte Ltd.	425,000	4.45%	19/5/2028	421,281	0.03%
Pfizer Investment Enterprises Pte Ltd.	200,000	4.65%	19/5/2030	197,902	0.01%
Pfizer Investment Enterprises Pte Ltd.	875,000	4.75%	19/5/2033	847,623	0.06%
Pfizer Investment Enterprises Pte Ltd.	325,000	5.11%	19/5/2043	304,978	0.02%
Pfizer Investment Enterprises Pte Ltd.	950,000	5.30%	19/5/2053	891,390	0.06%
Pfizer Investment Enterprises Pte Ltd.	404,000	5.34%	19/5/2063	370,786	0.03%
Pfizer, Inc.[1]	495,000	2.75%	3/6/2026	483,489	0.03%
Pfizer, Inc.	100,000	3.60%	15/9/2028	96,766	0.01%
Pfizer, Inc.	275,000	3.45%	15/3/2029	262,206	0.02%
Pfizer, Inc.[1]	615,000	2.63%	1/4/2030	551,722	0.04%
Pfizer, Inc.	400,000	7.20%	15/3/2039	467,429	0.03%
Pfizer, Inc.	150,000	2.55%	28/5/2040	103,872	0.01%
Pfizer, Inc.	100,000	4.30%	15/6/2043	85,173	0.01%
Pfizer, Inc.	100,000	4.40%	15/5/2044	86,400	0.01%
Pfizer, Inc.	375,000	4.13%	15/12/2046	301,620	0.02%
Pfizer, Inc.	175,000	4.20%	15/9/2048	142,125	0.01%
Pfizer, Inc.	100,000	4.00%	15/3/2049	78,387	0.01%
Pfizer, Inc.	350,000	2.70%	28/5/2050	215,618	0.01%
Pharmacia LLC	100,000	6.60%	1/12/2028	106,243	0.01%
Philip Morris International, Inc.	250,000	4.88%	13/2/2026	250,749	0.02%
Philip Morris International, Inc.	350,000	2.75%	25/2/2026	342,589	0.02%
Philip Morris International, Inc.	100,000	4.38%	1/11/2027	99,168	0.01%
Philip Morris International, Inc.	200,000	5.13%	17/11/2027	202,391	0.01%
Philip Morris International, Inc.	225,000	4.88%	15/2/2028	225,495	0.02%
Philip Morris International, Inc.	150,000	3.13%	2/3/2028	142,648	0.01%
Philip Morris International, Inc.	200,000	4.88%	13/2/2029	199,864	0.01%
Philip Morris International, Inc.	150,000	3.38%	15/8/2029	140,777	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Philip Morris International, Inc.	200,000	4.63%	1/11/2029	197,291	0.01%
Philip Morris International, Inc.	200,000	5.63%	17/11/2029	206,009	0.01%
Philip Morris International, Inc.	100,000	5.13%	15/2/2030	100,569	0.01%
Philip Morris International, Inc.	175,000	2.10%	1/5/2030	151,248	0.01%
Philip Morris International, Inc.	150,000	1.75%	1/11/2030	125,222	0.01%
Philip Morris International, Inc.	200,000	5.13%	13/2/2031	200,143	0.01%
Philip Morris International, Inc.	100,000	4.75%	1/11/2031	97,804	0.01%
Philip Morris International, Inc.	200,000	5.75%	17/11/2032	205,533	0.01%
Philip Morris International, Inc.[1]	450,000	5.38%	15/2/2033	450,857	0.03%
Philip Morris International, Inc.	250,000	5.63%	7/9/2033	253,940	0.02%
Philip Morris International, Inc.	250,000	5.25%	13/2/2034	247,322	0.02%
Philip Morris International, Inc.	50,000	4.90%	1/11/2034	48,081	0.00%
Philip Morris International, Inc.	225,000	6.38%	16/5/2038	241,856	0.02%
Philip Morris International, Inc.	125,000	4.38%	15/11/2041	106,207	0.01%
Philip Morris International, Inc.	325,000	4.13%	4/3/2043	263,510	0.02%
Philip Morris International, Inc.	125,000	4.25%	10/11/2044	102,037	0.01%
Phillips 66	80,000	1.30%	15/2/2026	77,083	0.01%
Phillips 66	200,000	3.90%	15/3/2028	193,947	0.01%
Phillips 66	140,000	2.15%	15/12/2030	118,753	0.01%
Phillips 66	160,000	4.65%	15/11/2034	149,227	0.01%
Phillips 66	60,000	5.88%	1/5/2042	59,629	0.00%
Phillips 66	320,000	4.88%	15/11/2044	276,996	0.02%
Phillips 66 Co.	175,000	4.95%	1/12/2027	176,434	0.01%
Phillips 66 Co.	155,000	3.15%	15/12/2029	142,191	0.01%
Phillips 66 Co.	90,000	5.30%	30/6/2033	89,279	0.01%
Phillips 66 Co.	200,000	4.95%	15/3/2035	189,104	0.01%
Phillips 66 Co.	10,000	4.68%	15/2/2045	8,377	0.00%
Phillips 66 Co.	115,000	4.90%	1/10/2046	98,707	0.01%
Phillips 66 Co.	65,000	5.65%	15/6/2054	61,420	0.00%
Phillips 66 Co.	100,000	5.50%	15/3/2055	92,175	0.01%
Phillips Edison Grocery Center Operating Partnership I LP	125,000	4.95%	15/1/2035	117,598	0.01%
Piedmont Healthcare, Inc.	150,000	2.72%	1/1/2042	103,787	0.01%
Piedmont Natural Gas Co., Inc.	50,000	5.10%	15/2/2035	48,492	0.00%
Piedmont Natural Gas Co., Inc.	135,000	4.65%	1/8/2043	116,708	0.01%
Piedmont Natural Gas Co., Inc.	30,000	3.64%	1/11/2046	21,468	0.00%
Piedmont Natural Gas Co., Inc.	45,000	3.35%	1/6/2050	29,740	0.00%
Piedmont Operating Partnership LP	130,000	9.25%	20/7/2028	142,913	0.01%
Piedmont Operating Partnership LP	75,000	6.88%	15/7/2029	77,107	0.01%
Piedmont Operating Partnership LP	75,000	3.15%	15/8/2030	64,343	0.00%
Pilgrim's Pride Corp.	175,000	4.25%	15/4/2031	160,929	0.01%
Pilgrim's Pride Corp.	225,000	3.50%	1/3/2032	193,970	0.01%
Pilgrim's Pride Corp.	150,000	6.25%	1/7/2033	153,024	0.01%
Pine Street Trust II	100,000	5.57%	15/2/2049	92,431	0.01%
Pine Street Trust III	125,000	6.22%	15/5/2054	126,270	0.01%
Pioneer Natural Resources Co.	110,000	1.13%	15/1/2026	106,167	0.01%
Pioneer Natural Resources Co.	300,000	1.90%	15/8/2030	255,474	0.02%
Plains All American Pipeline LP/PAA Finance Corp.	200,000	4.50%	15/12/2026	198,998	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	250,000	3.55%	15/12/2029	232,563	0.02%
Plains All American Pipeline LP/PAA Finance Corp.	150,000	3.80%	15/9/2030	139,316	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	90,000	5.70%	15/9/2034	89,992	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	75,000	6.65%	15/1/2037	78,601	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	85,000	4.30%	31/1/2043	67,260	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	135,000	4.70%	15/6/2044	111,501	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	40,000	4.90%	15/2/2045	33,940	0.00%
PNC Bank NA	250,000	4.78%	15/1/2027	250,086	0.02%
PNC Bank NA	250,000	3.25%	22/1/2028	239,358	0.02%
PNC Bank NA	275,000	4.05%	26/7/2028	265,710	0.02%
PNC Financial Services Group, Inc.	200,000	5.10%	23/7/2027	200,913	0.01%
PNC Financial Services Group, Inc.	180,000	6.62%	20/10/2027	185,377	0.01%
PNC Financial Services Group, Inc.	100,000	5.30%	21/1/2028	100,820	0.01%
PNC Financial Services Group, Inc.	150,000	5.35%	2/12/2028	152,018	0.01%
PNC Financial Services Group, Inc.	350,000	3.45%	23/4/2029	331,161	0.02%
PNC Financial Services Group, Inc.	425,000	5.58%	12/6/2029	432,100	0.03%
PNC Financial Services Group, Inc.	300,000	2.55%	22/1/2030	266,427	0.02%
PNC Financial Services Group, Inc.	200,000	5.49%	14/5/2030	202,697	0.01%
PNC Financial Services Group, Inc.	200,000	2.31%	23/4/2032	168,016	0.01%
PNC Financial Services Group, Inc.	150,000	4.81%	21/10/2032	146,078	0.01%
PNC Financial Services Group, Inc.	125,000	4.63%	6/6/2033	118,066	0.01%
PNC Financial Services Group, Inc.	125,000	6.04%	28/10/2033	129,374	0.01%
PNC Financial Services Group, Inc.	275,000	5.07%	24/1/2034	267,532	0.02%
PNC Financial Services Group, Inc.	125,000	5.94%	18/8/2034	128,593	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
PNC Financial Services Group, Inc.	470,000	6.88%	20/10/2034	512,605	0.03%
PNC Financial Services Group, Inc.	325,000	5.68%	22/1/2035	328,479	0.02%
PNC Financial Services Group, Inc.	200,000	5.40%	23/7/2035	198,519	0.01%
Polaris, Inc.	75,000	6.95%	15/3/2029	78,900	0.01%
Port Authority of New York & New Jersey	60,000	5.65%	1/11/2040	61,795	0.00%
Port Authority of New York & New Jersey	80,000	5.31%	1/8/2046	77,608	0.01%
Port Authority of New York & New Jersey	75,000	4.96%	1/8/2046	70,674	0.00%
Port Authority of New York & New Jersey	125,000	3.14%	15/2/2051	89,177	0.01%
Port Authority of New York & New Jersey	150,000	4.93%	1/10/2051	138,452	0.01%
Port Authority of New York & New Jersey	100,000	5.07%	15/7/2053	94,094	0.01%
Port Authority of New York & New Jersey	75,000	3.18%	15/7/2060	47,992	0.00%
Port Authority of New York & New Jersey	295,000	4.46%	1/10/2062	244,906	0.02%
Port Authority of New York & New Jersey	50,000	4.81%	15/10/2065	45,158	0.00%
Port Authority of New York & New Jersey	60,000	3.29%	1/8/2069	37,866	0.00%
Port of Morrow OR	100,000	2.54%	1/9/2040	73,208	0.01%
Potomac Electric Power Co.	100,000	5.20%	15/3/2034	99,240	0.01%
Potomac Electric Power Co.	75,000	6.50%	15/11/2037	82,124	0.01%
Potomac Electric Power Co.	50,000	5.50%	15/3/2054	48,449	0.00%
PPG Industries, Inc.	200,000	1.20%	15/3/2026	191,535	0.01%
PPG Industries, Inc.	200,000	2.55%	15/6/2030	176,701	0.01%
PPL Capital Funding, Inc.	95,000	3.10%	15/5/2026	92,789	0.01%
PPL Capital Funding, Inc.	65,000	4.13%	15/4/2030	61,879	0.00%
PPL Capital Funding, Inc.	100,000	5.25%	1/9/2034	98,474	0.01%
PPL Electric Utilities Corp.	175,000	5.00%	15/5/2033	172,884	0.01%
PPL Electric Utilities Corp.	60,000	6.25%	15/5/2039	64,842	0.00%
PPL Electric Utilities Corp.	125,000	4.13%	15/6/2044	103,769	0.01%
PPL Electric Utilities Corp.	70,000	3.95%	1/6/2047	54,948	0.00%
PPL Electric Utilities Corp.	45,000	3.00%	1/10/2049	29,543	0.00%
Precision Castparts Corp.	50,000	3.90%	15/1/2043	40,230	0.00%
Precision Castparts Corp.	45,000	4.38%	15/6/2045	38,228	0.00%
Presbyterian Healthcare Services	50,000	4.88%	1/8/2052	45,236	0.00%
President & Fellows of Harvard College	150,000	4.61%	15/2/2035	145,715	0.01%
President & Fellows of Harvard College	75,000	4.88%	15/10/2040	71,907	0.00%
President & Fellows of Harvard College	125,000	3.15%	15/7/2046	90,131	0.01%
President & Fellows of Harvard College	150,000	2.52%	15/10/2050	90,966	0.01%
President & Fellows of Harvard College	75,000	3.75%	15/11/2052	57,781	0.00%
Pricoa Global Funding I	300,000	5.10%	30/5/2028	302,275	0.02%
Primerica, Inc.	85,000	2.80%	19/11/2031	72,680	0.00%
Principal Financial Group, Inc.	275,000	3.10%	15/11/2026	267,067	0.02%
Principal Financial Group, Inc.	150,000	5.38%	15/3/2033	150,060	0.01%
Principal Financial Group, Inc.	110,000	6.05%	15/10/2036	114,965	0.01%
Principal Financial Group, Inc.	85,000	4.35%	15/5/2043	71,617	0.00%
Principal Life Global Funding II	200,000	0.88%	12/1/2026	192,223	0.01%
Principal Life Global Funding II	200,000	3.00%	18/4/2026	195,765	0.01%
Principal Life Global Funding II	175,000	4.60%	19/8/2027	174,461	0.01%
Principal Life Global Funding II	75,000	5.10%	25/1/2029	75,118	0.01%
Principal Life Global Funding II	100,000	2.50%	16/9/2029	89,449	0.01%
Principal Life Global Funding II	200,000	4.95%	27/11/2029	199,278	0.01%
Procter & Gamble Co.[1]	400,000	2.80%	25/3/2027	386,872	0.03%
Procter & Gamble Co.	200,000	2.85%	11/8/2027	192,556	0.01%
Procter & Gamble Co.	150,000	4.35%	29/1/2029	149,276	0.01%
Procter & Gamble Co.	200,000	3.00%	25/3/2030	184,520	0.01%
Procter & Gamble Co.	175,000	1.20%	29/10/2030	144,484	0.01%
Procter & Gamble Co.[1]	350,000	1.95%	23/4/2031	298,323	0.02%
Procter & Gamble Co.	200,000	4.55%	29/1/2034	194,557	0.01%
Procter & Gamble Co.	175,000	5.80%	15/8/2034	185,995	0.01%
Procter & Gamble Co.	175,000	3.55%	25/3/2040	144,960	0.01%
Progress Energy, Inc.	75,000	7.75%	1/3/2031	84,766	0.01%
Progress Energy, Inc.	80,000	7.00%	30/10/2031	88,520	0.01%
Progress Energy, Inc.	85,000	6.00%	1/12/2039	86,108	0.01%
Progressive Corp.	150,000	4.00%	1/3/2029	145,543	0.01%
Progressive Corp.	225,000	3.20%	26/3/2030	207,832	0.01%
Progressive Corp.	125,000	3.00%	15/3/2032	109,739	0.01%
Progressive Corp.	125,000	6.25%	1/12/2032	134,372	0.01%
Progressive Corp.	125,000	4.95%	15/6/2033	123,711	0.01%
Progressive Corp.	150,000	4.35%	25/4/2044	127,369	0.01%
Progressive Corp.	100,000	3.70%	26/1/2045	76,691	0.01%
Progressive Corp.	125,000	4.13%	15/4/2047	100,709	0.01%
Progressive Corp.	100,000	4.20%	15/3/2048	81,692	0.01%
Prologis LP	50,000	3.25%	30/6/2026	49,105	0.00%
Prologis LP	103,000	2.13%	15/4/2027	97,564	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Prologis LP	100,000	4.88%	15/6/2028	100,267	0.01%
Prologis LP	175,000	4.00%	15/9/2028	170,307	0.01%
Prologis LP	100,000	3.88%	15/9/2028	96,759	0.01%
Prologis LP	50,000	2.88%	15/11/2029	45,754	0.00%
Prologis LP	227,000	1.63%	15/3/2031	185,185	0.01%
Prologis LP	125,000	4.63%	15/1/2033	120,517	0.01%
Prologis LP	200,000	4.75%	15/6/2033	193,372	0.01%
Prologis LP	100,000	5.13%	15/1/2034	98,547	0.01%
Prologis LP	275,000	5.00%	15/3/2034	268,496	0.02%
Prologis LP	100,000	4.38%	15/9/2048	82,723	0.01%
Prologis LP	125,000	3.00%	15/4/2050	80,126	0.01%
Prologis LP	175,000	5.25%	15/6/2053	163,422	0.01%
Prologis Targeted US Logistics Fund LP	150,000	5.25%	15/1/2035	147,196	0.01%
Prospect Capital Corp.	125,000	3.71%	22/1/2026	121,187	0.01%
Protective Life Corp.	200,000	4.30%	30/9/2028	194,319	0.01%
Protective Life Global Funding	150,000	4.99%	12/1/2027	150,453	0.01%
Protective Life Global Funding	350,000	1.90%	6/7/2028	315,529	0.02%
Protective Life Global Funding	150,000	5.22%	12/6/2029	150,933	0.01%
Providence St Joseph Health Obligated Group	125,000	5.40%	1/10/2033	124,857	0.01%
Providence St Joseph Health Obligated Group	85,000	3.74%	1/10/2047	62,570	0.00%
Providence St Joseph Health Obligated Group	150,000	2.70%	1/10/2051	87,701	0.01%
Prudential Financial, Inc.	200,000	2.10%	10/3/2030	176,352	0.01%
Prudential Financial, Inc.	125,000	5.75%	15/7/2033	130,349	0.01%
Prudential Financial, Inc.	75,000	5.70%	14/12/2036	76,918	0.01%
Prudential Financial, Inc.	100,000	6.63%	1/12/2037	109,659	0.01%
Prudential Financial, Inc.	50,000	3.00%	10/3/2040	36,901	0.00%
Prudential Financial, Inc.	75,000	6.63%	21/6/2040	82,199	0.01%
Prudential Financial, Inc.	150,000	3.91%	7/12/2047	114,678	0.01%
Prudential Financial, Inc.	75,000	4.42%	27/3/2048	61,820	0.00%
Prudential Financial, Inc.	120,000	5.70%	15/9/2048	118,989	0.01%
Prudential Financial, Inc.	190,000	3.94%	7/12/2049	143,735	0.01%
Prudential Financial, Inc.	250,000	3.70%	1/10/2050	222,134	0.02%
Prudential Financial, Inc.	225,000	3.70%	13/3/2051	162,659	0.01%
Prudential Financial, Inc.	125,000	5.13%	1/3/2052	118,717	0.01%
Prudential Financial, Inc.	125,000	6.00%	1/9/2052	125,131	0.01%
Prudential Financial, Inc.	100,000	6.75%	1/3/2053	104,005	0.01%
Prudential Financial, Inc.	100,000	6.50%	15/3/2054	102,757	0.01%
Prudential Funding Asia plc	165,000	3.13%	14/4/2030	149,587	0.01%
Prudential Funding Asia plc	200,000	2.95%	3/11/2033	181,805	0.01%
Public Service Co. of Colorado	50,000	3.70%	15/6/2028	48,269	0.00%
Public Service Co. of Colorado	115,000	1.88%	15/6/2031	94,679	0.01%
Public Service Co. of Colorado	85,000	4.10%	1/6/2032	79,719	0.01%
Public Service Co. of Colorado	50,000	5.35%	15/5/2034	50,063	0.00%
Public Service Co. of Colorado	80,000	3.60%	15/9/2042	60,852	0.00%
Public Service Co. of Colorado	45,000	4.30%	15/3/2044	36,884	0.00%
Public Service Co. of Colorado	60,000	3.80%	15/6/2047	44,570	0.00%
Public Service Co. of Colorado	55,000	4.10%	15/6/2048	42,826	0.00%
Public Service Co. of Colorado	200,000	3.20%	1/3/2050	132,728	0.01%
Public Service Co. of Colorado	55,000	2.70%	15/1/2051	32,661	0.00%
Public Service Co. of Colorado	125,000	5.25%	1/4/2053	116,251	0.01%
Public Service Co. of Colorado	200,000	5.75%	15/5/2054	199,908	0.01%
Public Service Co. of New Hampshire	100,000	2.20%	15/6/2031	84,135	0.01%
Public Service Co. of New Hampshire	60,000	5.15%	15/1/2053	55,559	0.00%
Public Service Co. of Oklahoma	200,000	5.25%	15/1/2033	197,267	0.01%
Public Service Co. of Oklahoma	100,000	5.20%	15/1/2035	96,923	0.01%
Public Service Co. of Oklahoma	50,000	3.15%	15/8/2051	31,768	0.00%
Public Service Electric & Gas Co.	285,000	2.25%	15/9/2026	274,229	0.02%
Public Service Electric & Gas Co.	175,000	3.00%	15/5/2027	168,968	0.01%
Public Service Electric & Gas Co.	45,000	3.10%	15/3/2032	39,820	0.00%
Public Service Electric & Gas Co.	70,000	5.20%	1/8/2033	70,029	0.00%
Public Service Electric & Gas Co.	100,000	5.20%	1/3/2034	99,709	0.01%
Public Service Electric & Gas Co.	50,000	4.85%	1/8/2034	48,634	0.00%
Public Service Electric & Gas Co.	50,000	5.80%	1/5/2037	51,517	0.00%
Public Service Electric & Gas Co.	150,000	5.50%	1/3/2040	148,967	0.01%
Public Service Electric & Gas Co.	100,000	3.65%	1/9/2042	77,876	0.01%
Public Service Electric & Gas Co.	55,000	3.80%	1/1/2043	43,467	0.00%
Public Service Electric & Gas Co.	140,000	3.85%	1/5/2049	107,372	0.01%
Public Service Electric & Gas Co.	40,000	3.20%	1/8/2049	27,313	0.00%
Public Service Electric & Gas Co.	25,000	2.70%	1/5/2050	15,261	0.00%
Public Service Electric & Gas Co.	100,000	2.05%	1/8/2050	52,724	0.00%
Public Service Electric & Gas Co.	65,000	3.00%	1/3/2051	41,986	0.00%

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Public Service Electric & Gas Co.	100,000	5.13%	15/3/2053	93,071	0.01%
Public Service Electric & Gas Co.	55,000	5.45%	1/8/2053	53,619	0.00%
Public Service Electric & Gas Co.	100,000	5.45%	1/3/2054	96,924	0.01%
Public Service Electric & Gas Co.	50,000	5.30%	1/8/2054	47,541	0.00%
Public Service Enterprise Group, Inc.	100,000	5.20%	1/4/2029	101,067	0.01%
Public Service Enterprise Group, Inc.	185,000	2.45%	15/11/2031	156,108	0.01%
Public Service Enterprise Group, Inc.	55,000	6.13%	15/10/2033	57,367	0.00%
Public Service Enterprise Group, Inc.	75,000	5.45%	1/4/2034	74,857	0.01%
Public Storage Operating Co.	200,000	1.50%	9/11/2026	189,249	0.01%
Public Storage Operating Co.	75,000	3.09%	15/9/2027	72,132	0.00%
Public Storage Operating Co.	150,000	1.95%	9/11/2028	134,988	0.01%
Public Storage Operating Co.	175,000	5.13%	15/1/2029	177,081	0.01%
Public Storage Operating Co.	125,000	2.25%	9/11/2031	104,502	0.01%
Public Storage Operating Co.	100,000	5.10%	1/8/2033	99,329	0.01%
Public Storage Operating Co.	125,000	5.35%	1/8/2053	119,045	0.01%
Puget Energy, Inc.	115,000	4.10%	15/6/2030	107,824	0.01%
Puget Energy, Inc.	70,000	4.22%	15/3/2032	63,984	0.00%
Puget Sound Energy, Inc.	100,000	5.33%	15/6/2034	99,302	0.01%
Puget Sound Energy, Inc.	75,000	6.27%	15/3/2037	79,253	0.01%
Puget Sound Energy, Inc.	75,000	5.64%	15/4/2041	73,493	0.01%
Puget Sound Energy, Inc.	50,000	4.30%	20/5/2045	40,734	0.00%
Puget Sound Energy, Inc.	75,000	4.22%	15/6/2048	60,119	0.00%
Puget Sound Energy, Inc.	55,000	3.25%	15/9/2049	36,685	0.00%
Puget Sound Energy, Inc.	125,000	2.89%	15/9/2051	76,335	0.01%
Puget Sound Energy, Inc.	60,000	5.45%	1/6/2053	57,088	0.00%
Puget Sound Energy, Inc.	50,000	5.69%	15/6/2054	49,095	0.00%
PulteGroup, Inc.	150,000	6.38%	15/5/2033	158,226	0.01%
Qorvo, Inc.	225,000	4.38%	15/10/2029	211,107	0.01%
QUALCOMM, Inc.[1]	581,000	3.25%	20/5/2027	565,139	0.04%
QUALCOMM, Inc.	350,000	1.65%	20/5/2032	279,036	0.02%
QUALCOMM, Inc.	250,000	4.25%	20/5/2032	240,469	0.02%
QUALCOMM, Inc.	175,000	4.65%	20/5/2035	169,135	0.01%
QUALCOMM, Inc.	250,000	4.80%	20/5/2045	225,435	0.02%
QUALCOMM, Inc.	375,000	4.30%	20/5/2047	309,944	0.02%
QUALCOMM, Inc.	100,000	3.25%	20/5/2050	68,193	0.00%
QUALCOMM, Inc.	70,000	4.50%	20/5/2052	58,593	0.00%
Quanta Services, Inc.	275,000	2.90%	1/10/2030	245,510	0.02%
Quanta Services, Inc.	125,000	3.05%	1/10/2041	87,881	0.01%
Quest Diagnostics, Inc.	100,000	4.60%	15/12/2027	99,881	0.01%
Quest Diagnostics, Inc.	175,000	4.20%	30/6/2029	169,705	0.01%
Quest Diagnostics, Inc.	100,000	4.63%	15/12/2029	98,376	0.01%
Quest Diagnostics, Inc.	150,000	2.80%	30/6/2031	130,248	0.01%
Quest Diagnostics, Inc.	100,000	6.40%	30/11/2033	107,127	0.01%
Quest Diagnostics, Inc.	100,000	5.00%	15/12/2034	97,197	0.01%
Quest Diagnostics, Inc.	42,000	5.75%	30/1/2040	40,395	0.00%
Radian Group, Inc.	50,000	4.88%	15/3/2027	49,615	0.00%
Rady Children's Hospital-San Diego	100,000	3.15%	15/8/2051	67,353	0.00%
Ralph Lauren Corp.	200,000	2.95%	15/6/2030	181,232	0.01%
Raymond James Financial, Inc.	235,000	4.95%	15/7/2046	210,854	0.01%
Rayonier LP	100,000	2.75%	17/5/2031	84,629	0.01%
Realty Income Corp.	150,000	4.13%	15/10/2026	148,560	0.01%
Realty Income Corp.	55,000	3.20%	15/1/2027	53,319	0.00%
Realty Income Corp.	150,000	3.95%	15/8/2027	147,558	0.01%
Realty Income Corp.	40,000	4.00%	15/7/2029	38,495	0.00%
Realty Income Corp.	320,000	3.10%	15/12/2029	293,769	0.02%
Realty Income Corp.	150,000	3.40%	15/1/2030	139,435	0.01%
Realty Income Corp.	200,000	4.85%	15/3/2030	198,833	0.01%
Realty Income Corp.	175,000	3.25%	15/1/2031	157,920	0.01%
Realty Income Corp.	175,000	3.20%	15/2/2031	157,132	0.01%
Realty Income Corp.	100,000	5.63%	13/10/2032	102,193	0.01%
Realty Income Corp.	125,000	2.85%	15/12/2032	105,525	0.01%
Realty Income Corp.	75,000	1.80%	15/3/2033	57,422	0.00%
Realty Income Corp.	75,000	4.90%	15/7/2033	72,699	0.00%
Realty Income Corp.	100,000	5.13%	15/2/2034	98,043	0.01%
Realty Income Corp.	50,000	4.65%	15/3/2047	43,079	0.00%
Realty Income Corp.	75,000	5.38%	1/9/2054	71,217	0.00%
Regal Rexnord Corp.	175,000	6.05%	15/4/2028	178,098	0.01%
Regal Rexnord Corp.	175,000	6.30%	15/2/2030	179,980	0.01%
Regal Rexnord Corp.	170,000	6.40%	15/4/2033	175,544	0.01%
Regency Centers LP	175,000	5.10%	15/1/2035	170,661	0.01%
Regency Centers LP	55,000	4.40%	1/2/2047	45,303	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Regency Centers LP	80,000	4.65%	15/3/2049	67,653	0.00%
Regeneron Pharmaceuticals, Inc.	200,000	1.75%	15/9/2030	166,510	0.01%
Regeneron Pharmaceuticals, Inc.	100,000	2.80%	15/9/2050	58,831	0.00%
Regents of the University of California Medical Center Pooled Revenue	100,000	6.55%	15/5/2048	107,702	0.01%
Regents of the University of California Medical Center Pooled Revenue	75,000	6.58%	15/5/2049	80,972	0.01%
Regents of the University of California Medical Center Pooled Revenue	100,000	4.56%	15/5/2053	86,048	0.01%
Regents of the University of California Medical Center Pooled Revenue	150,000	3.26%	15/5/2060	95,887	0.01%
Regents of the University of California Medical Center Pooled Revenue	100,000	3.71%	15/5/2120	62,831	0.00%
Regional Transportation District Sales Tax Revenue	50,000	5.84%	1/11/2050	50,635	0.00%
Regions Bank/Birmingham AL	75,000	6.45%	26/6/2037	76,275	0.01%
Regions Financial Corp.	90,000	1.80%	12/8/2028	80,178	0.01%
Regions Financial Corp.	200,000	5.72%	6/6/2030	202,576	0.01%
Regions Financial Corp.	125,000	5.50%	6/9/2035	122,009	0.01%
Reinsurance Group of America, Inc.	100,000	3.95%	15/9/2026	98,628	0.01%
Reinsurance Group of America, Inc.	250,000	3.15%	15/6/2030	225,618	0.02%
Reinsurance Group of America, Inc.	75,000	5.75%	15/9/2034	75,513	0.01%
Reliance Standard Life Global Funding II	400,000	1.51%	28/9/2026	375,269	0.03%
Reliance Standard Life Global Funding II	45,000	2.75%	21/1/2027	42,597	0.00%
Reliance, Inc.	100,000	2.15%	15/8/2030	85,334	0.01%
RenaissanceRe Finance, Inc.	75,000	3.45%	1/7/2027	72,544	0.00%
RenaissanceRe Holdings Ltd.	50,000	3.60%	15/4/2029	47,054	0.00%
RenaissanceRe Holdings Ltd.	105,000	5.75%	5/6/2033	105,349	0.01%
Republic Services, Inc.	300,000	2.90%	1/7/2026	293,259	0.02%
Republic Services, Inc.	125,000	2.38%	15/3/2033	101,244	0.01%
Republic Services, Inc.	275,000	5.00%	1/4/2034	268,382	0.02%
Republic Services, Inc.	200,000	5.20%	15/11/2034	198,068	0.01%
Republic Services, Inc.	50,000	6.20%	1/3/2040	53,096	0.00%
Republic Services, Inc.	75,000	5.70%	15/5/2041	74,841	0.01%
Revvity, Inc.	125,000	3.30%	15/9/2029	115,390	0.01%
Revvity, Inc.	275,000	2.25%	15/9/2031	226,691	0.02%
Rexford Industrial Realty LP	150,000	2.13%	1/12/2030	125,530	0.01%
RGA Global Funding	100,000	5.45%	24/5/2029	101,235	0.01%
RGA Global Funding	225,000	5.50%	11/1/2031	227,539	0.02%
RGA Global Funding	100,000	5.05%	6/12/2031	98,414	0.01%
Roche Holdings, Inc.	200,000	0.99%	5/3/2026	192,124	0.01%
Roche Holdings, Inc.	200,000	5.27%	13/11/2026	202,767	0.01%
Roche Holdings, Inc.	425,000	2.31%	10/3/2027	405,458	0.03%
Roche Holdings, Inc.	200,000	4.79%	8/3/2029	200,283	0.01%
Roche Holdings, Inc.	200,000	4.20%	9/9/2029	195,358	0.01%
Roche Holdings, Inc.	300,000	5.49%	13/11/2030	308,986	0.02%
Roche Holdings, Inc.	200,000	4.91%	8/3/2031	199,543	0.01%
Roche Holdings, Inc.	200,000	5.59%	13/11/2033	206,810	0.01%
Roche Holdings, Inc.	200,000	4.99%	8/3/2034	198,104	0.01%
Roche Holdings, Inc.	400,000	5.22%	8/3/2054	382,641	0.03%
Rochester Gas & Electric Corp.	50,000	3.10%	1/6/2027	47,838	0.00%
Rockefeller Foundation	100,000	2.49%	1/10/2050	60,717	0.00%
Rockwell Automation, Inc.	50,000	3.50%	1/3/2029	47,475	0.00%
Rockwell Automation, Inc.	135,000	2.80%	15/8/2061	75,815	0.01%
Roper Technologies, Inc.	150,000	3.80%	15/12/2026	147,649	0.01%
Roper Technologies, Inc.	250,000	4.20%	15/9/2028	244,133	0.02%
Roper Technologies, Inc.	100,000	4.50%	15/10/2029	98,141	0.01%
Roper Technologies, Inc.	250,000	1.75%	15/2/2031	205,442	0.01%
Roper Technologies, Inc.	200,000	4.90%	15/10/2034	192,369	0.01%
Royalty Pharma plc	345,000	1.75%	2/9/2027	317,846	0.02%
Royalty Pharma plc	175,000	2.15%	2/9/2031	143,545	0.01%
Royalty Pharma plc	125,000	5.40%	2/9/2034	121,703	0.01%
Royalty Pharma plc	100,000	3.30%	2/9/2040	72,328	0.00%
Royalty Pharma plc	125,000	3.55%	2/9/2050	83,162	0.01%
Royalty Pharma plc	200,000	3.35%	2/9/2051	127,064	0.01%
RPM International, Inc.	75,000	3.75%	15/3/2027	73,326	0.01%
RPM International, Inc.	200,000	4.55%	1/3/2029	196,332	0.01%
RPM International, Inc.	25,000	5.25%	1/6/2045	23,264	0.00%
RTX Corp.[1]	250,000	5.00%	27/2/2026	251,128	0.02%
RTX Corp.	125,000	5.75%	8/11/2026	127,242	0.01%
RTX Corp.	175,000	3.50%	15/3/2027	170,604	0.01%
RTX Corp.	364,000	3.13%	4/5/2027	351,235	0.02%
RTX Corp.	450,000	4.13%	16/11/2028	438,248	0.03%
RTX Corp.	325,000	5.15%	27/2/2033	321,998	0.02%
RTX Corp.	165,000	6.10%	15/3/2034	173,711	0.01%
RTX Corp.	200,000	5.40%	1/5/2035	200,455	0.01%
RTX Corp.	25,000	6.13%	15/7/2038	26,203	0.00%

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RTX Corp.	255,000	4.88%	15/10/2040	234,643	0.02%
RTX Corp.	95,000	4.70%	15/12/2041	84,015	0.01%
RTX Corp.	675,000	4.50%	1/6/2042	584,814	0.04%
RTX Corp.	125,000	4.15%	15/5/2045	100,984	0.01%
RTX Corp.	125,000	3.75%	1/11/2046	94,329	0.01%
RTX Corp.	150,000	4.35%	15/4/2047	123,061	0.01%
RTX Corp.	150,000	4.05%	4/5/2047	117,891	0.01%
RTX Corp.	300,000	4.63%	16/11/2048	255,180	0.02%
RTX Corp.	200,000	2.82%	1/9/2051	121,284	0.01%
RTX Corp.	250,000	3.03%	15/3/2052	157,901	0.01%
RTX Corp.	200,000	5.38%	27/2/2053	189,537	0.01%
RTX Corp.	70,000	6.40%	15/3/2054	76,062	0.01%
Rutgers The State University of New Jersey	50,000	5.67%	1/5/2040	49,997	0.00%
Rutgers The State University of New Jersey	50,000	3.27%	1/5/2043	39,058	0.00%
Rutgers The State University of New Jersey	35,000	3.92%	1/5/2119	24,277	0.00%
Ryder System, Inc.[1]	400,000	1.75%	1/9/2026	380,324	0.03%
Ryder System, Inc.	300,000	2.90%	1/12/2026	289,439	0.02%
Ryder System, Inc.	125,000	5.30%	15/3/2027	126,261	0.01%
Ryder System, Inc.	100,000	5.25%	1/6/2028	100,965	0.01%
Ryder System, Inc.	75,000	6.30%	1/12/2028	78,565	0.01%
Ryder System, Inc.	125,000	5.38%	15/3/2029	126,489	0.01%
Ryder System, Inc.	350,000	5.50%	1/6/2029	356,000	0.02%
Ryder System, Inc.	275,000	4.90%	1/12/2029	272,587	0.02%
Ryder System, Inc.	475,000	6.60%	1/12/2033	513,509	0.03%
S&P Global, Inc.	219,000	2.45%	1/3/2027	209,363	0.01%
S&P Global, Inc.	150,000	2.70%	1/3/2029	138,095	0.01%
S&P Global, Inc.	70,000	2.50%	1/12/2029	62,901	0.00%
S&P Global, Inc.	350,000	2.90%	1/3/2032	305,180	0.02%
S&P Global, Inc.	200,000	3.70%	1/3/2052	149,354	0.01%
S&P Global, Inc.	200,000	2.30%	15/8/2060	100,148	0.01%
S&P Global, Inc.	50,000	3.90%	1/3/2062	37,093	0.00%
Sabal Trail Transmission LLC	75,000	4.25%	1/5/2028	72,469	0.00%
Sabal Trail Transmission LLC	65,000	4.68%	1/5/2038	57,125	0.00%
Sabal Trail Transmission LLC	75,000	4.83%	1/5/2048	60,531	0.00%
Sabine Pass Liquefaction LLC	235,000	5.88%	30/6/2026	237,276	0.02%
Sabine Pass Liquefaction LLC	115,000	5.00%	15/3/2027	115,279	0.01%
Sabine Pass Liquefaction LLC	750,000	4.20%	15/3/2028	732,152	0.05%
Sabine Pass Liquefaction LLC	295,000	4.50%	15/5/2030	285,751	0.02%
Sabine Pass Liquefaction LLC	235,000	5.90%	15/9/2037	239,150	0.02%
Sabra Health Care LP	450,000	5.13%	15/8/2026	450,043	0.03%
Sabra Health Care LP	250,000	3.20%	1/12/2031	214,584	0.01%
Safehold GL Holdings LLC	100,000	5.65%	15/1/2035	97,519	0.01%
Sales Tax Securitization Corp.	50,000	3.24%	1/1/2042	38,888	0.00%
Sales Tax Securitization Corp.	100,000	3.59%	1/1/2043	81,856	0.01%
Sales Tax Securitization Corp.	75,000	4.79%	1/1/2048	67,175	0.00%
Salesforce, Inc.	200,000	1.50%	15/7/2028	179,645	0.01%
Salesforce, Inc.	325,000	1.95%	15/7/2031	272,879	0.02%
Salesforce, Inc.	275,000	2.70%	15/7/2041	193,932	0.01%
Salesforce, Inc.	278,000	2.90%	15/7/2051	177,470	0.01%
Salesforce, Inc.	50,000	3.05%	15/7/2061	30,711	0.00%
Salt River Project Agricultural Improvement & Power District	80,000	4.84%	1/1/2041	73,780	0.01%
Sammons Financial Group Global Funding	100,000	5.10%	10/12/2029	99,256	0.01%
Sammons Financial Group, Inc.	150,000	4.45%	12/5/2027	146,939	0.01%
Sammons Financial Group, Inc.	150,000	3.35%	16/4/2031	129,054	0.01%
Sammons Financial Group, Inc.	100,000	6.88%	15/4/2034	104,371	0.01%
San Diego County Regional Transportation Commission	60,000	5.91%	1/4/2048	61,306	0.00%
San Diego County Water Authority	110,000	6.14%	1/5/2049	113,826	0.01%
San Diego Gas & Electric Co.	55,000	2.50%	15/5/2026	53,477	0.00%
San Diego Gas & Electric Co.	25,000	6.00%	1/6/2039	25,964	0.00%
San Diego Gas & Electric Co.	60,000	3.75%	1/6/2047	44,887	0.00%
San Diego Gas & Electric Co.	75,000	4.15%	15/5/2048	59,620	0.00%
San Diego Gas & Electric Co.	100,000	4.10%	15/6/2049	78,458	0.01%
San Diego Gas & Electric Co.	100,000	3.32%	15/4/2050	67,459	0.00%
San Diego Gas & Electric Co.	25,000	2.95%	15/8/2051	16,126	0.00%
San Diego Gas & Electric Co.	135,000	3.70%	15/3/2052	97,341	0.01%
San Diego Gas & Electric Co.	110,000	5.35%	1/4/2053	103,722	0.01%
San Diego Gas & Electric Co.	100,000	5.55%	15/4/2054	97,075	0.01%
San Joaquin Hills Transportation Corridor Agency	75,000	3.49%	15/1/2050	56,306	0.00%
San Jose Redevelopment Agency Successor Agency	75,000	3.38%	1/8/2034	67,287	0.00%
SBL Holdings, Inc.	100,000	5.00%	18/2/2031	89,722	0.01%
SBL Holdings, Inc.	100,000	7.20%	30/10/2034	97,313	0.01%

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SC Johnson & Son, Inc.	250,000	4.80%	1/9/2040	221,498	0.02%
Schlumberger Holdings Corp.	280,000	3.90%	17/5/2028	271,766	0.02%
Schlumberger Holdings Corp.	85,000	4.30%	1/5/2029	82,831	0.01%
Schlumberger Investment SA	190,000	2.65%	26/6/2030	169,381	0.01%
Schlumberger Investment SA	80,000	4.85%	15/5/2033	78,137	0.01%
Schlumberger Investment SA	70,000	5.00%	1/6/2034	68,787	0.00%
Sealed Air Corp.	125,000	1.57%	15/10/2026	117,621	0.01%
Sempra	85,000	5.40%	1/8/2026	85,703	0.01%
Sempra	120,000	3.25%	15/6/2027	115,497	0.01%
Sempra	155,000	3.40%	1/2/2028	148,127	0.01%
Sempra	60,000	3.70%	1/4/2029	56,970	0.00%
Sempra	165,000	3.80%	1/2/2038	136,445	0.01%
Sempra	105,000	6.00%	15/10/2039	107,018	0.01%
Sempra	115,000	4.00%	1/2/2048	87,190	0.01%
Sempra	225,000	6.40%	1/10/2054	222,977	0.02%
Sempra	200,000	6.63%	1/4/2055	199,666	0.01%
Sempra	100,000	6.55%	1/4/2055	99,275	0.01%
ServiceNow, Inc.	150,000	1.40%	1/9/2030	124,566	0.01%
Shell Finance US, Inc.	120,000	2.38%	7/11/2029	107,612	0.01%
Shell Finance US, Inc.	245,000	2.75%	6/4/2030	220,856	0.01%
Shell Finance US, Inc.	200,000	4.13%	11/5/2035	183,350	0.01%
Shell Finance US, Inc.	105,000	4.55%	12/8/2043	91,567	0.01%
Shell Finance US, Inc.	355,000	4.38%	11/5/2045	296,908	0.02%
Shell Finance US, Inc.	385,000	4.00%	10/5/2046	301,939	0.02%
Shell Finance US, Inc.	175,000	3.75%	12/9/2046	131,416	0.01%
Shell Finance US, Inc.	270,000	3.25%	6/4/2050	181,865	0.01%
Shell International Finance BV	400,000	2.88%	10/5/2026	391,311	0.03%
Shell International Finance BV	200,000	3.88%	13/11/2028	194,236	0.01%
Shell International Finance BV	520,000	6.38%	15/12/2038	565,862	0.04%
Shell International Finance BV	65,000	5.50%	25/3/2040	65,002	0.00%
Shell International Finance BV	170,000	3.13%	7/11/2049	111,993	0.01%
Shell International Finance BV	135,000	3.00%	26/11/2051	85,481	0.01%
Sherwin-Williams Co.	50,000	4.55%	1/3/2028	49,642	0.00%
Sherwin-Williams Co.	125,000	2.95%	15/8/2029	114,722	0.01%
Sherwin-Williams Co.	175,000	4.50%	1/6/2047	147,022	0.01%
Shire Acquisitions Investments Ireland DAC	13,000	3.20%	23/9/2026	12,710	0.00%
Sierra Pacific Power Co.	60,000	5.90%	15/3/2054	60,167	0.00%
Silgan Holdings, Inc.	125,000	1.40%	1/4/2026	119,205	0.01%
Simon Property Group LP	50,000	3.25%	30/11/2026	48,774	0.00%
Simon Property Group LP	400,000	1.38%	15/1/2027	374,883	0.03%
Simon Property Group LP	100,000	3.38%	1/12/2027	96,768	0.01%
Simon Property Group LP	250,000	1.75%	1/2/2028	228,769	0.02%
Simon Property Group LP	200,000	2.25%	15/1/2032	165,976	0.01%
Simon Property Group LP	200,000	2.65%	1/2/2032	170,251	0.01%
Simon Property Group LP	140,000	4.75%	26/9/2034	132,743	0.01%
Simon Property Group LP	100,000	6.75%	1/2/2040	110,338	0.01%
Simon Property Group LP	50,000	4.25%	1/10/2044	41,213	0.00%
Simon Property Group LP	186,000	3.25%	13/9/2049	124,740	0.01%
Simon Property Group LP	200,000	3.80%	15/7/2050	147,460	0.01%
Simon Property Group LP	100,000	5.85%	8/3/2053	100,816	0.01%
Simon Property Group LP	125,000	6.65%	15/1/2054	138,967	0.01%
Sixth Street Lending Partners	200,000	6.50%	11/3/2029	202,490	0.01%
Sixth Street Specialty Lending, Inc.	45,000	6.95%	14/8/2028	46,847	0.00%
Sixth Street Specialty Lending, Inc.	125,000	6.13%	1/3/2029	126,565	0.01%
Skyworks Solutions, Inc.	200,000	1.80%	1/6/2026	191,553	0.01%
Skyworks Solutions, Inc.	125,000	3.00%	1/6/2031	107,017	0.01%
Smithfield Foods, Inc.	185,000	4.25%	1/2/2027	180,936	0.01%
Smithfield Foods, Inc.	75,000	5.20%	1/4/2029	73,365	0.01%
Smithfield Foods, Inc.	125,000	3.00%	15/10/2030	108,055	0.01%
Snap-on, Inc.	165,000	3.25%	1/3/2027	160,237	0.01%
Snap-on, Inc.	75,000	3.10%	1/5/2050	49,676	0.00%
Solventum Corp.	150,000	5.45%	25/2/2027	151,337	0.01%
Solventum Corp.	200,000	5.40%	1/3/2029	200,603	0.01%
Solventum Corp.	175,000	5.45%	13/3/2031	174,934	0.01%
Solventum Corp.	200,000	5.60%	23/3/2034	198,973	0.01%
Solventum Corp.	125,000	5.90%	30/4/2054	122,028	0.01%
Sonoco Products Co.	100,000	4.45%	1/9/2026	99,289	0.01%
Sonoco Products Co.	240,000	4.60%	1/9/2029	233,861	0.02%
Sonoco Products Co.	275,000	3.13%	1/5/2030	247,524	0.02%
Sonoco Products Co.	100,000	5.00%	1/9/2034	94,843	0.01%
South Carolina Public Service Authority	45,000	6.45%	1/1/2050	48,512	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Southern California Edison Co.	100,000	4.40%	6/9/2026	99,612	0.01%
Southern California Edison Co.	195,000	4.70%	1/6/2027	195,060	0.01%
Southern California Edison Co.	175,000	5.30%	1/3/2028	177,195	0.01%
Southern California Edison Co.	75,000	6.65%	1/4/2029	79,130	0.01%
Southern California Edison Co.	200,000	5.15%	1/6/2029	201,218	0.01%
Southern California Edison Co.	175,000	2.25%	1/6/2030	151,934	0.01%
Southern California Edison Co.	100,000	5.45%	1/6/2031	101,591	0.01%
Southern California Edison Co.	190,000	5.95%	1/11/2032	198,139	0.01%
Southern California Edison Co.	70,000	6.00%	15/1/2034	73,281	0.01%
Southern California Edison Co.	200,000	5.20%	1/6/2034	197,932	0.01%
Southern California Edison Co.	200,000	5.75%	1/4/2035	204,453	0.01%
Southern California Edison Co.	230,000	5.95%	1/2/2038	235,144	0.02%
Southern California Edison Co.	155,000	4.50%	1/9/2040	135,617	0.01%
Southern California Edison Co.	110,000	3.90%	15/3/2043	86,548	0.01%
Southern California Edison Co.	100,000	4.65%	1/10/2043	86,349	0.01%
Southern California Edison Co.	315,000	4.00%	1/4/2047	242,597	0.02%
Southern California Edison Co.	110,000	4.13%	1/3/2048	85,819	0.01%
Southern California Edison Co.	75,000	4.88%	1/3/2049	65,374	0.00%
Southern California Edison Co.	200,000	3.65%	1/2/2050	143,119	0.01%
Southern California Edison Co.	125,000	2.95%	1/2/2051	78,525	0.01%
Southern California Edison Co.	145,000	3.65%	1/6/2051	102,705	0.01%
Southern California Edison Co.	55,000	3.45%	1/2/2052	37,236	0.00%
Southern California Edison Co.	40,000	5.70%	1/3/2053	38,886	0.00%
Southern California Edison Co.	80,000	5.88%	1/12/2053	79,706	0.01%
Southern California Edison Co.	50,000	5.75%	15/4/2054	49,160	0.00%
Southern California Gas Co.	110,000	2.95%	15/4/2027	105,819	0.01%
Southern California Gas Co.	90,000	2.55%	1/2/2030	80,613	0.01%
Southern California Gas Co.	75,000	5.20%	1/6/2033	74,657	0.01%
Southern California Gas Co.	175,000	5.05%	1/9/2034	172,274	0.01%
Southern California Gas Co.	45,000	5.13%	15/11/2040	42,814	0.00%
Southern California Gas Co.	50,000	3.75%	15/9/2042	39,032	0.00%
Southern California Gas Co.	80,000	4.30%	15/1/2049	64,816	0.00%
Southern California Gas Co.	80,000	6.35%	15/11/2052	86,058	0.01%
Southern California Gas Co.	50,000	5.60%	1/4/2054	48,939	0.00%
Southern Co.	255,000	3.25%	1/7/2026	249,838	0.02%
Southern Co.	200,000	5.11%	1/8/2027	201,625	0.01%
Southern Co.	150,000	1.75%	15/3/2028	136,083	0.01%
Southern Co.	60,000	4.85%	15/6/2028	60,062	0.00%
Southern Co.	100,000	5.50%	15/3/2029	102,028	0.01%
Southern Co.	200,000	3.70%	30/4/2030	187,683	0.01%
Southern Co.	95,000	5.70%	15/10/2032	97,654	0.01%
Southern Co.	85,000	5.20%	15/6/2033	84,073	0.01%
Southern Co.	225,000	4.85%	15/3/2035	214,852	0.01%
Southern Co.	15,000	4.25%	1/7/2036	13,483	0.00%
Southern Co.	255,000	4.40%	1/7/2046	211,093	0.01%
Southern Co.	525,000	3.75%	15/9/2051	502,640	0.03%
Southern Co. Gas Capital Corp.	305,000	3.25%	15/6/2026	298,727	0.02%
Southern Co. Gas Capital Corp.	40,000	5.75%	15/9/2033	41,009	0.00%
Southern Co. Gas Capital Corp.	100,000	4.95%	15/9/2034	96,776	0.01%
Southern Co. Gas Capital Corp.	150,000	5.88%	15/3/2041	151,648	0.01%
Southern Co. Gas Capital Corp.	155,000	4.40%	1/6/2043	130,221	0.01%
Southern Co. Gas Capital Corp.	45,000	3.95%	1/10/2046	34,733	0.00%
Southern Co. Gas Capital Corp.	15,000	4.40%	30/5/2047	12,316	0.00%
Southern Co. Gas Capital Corp.	50,000	3.15%	30/9/2051	32,209	0.00%
Southern Natural Gas Co. LLC	75,000	4.80%	15/3/2047	62,371	0.00%
Southern Power Co.	170,000	4.95%	15/12/2046	148,460	0.01%
Southwest Airlines Co.	200,000	5.13%	15/6/2027	201,044	0.01%
Southwest Airlines Co.	150,000	3.45%	16/11/2027	144,198	0.01%
Southwest Gas Corp.	250,000	5.45%	23/3/2028	252,864	0.02%
Southwest Gas Corp.	50,000	3.70%	1/4/2028	48,048	0.00%
Southwest Gas Corp.	35,000	2.20%	15/6/2030	30,166	0.00%
Southwest Gas Corp.	80,000	4.05%	15/3/2032	74,281	0.01%
Southwest Gas Corp.	20,000	4.15%	1/6/2049	15,159	0.00%
Southwest Gas Corp.	80,000	3.18%	15/8/2051	50,430	0.00%
Southwestern Electric Power Co.	200,000	4.10%	15/9/2028	194,061	0.01%
Southwestern Electric Power Co.	55,000	5.30%	1/4/2033	54,414	0.00%
Southwestern Electric Power Co.	95,000	3.90%	1/4/2045	70,754	0.00%
Southwestern Electric Power Co.	55,000	3.85%	1/2/2048	39,598	0.00%
Southwestern Electric Power Co.	100,000	3.25%	1/11/2051	63,650	0.00%
Southwestern Public Service Co.	45,000	4.50%	15/8/2041	38,590	0.00%
Southwestern Public Service Co.	75,000	3.75%	15/6/2049	54,389	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Southwestern Public Service Co.	90,000	3.15%	1/5/2050	58,332	0.00%
Southwestern Public Service Co.	250,000	6.00%	1/6/2054	252,992	0.02%
Spectra Energy Partners LP	160,000	3.38%	15/10/2026	156,211	0.01%
Spire Missouri, Inc.	65,000	4.80%	15/2/2033	63,447	0.00%
Spire Missouri, Inc.	50,000	5.15%	15/8/2034	49,572	0.00%
Sprint Capital Corp.	530,000	6.88%	15/11/2028	562,262	0.04%
Sprint Capital Corp.	450,000	8.75%	15/3/2032	538,012	0.04%
SSM Health Care Corp.	75,000	3.82%	1/6/2027	73,544	0.01%
SSM Health Care Corp.	100,000	4.89%	1/6/2028	99,706	0.01%
Stanford Health Care	135,000	3.80%	15/11/2048	103,953	0.01%
Stanley Black & Decker, Inc.	125,000	2.30%	15/3/2030	108,390	0.01%
Stanley Black & Decker, Inc.	150,000	3.00%	15/5/2032	128,448	0.01%
Stanley Black & Decker, Inc.	50,000	5.20%	1/9/2040	47,106	0.00%
Stanley Black & Decker, Inc.	115,000	2.75%	15/11/2050	66,108	0.00%
Starbucks Corp.	175,000	4.75%	15/2/2026	175,422	0.01%
Starbucks Corp.	150,000	3.50%	1/3/2028	144,715	0.01%
Starbucks Corp.	100,000	4.00%	15/11/2028	96,917	0.01%
Starbucks Corp.	400,000	3.55%	15/8/2029	378,775	0.03%
Starbucks Corp.	275,000	2.25%	12/3/2030	241,015	0.02%
Starbucks Corp.	100,000	4.90%	15/2/2031	99,853	0.01%
Starbucks Corp.	100,000	5.00%	15/2/2034	97,885	0.01%
Starbucks Corp.	100,000	3.75%	1/12/2047	73,076	0.00%
Starbucks Corp.	175,000	4.50%	15/11/2048	144,857	0.01%
Starbucks Corp.	200,000	4.45%	15/8/2049	163,793	0.01%
Starbucks Corp.	50,000	3.35%	12/3/2050	33,338	0.00%
Starbucks Corp.	230,000	3.50%	15/11/2050	159,212	0.01%
State Board of Administration Finance Corp.	150,000	1.71%	1/7/2027	139,587	0.01%
State Board of Administration Finance Corp.	150,000	2.15%	1/7/2030	129,812	0.01%
State Board of Administration Finance Corp.	125,000	5.53%	1/7/2034	126,237	0.01%
State of California	75,000	3.50%	1/4/2028	72,829	0.00%
State of California	75,000	5.13%	1/9/2029	76,605	0.01%
State of California	125,000	2.50%	1/10/2029	113,962	0.01%
State of California	101,000	1.75%	1/11/2030	85,656	0.01%
State of California	200,000	5.75%	1/10/2031	210,636	0.01%
State of California	50,000	6.00%	1/3/2033	53,094	0.00%
State of California	275,000	7.50%	1/4/2034	314,176	0.02%
State of California	50,000	5.13%	1/3/2038	49,136	0.00%
State of California	90,000	4.60%	1/4/2038	84,258	0.01%
State of California	410,000	7.55%	1/4/2039	483,888	0.03%
State of California	275,000	7.30%	1/10/2039	314,800	0.02%
State of California	150,000	7.35%	1/11/2039	172,306	0.01%
State of California	150,000	7.63%	1/3/2040	176,222	0.01%
State of California	200,000	7.60%	1/11/2040	238,961	0.02%
State of California	115,000	5.20%	1/3/2043	111,092	0.01%
State of Connecticut	175,000	5.85%	15/3/2032	183,038	0.01%
State of Illinois	1,148,235	5.10%	1/6/2033	1,131,284	0.08%
State of Louisiana Gasoline & Fuels Tax Revenue	75,000	2.95%	1/5/2041	56,510	0.00%
State of Mississippi	80,000	5.25%	1/11/2034	79,307	0.01%
State of Oregon	137,892	5.89%	1/6/2027	140,611	0.01%
State of Texas	150,000	5.52%	1/4/2039	150,203	0.01%
State of Texas	95,000	4.68%	1/4/2040	87,681	0.01%
State of Wisconsin	40,000	5.70%	1/5/2026	40,396	0.00%
State of Wisconsin	75,000	3.15%	1/5/2027	72,678	0.00%
State of Wisconsin	100,000	3.95%	1/5/2036	90,600	0.01%
State Public School Building Authority	75,000	5.00%	15/9/2027	75,592	0.01%
State Street Bank & Trust Co.	250,000	4.78%	23/11/2029	249,036	0.02%
State Street Corp.	615,000	2.65%	19/5/2026	599,943	0.04%
State Street Corp.	200,000	5.27%	3/8/2026	201,980	0.01%
State Street Corp.	325,000	2.20%	7/2/2028	308,827	0.02%
State Street Corp.	275,000	5.82%	4/11/2028	282,709	0.02%
State Street Corp.	100,000	4.53%	20/2/2029	98,862	0.01%
State Street Corp.	200,000	5.68%	21/11/2029	205,613	0.01%
State Street Corp.	50,000	4.14%	3/12/2029	48,579	0.00%
State Street Corp.	200,000	4.16%	4/8/2033	186,600	0.01%
State Street Corp.	125,000	4.82%	26/1/2034	121,154	0.01%
State Street Corp.	150,000	5.16%	18/5/2034	148,840	0.01%
State Street Corp.	125,000	6.12%	21/11/2034	130,127	0.01%
Steel Dynamics, Inc.	150,000	3.45%	15/4/2030	138,916	0.01%
Steel Dynamics, Inc.	150,000	3.25%	15/1/2031	135,261	0.01%
Steel Dynamics, Inc.	95,000	5.38%	15/8/2034	94,294	0.01%
Stellantis Finance US, Inc.	300,000	1.71%	29/1/2027	279,808	0.02%

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Stellantis Finance US, Inc.	200,000	6.38%	12/9/2032	203,642	0.01%
STERIS Irish FinCo UnLtd Co.	150,000	2.70%	15/3/2031	129,494	0.01%
STERIS Irish FinCo UnLtd Co.	100,000	3.75%	15/3/2051	70,500	0.00%
Stifel Financial Corp.	50,000	4.00%	15/5/2030	47,187	0.00%
Store Capital LLC	75,000	4.63%	15/3/2029	72,185	0.00%
Store Capital LLC	100,000	2.70%	1/12/2031	82,217	0.01%
Stryker Corp.	150,000	3.50%	15/3/2026	147,994	0.01%
Stryker Corp.	175,000	3.65%	7/3/2028	169,023	0.01%
Stryker Corp.	150,000	4.25%	11/9/2029	145,927	0.01%
Stryker Corp.	100,000	4.63%	11/9/2034	95,346	0.01%
Stryker Corp.	125,000	4.38%	15/5/2044	105,216	0.01%
Stryker Corp.	200,000	4.63%	15/3/2046	173,713	0.01%
Sun Communities Operating LP	100,000	5.50%	15/1/2029	100,615	0.01%
Sun Communities Operating LP	225,000	4.20%	15/4/2032	205,238	0.01%
Sutter Health	50,000	3.70%	15/8/2028	47,961	0.00%
Sutter Health	200,000	2.29%	15/8/2030	174,035	0.01%
Sutter Health	50,000	3.16%	15/8/2040	37,455	0.00%
Sutter Health	50,000	4.09%	15/8/2048	40,338	0.00%
Sutter Health	85,000	3.36%	15/8/2050	59,622	0.00%
Sutter Health	40,000	5.55%	15/8/2053	39,896	0.00%
Synchrony Financial	100,000	3.70%	4/8/2026	97,836	0.01%
Synchrony Financial	225,000	3.95%	1/12/2027	217,663	0.01%
Synchrony Financial	100,000	5.15%	19/3/2029	98,573	0.01%
Synovus Financial Corp.	175,000	6.17%	1/11/2030	176,483	0.01%
Sysco Corp.	350,000	3.30%	15/7/2026	342,838	0.02%
Sysco Corp.	100,000	5.75%	17/1/2029	102,964	0.01%
Sysco Corp.	125,000	5.95%	1/4/2030	130,160	0.01%
Sysco Corp.	125,000	6.00%	17/1/2034	131,032	0.01%
Sysco Corp.	150,000	6.60%	1/4/2040	161,838	0.01%
Sysco Corp.	100,000	4.85%	1/10/2045	87,568	0.01%
Sysco Corp.	200,000	4.50%	1/4/2046	165,739	0.01%
Sysco Corp.	100,000	3.30%	15/2/2050	67,536	0.00%
Sysco Corp.	125,000	6.60%	1/4/2050	137,242	0.01%
System Energy Resources, Inc.	50,000	6.00%	15/4/2028	51,371	0.00%
System Energy Resources, Inc.	50,000	5.30%	15/12/2034	49,034	0.00%
Take-Two Interactive Software, Inc.	100,000	4.00%	14/4/2032	92,355	0.01%
Take-Two Interactive Software, Inc.	125,000	5.60%	12/6/2034	126,011	0.01%
Tampa Electric Co.	50,000	4.10%	15/6/2042	40,446	0.00%
Tampa Electric Co.	50,000	4.35%	15/5/2044	41,275	0.00%
Tampa Electric Co.	50,000	4.30%	15/6/2048	40,109	0.00%
Tampa Electric Co.	50,000	4.45%	15/6/2049	41,132	0.00%
Tampa Electric Co.	50,000	3.63%	15/6/2050	35,612	0.00%
Tampa Electric Co.	75,000	5.00%	15/7/2052	66,780	0.00%
Tanger Properties LP	75,000	3.13%	1/9/2026	72,694	0.00%
Tanger Properties LP	175,000	3.88%	15/7/2027	169,769	0.01%
Tapestry, Inc.	19,000	4.13%	15/7/2027	18,626	0.00%
Tapestry, Inc.	50,000	5.10%	11/3/2030	49,469	0.00%
Tapestry, Inc.	50,000	5.50%	11/3/2035	48,632	0.00%
Targa Resources Corp.	150,000	5.20%	1/7/2027	150,914	0.01%
Targa Resources Corp.	325,000	6.15%	1/3/2029	337,191	0.02%
Targa Resources Corp.	170,000	6.13%	15/3/2033	175,309	0.01%
Targa Resources Corp.	50,000	5.50%	15/2/2035	49,222	0.00%
Targa Resources Corp.	265,000	4.95%	15/4/2052	223,034	0.02%
Targa Resources Corp.	75,000	6.25%	1/7/2052	74,906	0.01%
Targa Resources Corp.	65,000	6.50%	15/2/2053	67,811	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	300,000	5.00%	15/1/2028	296,787	0.02%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	150,000	5.50%	1/3/2030	150,411	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	205,000	4.88%	1/2/2031	198,046	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	105,000	4.00%	15/1/2032	95,513	0.01%
Target Corp.	340,000	2.50%	15/4/2026	331,747	0.02%
Target Corp.	200,000	3.38%	15/4/2029	189,808	0.01%
Target Corp.	375,000	4.50%	15/9/2032	362,464	0.02%
Target Corp.[1]	275,000	4.50%	15/9/2034	261,333	0.02%
Target Corp.	47,000	6.50%	15/10/2037	51,564	0.00%
Target Corp.	75,000	7.00%	15/1/2038	85,742	0.01%
Target Corp.	100,000	4.00%	1/7/2042	83,523	0.01%
Target Corp.	175,000	2.95%	15/1/2052	111,721	0.01%
Target Corp.	175,000	4.80%	15/1/2053	156,303	0.01%
TC PipeLines LP	95,000	3.90%	25/5/2027	92,888	0.01%
TCI Communications, Inc.	125,000	7.88%	15/2/2026	129,375	0.01%
TD SYNNEX Corp.	200,000	1.75%	9/8/2026	189,873	0.01%

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TD SYNNEX Corp.	150,000	2.38%	9/8/2028	136,027	0.01%
TD SYNNEX Corp.	125,000	2.65%	9/8/2031	105,175	0.01%
Teachers Insurance & Annuity Association of America	148,000	6.85%	16/12/2039	164,091	0.01%
Teachers Insurance & Annuity Association of America	250,000	4.90%	15/9/2044	223,240	0.02%
Teachers Insurance & Annuity Association of America	240,000	4.27%	15/5/2047	191,917	0.01%
Teachers Insurance & Annuity Association of America	175,000	3.30%	15/5/2050	117,013	0.01%
Teledyne Technologies, Inc.	95,000	2.25%	1/4/2028	87,387	0.01%
Teledyne Technologies, Inc.	150,000	2.75%	1/4/2031	130,436	0.01%
Tennessee Gas Pipeline Co. LLC	250,000	2.90%	1/3/2030	223,883	0.02%
Texas Department of Transportation State Highway Fund	250,000	5.18%	1/4/2030	252,427	0.02%
Texas Eastern Transmission LP	150,000	3.50%	15/1/2028	143,045	0.01%
Texas Eastern Transmission LP	80,000	4.15%	15/1/2048	61,557	0.00%
Texas Health Resources	125,000	2.33%	15/11/2050	71,043	0.00%
Texas Instruments, Inc.	125,000	1.13%	15/9/2026	118,256	0.01%
Texas Instruments, Inc.	50,000	2.90%	3/11/2027	47,930	0.00%
Texas Instruments, Inc.	250,000	4.60%	15/2/2028	250,378	0.02%
Texas Instruments, Inc.	150,000	4.60%	8/2/2029	149,605	0.01%
Texas Instruments, Inc.	150,000	2.25%	4/9/2029	134,683	0.01%
Texas Instruments, Inc.	450,000	1.75%	4/5/2030	385,084	0.03%
Texas Instruments, Inc.	150,000	4.85%	8/2/2034	147,611	0.01%
Texas Instruments, Inc.	200,000	4.15%	15/5/2048	162,780	0.01%
Texas Instruments, Inc.	150,000	2.70%	15/9/2051	90,961	0.01%
Texas Instruments, Inc.	205,000	5.00%	14/3/2053	187,332	0.01%
Texas Instruments, Inc.	125,000	5.15%	8/2/2054	116,985	0.01%
Texas Instruments, Inc.	150,000	5.05%	18/5/2063	135,120	0.01%
Texas Natural Gas Securitization Finance Corp.	185,381	5.10%	1/4/2035	186,335	0.01%
Texas Natural Gas Securitization Finance Corp.	300,000	5.17%	1/4/2041	297,506	0.02%
Texas Private Activity Bond Surface Transportation Corp.	125,000	3.92%	31/12/2049	98,993	0.01%
Textron, Inc.	250,000	4.00%	15/3/2026	247,662	0.02%
Textron, Inc.	150,000	3.65%	15/3/2027	146,017	0.01%
Textron, Inc.	25,000	3.38%	1/3/2028	23,792	0.00%
Textron, Inc.	100,000	3.00%	1/6/2030	89,842	0.01%
Textron, Inc.	90,000	2.45%	15/3/2031	76,600	0.01%
Thermo Fisher Scientific, Inc.	250,000	5.00%	5/12/2026	252,282	0.02%
Thermo Fisher Scientific, Inc.	175,000	4.80%	21/11/2027	176,234	0.01%
Thermo Fisher Scientific, Inc.	425,000	1.75%	15/10/2028	382,203	0.03%
Thermo Fisher Scientific, Inc.	150,000	2.60%	1/10/2029	136,361	0.01%
Thermo Fisher Scientific, Inc.	150,000	2.00%	15/10/2031	124,793	0.01%
Thermo Fisher Scientific, Inc.	175,000	2.80%	15/10/2041	123,095	0.01%
Thermo Fisher Scientific, Inc.	125,000	5.40%	10/8/2043	122,851	0.01%
Thermo Fisher Scientific, Inc.	125,000	5.30%	1/2/2044	119,511	0.01%
Thermo Fisher Scientific, Inc.	125,000	4.10%	15/8/2047	101,395	0.01%
Thomas Jefferson University	66,000	3.85%	1/11/2057	48,969	0.00%
Time Warner Cable Enterprises LLC	175,000	8.38%	15/7/2033	196,424	0.01%
Time Warner Cable LLC	220,000	6.55%	1/5/2037	212,023	0.01%
Time Warner Cable LLC	190,000	7.30%	1/7/2038	193,529	0.01%
Time Warner Cable LLC	210,000	6.75%	15/6/2039	205,916	0.01%
Time Warner Cable LLC	175,000	5.88%	15/11/2040	156,388	0.01%
Time Warner Cable LLC	150,000	5.50%	1/9/2041	127,485	0.01%
Time Warner Cable LLC	175,000	4.50%	15/9/2042	130,512	0.01%
Timken Co.	125,000	4.50%	15/12/2028	122,624	0.01%
TJX Cos, Inc.	175,000	1.15%	15/5/2028	156,150	0.01%
TJX Cos, Inc.	190,000	3.88%	15/4/2030	181,116	0.01%
T-Mobile USA, Inc.	415,000	2.25%	15/2/2026	403,419	0.03%
T-Mobile USA, Inc.	200,000	1.50%	15/2/2026	192,909	0.01%
T-Mobile USA, Inc.	350,000	2.63%	15/4/2026	341,197	0.02%
T-Mobile USA, Inc.	900,000	3.75%	15/4/2027	879,269	0.06%
T-Mobile USA, Inc.	300,000	2.05%	15/2/2028	275,526	0.02%
T-Mobile USA, Inc.	200,000	4.80%	15/7/2028	198,901	0.01%
T-Mobile USA, Inc.	500,000	2.63%	15/2/2029	454,866	0.03%
T-Mobile USA, Inc.	150,000	3.38%	15/4/2029	140,102	0.01%
T-Mobile USA, Inc.	200,000	4.20%	1/10/2029	193,517	0.01%
T-Mobile USA, Inc.	900,000	3.88%	15/4/2030	846,963	0.06%
T-Mobile USA, Inc.	225,000	2.55%	15/2/2031	193,461	0.01%
T-Mobile USA, Inc.	300,000	2.25%	15/11/2031	249,172	0.02%
T-Mobile USA, Inc.	350,000	5.05%	15/7/2033	342,461	0.02%
T-Mobile USA, Inc.	170,000	5.15%	15/4/2034	167,000	0.01%
T-Mobile USA, Inc.	125,000	4.70%	15/1/2035	118,070	0.01%
T-Mobile USA, Inc.	305,000	4.38%	15/4/2040	264,043	0.02%
T-Mobile USA, Inc.	325,000	3.00%	15/2/2041	231,610	0.02%
T-Mobile USA, Inc.	415,000	4.50%	15/4/2050	340,660	0.02%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
T-Mobile USA, Inc.	550,000	3.30%	15/2/2051	362,899	0.02%
T-Mobile USA, Inc.	490,000	3.40%	15/10/2052	326,945	0.02%
T-Mobile USA, Inc.	210,000	5.65%	15/1/2053	203,095	0.01%
T-Mobile USA, Inc.	180,000	5.75%	15/1/2054	175,838	0.01%
T-Mobile USA, Inc.	100,000	5.50%	15/1/2055	94,222	0.01%
T-Mobile USA, Inc.	125,000	5.25%	15/6/2055	113,689	0.01%
T-Mobile USA, Inc.	295,000	3.60%	15/11/2060	194,876	0.01%
T-Mobile USA, Inc.	100,000	5.80%	15/9/2062	96,668	0.01%
Toledo Edison Co.	45,000	6.15%	15/5/2037	47,386	0.00%
Toll Brothers Finance Corp.	175,000	4.88%	15/3/2027	174,797	0.01%
Toyota Motor Credit Corp.	200,000	5.20%	15/5/2026	201,783	0.01%
Toyota Motor Credit Corp.	400,000	4.45%	18/5/2026	399,669	0.03%
Toyota Motor Credit Corp.	200,000	1.13%	18/6/2026	190,550	0.01%
Toyota Motor Credit Corp.	150,000	4.55%	7/8/2026	150,079	0.01%
Toyota Motor Credit Corp.	250,000	5.00%	19/3/2027	252,153	0.02%
Toyota Motor Credit Corp.	125,000	1.15%	13/8/2027	114,527	0.01%
Toyota Motor Credit Corp.	250,000	4.55%	20/9/2027	249,873	0.02%
Toyota Motor Credit Corp.	200,000	4.35%	8/10/2027	198,625	0.01%
Toyota Motor Credit Corp.	250,000	5.45%	10/11/2027	255,837	0.02%
Toyota Motor Credit Corp.	175,000	4.63%	12/1/2028	174,639	0.01%
Toyota Motor Credit Corp.	200,000	4.65%	5/1/2029	198,875	0.01%
Toyota Motor Credit Corp.	200,000	5.05%	16/5/2029	201,476	0.01%
Toyota Motor Credit Corp.	200,000	4.55%	9/8/2029	197,406	0.01%
Toyota Motor Credit Corp.	275,000	2.15%	13/2/2030	241,055	0.02%
Toyota Motor Credit Corp.	200,000	5.55%	20/11/2030	206,061	0.01%
Toyota Motor Credit Corp.	150,000	1.65%	10/1/2031	123,741	0.01%
Toyota Motor Credit Corp.	250,000	5.10%	21/3/2031	251,273	0.02%
Toyota Motor Credit Corp.	150,000	1.90%	12/9/2031	123,142	0.01%
Toyota Motor Credit Corp.	200,000	4.60%	10/10/2031	194,482	0.01%
Toyota Motor Credit Corp.	175,000	4.70%	12/1/2033	170,216	0.01%
TPG Operating Group II LP	125,000	5.88%	5/3/2034	127,831	0.01%
Tractor Supply Co.	175,000	1.75%	1/11/2030	146,281	0.01%
Tractor Supply Co.	125,000	5.25%	15/5/2033	124,875	0.01%
Trane Technologies Financing Ltd.	200,000	5.25%	3/3/2033	200,590	0.01%
Trane Technologies Global Holding Co., Ltd.	100,000	3.75%	21/8/2028	96,485	0.01%
Transatlantic Holdings, Inc.	100,000	8.00%	30/11/2039	123,482	0.01%
Transcontinental Gas Pipe Line Co. LLC	200,000	7.85%	1/2/2026	205,050	0.01%
Transcontinental Gas Pipe Line Co. LLC	130,000	4.00%	15/3/2028	126,280	0.01%
Transcontinental Gas Pipe Line Co. LLC	100,000	4.45%	1/8/2042	84,332	0.01%
Transcontinental Gas Pipe Line Co. LLC	180,000	3.95%	15/5/2050	133,095	0.01%
Travelers Cos, Inc.	125,000	6.75%	20/6/2036	139,092	0.01%
Travelers Cos, Inc.	100,000	6.25%	15/6/2037	107,592	0.01%
Travelers Cos, Inc.	100,000	4.30%	25/8/2045	83,482	0.01%
Travelers Cos, Inc.	100,000	3.75%	15/5/2046	76,334	0.01%
Travelers Cos, Inc.	150,000	4.00%	30/5/2047	118,722	0.01%
Travelers Cos, Inc.	125,000	2.55%	27/4/2050	73,808	0.01%
Travelers Cos, Inc.	150,000	3.05%	8/6/2051	97,918	0.01%
Travelers Cos, Inc.	100,000	5.45%	25/5/2053	97,507	0.01%
Travelers Property Casualty Corp.	100,000	6.38%	15/3/2033	109,812	0.01%
Trimble, Inc.	100,000	4.90%	15/6/2028	99,911	0.01%
Trimble, Inc.	110,000	6.10%	15/3/2033	114,324	0.01%
Trinity Acquisition plc	280,000	4.40%	15/3/2026	277,936	0.02%
Trinity Health Corp.	200,000	2.63%	1/12/2040	138,778	0.01%
Truist Bank	250,000	2.25%	11/3/2030	214,695	0.01%
Truist Financial Corp.	200,000	6.05%	8/6/2027	203,162	0.01%
Truist Financial Corp.	125,000	1.13%	3/8/2027	113,885	0.01%
Truist Financial Corp.	100,000	4.12%	6/6/2028	98,142	0.01%
Truist Financial Corp.	200,000	4.87%	26/1/2029	198,753	0.01%
Truist Financial Corp.	200,000	1.89%	7/6/2029	180,433	0.01%
Truist Financial Corp.	200,000	7.16%	30/10/2029	213,728	0.01%
Truist Financial Corp.	200,000	5.44%	24/1/2030	201,822	0.01%
Truist Financial Corp.	100,000	1.95%	5/6/2030	85,205	0.01%
Truist Financial Corp.	150,000	4.92%	28/7/2033	141,698	0.01%
Truist Financial Corp.	125,000	6.12%	28/10/2033	130,069	0.01%
Truist Financial Corp.	275,000	5.12%	26/1/2034	266,949	0.02%
Truist Financial Corp.	250,000	5.87%	8/6/2034	254,139	0.02%
Truist Financial Corp.	250,000	5.71%	24/1/2035	252,204	0.02%
Trustage Financial Group, Inc.	100,000	4.63%	15/4/2032	91,433	0.01%
Trustees of Boston University	60,000	4.06%	1/10/2048	49,685	0.00%
Trustees of Columbia University in the City of New York	75,000	4.36%	1/10/2035	70,802	0.00%
Trustees of Princeton University	100,000	4.20%	1/3/2052	84,393	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Trustees of the University of Pennsylvania	75,000	2.40%	1/10/2050	44,423	0.00%
Trustees of the University of Pennsylvania	60,000	4.67%	1/9/2112	50,108	0.00%
TTX Co.	100,000	3.90%	1/2/2045	79,548	0.01%
TTX Co.	100,000	4.60%	1/2/2049	86,659	0.01%
Tucson Electric Power Co.	50,000	3.25%	15/5/2032	43,858	0.00%
Tucson Electric Power Co.	50,000	5.20%	15/9/2034	49,026	0.00%
Tucson Electric Power Co.	10,000	4.85%	1/12/2048	8,677	0.00%
Tucson Electric Power Co.	145,000	4.00%	15/6/2050	109,518	0.01%
Tucson Electric Power Co.	50,000	5.50%	15/4/2053	47,565	0.00%
TWDC Enterprises 18 Corp.	400,000	1.85%	30/7/2026	383,984	0.03%
TWDC Enterprises 18 Corp.	125,000	4.38%	16/8/2041	108,089	0.01%
TWDC Enterprises 18 Corp.	120,000	4.13%	1/12/2041	100,464	0.01%
TWDC Enterprises 18 Corp.	300,000	3.70%	1/12/2042	235,364	0.02%
TWDC Enterprises 18 Corp.	125,000	4.13%	1/6/2044	102,786	0.01%
TWDC Enterprises 18 Corp.	100,000	3.00%	30/7/2046	67,038	0.00%
Tyson Foods, Inc.	150,000	4.35%	1/3/2029	145,765	0.01%
Tyson Foods, Inc.	75,000	5.40%	15/3/2029	75,847	0.01%
Tyson Foods, Inc.	200,000	5.70%	15/3/2034	202,381	0.01%
Tyson Foods, Inc.	400,000	4.88%	15/8/2034	381,711	0.03%
Tyson Foods, Inc.	75,000	4.55%	2/6/2047	61,634	0.00%
Tyson Foods, Inc.	200,000	5.10%	28/9/2048	177,998	0.01%
Uber Technologies, Inc.	200,000	4.30%	15/1/2030	193,575	0.01%
Uber Technologies, Inc.	175,000	4.80%	15/9/2034	167,018	0.01%
Uber Technologies, Inc.	275,000	5.35%	15/9/2054	254,144	0.02%
UBS Commercial Mortgage Trust 2017	200,000	3.72%	15/6/2050	191,200	0.01%
UBS Commercial Mortgage Trust 2017	50,000	3.46%	15/6/2050	48,147	0.00%
UBS Commercial Mortgage Trust 2017	200,000	3.49%	15/8/2050	193,592	0.01%
UBS Commercial Mortgage Trust 2017	150,000	3.74%	15/8/2050	142,845	0.01%
UBS Commercial Mortgage Trust 2017	25,000	3.43%	15/8/2050	24,007	0.00%
UBS Commercial Mortgage Trust 2017	175,000	3.56%	15/10/2050	165,943	0.01%
UBS Commercial Mortgage Trust 2017	136,654	3.30%	15/10/2050	131,054	0.01%
UBS Commercial Mortgage Trust 2017	81,000	3.84%	15/10/2050	76,788	0.01%
UBS Commercial Mortgage Trust 2017	125,000	3.47%	15/11/2050	118,043	0.01%
UBS Commercial Mortgage Trust 2017	175,000	3.68%	15/12/2050	168,518	0.01%
UBS Commercial Mortgage Trust 2017	100,000	4.06%	15/12/2050	96,056	0.01%
UBS Commercial Mortgage Trust 2018	50,000	4.33%	15/10/2051	48,559	0.00%
UBS Commercial Mortgage Trust 2018	150,000	4.45%	15/12/2051	145,978	0.01%
UBS4 Commercial Mortgage Trust 2014	6,311	3.69%	10/8/2047	6,260	0.00%
UDR, Inc.	75,000	2.95%	1/9/2026	72,708	0.00%
UDR, Inc.	50,000	3.50%	1/7/2027	48,435	0.00%
UDR, Inc.	50,000	3.50%	15/1/2028	47,818	0.00%
UDR, Inc.	100,000	4.40%	26/1/2029	97,176	0.01%
UDR, Inc.	25,000	3.20%	15/1/2030	22,886	0.00%
UDR, Inc.	190,000	3.00%	15/8/2031	166,813	0.01%
UDR, Inc.	100,000	5.13%	1/9/2034	96,837	0.01%
Union Electric Co.	60,000	2.15%	15/3/2032	49,218	0.00%
Union Electric Co.	100,000	3.90%	15/9/2042	79,942	0.01%
Union Electric Co.	180,000	4.00%	1/4/2048	139,371	0.01%
Union Electric Co.	145,000	3.25%	1/10/2049	99,960	0.01%
Union Electric Co.	10,000	2.63%	15/3/2051	5,907	0.00%
Union Electric Co.	40,000	3.90%	1/4/2052	30,621	0.00%
Union Electric Co.	60,000	5.45%	15/3/2053	57,431	0.00%
Union Electric Co.	100,000	5.25%	15/1/2054	93,324	0.01%
Union Electric Co.	100,000	5.13%	15/3/2055	91,649	0.01%
Union Pacific Corp.	250,000	2.15%	5/2/2027	238,374	0.02%
Union Pacific Corp.	240,000	3.00%	15/4/2027	232,107	0.02%
Union Pacific Corp.[1]	125,000	3.95%	10/9/2028	121,675	0.01%
Union Pacific Corp.	200,000	4.50%	20/1/2033	192,478	0.01%
Union Pacific Corp.	205,000	2.89%	6/4/2036	165,498	0.01%
Union Pacific Corp.	160,000	3.60%	15/9/2037	133,974	0.01%
Union Pacific Corp.	260,000	3.25%	5/2/2050	177,489	0.01%
Union Pacific Corp.	175,000	3.80%	1/10/2051	130,581	0.01%
Union Pacific Corp.	150,000	2.95%	10/3/2052	94,833	0.01%
Union Pacific Corp.	200,000	3.50%	14/2/2053	140,998	0.01%
Union Pacific Corp.	70,000	3.95%	15/8/2059	51,002	0.00%
Union Pacific Corp.	300,000	3.84%	20/3/2060	214,720	0.01%
Union Pacific Corp.	175,000	4.10%	15/9/2067	127,502	0.01%
Union Pacific Corp.	100,000	3.75%	5/2/2070	66,926	0.00%
Union Pacific Corp.	265,000	3.80%	6/4/2071	179,690	0.01%
United Airlines 2014-1 Class A Pass Through Trust	55,407	4.00%	11/4/2026	54,502	0.00%
United Airlines 2014-2 Class A Pass Through Trust	49,911	3.75%	3/9/2026	48,856	0.00%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
United Airlines 2016-2 Class AA Pass Through Trust	67,728	2.88%	7/10/2028	62,878	0.00%
United Airlines 2019-1 Class AA Pass Through Trust	17,018	4.15%	25/8/2031	16,236	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	78,242	2.70%	1/5/2032	68,955	0.00%
United Airlines 2020-1 Class A Pass Through Trust	202,445	5.88%	15/10/2027	205,747	0.01%
United Airlines 2023-1 Class A Pass Through Trust	391,063	5.80%	15/1/2036	396,473	0.03%
United Airlines 2024-1 Class AA Pass Through Trust	200,000	5.45%	15/2/2037	198,591	0.01%
United Parcel Service, Inc.	175,000	2.40%	15/11/2026	168,713	0.01%
United Parcel Service, Inc.	75,000	3.05%	15/11/2027	72,117	0.00%
United Parcel Service, Inc.	100,000	4.88%	3/3/2033	98,883	0.01%
United Parcel Service, Inc.	200,000	5.15%	22/5/2034	199,591	0.01%
United Parcel Service, Inc.	240,000	6.20%	15/1/2038	257,081	0.02%
United Parcel Service, Inc.	75,000	5.20%	1/4/2040	73,104	0.00%
United Parcel Service, Inc.	75,000	4.88%	15/11/2040	69,850	0.00%
United Parcel Service, Inc.	145,000	3.75%	15/11/2047	109,831	0.01%
United Parcel Service, Inc.	250,000	5.30%	1/4/2050	239,444	0.02%
United Parcel Service, Inc.	195,000	5.05%	3/3/2053	178,623	0.01%
United Parcel Service, Inc.	200,000	5.50%	22/5/2054	195,235	0.01%
United Rentals North America, Inc.	175,000	6.00%	15/12/2029	176,787	0.01%
UnitedHealth Group, Inc.	160,000	3.10%	15/3/2026	157,671	0.01%
UnitedHealth Group, Inc.	150,000	1.15%	15/5/2026	143,358	0.01%
UnitedHealth Group, Inc.	350,000	3.45%	15/1/2027	342,707	0.02%
UnitedHealth Group, Inc.	100,000	3.38%	15/4/2027	97,419	0.01%
UnitedHealth Group, Inc.	100,000	3.70%	15/5/2027	97,965	0.01%
UnitedHealth Group, Inc.	125,000	2.95%	15/10/2027	119,663	0.01%
UnitedHealth Group, Inc.	75,000	5.25%	15/2/2028	76,167	0.01%
UnitedHealth Group, Inc.	125,000	3.85%	15/6/2028	121,510	0.01%
UnitedHealth Group, Inc.	125,000	3.88%	15/12/2028	120,894	0.01%
UnitedHealth Group, Inc.	300,000	4.25%	15/1/2029	294,053	0.02%
UnitedHealth Group, Inc.	195,000	4.80%	15/1/2030	194,084	0.01%
UnitedHealth Group, Inc.	200,000	5.30%	15/2/2030	203,217	0.01%
UnitedHealth Group, Inc.	100,000	2.00%	15/5/2030	86,124	0.01%
UnitedHealth Group, Inc.	200,000	4.90%	15/4/2031	198,946	0.01%
UnitedHealth Group, Inc.	200,000	2.30%	15/5/2031	170,074	0.01%
UnitedHealth Group, Inc.	355,000	4.95%	15/1/2032	350,747	0.02%
UnitedHealth Group, Inc.	225,000	4.20%	15/5/2032	211,996	0.01%
UnitedHealth Group, Inc.	345,000	5.35%	15/2/2033	347,155	0.02%
UnitedHealth Group, Inc.	200,000	4.50%	15/4/2033	189,772	0.01%
UnitedHealth Group, Inc.	250,000	5.00%	15/4/2034	243,872	0.02%
UnitedHealth Group, Inc.	275,000	5.15%	15/7/2034	271,176	0.02%
UnitedHealth Group, Inc.	135,000	4.63%	15/7/2035	127,483	0.01%
UnitedHealth Group, Inc.	100,000	6.50%	15/6/2037	108,343	0.01%
UnitedHealth Group, Inc.	100,000	6.63%	15/11/2037	109,955	0.01%
UnitedHealth Group, Inc.	150,000	6.88%	15/2/2038	169,462	0.01%
UnitedHealth Group, Inc.	200,000	3.50%	15/8/2039	158,600	0.01%
UnitedHealth Group, Inc.	150,000	2.75%	15/5/2040	105,627	0.01%
UnitedHealth Group, Inc.	55,000	5.70%	15/10/2040	55,066	0.00%
UnitedHealth Group, Inc.	50,000	5.95%	15/2/2041	51,195	0.00%
UnitedHealth Group, Inc.	175,000	3.05%	15/5/2041	126,547	0.01%
UnitedHealth Group, Inc.	150,000	4.63%	15/11/2041	132,089	0.01%
UnitedHealth Group, Inc.	75,000	4.38%	15/3/2042	63,931	0.00%
UnitedHealth Group, Inc.	100,000	3.95%	15/10/2042	80,242	0.01%
UnitedHealth Group, Inc.	210,000	5.50%	15/7/2044	203,756	0.01%
UnitedHealth Group, Inc.	270,000	4.75%	15/7/2045	238,055	0.02%
UnitedHealth Group, Inc.	100,000	4.20%	15/1/2047	80,650	0.01%
UnitedHealth Group, Inc.	150,000	3.75%	15/10/2047	111,630	0.01%
UnitedHealth Group, Inc.	150,000	4.25%	15/6/2048	120,401	0.01%
UnitedHealth Group, Inc.	125,000	4.45%	15/12/2048	102,967	0.01%
UnitedHealth Group, Inc.	200,000	3.70%	15/8/2049	145,611	0.01%
UnitedHealth Group, Inc.	170,000	2.90%	15/5/2050	105,550	0.01%
UnitedHealth Group, Inc.	325,000	3.25%	15/5/2051	214,323	0.01%
UnitedHealth Group, Inc.	225,000	4.75%	15/5/2052	193,058	0.01%
UnitedHealth Group, Inc.	300,000	5.88%	15/2/2053	300,563	0.02%
UnitedHealth Group, Inc.	280,000	5.05%	15/4/2053	250,714	0.02%
UnitedHealth Group, Inc.	375,000	5.38%	15/4/2054	351,397	0.02%
UnitedHealth Group, Inc.	255,000	5.63%	15/7/2054	248,015	0.02%
UnitedHealth Group, Inc.	130,000	3.88%	15/8/2059	92,281	0.01%
UnitedHealth Group, Inc.	125,000	3.13%	15/5/2060	74,411	0.01%
UnitedHealth Group, Inc.	160,000	4.95%	15/5/2062	137,984	0.01%
UnitedHealth Group, Inc.	200,000	6.05%	15/2/2063	204,146	0.01%
UnitedHealth Group, Inc.	250,000	5.20%	15/4/2063	224,431	0.02%
UnitedHealth Group, Inc.	135,000	5.50%	15/4/2064	126,363	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
UnitedHealth Group, Inc.	270,000	5.75%	15/7/2064	262,543	0.02%
Universal Health Services, Inc.	125,000	1.65%	1/9/2026	118,332	0.01%
Universal Health Services, Inc.	100,000	4.63%	15/10/2029	96,531	0.01%
Universal Health Services, Inc.	125,000	2.65%	15/1/2032	102,576	0.01%
Universal Health Services, Inc.	100,000	5.05%	15/10/2034	93,366	0.01%
University of California	100,000	3.35%	1/7/2029	94,928	0.01%
University of California	165,000	1.61%	15/5/2030	140,637	0.01%
University of California	100,000	3.07%	15/5/2051	64,928	0.00%
University of California	130,000	4.86%	15/5/2112	109,993	0.01%
University of Chicago	50,000	4.00%	1/10/2053	40,642	0.00%
University of Miami	75,000	4.06%	1/4/2052	60,237	0.00%
University of Michigan	100,000	2.44%	1/4/2040	71,242	0.00%
University of Michigan	100,000	3.60%	1/4/2047	81,637	0.01%
University of Michigan	175,000	4.45%	1/4/2122	137,292	0.01%
University of Minnesota	75,000	4.05%	1/4/2052	61,002	0.00%
University of Notre Dame du Lac	100,000	3.44%	15/2/2045	75,841	0.01%
University of Pittsburgh-of the Commonwealth System of Higher Education	60,000	3.56%	15/9/2119	37,673	0.00%
University of Southern California	100,000	3.03%	1/10/2039	79,227	0.01%
University of Southern California	150,000	3.84%	1/10/2047	119,752	0.01%
University of Southern California	100,000	4.98%	1/10/2053	93,428	0.01%
University of Southern California	50,000	5.25%	1/10/2111	46,534	0.00%
University of Virginia	125,000	2.26%	1/9/2050	71,814	0.00%
University of Virginia	100,000	2.58%	1/11/2051	60,691	0.00%
University of Virginia	50,000	4.18%	1/9/2117	37,528	0.00%
Unum Group	55,000	4.00%	15/6/2029	52,748	0.00%
Unum Group	100,000	4.05%	15/8/2041	78,865	0.01%
Unum Group	75,000	5.75%	15/8/2042	73,276	0.01%
Unum Group	100,000	4.50%	15/12/2049	79,574	0.01%
Unum Group	65,000	4.13%	15/6/2051	47,923	0.00%
UPMC	175,000	5.04%	15/5/2033	172,257	0.01%
US Bancorp	100,000	3.10%	27/4/2026	97,879	0.01%
US Bancorp	326,000	2.38%	22/7/2026	315,178	0.02%
US Bancorp	185,000	3.15%	27/4/2027	178,981	0.01%
US Bancorp	200,000	6.79%	26/10/2027	206,618	0.01%
US Bancorp	425,000	2.22%	27/1/2028	402,682	0.03%
US Bancorp	275,000	3.90%	26/4/2028	266,809	0.02%
US Bancorp	125,000	4.65%	1/2/2029	123,731	0.01%
US Bancorp	250,000	5.78%	12/6/2029	255,892	0.02%
US Bancorp	125,000	3.00%	30/7/2029	114,600	0.01%
US Bancorp	225,000	5.38%	23/1/2030	226,993	0.02%
US Bancorp	245,000	1.38%	22/7/2030	202,133	0.01%
US Bancorp	200,000	5.10%	23/7/2030	199,583	0.01%
US Bancorp	200,000	2.68%	27/1/2033	168,656	0.01%
US Bancorp	175,000	4.97%	22/7/2033	167,833	0.01%
US Bancorp	125,000	5.85%	21/10/2033	127,877	0.01%
US Bancorp	250,000	4.84%	1/2/2034	238,971	0.02%
US Bancorp	375,000	5.84%	12/6/2034	382,301	0.03%
US Bancorp	350,000	5.68%	23/1/2035	353,262	0.02%
US Bancorp	225,000	2.49%	3/11/2036	182,670	0.01%
US Bank NA	250,000	4.51%	22/10/2027	248,542	0.02%
US Treasury Bond	285,000	4.50%	15/11/2054	272,175	0.02%
US Treasury Note[1]	4,316,000	4.25%	30/11/2026	4,315,831	0.29%
US Treasury Note[1]	2,203,000	4.13%	15/11/2027	2,193,878	0.15%
US Treasury Note[1]	800,000	4.00%	15/12/2027	793,938	0.05%
US Treasury Note	928,000	4.13%	30/11/2029	917,778	0.06%
US Treasury Note[1]	450,000	4.13%	30/11/2031	440,578	0.03%
US Treasury Note[1]	441,000	4.25%	15/11/2034	429,768	0.03%
Valero Energy Corp.	65,000	3.40%	15/9/2026	63,651	0.00%
Valero Energy Corp.	65,000	2.80%	1/12/2031	55,456	0.00%
Valero Energy Corp.	100,000	7.50%	15/4/2032	112,335	0.01%
Valero Energy Corp.	190,000	6.63%	15/6/2037	199,536	0.01%
Valero Energy Corp.	85,000	4.90%	15/3/2045	74,441	0.01%
Valero Energy Corp.	115,000	3.65%	1/12/2051	77,517	0.01%
Valero Energy Partners LP	65,000	4.50%	15/3/2028	64,076	0.00%
Valmont Industries, Inc.	65,000	5.00%	1/10/2044	58,618	0.00%
Valmont Industries, Inc.	40,000	5.25%	1/10/2054	36,704	0.00%
Ventas Realty LP	150,000	3.25%	15/10/2026	145,954	0.01%
Ventas Realty LP	300,000	4.75%	15/11/2030	293,268	0.02%
Ventas Realty LP	250,000	2.50%	1/9/2031	210,678	0.01%
Ventas Realty LP	100,000	5.00%	15/1/2035	95,571	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Ventas Realty LP	50,000	4.38%	1/2/2045	40,788	0.00%
Veralto Corp.	150,000	5.45%	18/9/2033	150,538	0.01%
Verisk Analytics, Inc.	75,000	4.13%	15/3/2029	72,701	0.00%
Verisk Analytics, Inc.	70,000	5.75%	1/4/2033	71,903	0.00%
Verisk Analytics, Inc.	80,000	3.63%	15/5/2050	56,000	0.00%
Verizon Communications, Inc.	500,000	2.10%	22/3/2028	459,759	0.03%
Verizon Communications, Inc.	750,000	4.33%	21/9/2028	736,165	0.05%
Verizon Communications, Inc.	375,000	4.02%	3/12/2029	359,940	0.02%
Verizon Communications, Inc.	220,000	3.15%	22/3/2030	201,314	0.01%
Verizon Communications, Inc.	415,000	1.68%	30/10/2030	345,208	0.02%
Verizon Communications, Inc.	600,000	1.75%	20/1/2031	494,447	0.03%
Verizon Communications, Inc.[1]	401,000	2.55%	21/3/2031	345,508	0.02%
Verizon Communications, Inc.	701,000	2.36%	15/3/2032	581,001	0.04%
Verizon Communications, Inc.	325,000	4.50%	10/8/2033	306,531	0.02%
Verizon Communications, Inc.	300,000	4.40%	1/11/2034	277,763	0.02%
Verizon Communications, Inc.	200,000	4.27%	15/1/2036	179,884	0.01%
Verizon Communications, Inc.	250,000	5.25%	16/3/2037	244,342	0.02%
Verizon Communications, Inc.	340,000	4.81%	15/3/2039	313,400	0.02%
Verizon Communications, Inc.	450,000	2.65%	20/11/2040	307,630	0.02%
Verizon Communications, Inc.	525,000	3.40%	22/3/2041	397,388	0.03%
Verizon Communications, Inc.	575,000	2.85%	3/9/2041	398,309	0.03%
Verizon Communications, Inc.	355,000	3.85%	1/11/2042	279,155	0.02%
Verizon Communications, Inc.	75,000	4.13%	15/8/2046	59,517	0.00%
Verizon Communications, Inc.	355,000	4.86%	21/8/2046	316,785	0.02%
Verizon Communications, Inc.	220,000	4.52%	15/9/2048	183,420	0.01%
Verizon Communications, Inc.	125,000	4.00%	22/3/2050	95,009	0.01%
Verizon Communications, Inc.	325,000	2.88%	20/11/2050	199,145	0.01%
Verizon Communications, Inc.	800,000	3.55%	22/3/2051	564,611	0.04%
Verizon Communications, Inc.	150,000	3.88%	1/3/2052	110,891	0.01%
Verizon Communications, Inc.	200,000	5.50%	23/2/2054	191,253	0.01%
Verizon Communications, Inc.	200,000	5.01%	21/8/2054	176,547	0.01%
Verizon Communications, Inc.	394,000	2.99%	30/10/2056	234,119	0.02%
Verizon Communications, Inc.	325,000	3.00%	20/11/2060	188,020	0.01%
Verizon Communications, Inc.	510,000	3.70%	22/3/2061	345,955	0.02%
Viatris, Inc.	125,000	2.70%	22/6/2030	108,419	0.01%
Viatris, Inc.	250,000	3.85%	22/6/2040	187,200	0.01%
Viatris, Inc.	200,000	4.00%	22/6/2050	136,382	0.01%
VICI Properties LP	170,000	4.75%	15/2/2028	168,679	0.01%
VICI Properties LP	100,000	5.13%	15/11/2031	97,736	0.01%
VICI Properties LP	100,000	5.13%	15/5/2032	97,151	0.01%
VICI Properties LP	75,000	5.75%	1/4/2034	75,542	0.01%
VICI Properties LP	200,000	5.63%	15/5/2052	185,416	0.01%
VICI Properties LP	100,000	6.13%	1/4/2054	99,055	0.01%
VICI Properties LP/VICI Note Co., Inc.	150,000	4.25%	1/12/2026	147,569	0.01%
VICI Properties LP/VICI Note Co., Inc.	175,000	5.75%	1/2/2027	176,549	0.01%
VICI Properties LP/VICI Note Co., Inc.	125,000	3.75%	15/2/2027	121,323	0.01%
VICI Properties LP/VICI Note Co., Inc.	175,000	3.88%	15/2/2029	164,953	0.01%
Virginia Electric & Power Co.	60,000	2.95%	15/11/2026	58,223	0.00%
Virginia Electric & Power Co.	115,000	3.50%	15/3/2027	112,098	0.01%
Virginia Electric & Power Co.	100,000	3.75%	15/5/2027	97,904	0.01%
Virginia Electric & Power Co.	110,000	3.80%	1/4/2028	106,704	0.01%
Virginia Electric & Power Co.	80,000	2.88%	15/7/2029	73,667	0.01%
Virginia Electric & Power Co.	75,000	2.30%	15/11/2031	62,732	0.00%
Virginia Electric & Power Co.	95,000	2.40%	30/3/2032	79,407	0.01%
Virginia Electric & Power Co.	110,000	5.00%	1/4/2033	107,666	0.01%
Virginia Electric & Power Co.	215,000	5.30%	15/8/2033	214,189	0.01%
Virginia Electric & Power Co.	50,000	5.05%	15/8/2034	48,798	0.00%
Virginia Electric & Power Co.	75,000	6.00%	15/1/2036	77,721	0.01%
Virginia Electric & Power Co.	90,000	6.00%	15/5/2037	93,162	0.01%
Virginia Electric & Power Co.	70,000	6.35%	30/11/2037	74,464	0.01%
Virginia Electric & Power Co.	100,000	8.88%	15/11/2038	129,785	0.01%
Virginia Electric & Power Co.	75,000	4.00%	15/1/2043	59,800	0.00%
Virginia Electric & Power Co.	70,000	4.65%	15/8/2043	61,392	0.00%
Virginia Electric & Power Co.	90,000	4.45%	15/2/2044	76,321	0.01%
Virginia Electric & Power Co.	55,000	4.20%	15/5/2045	44,326	0.00%
Virginia Electric & Power Co.	75,000	4.00%	15/11/2046	58,164	0.00%
Virginia Electric & Power Co.	80,000	3.80%	15/9/2047	59,780	0.00%
Virginia Electric & Power Co.	90,000	4.60%	1/12/2048	75,661	0.01%
Virginia Electric & Power Co.	85,000	3.30%	1/12/2049	57,611	0.00%
Virginia Electric & Power Co.	530,000	2.45%	15/12/2050	298,619	0.02%
Virginia Electric & Power Co.	130,000	2.95%	15/11/2051	80,880	0.01%

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Virginia Electric & Power Co.	90,000	4.63%	15/5/2052	75,767	0.01%
Virginia Electric & Power Co.	60,000	5.45%	1/4/2053	57,157	0.00%
Virginia Electric & Power Co.	105,000	5.70%	15/8/2053	103,789	0.01%
Virginia Electric & Power Co.	100,000	5.35%	15/1/2054	94,140	0.01%
Virginia Electric & Power Co.	50,000	5.55%	15/8/2054	48,444	0.00%
Visa, Inc.	375,000	1.90%	15/4/2027	354,544	0.02%
Visa, Inc.	600,000	2.75%	15/9/2027	574,196	0.04%
Visa, Inc.	270,000	2.05%	15/4/2030	236,089	0.02%
Visa, Inc.	145,000	1.10%	15/2/2031	117,353	0.01%
Visa, Inc.	200,000	4.15%	14/12/2035	184,945	0.01%
Visa, Inc.	100,000	2.70%	15/4/2040	72,950	0.00%
Visa, Inc.	470,000	4.30%	14/12/2045	402,195	0.03%
Visa, Inc.	230,000	3.65%	15/9/2047	175,912	0.01%
Visa, Inc.	125,000	2.00%	15/8/2050	67,616	0.00%
Vistra Operations Co. LLC	100,000	5.05%	30/12/2026	100,094	0.01%
Vistra Operations Co. LLC	155,000	3.70%	30/1/2027	150,847	0.01%
Vistra Operations Co. LLC	160,000	4.30%	15/7/2029	152,694	0.01%
Vistra Operations Co. LLC	125,000	6.95%	15/10/2033	134,267	0.01%
Vistra Operations Co. LLC	100,000	6.00%	15/4/2034	101,150	0.01%
Vistra Operations Co. LLC	100,000	5.70%	30/12/2034	98,754	0.01%
VMware LLC	125,000	1.40%	15/8/2026	118,417	0.01%
VMware LLC	175,000	3.90%	21/8/2027	171,059	0.01%
VMware LLC	150,000	1.80%	15/8/2028	134,571	0.01%
VMware LLC	250,000	4.70%	15/5/2030	244,837	0.02%
VMware LLC	225,000	2.20%	15/8/2031	186,670	0.01%
Volkswagen Group of America Finance LLC	250,000	6.45%	16/11/2030	258,816	0.02%
Vontier Corp.	100,000	2.95%	1/4/2031	85,817	0.01%
Voya Financial, Inc.	115,000	5.70%	15/7/2043	109,827	0.01%
Voya Financial, Inc.	70,000	4.70%	23/1/2048	65,764	0.00%
Vulcan Materials Co.	75,000	4.95%	1/12/2029	74,754	0.01%
Vulcan Materials Co.	200,000	3.50%	1/6/2030	185,468	0.01%
Vulcan Materials Co.	100,000	5.35%	1/12/2034	99,796	0.01%
Vulcan Materials Co.	60,000	4.50%	15/6/2047	49,967	0.00%
Vulcan Materials Co.	75,000	4.70%	1/3/2048	64,632	0.00%
Vulcan Materials Co.	105,000	5.70%	1/12/2054	102,249	0.01%
W R Berkley Corp.	55,000	4.75%	1/8/2044	48,109	0.00%
W R Berkley Corp.	100,000	4.00%	12/5/2050	75,782	0.01%
W R Berkley Corp.	75,000	3.15%	30/9/2061	44,194	0.00%
Wachovia Corp.	150,000	5.50%	1/8/2035	149,945	0.01%
WakeMed	75,000	3.29%	1/10/2052	51,620	0.00%
Walmart, Inc.	300,000	4.00%	15/4/2026	298,625	0.02%
Walmart, Inc.	175,000	3.05%	8/7/2026	171,580	0.01%
Walmart, Inc.	150,000	1.05%	17/9/2026	141,913	0.01%
Walmart, Inc.	200,000	3.95%	9/9/2027	197,897	0.01%
Walmart, Inc.	300,000	3.70%	26/6/2028	293,413	0.02%
Walmart, Inc.	500,000	1.50%	22/9/2028	449,073	0.03%
Walmart, Inc.[1]	375,000	1.80%	22/9/2031	313,218	0.02%
Walmart, Inc.	350,000	4.15%	9/9/2032	337,066	0.02%
Walmart, Inc.	250,000	4.10%	15/4/2033	237,982	0.02%
Walmart, Inc.	125,000	5.25%	1/9/2035	128,723	0.01%
Walmart, Inc.	150,000	6.50%	15/8/2037	169,266	0.01%
Walmart, Inc.	130,000	6.20%	15/4/2038	143,585	0.01%
Walmart, Inc.	200,000	3.95%	28/6/2038	179,060	0.01%
Walmart, Inc.	32,000	5.63%	1/4/2040	33,390	0.00%
Walmart, Inc.	70,000	5.00%	25/10/2040	68,271	0.00%
Walmart, Inc.	175,000	2.50%	22/9/2041	120,466	0.01%
Walmart, Inc.	175,000	4.00%	11/4/2043	148,341	0.01%
Walmart, Inc.	187,000	4.05%	29/6/2048	153,310	0.01%
Walmart, Inc.[1]	275,000	2.65%	22/9/2051	169,733	0.01%
Walmart, Inc.	125,000	4.50%	15/4/2053	108,915	0.01%
Walt Disney Co.	200,000	1.75%	13/1/2026	194,571	0.01%
Walt Disney Co.	375,000	3.70%	23/3/2027	368,955	0.02%
Walt Disney Co.	300,000	2.00%	1/9/2029	266,678	0.02%
Walt Disney Co.	650,000	2.65%	13/1/2031	574,561	0.04%
Walt Disney Co.	50,000	6.55%	15/3/2033	54,959	0.00%
Walt Disney Co.	175,000	3.50%	13/5/2040	140,178	0.01%
Walt Disney Co.	175,000	5.40%	1/10/2043	171,360	0.01%
Walt Disney Co.	200,000	4.95%	15/10/2045	182,918	0.01%
Walt Disney Co.	375,000	2.75%	1/9/2049	233,824	0.02%
Walt Disney Co.	400,000	4.70%	23/3/2050	355,425	0.02%
Walt Disney Co.	560,000	3.60%	13/1/2051	411,019	0.03%

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Walt Disney Co.	200,000	3.80%	13/5/2060	145,117	0.01%
Warnermedia Holdings, Inc.	805,000	3.76%	15/3/2027	775,624	0.05%
Warnermedia Holdings, Inc.	250,000	4.05%	15/3/2029	232,578	0.02%
Warnermedia Holdings, Inc.	800,000	4.28%	15/3/2032	704,821	0.05%
Warnermedia Holdings, Inc.	750,000	5.05%	15/3/2042	601,937	0.04%
Warnermedia Holdings, Inc.	995,000	5.14%	15/3/2052	740,776	0.05%
Warnermedia Holdings, Inc.	475,000	5.39%	15/3/2062	349,601	0.02%
Washington Gas Light Co.	50,000	3.80%	15/9/2046	37,571	0.00%
Washington Gas Light Co.	75,000	3.65%	15/9/2049	53,846	0.00%
Washington University	75,000	3.52%	15/4/2054	54,410	0.00%
Washington University	75,000	4.35%	15/4/2122	57,690	0.00%
Waste Connections, Inc.	250,000	4.25%	1/12/2028	244,708	0.02%
Waste Connections, Inc.	150,000	3.50%	1/5/2029	141,831	0.01%
Waste Connections, Inc.	125,000	2.60%	1/2/2030	111,790	0.01%
Waste Connections, Inc.	375,000	2.20%	15/1/2032	309,198	0.02%
Waste Connections, Inc.	75,000	4.20%	15/1/2033	69,679	0.00%
Waste Connections, Inc.	125,000	2.95%	15/1/2052	77,948	0.01%
Waste Management, Inc.	125,000	3.15%	15/11/2027	120,238	0.01%
Waste Management, Inc.	200,000	1.15%	15/3/2028	178,981	0.01%
Waste Management, Inc.	225,000	2.00%	1/6/2029	200,050	0.01%
Waste Management, Inc.	375,000	4.63%	15/2/2030	371,028	0.03%
Waste Management, Inc.	100,000	4.65%	15/3/2030	98,756	0.01%
Waste Management, Inc.	350,000	1.50%	15/3/2031	284,757	0.02%
Waste Management, Inc.	300,000	4.80%	15/3/2032	294,848	0.02%
Waste Management, Inc.	225,000	4.88%	15/2/2034	220,650	0.01%
Waste Management, Inc.	125,000	4.95%	15/3/2035	121,641	0.01%
Waste Management, Inc.	100,000	2.50%	15/11/2050	58,145	0.00%
Waste Management, Inc.	250,000	5.35%	15/10/2054	240,138	0.02%
WEC Energy Group, Inc.	100,000	5.15%	1/10/2027	101,045	0.01%
WEC Energy Group, Inc.	300,000	2.20%	15/12/2028	270,560	0.02%
WEC Energy Group, Inc.	6,000	1.80%	15/10/2030	5,017	0.00%
Wells Fargo & Co.	650,000	3.00%	22/4/2026	635,820	0.04%
Wells Fargo & Co.	592,000	4.10%	3/6/2026	586,059	0.04%
Wells Fargo & Co.	100,000	3.00%	23/10/2026	96,963	0.01%
Wells Fargo & Co.	375,000	3.20%	17/6/2027	366,265	0.02%
Wells Fargo & Co.	125,000	4.30%	22/7/2027	123,383	0.01%
Wells Fargo & Co.	725,000	3.53%	24/3/2028	703,447	0.05%
Wells Fargo & Co.	400,000	5.71%	22/4/2028	406,503	0.03%
Wells Fargo & Co.	603,000	3.58%	22/5/2028	584,470	0.04%
Wells Fargo & Co.	650,000	2.39%	2/6/2028	612,118	0.04%
Wells Fargo & Co.	275,000	4.81%	25/7/2028	273,948	0.02%
Wells Fargo & Co.	275,000	4.15%	24/1/2029	266,700	0.02%
Wells Fargo & Co.	760,000	5.57%	25/7/2029	771,234	0.05%
Wells Fargo & Co.	385,000	6.30%	23/10/2029	400,247	0.03%
Wells Fargo & Co.	400,000	5.20%	23/1/2030	401,321	0.03%
Wells Fargo & Co.	500,000	2.88%	30/10/2030	451,196	0.03%
Wells Fargo & Co.	450,000	2.57%	11/2/2031	396,917	0.03%
Wells Fargo & Co.	200,000	4.48%	4/4/2031	193,554	0.01%
Wells Fargo & Co.	565,000	3.35%	2/3/2033	494,847	0.03%
Wells Fargo & Co.	505,000	4.90%	25/7/2033	487,982	0.03%
Wells Fargo & Co.	560,000	5.39%	24/4/2034	553,062	0.04%
Wells Fargo & Co.	560,000	5.56%	25/7/2034	558,696	0.04%
Wells Fargo & Co.	460,000	6.49%	23/10/2034	488,559	0.03%
Wells Fargo & Co.	325,000	5.50%	23/1/2035	323,067	0.02%
Wells Fargo & Co.	50,000	5.38%	7/2/2035	49,691	0.00%
Wells Fargo & Co.	350,000	5.21%	3/12/2035	341,071	0.02%
Wells Fargo & Co.	75,000	5.95%	15/12/2036	75,343	0.01%
Wells Fargo & Co.	525,000	3.07%	30/4/2041	381,388	0.03%
Wells Fargo & Co.	225,000	5.38%	2/11/2043	210,634	0.01%
Wells Fargo & Co.	375,000	5.61%	15/1/2044	359,178	0.02%
Wells Fargo & Co.	200,000	4.65%	4/11/2044	168,037	0.01%
Wells Fargo & Co.	350,000	3.90%	1/5/2045	271,444	0.02%
Wells Fargo & Co.	425,000	4.90%	17/11/2045	368,559	0.02%
Wells Fargo & Co.	205,000	4.40%	14/6/2046	164,756	0.01%
Wells Fargo & Co.	225,000	4.75%	7/12/2046	189,206	0.01%
Wells Fargo & Co.	780,000	5.01%	4/4/2051	695,417	0.05%
Wells Fargo & Co.	500,000	4.61%	25/4/2053	418,292	0.03%
Wells Fargo Bank NA	500,000	4.81%	15/1/2026	501,581	0.03%
Wells Fargo Bank NA	275,000	5.45%	7/8/2026	278,322	0.02%
Wells Fargo Bank NA	350,000	5.25%	11/12/2026	354,120	0.02%
Wells Fargo Bank NA	100,000	5.95%	26/8/2036	102,965	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Wells Fargo Bank NA	250,000	5.85%	1/2/2037	254,945	0.02%
Wells Fargo Bank NA	175,000	6.60%	15/1/2038	190,882	0.01%
Wells Fargo Commercial Mortgage Trust 2016	250,000	3.10%	15/6/2049	242,255	0.02%
Wells Fargo Commercial Mortgage Trust 2016	100,000	2.65%	15/8/2049	96,048	0.01%
Wells Fargo Commercial Mortgage Trust 2016	150,000	3.37%	15/10/2049	142,523	0.01%
Wells Fargo Commercial Mortgage Trust 2016	230,000	3.79%	15/12/2049	225,442	0.02%
Wells Fargo Commercial Mortgage Trust 2016	100,000	3.42%	15/11/2059	96,908	0.01%
Wells Fargo Commercial Mortgage Trust 2017	69,000	3.67%	15/7/2050	65,841	0.00%
Wells Fargo Commercial Mortgage Trust 2017	68,000	3.45%	15/7/2050	65,461	0.00%
Wells Fargo Commercial Mortgage Trust 2017	125,000	3.70%	15/9/2050	118,380	0.01%
Wells Fargo Commercial Mortgage Trust 2017	50,000	3.42%	15/9/2050	47,714	0.00%
Wells Fargo Commercial Mortgage Trust 2017	175,000	3.58%	15/10/2050	168,285	0.01%
Wells Fargo Commercial Mortgage Trust 2017	125,000	3.32%	15/10/2050	119,859	0.01%
Wells Fargo Commercial Mortgage Trust 2017	50,000	3.85%	15/10/2050	47,487	0.00%
Wells Fargo Commercial Mortgage Trust 2017	50,000	3.47%	15/11/2050	47,841	0.00%
Wells Fargo Commercial Mortgage Trust 2017	100,000	3.33%	15/12/2050	96,009	0.01%
Wells Fargo Commercial Mortgage Trust 2018	50,000	4.15%	15/8/2051	48,113	0.00%
Wells Fargo Commercial Mortgage Trust 2018	50,000	4.30%	15/1/2052	48,593	0.00%
Wells Fargo Commercial Mortgage Trust 2018	100,000	4.44%	15/9/2061	97,853	0.01%
Welltower OP LLC	300,000	4.25%	1/4/2026	298,609	0.02%
Welltower OP LLC	200,000	2.05%	15/1/2029	178,824	0.01%
Welltower OP LLC	200,000	3.10%	15/1/2030	182,143	0.01%
Welltower OP LLC	200,000	2.75%	15/1/2032	170,253	0.01%
Welltower OP LLC	50,000	6.50%	15/3/2041	53,539	0.00%
Welltower OP LLC	75,000	4.95%	1/9/2048	67,288	0.00%
Western & Southern Life Insurance Co.	150,000	5.15%	15/1/2049	133,759	0.01%
Western Digital Corp.	150,000	2.85%	1/2/2029	133,479	0.01%
Western Midstream Operating LP	280,000	4.05%	1/2/2030	262,661	0.02%
Western Midstream Operating LP	110,000	5.45%	15/11/2034	106,148	0.01%
Western Midstream Operating LP	35,000	5.45%	1/4/2044	31,067	0.00%
Western Midstream Operating LP	180,000	5.30%	1/3/2048	152,783	0.01%
Western Midstream Operating LP	190,000	5.25%	1/2/2050	162,706	0.01%
Western Union Co.	100,000	1.35%	15/3/2026	95,652	0.01%
Western Union Co.	125,000	2.75%	15/3/2031	105,864	0.01%
Westinghouse Air Brake Technologies Corp.	125,000	3.45%	15/11/2026	121,897	0.01%
Westinghouse Air Brake Technologies Corp.	200,000	4.70%	15/9/2028	198,184	0.01%
Westlake Corp.	200,000	3.60%	15/8/2026	196,008	0.01%
Westlake Corp.	100,000	3.38%	15/6/2030	91,601	0.01%
Westlake Corp.	100,000	5.00%	15/8/2046	86,916	0.01%
Westlake Corp.	65,000	4.38%	15/11/2047	51,189	0.00%
Westlake Corp.	125,000	3.38%	15/8/2061	74,916	0.01%
Weyerhaeuser Co.	275,000	4.00%	15/4/2030	260,539	0.02%
Weyerhaeuser Co.	71,000	7.38%	15/3/2032	79,092	0.01%
Weyerhaeuser Co.	200,000	3.38%	9/3/2033	173,785	0.01%
Whirlpool Corp.	100,000	5.75%	1/3/2034	98,054	0.01%
Whirlpool Corp.	100,000	4.60%	15/5/2050	75,516	0.01%
Whistler Pipeline LLC	95,000	5.70%	30/9/2031	94,830	0.01%
Whistler Pipeline LLC	125,000	5.95%	30/9/2034	125,411	0.01%
William Marsh Rice University	110,000	3.57%	15/5/2045	87,174	0.01%
Williams Cos, Inc.	175,000	5.40%	2/3/2026	176,218	0.01%
Williams Cos, Inc.	135,000	3.75%	15/6/2027	131,540	0.01%
Williams Cos, Inc.	100,000	4.80%	15/11/2029	98,705	0.01%
Williams Cos, Inc.	200,000	3.50%	15/11/2030	183,774	0.01%
Williams Cos, Inc.	330,000	2.60%	15/3/2031	284,242	0.02%
Williams Cos, Inc.	35,000	8.75%	15/3/2032	41,383	0.00%
Williams Cos, Inc.	90,000	4.65%	15/8/2032	85,697	0.01%
Williams Cos, Inc.	240,000	5.65%	15/3/2033	242,190	0.02%
Williams Cos, Inc.	125,000	5.15%	15/3/2034	121,476	0.01%
Williams Cos, Inc.	230,000	6.30%	15/4/2040	238,913	0.02%
Williams Cos, Inc.	75,000	5.80%	15/11/2043	73,535	0.01%
Williams Cos, Inc.	100,000	5.40%	4/3/2044	93,694	0.01%
Williams Cos, Inc.	55,000	5.75%	24/6/2044	53,247	0.00%
Williams Cos, Inc.	125,000	4.90%	15/1/2045	108,996	0.01%
Williams Cos, Inc.	70,000	5.10%	15/9/2045	62,785	0.00%
Williams Cos, Inc.	160,000	4.85%	1/3/2048	136,620	0.01%
Williams Cos, Inc.	90,000	5.30%	15/8/2052	82,209	0.01%
Williams Cos, Inc.	100,000	5.80%	15/11/2054	97,722	0.01%
Willis North America, Inc.	125,000	4.65%	15/6/2027	124,725	0.01%
Willis North America, Inc.	100,000	5.35%	15/5/2033	99,395	0.01%
Willis North America, Inc.	125,000	3.88%	15/9/2049	91,659	0.01%
Willis North America, Inc.	130,000	5.90%	5/3/2054	127,660	0.01%

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Willis-Knighton Medical Center	50,000	4.81%	1/9/2048	43,097	0.00%
Willis-Knighton Medical Center	50,000	3.07%	1/3/2051	31,193	0.00%
Wisconsin Electric Power Co.	50,000	5.00%	15/5/2029	50,373	0.00%
Wisconsin Electric Power Co.	70,000	4.75%	30/9/2032	69,065	0.00%
Wisconsin Electric Power Co.	100,000	5.63%	15/5/2033	103,798	0.01%
Wisconsin Electric Power Co.	50,000	4.60%	1/10/2034	47,670	0.00%
Wisconsin Electric Power Co.	65,000	4.30%	15/10/2048	53,525	0.00%
Wisconsin Power & Light Co.	50,000	3.05%	15/10/2027	47,830	0.00%
Wisconsin Power & Light Co.	75,000	3.95%	1/9/2032	69,361	0.00%
Wisconsin Power & Light Co.	40,000	4.95%	1/4/2033	38,897	0.00%
Wisconsin Power & Light Co.	50,000	5.38%	30/3/2034	49,766	0.00%
Wisconsin Power & Light Co.	50,000	6.38%	15/8/2037	53,135	0.00%
Wisconsin Power & Light Co.	40,000	3.65%	1/4/2050	28,600	0.00%
Wisconsin Public Service Corp.	50,000	4.55%	1/12/2029	49,327	0.00%
Wisconsin Public Service Corp.	75,000	3.67%	1/12/2042	58,031	0.00%
Wisconsin Public Service Corp.	135,000	4.75%	1/11/2044	119,622	0.01%
Workday, Inc.	275,000	3.50%	1/4/2027	267,944	0.02%
Workday, Inc.	250,000	3.80%	1/4/2032	227,505	0.02%
WP Carey, Inc.	150,000	4.25%	1/10/2026	148,411	0.01%
WP Carey, Inc.	50,000	3.85%	15/7/2029	47,574	0.00%
WP Carey, Inc.	100,000	2.25%	1/4/2033	78,845	0.01%
WRKCo, Inc.	250,000	3.90%	1/6/2028	241,133	0.02%
WRKCo, Inc.	200,000	4.90%	15/3/2029	198,745	0.01%
WRKCo, Inc.	200,000	3.00%	15/6/2033	167,876	0.01%
WW Grainger, Inc.	150,000	3.75%	15/5/2046	116,636	0.01%
WW Grainger, Inc.	100,000	4.20%	15/5/2047	82,532	0.01%
Wyeth LLC	125,000	6.50%	1/2/2034	136,031	0.01%
Wyeth LLC	150,000	6.00%	15/2/2036	158,111	0.01%
Wyeth LLC	275,000	5.95%	1/4/2037	287,176	0.02%
Xcel Energy, Inc.	190,000	2.35%	15/11/2031	156,851	0.01%
Xcel Energy, Inc.	65,000	4.60%	1/6/2032	61,895	0.00%
Xcel Energy, Inc.	200,000	5.50%	15/3/2034	199,086	0.01%
Xcel Energy, Inc.	140,000	3.50%	1/12/2049	96,233	0.01%
XL Group Ltd.	50,000	5.25%	15/12/2043	46,278	0.00%
Xylem, Inc.	100,000	3.25%	1/11/2026	97,524	0.01%
Xylem, Inc.	125,000	2.25%	30/1/2031	106,542	0.01%
Xylem, Inc.	50,000	4.38%	1/11/2046	40,838	0.00%
Yale University	125,000	1.48%	15/4/2030	106,341	0.01%
Yale University	100,000	2.40%	15/4/2050	59,615	0.00%
Yale-New Haven Health Services Corp.	75,000	2.50%	1/7/2050	43,381	0.00%
Zimmer Biomet Holdings, Inc.	250,000	2.60%	24/11/2031	213,309	0.01%
Zimmer Biomet Holdings, Inc.	100,000	5.20%	15/9/2034	98,073	0.01%
Zions Bancorp NA	50,000	6.82%	19/11/2035	50,481	0.00%
Zoetis, Inc.	150,000	3.00%	12/9/2027	143,774	0.01%
Zoetis, Inc.	75,000	3.90%	20/8/2028	72,693	0.00%
Zoetis, Inc.	275,000	2.00%	15/5/2030	236,617	0.02%
Zoetis, Inc.	125,000	5.60%	16/11/2032	128,785	0.01%
Zoetis, Inc.	100,000	4.70%	1/2/2043	88,926	0.01%
Zoetis, Inc.	200,000	3.95%	12/9/2047	154,504	0.01%
				927,901,945	**62.70%**
Uruguay 0.15% (31 December 2023: 0.15%)					
Oriental Republic of Uruguay	180,000	5.25%	10/9/2060	163,944	0.01%
Uruguay Government International Bond	150,000	4.38%	27/10/2027	148,556	0.01%
Uruguay Government International Bond	401,825	4.38%	23/1/2031	389,433	0.03%
Uruguay Government International Bond	258,826	5.75%	28/10/2034	265,870	0.02%
Uruguay Government International Bond	263,500	7.63%	21/3/2036	307,389	0.02%
Uruguay Government International Bond	107,537	4.13%	20/11/2045	89,886	0.01%
Uruguay Government International Bond	530,280	5.10%	18/6/2050	486,621	0.03%
Uruguay Government International Bond	370,000	4.98%	20/4/2055	327,557	0.02%
				2,179,256	**0.15%**
Total Fixed Income				**1,465,983,250**	**99.06%**
Total Transferable Securities				**1,465,983,250**	**99.06%**

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: 0.01%)				
Futures 0.00% (31 December 2023: 0.01%)				
US Treasury Note 5 Year March 2025	(20)	$(2,134,633)	8,539	0.00%
US Treasury Note 10 Year March 2025	(3)	$(326,594)	344	0.00%
US Treasury Long Bond March 2025	(1)	$(113,531)	(313)	(0.00%)

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
US Treasury Note 2 Year March 2025	11	$2,266,135	(4,432)	(0.00%)
			4,138	**0.00%**
Total Financial Derivative Instruments Dealt in on a Regulated Market			**4,138**	**0.00%**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (0.89%) (31 December 2023: 0.41%)							
Forward Currency Exchange Contracts (0.00%) (31 December 2023: (0.00%))							
EUR	4,335	USD	(4,501)	JPMorgan Chase Bank	7/1/2025	(11)	(0.00%)
EUR	4,287	USD	(4,470)	JPMorgan Chase Bank	6/1/2025	(30)	(0.00%)
						(41)	**(0.00%)**
Hedge Share Class Level Forward Currency Exchange Contracts (0.89%) (31 December 2023: 0.41%)							
USD	6,894,226	GBP	(5,410,554)	BNP Paribas	3/1/2025	118,049	0.01%
USD	5,357,707	EUR	(5,066,440)	JPMorgan Chase Bank	3/1/2025	111,408	0.01%
USD	5,734,789	GBP	(4,512,749)	BNP Paribas	3/1/2025	83,023	0.00%
USD	4,412,627	EUR	(4,190,106)	JPMorgan Chase Bank	3/1/2025	73,772	0.00%
USD	1,868,686	EUR	(1,762,436)	State Street Bank & Trust Co.	3/1/2025	43,684	0.00%
USD	1,923,568	EUR	(1,817,185)	State Street Bank & Trust Co.	3/1/2025	41,873	0.00%
USD	2,699,257	EUR	(2,567,034)	Toronto-Dominion Bank	3/1/2025	41,093	0.00%
USD	1,848,718	EUR	(1,753,640)	BNP Paribas	3/1/2025	32,824	0.00%
USD	1,925,851	EUR	(1,834,284)	BNP Paribas	3/1/2025	26,450	0.00%
USD	514,492	GBP	(406,382)	JPMorgan Chase Bank	3/1/2025	5,539	0.00%
EUR	75,935,893	USD	(78,731,787)	Toronto-Dominion Bank	4/2/2025	3,132	0.00%
EUR	75,000,000	USD	(77,761,436)	UBS AG	4/2/2025	3,094	0.00%
USD	537,188	GBP	(427,030)	JPMorgan Chase Bank	3/1/2025	2,376	0.00%
USD	193,630	GBP	(152,727)	Toronto-Dominion Bank	3/1/2025	2,355	0.00%
USD	44,113	GBP	(34,977)	Toronto-Dominion Bank	3/1/2025	308	0.00%
USD	10,729,577	GBP	(8,569,496)	BNP Paribas	4/2/2025	97	0.00%
GBP	53,196	USD	(66,551)	JPMorgan Chase Bank	3/1/2025	72	0.00%
USD	245,470,400	GBP	(196,000,000)	UBS AG	3/1/2025	17	0.00%
USD	164,659,786	GBP	(131,475,396)	State Street Bank & Trust Co.	3/1/2025	12	0.00%
USD	164,659,787	GBP	(131,475,397)	Toronto-Dominion Bank	3/1/2025	12	0.00%
EUR	243,556	USD	(252,524)	BNP Paribas	4/2/2025	9	0.00%
USD	5,850	GBP	(4,665)	BNP Paribas	3/1/2025	7	0.00%
USD	83,849,174	GBP	(66,950,794)	Royal Bank of Canada	3/1/2025	6	0.00%
EUR	113,764	USD	(117,953)	State Street Bank & Trust Co.	4/2/2025	5	0.00%
USD	117,803	EUR	(113,764)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
GBP	53,196	USD	(66,605)	State Street Bank & Trust Co.	4/2/2025	—	0.00%
USD	66,623	GBP	(53,196)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
GBP	103,852	USD	(130,030)	BNP Paribas	4/2/2025	(1)	(0.00%)
USD	78,631,617	EUR	(75,935,893)	Toronto-Dominion Bank	3/1/2025	(4)	(0.00%)
USD	77,662,500	EUR	(75,000,000)	UBS AG	3/1/2025	(4)	(0.00%)
USD	2,660,910	EUR	(2,566,409)	BNP Paribas	4/2/2025	(98)	(0.00%)
EUR	46,132	USD	(47,907)	BNP Paribas	3/1/2025	(137)	(0.00%)
GBP	105,977	USD	(132,893)	State Street Bank & Trust Co.	3/1/2025	(167)	(0.00%)
USD	431,364	GBP	(344,614)	State Street Bank & Trust Co.	3/1/2025	(231)	(0.00%)
EUR	113,764	USD	(118,100)	JPMorgan Chase Bank	3/1/2025	(297)	(0.00%)
EUR	48,084	USD	(50,129)	JPMorgan Chase Bank	3/1/2025	(338)	(0.00%)
GBP	66,950,794	USD	(83,826,512)	Royal Bank of Canada	4/2/2025	(440)	(0.00%)
GBP	192,356	USD	(241,347)	BNP Paribas	3/1/2025	(441)	(0.00%)
GBP	27,140	USD	(34,440)	Toronto-Dominion Bank	3/1/2025	(450)	(0.00%)
EUR	154,315	USD	(160,544)	BNP Paribas	3/1/2025	(751)	(0.00%)
GBP	46,490	USD	(58,995)	Toronto-Dominion Bank	3/1/2025	(771)	(0.00%)
GBP	78,431	USD	(99,046)	BNP Paribas	3/1/2025	(819)	(0.00%)
GBP	131,475,396	USD	(164,615,291)	State Street Bank & Trust Co.	4/2/2025	(872)	(0.00%)
GBP	131,475,397	USD	(164,615,296)	Toronto-Dominion Bank	4/2/2025	(876)	(0.00%)
EUR	156,798	USD	(163,277)	State Street Bank & Trust Co.	3/1/2025	(913)	(0.00%)
GBP	196,000,000	USD	(245,404,068)	UBS AG	4/2/2025	(1,300)	(0.00%)
GBP	89,728	USD	(114,047)	BNP Paribas	3/1/2025	(1,671)	(0.00%)
EUR	90,904	USD	(96,248)	Toronto-Dominion Bank	3/1/2025	(2,117)	(0.00%)
EUR	595,304	USD	(618,866)	State Street Bank & Trust Co.	3/1/2025	(2,429)	(0.00%)
GBP	159,090	USD	(201,877)	BNP Paribas	3/1/2025	(2,633)	(0.00%)
GBP	149,423	USD	(190,349)	Toronto-Dominion Bank	3/1/2025	(3,212)	(0.00%)
EUR	229,546	USD	(241,170)	BNP Paribas	3/1/2025	(3,475)	(0.00%)
GBP	182,658	USD	(233,008)	Toronto-Dominion Bank	3/1/2025	(4,247)	(0.00%)
EUR	1,164,635	USD	(1,210,679)	State Street Bank & Trust Co.	3/1/2025	(4,699)	(0.00%)
EUR	464,150	USD	(486,588)	BNP Paribas	3/1/2025	(5,961)	(0.00%)
EUR	427,466	USD	(448,723)	HSBC Bank	3/1/2025	(6,082)	(0.00%)
EUR	464,216	USD	(488,109)	Toronto-Dominion Bank	3/1/2025	(7,413)	(0.00%)
EUR	614,650	USD	(644,095)	Toronto-Dominion Bank	3/1/2025	(7,625)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
GBP	454,507	USD	(577,698)	Royal Bank of Canada	3/1/2025	(8,473)	(0.00%)
GBP	418,267	USD	(532,983)	Toronto-Dominion Bank	3/1/2025	(9,146)	(0.00%)
EUR	942,482	USD	(987,939)	BNP Paribas	3/1/2025	(11,998)	(0.00%)
EUR	788,804	USD	(831,450)	BNP Paribas	3/1/2025	(14,644)	(0.00%)
EUR	757,739	USD	(801,409)	HSBC Bank	3/1/2025	(16,770)	(0.00%)
GBP	640,725	USD	(819,927)	State Street Bank & Trust Co.	3/1/2025	(17,483)	(0.00%)
EUR	975,603	USD	(1,031,839)	Toronto-Dominion Bank	3/1/2025	(21,602)	(0.00%)
GBP	2,737,792	USD	(3,481,648)	State Street Bank & Trust Co.	3/1/2025	(52,837)	(0.00%)
GBP	3,474,238	USD	(4,415,746)	HSBC Bank	3/1/2025	(64,611)	(0.01%)
GBP	5,368,935	USD	(6,824,061)	Toronto-Dominion Bank	3/1/2025	(100,008)	(0.01%)
EUR	31,931,420	USD	(33,772,203)	HSBC Bank	3/1/2025	(707,216)	(0.05%)
EUR	31,931,420	USD	(33,772,203)	Toronto-Dominion Bank	3/1/2025	(707,216)	(0.05%)
EUR	42,575,227	USD	(45,029,604)	Royal Bank of Canada	3/1/2025	(942,954)	(0.06%)
EUR	55,568,123	USD	(58,771,514)	UBS AG	3/1/2025	(1,230,720)	(0.08%)
GBP	104,345,458	USD	(132,625,894)	Royal Bank of Canada	3/1/2025	(1,943,652)	(0.13%)
GBP	104,345,459	USD	(132,625,896)	Toronto-Dominion Bank	3/1/2025	(1,943,652)	(0.13%)
GBP	104,345,459	USD	(132,626,000)	HSBC Bank	3/1/2025	(1,943,756)	(0.13%)
GBP	104,345,459	USD	(132,626,209)	State Street Bank & Trust Co.	3/1/2025	(1,943,965)	(0.13%)
GBP	105,687,693	USD	(134,331,911)	UBS AG	3/1/2025	(1,968,654)	(0.13%)
						(13,120,614)	**(0.89%)**
Total OTC Financial Derivative Instruments						**(13,120,655)**	**(0.89%)**
Total Investments						**1,452,866,733**	**98.17%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**27,034,515**	**1.83%**
Net Assets	**1,479,901,248**	**100.00%**

Analysis of Total Assets	US Dollars ($)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	796,477,573	53.26%
(b) Transferable securities dealt in on another regulated market	651,411,788	43.56%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	18,093,889	1.21%
(d) Total Financial Derivative Instruments dealt in on a regulated market	8,883	0.00%
(e) Total OTC Financial Derivative Instruments	589,217	0.04%
(f) Other assets	28,770,218	1.93%
Total Assets	1,495,351,568	100.00%

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

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,465,983,250	1,475,824,841
Financial Derivative Instruments	3,17	598,100	6,307,614
Cash	3	7,303,546	240,119
Unrealised Appreciation on Spot Currency Contracts		—	988
Receivables:			
Interest and Dividends		17,105,576	15,624,616
Capital Shares Issued		1,583,795	1,269,253
Investments Sold		2,777,301	828,191
Other Receivables		—	22,402
Total Current Assets		**1,495,351,568**	**1,500,118,024**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	13,714,617	91,989
Bank Overdraft		—	256,421
Payables and Other Liabilities:			
Investments Purchased		734,691	4,409,559
Income Distribution Payable		294,443	857,566
Capital Shares Redeemed		558,994	329,392
Margin Cash Due to Broker	3	2,350	45,257
Management Fees Payable	12	145,225	137,992
Total Current Liabilities		**15,450,320**	**6,128,176**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**1,479,901,248**	**1,493,989,848**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
US ($) Equivalent	$51,164,556	$36,862,186	$28,579,922
Net Assets	€49,409,612	€33,370,015	€26,779,033
Number of Shares Outstanding	178,377	131,803	110,268
Net Asset Value Per Share[1]	**€277.00**	**€253.18**	**€242.85**
Institutional Plus EUR Acc			
US ($) Equivalent	$1,640,599	$1,755,919	$1,887,498
Net Assets	€1,584,326	€1,589,570	€1,768,562
Number of Shares Outstanding	8,923	9,799	11,370
Net Asset Value Per Share[1]	**€177.56**	**€162.22**	**€155.55**
Institutional Plus EUR Hedged Acc			
US ($) Equivalent	$153,346,006	$143,990,198	$135,653,206
Net Assets	€148,086,238	€130,349,161	€127,105,372
Number of Shares Outstanding	1,419,613	1,259,543	1,293,999
Net Asset Value Per Share[1]	**€104.31**	**€103.49**	**€98.23**
GBP Hedged Acc			
US ($) Equivalent	$624,249,733	$628,572,202	$669,936,552
Net Assets	£498,463,412	£493,075,160	£556,934,549
Number of Shares Outstanding	4,125,632	4,167,195	5,026,969
Net Asset Value Per Share[1]	**£120.82**	**£118.32**	**£110.79**
Institutional Plus GBP Hedged Acc			
US ($) Equivalent	$2,998,840	$2,748,913	$8,903,935
Net Assets	£2,394,574	£2,156,348	£7,402,058
Number of Shares Outstanding	22,470	20,669	75,714
Net Asset Value Per Share[1]	**£106.57**	**£104.33**	**£97.76**
Institutional Plus GBP Hedged Dist			
US ($) Equivalent	$17,034,463	$39,329,259	$5,371,958
Net Assets	£13,602,019	£30,851,318	£4,465,839
Number of Shares Outstanding	169,227	375,254	55,784
Net Asset Value Per Share[1]	**£80.38**	**£82.21**	**£80.06**
USD Acc			
Net Assets	$517,233,417	$455,279,362	$394,272,819
Number of Shares Outstanding	2,481,184	2,239,880	2,093,099
Net Asset Value Per Share[1]	**$208.46**	**$203.26**	**$188.37**
Institutional Plus USD Acc			
Net Assets	$104,689,895	$139,878,817	$171,444,419
Number of Shares Outstanding	776,717	1,064,776	1,408,800
Net Asset Value Per Share[1]	**$134.79**	**$131.37**	**$121.70**
Institutional Plus USD Dist			
Net Assets	$7,543,739	$45,572,992	$77,895,308
Number of Shares Outstanding	82,219	487,866	864,725
Net Asset Value Per Share[1]	**$91.75**	**$93.41**	**$90.08**

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

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		65,132,526	60,225,441
Other Income		135,281	192,921
Net (Loss)/Gain on Financial Instruments		(54,662,336)	87,460,057
Total Investment Income		**10,605,471**	**147,878,419**
Expenses			
Management Fees	12	1,641,888	1,622,840
Transaction Fees and Commissions		6,209	5,090
Other Expenses		98	—
Total Expenses		**1,648,195**	**1,627,930**
Finance Costs			
Interest Expense		20,936	25,101
Distribution	6	1,532,343	2,774,647
Total Finance Costs		**1,553,279**	**2,799,748**
Net Investment Income		**7,403,997**	**143,450,741**
Taxation	5	26,583	(27,233)
Net Increase in Net Assets		**7,430,580**	**143,423,508**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	7,430,580	143,423,508
Capital Transactions		
Subscriptions	360,255,080	312,412,348
Redemptions	(381,774,260)	(455,791,625)
Total Capital Transactions	(21,519,180)	(143,379,277)
Total (Decrease)/Increase for the Year	(14,088,600)	44,231
Net Assets		
Beginning of Year	1,493,989,848	1,493,945,617
End of Year	**1,479,901,248**	**1,493,989,848**

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

Vanguard U.S. Treasury Inflation-Protected Securities Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg U.S. Government Inflation-Linked 1–10 Year Index, a market-weighted index designed to measure the performance of US Treasury Inflation-Protected Securities ("TIPS") with maturities between 1 and 10 years.

Performance Summary (unaudited)

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

- Global financial markets performed unevenly for the 12 months ended 31 December 2024.
- Across much of the developed world in the first part of the year, consumer price increases continued to moderate, labour markets remained strong and interest rates appeared to have peaked. With that supportive backdrop and with high hopes for artificial intelligence, stocks gained ground and a number of major market indices hit record highs.
- As the year progressed, investor sentiment was dented at times by some disappointing economic reports, weak readings from the manufacturing sector and a surprise rate hike by the Bank of Japan. The global economy nevertheless continued to expand, and further progress against inflation led a number of Western central banks to cut interest rates. The European Central Bank began to do so in June, the Bank of England in August and the US Federal Reserve in September.
- Global stocks returned 16.69%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US turned in a stronger performance than the rest of the world as a whole.
- Global bonds returned –1.69%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis. US bonds, however, finished in modestly positive territory.
- Treasury Inflation-Protected Securities (TIPS) fared better than their nominal peers. The fund's benchmark index returned 3.25% for the 12 months.
- Within the benchmark, shorter-duration bonds posted higher returns than longer-duration bonds.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg U.S. Government Inflation-Linked 1–10 Year Index

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
Select CHF Hedged Acc	-1.07%	-0.15%	-0.45%
Benchmark	-1.14	-0.15	-0.42
Tracking Difference*	0.07		
Select CHF Hedged Income	-1.07%	-0.16%	-0.46%
Benchmark	-1.14	-0.15	-0.43
Tracking Difference*	0.07		
Select EUR Hedged Acc	1.56%	0.99%	0.44%
Benchmark	1.52	1.03	0.49
Tracking Difference*	0.04		
Select EUR Hedged Income	1.56%	0.99%	0.43%
Benchmark	1.52	1.03	0.49
Tracking Difference*	0.04		
Select GBP Hedged Acc	2.92%	2.05%	1.50%
Benchmark	2.90	2.11	1.57
Tracking Difference*	0.02		
Select GBP Hedged Income	2.92%	2.05%	1.49%
Benchmark	2.90	2.11	1.56
Tracking Difference*	0.02		
Select SGD Hedged Acc	1.35%	1.93%	1.77%
Benchmark	1.29	1.96	1.84
Tracking Difference*	0.06		

	Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception[1]
Select USD Acc	3.25%	2.70%	2.46%
Benchmark	3.25	2.75	2.54
Tracking Difference*	—		
Select USD Income	3.25%	2.70%	2.46%
Benchmark	3.25	2.75	2.54
Tracking Difference*	—		

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

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

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

[1] Since-inception returns: Select CHF Hedged Acc, Select EUR Hedged Acc, Select EUR Hedged Income, Select GBP Hedged Acc, Select USD Acc and Select USD Income, 24 October 2016; Select CHF Hedged Income, Select GBP Hedged Income and Select SGD Hedged Acc, 25 October 2016.

Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2024

Purchases	Principal US Dollars ($)	Cost US Dollars ($)
US Treasury Inflation Indexed Bonds 0.63% 15/1/2026	90,515,709	88,442,064
US Treasury Inflation Indexed Bonds 1.75% 15/1/2034	61,509,875	59,798,848
US Treasury Inflation Indexed Bonds 1.88% 15/7/2034	57,954,388	58,381,833
US Treasury Inflation Indexed Bonds 2.13% 15/4/2029	49,624,085	49,579,663
US Treasury Inflation Indexed Bonds 1.63% 15/10/2029	45,567,639	45,066,004
US Treasury Inflation Indexed Bonds 2.00% 15/1/2026	39,536,713	39,311,747
US Treasury Inflation Indexed Bonds 1.13% 15/1/2033	42,118,079	38,745,440
US Treasury Inflation Indexed Bonds 0.13% 15/1/2032	44,847,931	38,493,282
US Treasury Inflation Indexed Bonds 0.38% 15/7/2025	39,390,820	38,466,549
US Treasury Inflation Indexed Bonds 0.13% 15/7/2030	42,418,481	37,768,116
US Treasury Inflation Indexed Bonds 0.13% 15/7/2031	42,744,727	37,216,816
US Treasury Inflation Indexed Bonds 1.38% 15/7/2033	39,413,914	37,034,427
US Treasury Inflation Indexed Bonds 0.38% 15/1/2027	38,204,698	36,250,109
US Treasury Inflation Indexed Bonds 0.63% 15/7/2032	40,529,455	36,055,520
US Treasury Inflation Indexed Bonds 0.13% 15/1/2031	40,616,755	35,600,948
US Treasury Inflation Indexed Bonds 0.13% 15/4/2026	37,201,532	35,542,400
US Treasury Inflation Indexed Bonds 0.50% 15/1/2028	37,525,205	35,223,263
US Treasury Inflation Indexed Bonds 2.38% 15/10/2028	34,470,181	34,884,056
US Treasury Inflation Indexed Bonds 0.13% 15/7/2026	36,243,424	34,621,166
US Treasury Inflation Indexed Bonds 0.25% 15/7/2029	37,479,012	34,194,973
US Treasury Inflation Indexed Bonds 0.13% 15/1/2030	38,084,046	34,032,716
US Treasury Inflation Indexed Bonds 0.38% 15/7/2027	35,733,119	33,768,979
US Treasury Inflation Indexed Bonds 0.13% 15/10/2025	34,203,123	33,176,105
US Treasury Inflation Indexed Bonds 0.75% 15/7/2028	35,056,813	33,167,592
US Treasury Inflation Indexed Bonds 0.88% 15/1/2029	34,152,114	32,203,363
US Treasury Inflation Indexed Bonds 1.63% 15/10/2027	32,428,173	31,863,940
US Treasury Inflation Indexed Bonds 3.88% 15/4/2029	29,090,902	31,394,353
US Treasury Inflation Indexed Bonds 0.13% 15/10/2026	32,994,903	31,345,811
US Treasury Inflation Indexed Bonds 0.13% 15/4/2027	33,319,421	31,226,882
US Treasury Inflation Indexed Bonds 1.25% 15/4/2028	31,262,880	30,073,159
US Treasury Inflation Indexed Bonds 3.63% 15/4/2028	24,710,795	25,964,095
US Treasury Inflation Indexed Bonds 2.38% 15/1/2027	19,206,476	19,213,616
US Treasury Inflation Indexed Bonds 1.75% 15/1/2028	17,453,286	17,144,512
US Treasury Inflation Indexed Bonds 2.50% 15/1/2029	16,254,060	16,502,252

Sales	Principal US Dollars ($)	Proceeds US Dollars ($)
US Treasury Inflation Indexed Bonds 0.38% 15/7/2025	58,545,113	57,079,729
US Treasury Inflation Indexed Bonds 0.63% 15/1/2026	57,472,294	56,456,278
US Treasury Inflation Indexed Bonds 0.13% 15/10/2025	48,972,206	47,973,959
US Treasury Inflation Indexed Bonds 0.13% 15/4/2025	22,763,697	22,164,873
US Treasury Inflation Indexed Bonds 2.00% 15/1/2026	21,073,082	21,015,924
US Treasury Inflation Indexed Bonds 0.25% 15/1/2025	18,262,990	17,822,121
US Treasury Inflation Indexed Bonds 2.38% 15/1/2025	14,503,368	14,447,453
US Treasury Inflation Indexed Bonds 1.75% 15/1/2034	12,105,493	11,809,931
US Treasury Inflation Indexed Bonds 1.13% 15/1/2033	10,258,600	9,605,118
US Treasury Inflation Indexed Bonds 0.13% 15/7/2030	10,540,117	9,553,309
US Treasury Inflation Indexed Bonds 1.38% 15/7/2033	9,826,214	9,380,731
US Treasury Inflation Indexed Bonds 2.38% 15/10/2028	8,511,388	8,712,923
US Treasury Inflation Indexed Bonds 0.13% 15/1/2032	9,742,794	8,512,078
US Treasury Inflation Indexed Bonds 0.13% 15/7/2031	9,464,666	8,383,765
US Treasury Inflation Indexed Bonds 0.13% 15/4/2026	8,256,824	7,970,892
US Treasury Inflation Indexed Bonds 0.13% 15/1/2031	8,915,762	7,948,578
US Treasury Inflation Indexed Bonds 0.63% 15/7/2032	8,652,010	7,823,729
US Treasury Inflation Indexed Bonds 0.38% 15/1/2027	7,866,220	7,554,887
US Treasury Inflation Indexed Bonds 0.25% 15/7/2029	7,831,858	7,256,919
US Treasury Inflation Indexed Bonds 0.50% 15/1/2028	7,549,059	7,191,081
US Treasury Inflation Indexed Bonds 3.88% 15/4/2029	6,505,999	7,048,488
US Treasury Inflation Indexed Bonds 0.13% 15/1/2030	7,671,973	6,972,216
US Treasury Inflation Indexed Bonds 2.13% 15/4/2029	6,928,559	6,963,474
US Treasury Inflation Indexed Bonds 0.75% 15/7/2028	7,226,696	6,929,688
US Treasury Inflation Indexed Bonds 0.13% 15/7/2026	6,964,781	6,733,162
US Treasury Inflation Indexed Bonds 0.38% 15/7/2027	6,978,160	6,685,065
US Treasury Inflation Indexed Bonds 1.63% 15/10/2027	6,696,180	6,652,956
US Treasury Inflation Indexed Bonds 0.88% 15/1/2029	6,891,570	6,591,182
US Treasury Inflation Indexed Bonds 0.13% 15/4/2027	6,761,488	6,424,922
US Treasury Inflation Indexed Bonds 0.13% 15/10/2026	6,296,211	6,061,326
US Treasury Inflation Indexed Bonds 1.25% 15/4/2028	5,850,324	5,699,017
US Treasury Inflation Indexed Bonds 3.63% 15/4/2028	4,947,294	5,228,624
US Treasury Inflation Indexed Bonds 1.88% 15/7/2034	5,325,436	5,222,095

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

Financial Statements
Statement of Investments
31 December 2024

	Principal US Dollars ($)	Coupon	Maturity Date	Fair Value US Dollars ($)	% of Total Net Assets
Transferable Securities 99.52% (31 December 2023: 99.42%)					
Fixed Income 99.52% (31 December 2023: 99.42%)					
Government Bonds 99.52% (31 December 2023: 99.42%)					
US Treasury Inflation Indexed Bonds	53,135,880	0.63%	15/1/2026	52,396,959	3.88%
US Treasury Inflation Indexed Bonds	29,804,976	2.00%	15/1/2026	29,801,483	2.21%
US Treasury Inflation Indexed Bonds	46,085,997	0.13%	15/4/2026	44,973,452	3.33%
US Treasury Inflation Indexed Bonds	46,609,396	0.13%	15/7/2026	45,511,526	3.37%
US Treasury Inflation Indexed Bonds	42,507,642	0.13%	15/10/2026	41,323,738	3.06%
US Treasury Inflation Indexed Bonds[1]	48,301,464	0.38%	15/1/2027	46,816,571	3.47%
US Treasury Inflation Indexed Bonds	24,771,653	2.38%	15/1/2027	24,999,049	1.85%
US Treasury Inflation Indexed Bonds[1]	42,284,549	0.13%	15/4/2027	40,527,097	3.00%
US Treasury Inflation Indexed Bonds[1]	45,773,746	0.38%	15/7/2027	44,171,665	3.27%
US Treasury Inflation Indexed Bonds[1]	40,958,319	1.63%	15/10/2027	40,716,729	3.02%
US Treasury Inflation Indexed Bonds[1]	47,723,190	0.50%	15/1/2028	45,637,165	3.38%
US Treasury Inflation Indexed Bonds	22,624,453	1.75%	15/1/2028	22,464,491	1.67%
US Treasury Inflation Indexed Bonds[1]	40,450,609	1.25%	15/4/2028	39,418,803	2.92%
US Treasury Inflation Indexed Bonds	31,464,790	3.63%	15/4/2028	33,020,822	2.45%
US Treasury Inflation Indexed Bonds[1]	44,303,763	0.75%	15/7/2028	42,562,764	3.16%
US Treasury Inflation Indexed Bonds[1]	41,592,757	2.38%	15/10/2028	42,247,518	3.13%
US Treasury Inflation Indexed Bonds	43,406,236	0.88%	15/1/2029	41,463,129	3.07%
US Treasury Inflation Indexed Bonds	19,998,329	2.50%	15/1/2029	20,356,893	1.51%
US Treasury Inflation Indexed Bonds[1]	43,233,560	2.13%	15/4/2029	43,301,112	3.21%
US Treasury Inflation Indexed Bonds	35,964,011	3.88%	15/4/2029	38,584,046	2.86%
US Treasury Inflation Indexed Bonds[1]	47,193,169	0.25%	15/7/2029	43,718,204	3.24%
US Treasury Inflation Indexed Bonds	45,005,558	1.63%	15/10/2029	44,258,396	3.28%
US Treasury Inflation Indexed Bonds	48,407,979	0.13%	15/1/2030	43,979,406	3.26%
US Treasury Inflation Indexed Bonds[1]	50,748,747	0.13%	15/7/2030	45,761,097	3.39%
US Treasury Inflation Indexed Bonds	50,474,216	0.13%	15/1/2031	44,815,584	3.32%
US Treasury Inflation Indexed Bonds[1]	52,988,836	0.13%	15/7/2031	46,667,433	3.46%
US Treasury Inflation Indexed Bonds[1]	55,895,088	0.13%	15/1/2032	48,475,889	3.59%
US Treasury Inflation Indexed Bonds	8,555,656	3.38%	15/4/2032	9,265,843	0.69%
US Treasury Inflation Indexed Bonds[1]	50,752,175	0.63%	15/7/2032	45,387,512	3.37%
US Treasury Inflation Indexed Bonds	50,721,060	1.13%	15/1/2033	46,679,226	3.46%
US Treasury Inflation Indexed Bonds[1]	47,104,560	1.38%	15/7/2033	44,086,924	3.27%
US Treasury Inflation Indexed Bonds[1]	50,266,218	1.75%	15/1/2034	48,216,298	3.57%
US Treasury Inflation Indexed Bonds[1]	52,816,487	1.88%	15/7/2034	51,201,045	3.80%
				1,342,807,869	99.52%
Total Fixed Income				**1,342,807,869**	**99.52%**
Total Transferable Securities				**1,342,807,869**	**99.52%**

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
OTC Financial Derivative Instruments (1.21%) (31 December 2023: 0.63%)							
Hedge Share Class Level Forward Currency Exchange Contracts (1.21%) (31 December 2023: 0.63%)							
CHF	64,646,513	USD	(71,568,050)	Toronto-Dominion Bank	4/2/2025	30,860	0.00%
CHF	64,646,513	USD	(71,568,050)	UBS AG	4/2/2025	30,860	0.00%
USD	577,475	CHF	(506,372)	Toronto-Dominion Bank	6/1/2025	18,531	0.00%
CHF	32,323,257	USD	(35,784,026)	State Street Bank & Trust Co.	4/2/2025	15,430	0.00%
USD	218,207	CHF	(191,460)	Toronto-Dominion Bank	6/1/2025	6,869	0.00%
EUR	136,003,583	USD	(141,011,099)	JPMorgan Chase Bank	4/2/2025	5,629	0.00%
EUR	132,003,477	USD	(136,863,732)	State Street Bank & Trust Co.	4/2/2025	5,445	0.00%
EUR	132,003,477	USD	(136,863,732)	Toronto-Dominion Bank	4/2/2025	5,445	0.00%
USD	295,628	GBP	(232,589)	Toronto-Dominion Bank	3/1/2025	4,334	0.00%
USD	198,988	CHF	(176,397)	BNP Paribas	6/1/2025	4,278	0.00%
USD	114,213	CHF	(100,468)	Toronto-Dominion Bank	6/1/2025	3,314	0.00%
USD	182,186	CHF	(162,206)	Toronto-Dominion Bank	6/1/2025	3,140	0.00%
USD	215,425	EUR	(205,182)	BNP Paribas	3/1/2025	2,959	0.00%
USD	196,364	EUR	(187,062)	HSBC Bank	3/1/2025	2,661	0.00%
USD	206,478	EUR	(196,978)	BNP Paribas	3/1/2025	2,508	0.00%
USD	807,449	EUR	(777,536)	BNP Paribas	3/1/2025	2,310	0.00%
USD	159,394	GBP	(125,607)	Toronto-Dominion Bank	3/1/2025	2,083	0.00%
USD	135,577	CHF	(121,074)	BNP Paribas	6/1/2025	1,933	0.00%
USD	57,063	CHF	(50,039)	Toronto-Dominion Bank	6/1/2025	1,828	0.00%
USD	98,175	EUR	(93,126)	BNP Paribas	3/1/2025	1,743	0.00%
USD	96,261	EUR	(91,407)	JPMorgan Chase Bank	3/1/2025	1,609	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
USD	128,731	EUR	(122,795)	BNP Paribas	3/1/2025	1,577	0.00%
USD	60,846	CHF	(53,807)	BNP Paribas	6/1/2025	1,453	0.00%
USD	110,829	GBP	(87,339)	BNP Paribas	3/1/2025	1,445	0.00%
USD	80,845	EUR	(76,885)	Toronto-Dominion Bank	3/1/2025	1,231	0.00%
USD	71,116	GBP	(55,809)	Toronto-Dominion Bank	3/1/2025	1,220	0.00%
USD	103,955	GBP	(82,111)	JPMorgan Chase Bank	3/1/2025	1,119	0.00%
USD	376,803	SGD	(512,578)	BNP Paribas	3/1/2025	1,068	0.00%
USD	57,588	CHF	(51,313)	Toronto-Dominion Bank	6/1/2025	947	0.00%
USD	81,669	CHF	(73,196)	BNP Paribas	6/1/2025	874	0.00%
USD	218,813	EUR	(210,482)	State Street Bank & Trust Co.	3/1/2025	859	0.00%
USD	42,575	GBP	(33,375)	Toronto-Dominion Bank	3/1/2025	776	0.00%
SGD	12,738,599	USD	(9,349,911)	State Street Bank & Trust Co.	4/2/2025	748	0.00%
USD	44,565	EUR	(42,528)	Toronto-Dominion Bank	3/1/2025	528	0.00%
USD	33,814	EUR	(32,184)	BNP Paribas	3/1/2025	487	0.00%
USD	13,742	CHF	(12,097)	BNP Paribas	6/1/2025	389	0.00%
GBP	194,299	USD	(243,078)	JPMorgan Chase Bank	3/1/2025	262	0.00%
USD	40,369	CHF	(36,359)	JPMorgan Chase Bank	6/1/2025	235	0.00%
USD	139,339	GBP	(111,118)	State Street Bank & Trust Co.	3/1/2025	175	0.00%
USD	30,261	EUR	(29,150)	JPMorgan Chase Bank	3/1/2025	76	0.00%
CHF	129,134	USD	(142,493)	State Street Bank & Trust Co.	6/1/2025	48	0.00%
USD	11,833	GBP	(9,431)	BNP Paribas	3/1/2025	22	0.00%
USD	903,733	GBP	(721,793)	BNP Paribas	4/2/2025	8	0.00%
USD	719,649	GBP	(574,769)	BNP Paribas	4/2/2025	7	0.00%
USD	68,268,764	GBP	(54,510,351)	UBS AG	3/1/2025	5	0.00%
EUR	55,538	USD	(57,583)	BNP Paribas	4/2/2025	2	0.00%
USD	96,474	SGD	(131,426)	BNP Paribas	4/2/2025	2	0.00%
USD	29,258,042	GBP	(23,361,579)	State Street Bank & Trust Co.	3/1/2025	2	0.00%
GBP	3,026	USD	(3,788)	State Street Bank & Trust Co.	3/1/2025	2	0.00%
SGD	11,544	USD	(8,474)	BNP Paribas	4/2/2025	—	0.00%
EUR	29,150	USD	(30,185)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
USD	243,340	GBP	(194,299)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
USD	9,337,780	SGD	(12,738,599)	State Street Bank & Trust Co.	3/1/2025	—	0.00%
USD	30,223	EUR	(29,150)	State Street Bank & Trust Co.	4/2/2025	(1)	(0.00%)
GBP	194,299	USD	(243,274)	State Street Bank & Trust Co.	4/2/2025	(1)	(0.00%)
USD	11,656	CHF	(10,529)	BNP Paribas	4/2/2025	(5)	(0.00%)
USD	136,689,600	EUR	(132,003,477)	State Street Bank & Trust Co.	3/1/2025	(6)	(0.00%)
USD	136,689,600	EUR	(132,003,477)	Toronto-Dominion Bank	3/1/2025	(6)	(0.00%)
USD	140,831,710	EUR	(136,003,583)	JPMorgan Chase Bank	3/1/2025	(7)	(0.00%)
USD	281,941	EUR	(271,928)	BNP Paribas	4/2/2025	(10)	(0.00%)
GBP	1,307	USD	(1,659)	Toronto-Dominion Bank	3/1/2025	(22)	(0.00%)
USD	105,561	CHF	(95,351)	BNP Paribas	4/2/2025	(45)	(0.00%)
USD	142,479	CHF	(129,134)	State Street Bank & Trust Co.	6/1/2025	(61)	(0.00%)
USD	142,960	CHF	(129,134)	State Street Bank & Trust Co.	4/2/2025	(62)	(0.00%)
GBP	3,758	USD	(4,776)	BNP Paribas	3/1/2025	(69)	(0.00%)
GBP	23,361,579	USD	(29,250,135)	State Street Bank & Trust Co.	4/2/2025	(155)	(0.00%)
USD	4,276,187	EUR	(4,124,320)	BNP Paribas	4/2/2025	(157)	(0.00%)
SGD	11,719	USD	(8,753)	State Street Bank & Trust Co.	3/1/2025	(163)	(0.00%)
EUR	60,549	USD	(62,943)	State Street Bank & Trust Co.	3/1/2025	(244)	(0.00%)
GBP	30,358	USD	(38,288)	Toronto-Dominion Bank	3/1/2025	(267)	(0.00%)
GBP	54,510,351	USD	(68,250,316)	UBS AG	4/2/2025	(362)	(0.00%)
SGD	33,278	USD	(24,770)	Toronto-Dominion Bank	3/1/2025	(376)	(0.00%)
SGD	40,835	USD	(30,334)	BNP Paribas	3/1/2025	(401)	(0.00%)
CHF	58,115	USD	(64,576)	State Street Bank & Trust Co.	6/1/2025	(427)	(0.00%)
EUR	27,422	USD	(28,833)	Toronto-Dominion Bank	3/1/2025	(438)	(0.00%)
GBP	16,645	USD	(21,300)	State Street Bank & Trust Co.	3/1/2025	(454)	(0.00%)
GBP	28,636	USD	(36,397)	BNP Paribas	3/1/2025	(533)	(0.00%)
CHF	16,570	USD	(18,951)	JPMorgan Chase Bank	6/1/2025	(661)	(0.00%)
SGD	96,334	USD	(71,391)	HSBC Bank	3/1/2025	(775)	(0.00%)
EUR	35,294	USD	(37,322)	Toronto-Dominion Bank	3/1/2025	(775)	(0.00%)
SGD	121,764	USD	(90,052)	Toronto-Dominion Bank	3/1/2025	(796)	(0.00%)
GBP	52,370	USD	(66,396)	Toronto-Dominion Bank	3/1/2025	(807)	(0.00%)
GBP	83,885	USD	(105,933)	BNP Paribas	3/1/2025	(876)	(0.00%)
EUR	183,565	USD	(190,974)	BNP Paribas	3/1/2025	(893)	(0.00%)
GBP	42,594	USD	(54,260)	Toronto-Dominion Bank	3/1/2025	(916)	(0.00%)
CHF	32,249	USD	(36,567)	JPMorgan Chase Bank	6/1/2025	(970)	(0.00%)
USD	2,257,658	CHF	(2,039,338)	JPMorgan Chase Bank	4/2/2025	(1,000)	(0.00%)
EUR	149,439	USD	(155,794)	JPMorgan Chase Bank	3/1/2025	(1,050)	(0.00%)
CHF	59,570	USD	(66,832)	Toronto-Dominion Bank	6/1/2025	(1,078)	(0.00%)
CHF	201,686	USD	(224,370)	State Street Bank & Trust Co.	6/1/2025	(1,745)	(0.00%)
CHF	64,591	USD	(73,614)	Toronto-Dominion Bank	6/1/2025	(2,317)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars ($)	% of Total Net Assets
SGD	260,078	USD	(193,788)	BNP Paribas	3/1/2025	(3,143)	(0.00%)
GBP	178,809	USD	(227,272)	Toronto-Dominion Bank	3/1/2025	(3,332)	(0.00%)
GBP	228,858	USD	(291,039)	State Street Bank & Trust Co.	3/1/2025	(4,417)	(0.00%)
EUR	243,598	USD	(257,919)	Toronto-Dominion Bank	3/1/2025	(5,673)	(0.00%)
SGD	559,676	USD	(418,060)	Toronto-Dominion Bank	3/1/2025	(7,801)	(0.00%)
EUR	380,536	USD	(402,467)	HSBC Bank	3/1/2025	(8,422)	(0.00%)
EUR	430,043	USD	(455,219)	State Street Bank & Trust Co.	3/1/2025	(9,909)	(0.00%)
EUR	451,540	USD	(477,563)	HSBC Bank	3/1/2025	(9,993)	(0.00%)
CHF	346,763	USD	(393,323)	BNP Paribas	6/1/2025	(10,559)	(0.00%)
CHF	390,085	USD	(442,259)	Toronto-Dominion Bank	6/1/2025	(11,675)	(0.00%)
USD	35,667,042	CHF	(32,323,257)	State Street Bank & Trust Co.	6/1/2025	(12,047)	(0.00%)
EUR	504,726	USD	(535,154)	State Street Bank & Trust Co.	3/1/2025	(12,510)	(0.00%)
CHF	1,042,307	USD	(1,167,723)	BNP Paribas	6/1/2025	(17,203)	(0.00%)
EUR	1,036,801	USD	(1,092,855)	BNP Paribas	3/1/2025	(19,248)	(0.00%)
USD	71,334,083	CHF	(64,646,513)	Toronto-Dominion Bank	6/1/2025	(24,094)	(0.00%)
USD	71,334,083	CHF	(64,646,513)	UBS AG	6/1/2025	(24,094)	(0.00%)
CHF	996,153	USD	(1,140,635)	Toronto-Dominion Bank	6/1/2025	(41,060)	(0.00%)
SGD	12,127,493	USD	(9,058,568)	State Street Bank & Trust Co.	3/1/2025	(168,748)	(0.01%)
GBP	15,587,813	USD	(19,812,531)	UBS AG	3/1/2025	(290,356)	(0.02%)
GBP	62,351,250	USD	(79,250,122)	Toronto-Dominion Bank	3/1/2025	(1,161,422)	(0.09%)
CHF	47,982,895	USD	(54,684,228)	State Street Bank & Trust Co.	6/1/2025	(1,719,702)	(0.13%)
CHF	47,982,894	USD	(54,686,452)	Toronto-Dominion Bank	6/1/2025	(1,721,927)	(0.13%)
CHF	63,977,193	USD	(72,915,274)	UBS AG	6/1/2025	(2,295,906)	(0.17%)
EUR	130,921,437	USD	(138,468,796)	HSBC Bank	3/1/2025	(2,899,642)	(0.22%)
EUR	130,921,438	USD	(138,468,797)	Toronto-Dominion Bank	3/1/2025	(2,899,642)	(0.22%)
EUR	136,700,314	USD	(144,580,814)	UBS AG	3/1/2025	(3,027,632)	(0.22%)
						(16,259,752)	**(1.21%)**
Total OTC Financial Derivative Instruments						**(16,259,752)**	**(1.21%)**
Total Investments						**1,326,548,117**	**98.31%**

	Fair Value US Dollars ($)	% of Total Net Assets
Other Assets and Liabilities	**22,708,034**	**1.69%**
Net Assets	**1,349,256,151**	**100.00%**

Analysis of Total Assets	US Dollars ($)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	1,320,343,378	93.98%
(b) Transferable securities dealt in on another regulated market	22,464,491	1.60%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	169,336	0.01%
(f) Other assets	61,988,986	4.41%
Total Assets	1,404,966,191	100.00%

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

Statement of Assets and Liabilities

	Notes	US Dollars ($) As at 31 December 2024	US Dollars ($) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,342,807,869	485,292,280
Financial Derivative Instruments	3,17	169,336	3,245,047
Cash	3	18,945,074	2,521,743
Unrealised Appreciation on Spot Currency Contracts		—	338
Receivables:			
Interest and Dividends		4,976,771	1,544,822
Capital Shares Issued		810,759	282,278
Investments Sold		37,256,382	4,697,813
Total Current Assets		**1,404,966,191**	**497,584,321**
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	16,429,088	156,469
Unrealised Depreciation on Spot Currency Contracts		259	—
Payables and Other Liabilities:			
Investments Purchased		37,032,628	8,677,117
Income Distribution Payable		1,543,624	304,951
Capital Shares Redeemed		597,081	281,622
Management Fees Payable	12	107,360	37,864
Total Current Liabilities		**55,710,040**	**9,458,023**
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		**1,349,256,151**	**488,126,298**

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

Net Asset Value Per Share

	As at 31 December 2024	As at 31 December 2023	As at 31 December 2022
Select CHF Hedged Acc			
US ($) Equivalent	$169,312,850	$74,843,665	$271,823,539
Net Assets	CHF153,448,236	CHF62,992,171	CHF251,491,138
Number of Shares Outstanding	1,592,063	646,521	2,583,510
Net Asset Value Per Share[1]	**CHF96.38**	**CHF97.43**	**CHF97.34**
Select CHF Hedged Income			
US ($) Equivalent	$6,925,421	$3,327,884	$3,675,266
Net Assets	CHF6,276,509	CHF2,800,914	CHF3,400,356
Number of Shares Outstanding	85,587	36,322	42,649
Net Asset Value Per Share[1]	**CHF73.33**	**CHF77.11**	**CHF79.73**
Select EUR Hedged Acc			
US ($) Equivalent	$379,611,934	$64,078,987	$320,586,937
Net Assets	€366,591,245	€58,008,408	€300,385,985
Number of Shares Outstanding	3,537,637	568,489	3,007,971
Net Asset Value Per Share[1]	**€103.63**	**€102.04**	**€99.86**
Select EUR Hedged Income			
US ($) Equivalent	$29,922,195	$8,813,614	$12,986,968
Net Assets	€28,895,864	€7,978,649	€12,168,628
Number of Shares Outstanding	365,178	98,418	148,299
Net Asset Value Per Share[1]	**€79.13**	**€81.07**	**€82.05**
Select GBP Hedged Acc			
US ($) Equivalent	$15,978,586	$5,315,433	$22,801,008
Net Assets	£12,758,901	£4,169,621	£18,955,032
Number of Shares Outstanding	112,955	37,994	179,028
Net Asset Value Per Share[1]	**£112.96**	**£109.74**	**£105.88**
Select GBP Hedged Income			
US ($) Equivalent	$79,961,313	$3,723,112	$40,938,802
Net Assets	£63,849,108	£2,920,546	£34,033,422
Number of Shares Outstanding	743,961	33,676	393,299
Net Asset Value Per Share[1]	**£85.82**	**£86.72**	**£86.53**
Select SGD Hedged Acc			
US ($) Equivalent	$9,248,293	$2,548,502	$3,715,060
Net Assets	SGD12,616,521	SGD3,361,729	SGD4,982,638
Number of Shares Outstanding	109,264	29,504	45,010
Net Asset Value Per Share[1]	**SGD115.47**	**SGD113.94**	**SGD110.70**
Select USD Acc			
Net Assets	$614,605,388	$307,824,215	$659,562,269
Number of Shares Outstanding	5,038,341	2,605,609	5,830,334
Net Asset Value Per Share[1]	**$121.99**	**$118.14**	**$113.13**
Select USD Income			
Net Assets	$43,690,171	$17,650,886	$59,804,328
Number of Shares Outstanding	467,684	187,577	641,401
Net Asset Value Per Share[1]	**$93.42**	**$94.10**	**$93.24**

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

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

Statement of Operations

	Notes	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Investment Income/(Loss)			
Interest Income		43,296,468	23,132,613
Other Income		163	11
Net (Loss)/Gain on Financial Instruments		(30,127,313)	33,511,927
Total Investment Income		**13,169,318**	**56,644,551**
Expenses			
Management Fees	12	960,514	715,551
Other Expenses		28	—
Total Expenses		**960,542**	**715,551**
Finance Costs			
Distribution	6	6,518,949	2,010,550
Total Finance Costs		**6,518,949**	**2,010,550**
Net Investment Income		**5,689,827**	**53,918,450**
Net Increase in Net Assets		**5,689,827**	**53,918,450**

Statement of Changes in Net Assets

	US Dollars ($) Year Ended 31 December 2024	US Dollars ($) Year Ended 31 December 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	5,689,827	53,918,450
Capital Transactions		
Subscriptions	1,120,069,395	83,994,962
Redemptions	(264,629,369)	(1,045,681,291)
Total Capital Transactions	855,440,026	(961,686,329)
Total Increase/(Decrease) for the Year	861,129,853	(907,767,879)
Net Assets		
Beginning of Year	488,126,298	1,395,894,177
End of Year	**1,349,256,151**	**488,126,298**

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

Notes to the Financial Statements

1. General Information.

Vanguard Investment Series plc (the "Company"), an open-ended investment company with variable capital, was incorporated in Ireland as a public limited company on 4 March 1998. The Company is authorised by the Central Bank of Ireland (the "Central Bank") as an undertaking for collective investment in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended) and the Central Bank (Regulations and Enforcement Act 2013 (section 48(1)) (undertakings for Collective Investment in Transferable Securities) Regulations, 2019.

Where applicable, shares are listed on the Global Exchange Market of the Euronext Dublin Exchange.

The Company is organised as an umbrella fund with segregated liabilities between funds. During the year ended 31 December 2024 the Company had 31 constituent funds and 2 closed funds (each a "Fund", collectively the "Funds"):

The following funds are outstanding on 31 December 2024:

	Commenced Operations
Vanguard Emerging Markets Stock Index Fund (the "Emerging Markets Stock Index Fund")	7 June 2006
Vanguard ESG Developed Europe Index Fund (formerly Vanguard SRI European Stock Fund) (the "ESG Developed Europe Index Fund")[1]	29 June 2010
Vanguard ESG Developed World All Cap Equity Index Fund (the "ESG Developed World All Cap Equity Index Fund")	7 February 2011
Vanguard ESG Emerging Markets All Cap Equity Index Fund (the "ESG Emerging Markets All Cap Equity Index Fund")	9 June 2020
Vanguard European Stock Index Fund (the "European Stock Index Fund")	14 September 1998
Vanguard Eurozone Stock Index Fund (the "Eurozone Stock Index Fund")	25 October 2001
Vanguard Global Small-Cap Index Fund (the "Global Small-Cap Index Fund")	10 December 2009
Vanguard Global Stock Index Fund (the "Global Stock Index Fund")	4 August 1998
Vanguard Japan Stock Index Fund (the "Japan Stock Index Fund")	22 October 2003
Vanguard Pacific ex-Japan Stock Index Fund (the "Pacific ex-Japan Stock Index Fund")	22 July 2005
Vanguard U.S. 500 Stock Index Fund (the "U.S. 500 Stock Index Fund")	4 November 1998
Vanguard U.S. Opportunities Fund (the "U.S. Opportunities Fund")	8 April 2002
Vanguard 20+ Year Euro Treasury Index Fund (the "20+ Year Euro Treasury Index Fund")	29 August 2007
Vanguard Emerging Markets Bond Fund (the "Emerging Markets Bond Fund")	3 December 2019
Vanguard ESG Global Corporate Bond Index Fund (the "ESG Global Corporate Bond Index Fund")	25 October 2022
Vanguard Euro Government Bond Index Fund (the "Euro Government Bond Index Fund")	29 September 2000
Vanguard Euro Investment Grade Bond Index Fund (the "Euro Investment Grade Bond Index Fund")	29 September 2000
Vanguard Eurozone Inflation-Linked Bond Index Fund (the "Eurozone Inflation-Linked Bond Index Fund")	31 May 2005
Vanguard Global Bond Index Fund (the "Global Bond Index Fund")	31 March 2008
Vanguard Global Corporate Bond Index Fund (the "Global Corporate Bond Index Fund")	2 November 2017
Vanguard Global Credit Bond Fund (the "Global Credit Bond Fund")	14 September 2017
Vanguard Global Short-Term Bond Index Fund (the "Global Short-Term Bond Index Fund")	31 January 2014
Vanguard Global Short-Term Corporate Bond Index Fund (the "Global Short-Term Corporate Bond Index Fund")	2 November 2017
Vanguard Japan Government Bond Index Fund (the "Japan Government Bond Index Fund")	1 April 2004
Vanguard Selected Screened Euro Investment Grade Bond Index Fund (formerly Vanguard SRI Euro Investment Grade Bond Index Fund) (the "Selected Screened Euro Investment Grade Bond Index Fund")[2]	18 July 2017
Vanguard U.K. Government Bond Index Fund (the "U.K. Government Bond Index Fund")	23 June 2009
Vanguard U.K. Investment Grade Bond Index Fund (the "U.K. Investment Grade Bond Index Fund")	20 March 2007
Vanguard U.K. Short-Term Investment Grade Bond Index Fund (the "U.K. Short-Term Investment Grade Bond Index Fund")	22 May 2013
Vanguard U.S. Government Bond Index Fund (the "U.S. Government Bond Index Fund")	31 January 2002
Vanguard U.S. Investment Grade Credit Index Fund (the "U.S. Investment Grade Credit Index Fund")	16 December 2004
Vanguard U.S. Treasury Inflation-Protected Securities Index Fund (the "U.S. Treasury Inflation-Protected Securities Index Fund")	24 October 2016

[1] Fund changed its name from SRI European Stock Fund on 24 June 2024.

[2] Fund changed its name from SRI Euro Investment Grade Bond Index Fund on 11 February 2025.

The Vanguard Global Enhanced Equity Fund and the Vanguard U.S. Fundamental Value Fund are closed to subscription and wound up on 25 January 2021 and 9 October 2020, respectively. The Vanguard U.S. Opportunities Fund is currently closed to subscriptions from new investors.

2. Basis of Presentation.

The financial statements are prepared in accordance with accounting standards generally accepted in Ireland, including Financial Reporting Standard ("FRS") 102, the Financial Reporting Standard applicable in the UK and the Republic of Ireland issued by the Financial Reporting Council (the "FRC"), Irish statute comprising the Companies Act 2014, as amended, the UCITS Regulations, the CBI UCITS Regulations and the Listing Rules of the Euronext Dublin.

To more appropriately reflect the Company's business as an investment fund, the Company has determined that the headings and sub-headings of the financial statements require adaptation from the requirements in the Companies Act 2014 and certain wordings and format of the financial statements have been adapted from those contained in FRS 102, Section 3.

A Cash Flow Statement has not been presented due to the exemption contained in FRS 102, Section 7.1A.

The information required by FRS 102 to be included in a statement of comprehensive income is contained in the Statement of Operations of each Fund and the Company.

The financial statements have been prepared on a going concern basis, subject to the historical cost convention, as modified by the revaluation of financial assets and liabilities at fair value through profit or loss ("FVTPL").

3. Significant Accounting Policies.

(a) Critical Accounting Estimates and Judgements. The preparation of these financial statements requires the use of certain accounting estimates and requires the Company to exercise judgement when applying the Funds' accounting policies. The estimates and associated judgements are based on historical experience and various other factors that are believed to be reasonable under the circumstances, which affect the classification of financial assets and liabilities, the carrying values of financial instruments, the fair value of certain financial instruments in instances where information is not readily apparent from other sources, as well as the functional currency of the Company and Funds. Refer to Note 3(d), Note 3 (e) and Note 3 (g) for further information.

Actual results may differ from these estimates. Estimates and underlying assumptions are reviewed on an ongoing basis. Revisions to accounting estimates are recognised in the period in which the estimate is revised if the revision affects only that period or in the period of the revision and future years if the revision affects both current and future years.

Assumptions and estimation uncertainties. Changes in data inputs and assumptions for valuation of financial instruments could affect the reported fair value of financial instruments and the differences could be material. See financial instruments note 4 for details on assumptions and sensitivities.

(b) Income Recognition. Dividends, whether cash or stock, are recognised as income when the securities are quoted ex-dividend. Special dividends are treated as either capital or income depending on the facts of each particular case.

In the case of debt securities, any difference between acquisition cost and maturity value is recognised as interest income over the life of the security using the effective yield basis of calculating amortisation. Any Funds holding inflation-linked bonds recorded net positive income during the year ended 31 December 2024 (31 December 2023: same).

The treatment of returns from financial derivative instruments is dependent upon the nature of the transaction. Returns are treated as Net Gains/Losses on Financial Instruments or income, as appropriate.

Interest income on cash is recognised on an effective interest basis.

Securities-lending income is recognised on an accrual basis. Securities lending income is recognised in the Statement of Operations. Investments lent under securities lending agreement continue to be recognised in the Statement of Assets and Liabilities, as the Company continues to be exposed to all gains and losses arising from the ownership of these securities and are measured in accordance with the accounting policy for financial instruments.

All income is recognised gross of any withholding taxes incurred.

(c) Taxation. Current tax is recognised as the amount of income tax paid or payable in respect of the taxable overseas net profit. Withholding taxes on foreign dividends and capital gains have been provided for in accordance with the Funds' understanding of the applicable countries' tax rules and rates and are shown as a separate line item in the Statement of Operations. Deferred taxation is provided on material timing differences that have originated but not reversed by the reporting date. Deferred tax is measured at the rates expected to apply for the year in which the timing differences will reverse. Deferred taxes are not discounted to reflect the time value of money and are only recognised to the extent they are expected to crystallise.

(d) Financial Assets and Financial Liabilities. FRS 102 requires a reporting entity to apply either (a) the full requirements of FRS 102 relating to Basic Financial Instruments and Other Financial Instruments Issues; (b) the recognition and measurement provisions of International Accounting Standards ("IAS") 39, Financial Instruments: Recognition and Measurement ("IAS 39"), and only the disclosure requirements of FRS 102 relating to Basic Financial Instruments and Other Financial Instruments; or (c) the recognition and measurement provisions of International Financial Reporting Standards ("IFRS") 9, Financial Instruments, and the disclosure requirements of FRS 102 relating to Basic Financial Instruments and Other Financial Instruments. The Company has elected to apply the recognition and measurement provisions of IAS 39 and the disclosure requirements of FRS 102.

Classification and Measurement. Financial instruments, which includes investments in transferable securities and financial derivative investments, are held for trading and classified and measured at FVTPL from their initial recognition. Gains and losses arising from changes in the fair value of financial assets or financial liabilities at fair value through profit or loss are presented as part of the Net Gains/Losses on Financial Instruments in the Statement of Operations, in the period in which they arise. Redeemable participating shares are classified as financial liabilities at amortised cost and are measured at the present value of the redemption amounts, which approximates their fair value. All other financial assets and liabilities are measured at amortised cost using effective interest method, which approximates fair value.

Recognition and De-recognition. Financial assets and financial liabilities are recognised when the Funds become a party to the contractual provision of the instruments. Purchases and sales of financial instruments are recognised on the trade date, being the date on which the Fund commits itself to the purchase or sale. Financial assets are de-recognised when the contractual rights to the cash flows from the instruments expire, or when substantially all the risks and rewards of ownership have been transferred. Financial liabilities are de-recognised when the Funds' contractual obligations are discharged, cancelled or expired.

When financial instruments are de-recognised, the realised gains and losses identified are recognised as part of the Net Gains/Losses on Financial Instruments in the Statement of Operations. Premiums received on expired options are realised as gains, while premiums paid on expired options are realised as losses. Premiums on exercised options will result in gains or losses by either increasing the proceeds received when selling the underlying security or decreasing the cost basis when purchasing the underlying security.

(e) Fair Value Measurement. Financial instruments are measured at fair value using a three-level hierarchy. Instruments are categorised in their entirety based on the lowest level input that is significant to the fair value measurement. Assessing the significance and observability of a particular input requires significant judgement specific to an asset or liability. Inputs are considered to be observable when they are readily available, regularly distributed or updated, reliable and verifiable, not proprietary and provided by independent sources that are actively involved in the relevant market.

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

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

Level 3—Significant unobservable inputs (including the Fund's own assumptions used to determine the fair value of investments).

Equities. Equities (including warrants and rights) are valued at the latest available last traded value at year-end. Instruments traded on a recognised market are valued on the basis of valuations provided by a principal market maker or a pricing service. When applicable, unlisted and suspended instruments are based on the Investment Manager's assessment of their net realisable value or the last traded price from broker-dealers for non-exchange-trade purposes.

Fixed Income. Fixed income securities (including "TBA" (To Be Announced), if applicable) traded in recognised markets are valued using the latest bid prices on the securities exchange in which they are principally traded or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities and ratings), both as furnished by independent pricing services.

Financial Derivative Instruments. Futures contracts are valued in an active market if quoted prices are readily and regularly available; this represents the amount that would be required to close the position. Forward currency contracts are valued based on quoted forward exchange rates as provided by a reliable pricing service, bank or dealer. Credit default swaps, interest rate swaps, total return swaps, inflationary swaps and over-the-counter options (including swaptions) are valued using a pricing service; where no pricing service is available, contracts are marked-to-market daily based upon quotations received from counterparties or based upon calculations using valuation models.

(f) Transaction Costs and Commissions. Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of an investment. These costs include fees and commissions paid to agents, advisors, brokers and dealers, and transfer taxes and duties. Transaction costs which are separately identifiable in the purchase and sale of financial instruments designated at FVTPL are disclosed in the Statement of Operations. For fixed income securities and certain derivatives, transaction costs are not separately identifiable from the purchase or sale price and therefore cannot be disclosed separately.

(g) Foreign Currency. Functional currency is the currency of the primary economic environment in which the Funds operate. If indicators of the primary economic environment are mixed, then the Directors use their judgement to determine the functional currency that most faithfully represents the economic effect of the underlying transactions, events and conditions. All transactions in foreign currencies are translated into each Fund's functional currency at the exchange rates prevailing on the date of the transaction. At the reporting date, monetary assets and liabilities denominated in foreign currencies are translated at the prevailing exchange rates. Gains and losses arising on translation are included as part of the Net Gain/Loss on Financial Instruments in the Statement of Operations and are reported on a net basis.

The presentation currency of the Company's financial statements is US dollars (US$).

In preparing the aggregate Company Statement of Assets and Liabilities, all transactions have been translated into US$. Funds which are not recorded in the Company's presentation currency are translated to US$ using the prevailing exchange rates as at the reporting date. For the purpose of producing the Company Statement of Operations and the Company Statement of Changes in Net Assets from the accounts of the individual Funds, average exchange rates for the year are used.

The presentational and functional currency of each Fund is:

Fund	Currency
Emerging Markets Stock Index Fund	US dollar (US$)
ESG Developed World All Cap Equity Index Fund	US dollar (US$)
ESG Emerging Markets All Cap Equity Index Fund	US dollar (US$)
European Stock Index Fund	US dollar (US$)
Global Small-Cap Index Fund	US dollar (US$)
Global Stock Index Fund	US dollar (US$)
U.S. 500 Stock Index Fund	US dollar (US$)
U.S. Opportunities Fund	US dollar (US$)
Emerging Markets Bond Fund	US dollar (US$)
ESG Global Corporate Bond Index Fund	US dollar (US$)
Global Bond Index Fund	US dollar (US$)
Global Corporate Bond Index Fund	US dollar (US$)
Global Credit Bond Fund	US dollar (US$)
Global Short-Term Bond Index Fund	US dollar (US$)
Global Short-Term Corporate Bond Index Fund	US dollar (US$)
U.S. Government Bond Index Fund	US dollar (US$)

Fund	Currency
U.S. Investment Grade Credit Index Fund	US dollar (US$)
U.S. Treasury Inflation-Protected Securities Index Fund	US dollar (US$)
ESG Developed Europe Index Fund	Euro (€)
Eurozone Stock Index Fund	Euro (€)
Japan Stock Index Fund	Euro (€)
Pacific ex-Japan Stock Index Fund	Euro (€)
20+ Year Euro Treasury Index Fund	Euro (€)
Euro Government Bond Index Fund	Euro (€)
Euro Investment Grade Bond Index Fund	Euro (€)
Eurozone Inflation-Linked Bond Index Fund	Euro (€)
Selected Screened Euro Investment Grade Bond Index Fund	Euro (€)
U.K. Government Bond Index Fund	British pound (£)
U.K. Investment Grade Bond Index Fund	British pound (£)
U.K. Short-Term Investment Grade Bond Index Fund	British pound (£)
Japan Government Bond Index Fund	Japanese yen (¥)

(h) Cash. Cash is composed of demand deposits with financial institutions.

Bank Overdrafts. Bank overdrafts, when applicable, are presented as current liabilities.

Cash Collateral. Cash pledged as collateral against OTC derivative instruments and TBAs, if applicable, are not included within Cash but are segregated and presented separately on the Statement of Assets and Liabilities as Cash Collateral.

Margin. Upon entering into centrally cleared derivative instruments, cash deposits are required (initial margin) in an amount equal to a certain percentage of the contract value. Subsequent payments (variation margin) are made or received by the Funds each day. Margin against these financial derivative instruments is not included within Cash or Bank Overdrafts but is segregated and presented separately as Margin Cash Due from Broker or Margin Cash Due to Broker, as applicable.

In respect to share issuances or redemptions, the Company operates an umbrella cash account. Monies received or proceeds due will be held and transmitted through this account and are included in Cash and Bank Overdrafts.

(i) Redeemable Participating Shares. Redeemable participating shares provide shareholders with the right to redeem their shares for cash. The shares do not meet the criteria set out in Section 22.4 of FRS 102 to be classified as equity therefore, the shares are classified as financial liabilities.

(j) Trade Date Reporting. Investment transactions for financial statement purposes are accounted for on the trade date. This is different from the basis used for the daily dealing net asset value, which is accounted for using the trade date plus one business day.

(k) Offsetting. Financial assets and liabilities are offset and the net amount reported when there is a legally enforceable right to set off the recognised amounts and there is an intention to settle on a net basis, or realise the assets and settle the liability simultaneously.

(l) Income Equalisation. In respect to distributing share classes, the Company intends to operate equalisation arrangements and make equalisation payments in respect of each such share to reflect the pro rata payment of dividends based on the period of time the share has been owned by an investor. If an investor acquires shares at a date when the Fund has accrued income which has not yet been declared as a dividend, the Directors may credit to the equalisation account part of the subscription price representing the accrued income which would be attributable to those shares, as the case may be. When the dividend is paid, the investor will receive the same amount of cash as the existing investors, but the amount in respect of income accrued before shares were acquired will be paid not as a dividend but out of the equalisation account, as capital, comprising the repayment of part of the subscription price. The amount of equalisation, reflecting the pro rata payment of distributions based on the time period over which shares have been owned by an investor. The distribution declared amount includes income equalisation.

(m) Swing Pricing. The Funds employ swing pricing as a means to prevent dilution. Swing pricing results from the Company's determination to adjust the Funds' net asset value, on any dealing day, following a consideration of dealing activity (i.e. level of subscriptions and redemptions) and the level of costs associated with such activity. A dilution adjustment is exercised only for the purpose of reducing the negative effects of transaction charges in the interest of the non-dealing shareholders in the Funds and is applied consistently in respect of the Funds, and in respect of all assets of the Funds. The direction of the swing depends on whether there are net subscriptions or net redemptions in the Funds on the relevant dealing day, while the magnitude of the swing is based on pre-determined estimates of the average execution costs in the relevant asset classes in which the Funds are invested.

Any dilution adjustment did not exceed 2% of the net asset value per share of the Funds for the years ended 31 December 2024 and 31 December 2023.

4. Risk Management Policies.

The Funds' investments in financial instruments create a direct exposure to a variety of risks. The Funds may also make investments in other underlying funds. The financial instruments which constitute these other underlying funds generally expose the Funds to indirect risks resulting from currency, interest rate, other price risk and credit risk.

The Funds may trade in financial derivative instruments such as exchange traded futures and options contracts (to manage cash flows on a short term basis and to achieve cost efficiencies), warrants, swap agreements and equity-linked notes (to gain market exposure or exposure to a particular asset class) and forward currency exchange contracts (to protect against currency fluctuations). The use of financial derivative instruments may expose the Funds to a higher degree of risk. Financial derivative instrument contracts can be highly volatile, and the initial investment is generally small relative to the size of the contract so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on financial derivative instruments than on standard securities. Leveraged financial derivative instruments positions can therefore increase volatility. Global exposure is measured and monitored using the commitment approach. Leverage will not exceed 100% of the net asset value of the relevant Fund and will be done in accordance with regulations applicable to the Funds. Although the Investment Manager believes that taking exposure to underlying assets by using financial derivative instruments will benefit shareholders in certain circumstances, by reducing operational costs and creating other efficiencies, there is risk that the performance of a Fund will be imperfectly correlated with the performance that would be generated by investing directly in the underlying assets.

Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, political or regulatory conditions or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the Funds' investments and Funds' performance.

The Manager seeks to minimise potential adverse effects of risk on the Funds' performance by employing professional, experienced portfolio managers; by daily monitoring of the Funds' positions and market events; by diversifying the investment portfolio within the constraints of the investment objectives; and by periodically using derivatives to economically hedge certain risk exposures.

Other Price Risk. Other price risk is the risk that the value of financial instruments will fluctuate because of changes in the market. The Investment Manager considers the asset allocation of the portfolio to minimise the risk associated with particular countries or industry sectors while continuing to follow the stated investment objective.

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

The investment objective for an index fund is to seek to track as closely as reasonably possible the performance of its benchmark. To achieve this objective, an index fund invests primarily in securities held in its relevant benchmark index. An index fund places limitations on the amount by which a holding may deviate from the proportion in the benchmark to limit the market risk from mismatched positions.

Active funds seek the strategy set out in the investment objective.

All investments present a risk of loss of capital. Market risk volatility is assessed to ensure the effect of using financial derivative instruments is not significant enough to cause disproportionate losses to overall value and is moderated through careful selection of financial instruments.

The table below summarises the estimate of the Company's and each Fund's net assets sensitivity to a +/-10% change in the prices of its investments, whether directly or indirectly, with all other variables held constant.

		31 December 2024		31 December 2023*
Fund	**Net Financial Assets**	**+/- 10% Impact**	**Net Financial Assets**	**+/- 10% Impact**
Emerging Markets Stock Index Fund	$11,947,189,725	$1,194,718,973	$11,532,159,766	$1,153,215,977
ESG Developed Europe Index Fund	€584,582,640	€58,458,264	€547,296,606	€54,729,661
ESG Developed World All Cap Equity Index Fund	$6,130,499,334	$613,049,933	$4,621,354,998	$462,135,500
ESG Emerging Markets All Cap Equity Index Fund	$819,874,529	$81,987,453	$578,756,790	$57,875,679
European Stock Index Fund	$4,011,918,838	$401,191,884	$4,150,727,813	$415,072,781
Eurozone Stock Index Fund	€1,302,645,020	€130,264,502	€1,493,454,678	€149,345,468
Global Small-Cap Index Fund	$4,930,995,745	$493,099,575	$3,837,566,713	$383,756,671
Global Stock Index Fund	$19,867,766,047	$1,986,776,605	$16,485,816,620	$1,648,581,662
Japan Stock Index Fund	€3,721,209,904	€372,120,990	€3,553,550,769	€355,355,077
Pacific ex-Japan Stock Index Fund	€2,902,552,635	€290,255,264	€2,947,945,966	€294,794,597
U.S. 500 Stock Index Fund	$13,811,652,214	$1,381,165,221	$11,259,526,693	$1,125,952,669
U.S. Opportunities Fund	$1,130,102,808	$113,010,281	$1,254,121,562	$125,412,156
20+ Year Euro Treasury Index Fund	€740,627,122	€74,062,712	€617,253,338	€61,725,334
Emerging Markets Bond Fund	$1,517,213,444	$151,721,344	$1,176,628,796	$117,662,880
ESG Global Corporate Bond Index Fund	$308,112,418	$30,811,242	$383,031,112	$38,303,111
Euro Government Bond Index Fund	€7,779,743,611	€777,974,361	€5,146,351,796	€514,635,180
Euro Investment Grade Bond Index Fund	€2,099,813,733	€209,981,373	€2,261,202,026	€226,120,203
Eurozone Inflation-Linked Bond Index Fund	€1,397,060,717	€139,706,072	€1,352,189,430	€135,218,943
Global Bond Index Fund	$20,609,922,508	$2,060,992,251	$20,483,906,740	$2,048,390,674
Global Corporate Bond Index Fund	$4,749,421,328	$474,942,133	$4,511,404,425	$451,140,443
Global Credit Bond Fund	$1,606,032,803	$160,603,280	$920,461,969	$92,046,197
Global Short-Term Bond Index Fund	$5,146,149,241	$514,614,924	$4,219,556,813	$421,955,681
Global Short-Term Corporate Bond Index Fund	$1,065,888,152	$106,588,815	$888,986,283	$88,898,628
Japan Government Bond Index Fund	¥218,239,087,587	¥21,823,908,759	¥89,167,537,953	¥8,916,753,795
Selected Screened Euro Investment Grade Bond Index Fund	€363,711,320	€36,371,132	€314,597,889	€31,459,789
U.K. Government Bond Index Fund	£4,618,238,864	£461,823,886	£4,075,669,849	£407,566,985
U.K. Investment Grade Bond Index Fund	£4,943,271,575	£494,327,158	£4,288,541,505	£428,854,151
U.K. Short-Term Investment Grade Bond Index Fund	£1,341,809,752	£134,180,975	£1,112,239,191	£111,223,919
U.S. Government Bond Index Fund	$7,639,633,469	$763,963,347	$8,282,725,514	$828,272,551
U.S. Investment Grade Credit Index Fund	$1,452,866,733	$145,286,673	$1,482,040,466	$148,204,047
U.S. Treasury Inflation-Protected Securities Index Fund	$1,326,548,117	$132,654,812	$488,380,858	$48,838,086
Company Total	**$144,757,446,633**	**$14,475,744,663**	**$129,413,748,414**	**$12,941,374,841**

* The prior year comparatives have been updated to be in line with current year presentation.

Currency Risk. Currency risk is the risk that the value of the Funds' investments denominated in foreign currencies will fluctuate due to changes in currency exchange rates. Local interest rates and monetary policy, as well as other government fiscal and labour policies, can also adversely impact currency values. The Funds may enter into foreign currency exchange contracts for hedging purposes, which can include the economic hedging of all or a portion of the currency exposure of an investment or group of investments. The Funds may also enter into these contracts for non-hedging purposes, which can include increasing the exposure to a foreign currency, or the shifting of exposure to foreign currency fluctuations from one country to another.

The tables below indicate the currencies to which the Company and certain Funds had exposure, either directly or indirectly, the notional value of foreign currency contracts and the Funds' sensitivity to a +/- 5% changes in currency exchange rate for its exposed currencies, with all other variables held constant:

Company Total

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Australian Dollar	3,131,217,336	(1,155,689,515)	1,975,527,821	98,776,391	3,251,220,091	(980,439,317)	2,270,780,774	113,539,039
Brazilian Real	448,603,217	3,808,767	452,411,984	22,620,599	693,867,683	14,434,889	708,302,572	35,415,129
British Pound	3,459,870,485	28,906,511,278	32,366,381,763	1,618,319,088	3,280,891,672	26,273,206,496	29,554,098,168	1,477,704,908
Canadian Dollar	1,918,036,227	(2,040,442,953)	(122,406,726)	(6,120,336)	1,765,668,809	(1,922,193,083)	(156,524,274)	(7,826,214)
Chilean Peso	72,064,237	(17,872,353)	54,191,884	2,709,594	79,326,917	(25,031,392)	54,295,525	2,714,776
Chinese Renminbi (Mainland)	160,118,518	(160,904,854)	(786,336)	(39,317)	146,129,895	(147,189,598)	(1,059,703)	(52,985)
Chinese Renminbi (Offshore)	550,604,865	(246,198)	550,358,667	27,517,933	537,463,361	—	537,463,361	26,873,168
Colombian Peso	51,415,140	(38,461,461)	12,953,679	647,684	63,301,541	(59,788,557)	3,512,984	175,649
Czech Koruna	75,019,568	(130,302,538)	(55,282,970)	(2,764,149)	77,047,177	(114,674,884)	(37,627,707)	(1,881,385)
Danish Krone	484,996,994	(133,287,900)	351,709,094	17,585,455	524,694,014	(135,759,317)	388,934,697	19,446,735
Egyptian Pound	14,300,084	(3,753,189)	10,546,895	527,345	14,232,658	—	14,232,658	711,633
Euro	13,497,799,218	(7,328,202,607)	6,169,596,611	308,479,831	13,143,243,446	(6,925,318,973)	6,217,924,473	310,896,224
Hong Kong Dollar	3,421,366,386	(1,925,682)	3,419,440,704	170,972,035	3,106,848,627	(28,551,580)	3,078,297,047	153,914,852
Hungarian Forint	51,199,228	(39,844,606)	11,354,622	567,731	55,708,631	(45,508,960)	10,199,671	509,984
Icelandic Krona	984,823	—	984,823	49,241	817,152	—	817,152	40,858
Indian Rupee	2,361,995,903	137,472,041	2,499,467,944	124,973,397	1,941,510,045	80,239,594	2,021,749,639	101,087,482
Indonesian Rupiah	327,863,576	(197,043,521)	130,820,055	6,541,003	387,420,064	(159,241,789)	228,178,275	11,408,914
Israeli Shekel	131,328,705	(84,848,317)	46,480,388	2,324,019	101,991,472	(84,009,949)	17,981,523	899,076
Japanese Yen	7,418,189,224	(1,067,484,388)	6,350,704,836	317,535,242	7,334,101,604	(1,218,409,132)	6,115,692,472	305,784,624
Kazakhstani Tenge	1,009,606	—	1,009,606	50,480	1,090,633	—	1,090,633	54,532
Kuwaiti Dinar	97,964,787	—	97,964,787	4,898,239	93,044,368	—	93,044,368	4,652,218
Malaysian Ringgit	322,734,060	(120,329,232)	202,404,828	10,120,241	275,111,134	(109,573,702)	165,537,432	8,276,872
Mexican Peso	348,476,505	(195,904,486)	152,572,019	7,628,601	501,319,905	(278,492,718)	222,827,187	11,141,359
New Zealand Dollar	138,433,094	(108,854,589)	29,578,505	1,478,925	134,345,625	(103,160,844)	31,184,781	1,559,239
Norwegian Krone	137,472,550	(59,955,289)	77,517,261	3,875,863	147,997,788	(48,810,908)	99,186,880	4,959,344
Pakistan Rupee	—	—	—	—	173,536	—	173,536	8,677
Peruvian Sol	19,678,004	(38,371,069)	(18,693,065)	(934,653)	17,407,233	(16,506,123)	901,110	45,056
Philippine Peso	68,170,273	—	68,170,273	3,408,514	74,984,288	—	74,984,288	3,749,214
Polish Zloty	180,485,655	(143,346,329)	37,139,326	1,856,966	180,709,551	(110,440,689)	70,268,862	3,513,443
Qatari Riyal	108,959,291	—	108,959,291	5,447,965	109,066,304	—	109,066,304	5,453,315
Romanian Leu	27,221,641	(23,731,927)	3,489,714	174,486	26,060,311	(47,895,468)	(21,835,157)	(1,091,758)
Russian Ruble	118,735	—	118,735	5,937	991,184	—	991,184	49,559
Saudi Riyal	530,686,464	—	530,686,464	26,534,323	504,553,806	—	504,553,806	25,227,690
Singapore Dollar	560,112,197	(139,426,934)	420,685,263	21,034,263	523,620,072	(124,738,739)	398,881,333	19,944,067
South African Rand	381,050,392	12,196,456	393,246,848	19,662,342	397,396,446	(20,462,174)	376,934,272	18,846,714
South Korean Won	1,482,455,481	(366,198,094)	1,116,257,387	55,812,869	1,958,171,430	(553,966,333)	1,404,205,097	70,210,255
Swedish Krona	615,757,127	(245,583,996)	370,173,131	18,508,657	633,732,914	(268,658,169)	365,074,745	18,253,737
Swiss Franc	1,534,881,085	1,191,935,401	2,726,816,486	136,340,824	1,539,460,424	694,387,280	2,233,847,704	111,692,385
Taiwanese Dollar	2,574,082,302	—	2,574,082,302	128,704,115	1,988,938,771	(4,016,193)	1,984,922,578	99,246,129
Thai Baht	293,310,778	(132,826,659)	160,484,119	8,024,206	300,246,501	(88,189,955)	212,056,546	10,602,827
Turkish Lira	93,518,872	—	93,518,872	4,675,944	80,427,290	13,878	80,441,168	4,022,058
United Arab Emirates Dirham	180,666,771	—	180,666,771	9,033,339	156,640,751	—	156,640,751	7,832,038
Uruguayan Peso	5,552,845	—	5,552,845	277,642	—	—	—	—
US Dollar	170,383,504	452,572,632	622,956,136	31,147,807	131,603,115	8,177,228	139,780,343	6,989,017

Emerging Markets Stock Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Brazilian Real	425,853,447	3,938,874	429,792,321	21,489,616	664,842,995	14,434,889	679,277,884	33,963,894
British Pound	(11,255,935)	17,772,030	6,516,095	325,805	(25,339,100)	27,793,387	2,454,287	122,714
Chilean Peso	49,567,863	—	49,567,863	2,478,393	59,473,559	—	59,473,559	2,973,678
Chinese Renminbi (Mainland)	—	—	—	—	1,395,145	—	1,395,145	69,757
Chinese Renminbi (Offshore)	499,297,680	—	499,297,680	24,964,884	504,108,529	—	504,108,529	25,205,426
Colombian Peso	11,878,374	—	11,878,374	593,919	12,474,764	—	12,474,764	623,738
Czech Koruna	15,996,699	—	15,996,699	799,835	20,861,627	—	20,861,627	1,043,081
Egyptian Pound	8,265,818	—	8,265,818	413,291	13,468,656	—	13,468,656	673,433
Euro	57,144,204	—	57,144,204	2,857,210	57,013,492	—	57,013,492	2,850,675
Hong Kong Dollar	2,614,378,595	—	2,614,378,595	130,718,930	2,260,737,663	(10,517,024)	2,250,220,639	112,511,032
Hungarian Forint	29,424,367	—	29,424,367	1,471,218	31,053,075	—	31,053,075	1,552,654
Indian Rupee	2,196,260,251	132,363,784	2,328,624,035	116,431,202	1,837,084,666	72,799,077	1,909,883,743	95,494,187
Indonesian Rupiah	177,519,511	—	177,519,511	8,875,976	218,092,173	—	218,092,173	10,904,609
Kuwaiti Dinar	89,238,726	—	89,238,726	4,461,936	86,799,697	—	86,799,697	4,339,985
Malaysian Ringgit	186,501,148	—	186,501,148	9,325,057	155,789,254	—	155,789,254	7,789,463
Mexican Peso	210,624,075	—	210,624,075	10,531,204	317,517,845	—	317,517,845	15,875,892
Philippine Peso	63,135,039	—	63,135,039	3,156,752	70,781,402	—	70,781,402	3,539,070
Polish Zloty	99,648,480	—	99,648,480	4,982,424	115,312,999	—	115,312,999	5,765,650
Qatari Riyal	100,714,029	—	100,714,029	5,035,701	102,513,623	—	102,513,623	5,125,681
Saudi Riyal	497,190,564	—	497,190,564	24,859,528	478,638,483	—	478,638,483	23,931,924
South African Rand	350,114,330	—	350,114,330	17,505,717	354,313,945	—	354,313,945	17,715,697
South Korean Won	1,082,756,858	—	1,082,756,858	54,137,843	1,503,643,084	—	1,503,643,084	75,182,154
Swiss Franc	227,314	—	227,314	11,366	(20,097)	—	(20,097)	(1,005)
Taiwanese Dollar	2,360,987,780	—	2,360,987,780	118,049,389	1,850,617,825	(4,016,193)	1,846,601,632	92,330,082
Thai Baht	173,209,683	—	173,209,683	8,660,484	201,997,448	—	201,997,448	10,099,872
Turkish Lira	79,610,494	—	79,610,494	3,980,525	71,393,950	—	71,393,950	3,569,698
United Arab Emirates Dirham	164,635,480	—	164,635,480	8,231,774	144,791,022	—	144,791,022	7,239,551

ESG Developed Europe Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
British Pound	124,929,677	(473,554)	124,456,123	6,222,806	127,150,315	327,820	127,478,135	6,373,907
Danish Krone	34,760,089	—	34,760,089	1,738,004	25,970,094	—	25,970,094	1,298,505
Norwegian Krone	5,219,411	—	5,219,411	260,971	6,375,660	—	6,375,660	318,783
Polish Zloty	3,463,604	(58,177)	3,405,427	170,271	3,233,034	(57,384)	3,175,650	158,783
Swedish Krona	32,153,697	—	32,153,697	1,607,685	28,068,406	—	28,068,406	1,403,420
Swiss Franc	101,120,600	633,668	101,754,268	5,087,713	80,869,004	—	80,869,004	4,043,450
US Dollar	23,945	(207,256)	(183,311)	(9,166)	73,584	(200,965)	(127,381)	(6,369)

ESG Developed World All Cap Equity Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Australian Dollar	111,058,949	(5,332,301)	105,726,648	5,286,332	95,222,599	(3,792,461)	91,430,138	4,571,507
British Pound	173,847,304	(8,259,165)	165,588,139	8,279,407	145,216,524	(6,245,614)	138,970,910	6,948,546
Canadian Dollar	156,256,641	(6,753,305)	149,503,336	7,475,167	124,344,750	(4,912,017)	119,432,733	5,971,637
Danish Krone	46,336,401	(1,958,409)	44,377,992	2,218,900	44,360,874	(1,710,801)	42,650,073	2,132,504
Euro	371,792,020	209,875,305	581,667,325	29,083,366	329,231,737	164,324,402	493,556,139	24,677,807
Hong Kong Dollar	29,555,639	(1,224,370)	28,331,269	1,416,563	27,014,873	(1,049,733)	25,965,140	1,298,257
Israeli Shekel	13,221,013	(541,224)	12,679,789	633,989	8,869,664	(340,747)	8,528,917	426,446
Japanese Yen	386,122,618	(16,364,831)	369,757,787	18,487,889	326,027,673	(11,268,744)	314,758,929	15,737,946
New Zealand Dollar	5,813,382	(248,709)	5,564,673	278,234	5,312,976	(201,857)	5,111,119	255,556
Norwegian Krone	10,295,661	(449,150)	9,846,511	492,326	9,573,646	(363,282)	9,210,364	460,518
Polish Zloty	6,580,418	(266,147)	6,314,271	315,714	5,082,993	(195,408)	4,887,585	244,379
Singapore Dollar	24,366,243	(1,044,801)	23,321,442	1,166,072	19,005,053	(744,999)	18,260,054	913,003
South Korean Won	68,266,374	(3,013,895)	65,252,479	3,262,624	78,607,092	(3,064,528)	75,542,564	3,777,128
Swedish Krona	49,780,442	(2,120,042)	47,660,400	2,383,020	43,905,361	(1,709,005)	42,196,356	2,109,818
Swiss Franc	131,043,496	39,643,775	170,687,271	8,534,364	121,759,781	6,754,508	128,514,289	6,425,714

ESG Emerging Markets All Cap Equity Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Brazilian Real	23,496,933	—	23,496,933	1,174,847	29,020,960	—	29,020,960	1,451,048
British Pound	487,499	—	487,499	24,375	28,158	—	28,158	1,408
Chilean Peso	4,270,701	—	4,270,701	213,535	3,526,506	—	3,526,506	176,325
Chinese Renminbi (Mainland)	9,794	—	9,794	490	131,194	—	131,194	6,560
Chinese Renminbi (Offshore)	51,307,185	—	51,307,185	2,565,359	33,354,832	—	33,354,832	1,667,742
Colombian Peso	615,554	—	615,554	30,778	646,096	—	646,096	32,305
Czech Koruna	576,608	—	576,608	28,830	417,306	—	417,306	20,865
Egyptian Pound	738,851	—	738,851	36,943	764,002	—	764,002	38,200
Euro	4,446,439	—	4,446,439	222,322	4,604,012	—	4,604,012	230,201
Hong Kong Dollar	155,512,915	—	155,512,915	7,775,646	102,802,165	—	102,802,165	5,140,108
Hungarian Forint	2,193,077	—	2,193,077	109,654	1,474,807	—	1,474,807	73,740
Icelandic Krona	984,823	—	984,823	49,241	817,152	—	817,152	40,858
Indian Rupee	165,735,652	5,108,257	170,843,909	8,542,195	104,425,379	1,910,507	106,335,886	5,316,794
Indonesian Rupiah	15,228,234	—	15,228,234	761,412	13,643,403	—	13,643,403	682,170
Kuwaiti Dinar	8,726,061	—	8,726,061	436,303	6,244,671	—	6,244,671	312,234
Malaysian Ringgit	17,182,200	—	17,182,200	859,110	10,954,585	—	10,954,585	547,729
Mexican Peso	16,957,012	—	16,957,012	847,851	20,646,563	—	20,646,563	1,032,328
Pakistan Rupee	—	—	—	—	173,536	—	173,536	8,677
Philippine Peso	5,035,234	—	5,035,234	251,762	4,202,886	—	4,202,886	210,144
Qatari Riyal	8,245,262	—	8,245,262	412,263	6,552,681	—	6,552,681	327,634
Romanian Leu	929,765	—	929,765	46,488	453,709	—	453,709	22,685
Saudi Riyal	33,495,900	—	33,495,900	1,674,795	25,915,323	—	25,915,323	1,295,766
Singapore Dollar	811,319	—	811,319	40,566	386,473	—	386,473	19,324
South African Rand	30,777,689	—	30,777,689	1,538,884	23,101,059	—	23,101,059	1,155,053
Swiss Franc	75,439	—	75,439	3,772	74,488	—	74,488	3,724
Taiwanese Dollar	213,094,522	—	213,094,522	10,654,726	138,320,946	—	138,320,946	6,916,047
Thai Baht	17,013,892	—	17,013,892	850,695	14,078,163	—	14,078,163	703,908
Turkish Lira	8,528,051	—	8,528,051	426,403	5,703,587	—	5,703,587	285,179
United Arab Emirates Dirham	16,031,291	—	16,031,291	801,565	11,849,729	—	11,849,729	592,486

European Stock Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
British Pound	927,281,362	3,706,780	930,988,142	46,549,407	938,409,223	(3,323,499)	935,085,724	46,754,286
Danish Krone	182,417,332	—	182,417,332	9,120,867	213,781,297	(1,860,423)	211,920,874	10,596,044
Euro	2,077,651,561	(2,363,594)	2,075,287,967	103,764,398	2,136,617,727	4,783,921	2,141,401,648	107,070,082
Norwegian Krone	36,122,287	(1,343,186)	34,779,101	1,738,955	42,797,592	—	42,797,592	2,139,880
Swedish Krona	194,640,778	—	194,640,778	9,732,039	203,331,439	—	203,331,439	10,166,572
Swiss Franc	594,206,957	—	594,206,957	29,710,348	632,639,500	—	632,639,500	31,631,975

Eurozone Stock Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
British Pound	58,371	—	58,371	2,919	269	—	269	13
US Dollar	8,649,537	—	8,649,537	432,477	7,920,872	—	7,920,872	396,044

Global Small-Cap Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Australian Dollar	157,587,317	1,144,605	158,731,922	7,936,596	134,246,758	4,927,543	139,174,301	6,958,715
British Pound	235,794,930	1,417,627	237,212,557	11,860,628	211,898,813	4,012,163	215,910,976	10,795,549
Canadian Dollar	184,193,831	—	184,193,831	9,209,692	138,873,702	—	138,873,702	6,943,685
Danish Krone	30,407,102	—	30,407,102	1,520,355	27,466,520	—	27,466,520	1,373,326
Euro	287,509,391	(1,278,221)	286,231,170	14,311,559	273,267,257	3,803,756	277,071,013	13,853,551
Hong Kong Dollar	25,704,159	—	25,704,159	1,285,208	19,756,355	—	19,756,355	987,818
Israeli Shekel	50,122,323	—	50,122,323	2,506,116	33,657,455	—	33,657,455	1,682,873
Japanese Yen	600,079,256	(1,437,131)	598,642,125	29,932,106	463,537,425	2,279,196	465,816,621	23,290,831
New Zealand Dollar	10,510,074	—	10,510,074	525,504	9,324,385	—	9,324,385	466,219
Norwegian Krone	36,674,035	—	36,674,035	1,833,702	34,147,207	—	34,147,207	1,707,360
Singapore Dollar	34,020,385	—	34,020,385	1,701,019	25,423,737	—	25,423,737	1,271,187
Swedish Krona	86,659,889	—	86,659,889	4,332,994	81,993,546	—	81,993,546	4,099,677
Swiss Franc	69,303,516	—	69,303,516	3,465,176	63,528,619	—	63,528,619	3,176,431

Global Stock Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Australian Dollar	339,102,824	(33,567,768)	305,535,056	15,276,753	339,918,592	(28,359,686)	311,558,906	15,577,945
British Pound	690,339,703	(46,080,345)	644,259,358	32,212,968	656,607,436	(35,350,842)	621,256,594	31,062,830
Canadian Dollar	601,485,910	(57,139,537)	544,346,373	27,217,319	538,760,944	(44,473,114)	494,287,830	24,714,392
Danish Krone	134,490,558	(12,740,640)	121,749,918	6,087,496	149,196,102	(12,734,456)	136,461,646	6,823,082
Euro	1,531,281,805	1,782,772,148	3,314,053,953	165,702,698	1,488,538,550	1,316,320,488	2,804,859,038	140,242,952
Hong Kong Dollar	87,399,911	(8,047,035)	79,352,876	3,967,644	92,948,388	(7,865,623)	85,082,765	4,254,138
Israeli Shekel	21,727,462	(1,937,195)	19,790,267	989,513	17,055,675	(1,445,192)	15,610,483	780,524
Japanese Yen	1,070,547,279	(94,987,100)	975,560,179	48,778,009	1,003,132,265	(70,795,728)	932,336,537	46,616,827
New Zealand Dollar	9,613,006	(960,244)	8,652,762	432,638	9,056,692	(759,897)	8,296,795	414,840
Norwegian Krone	27,308,128	(2,551,977)	24,756,151	1,237,808	30,375,164	(2,423,202)	27,951,962	1,397,598
Singapore Dollar	63,103,362	(5,979,691)	57,123,671	2,856,184	55,637,536	(4,606,561)	51,030,975	2,551,549
Swedish Krona	144,994,941	(13,629,193)	131,365,748	6,568,287	142,240,354	(11,863,498)	130,376,856	6,518,843
Swiss Franc	439,400,024	(42,464,539)	396,935,485	19,846,774	441,871,522	(37,539,491)	404,332,031	20,216,602

Japan Stock Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
British Pound	(1,975,438)	2,210,178	234,740	11,737	(1,637,305)	—	(1,637,305)	(81,865)
Japanese Yen	3,746,023,333	12,140,995	3,758,164,328	187,908,216	3,569,131,465	6,906,634	3,576,038,099	178,801,905
US Dollar	11,476,344	(14,351,173)	(2,874,829)	(143,741)	10,574,911	(6,906,634)	3,668,277	183,414

Pacific ex-Japan Stock Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
Australian Dollar	1,905,428,617	(1,845,876)	1,903,582,741	95,179,137	1,983,734,452	(10,476,205)	1,973,258,247	98,662,912
British Pound	(2,359,881)	3,330,336	970,455	48,523	(10,590,213)	—	(10,590,213)	(529,511)
Hong Kong Dollar	487,396,948	18,205	487,415,153	24,370,758	543,610,734	(2,038,247)	541,572,487	27,078,624
New Zealand Dollar	54,523,718	—	54,523,718	2,726,186	53,194,412	—	53,194,412	2,659,721
Singapore Dollar	353,511,796	(6,908)	353,504,888	17,675,244	326,576,605	(1,988,372)	324,588,233	16,229,412
US Dollar	144,623,077	(1,495,757)	143,127,320	7,156,366	100,126,574	14,502,824	114,629,398	5,731,470

U.S. 500 Stock Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Euro	16,716,475	1,349,543,113	1,366,259,588	68,312,979	15,109,248	1,534,001,835	1,549,111,083	77,455,554

U.S. Opportunities Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
British Pound	6,480,823	—	6,480,823	324,041	14,801,792	—	14,801,792	740,090
Canadian Dollar	1,702,908	—	1,702,908	85,145	1,578,872	—	1,578,872	78,944
Euro	8,557,595	—	8,557,595	427,880	15,811,623	—	15,811,623	790,581
Swiss Franc	4,534,817	—	4,534,817	226,741	7,411,696	—	7,411,696	370,585

20+ Year Euro Treasury Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
US Dollar	(141)	—	(141)	(7)	(52)	—	(52)	(3)

Emerging Markets Bond Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Brazilian Real	(747,163)	(130,107)	(877,270)	(43,864)	3,728	—	3,728	186
British Pound	313,842	35,667,169	35,981,011	1,799,051	213,542	27,913,560	28,127,102	1,406,355
Canadian Dollar	86,932	—	86,932	4,347	—	—	—	—
Chilean Peso	—	—	—	—	(76,611)	(81,173)	(157,784)	(7,889)
Chinese Renminbi (Mainland)	—	(246,198)	(246,198)	(12,310)	—	—	—	—
Colombian Peso	7,111,886	(7,342,326)	(230,440)	(11,522)	16,711,442	(15,886,767)	824,675	41,234
Czech Koruna	9,341,642	(18,129,954)	(8,788,312)	(439,416)	127,923	(7,032,943)	(6,905,020)	(345,251)
Egyptian Pound	5,295,415	(3,753,189)	1,542,226	77,111	—	—	—	—
Euro	57,113,750	433,558,484	490,672,234	24,533,612	109,547,609	283,731,948	393,279,557	19,663,978
Hong Kong Dollar	5,463	15,176,348	15,181,811	759,091	—	—	—	—
Hungarian Forint	(424,288)	468,241	43,953	2,198	(584,431)	—	(584,431)	(29,222)
Indian Rupee	—	—	—	—	—	5,530,010	5,530,010	276,501
Indonesian Rupiah	78,923	—	78,923	3,946	29,103,537	(28,354,425)	749,112	37,456
Israeli Shekel	44,105	118,914	163,019	8,151	43,861	—	43,861	2,193
Japanese Yen	—	(218,249)	(218,249)	(10,912)	68,579	8,396,234	8,464,813	423,241
Kazakhstani Tenge	1,009,606	—	1,009,606	50,480	1,090,633	—	1,090,633	54,532
Mexican Peso	18,270,003	13,988,283	32,258,286	1,612,914	52,542,541	(66,641,554)	(14,099,013)	(704,951)
Polish Zloty	336,660	—	336,660	16,833	51,601	—	51,601	2,580
Russian Ruble	118,735	—	118,735	5,937	991,184	—	991,184	49,559
South African Rand	158,356	12,196,456	12,354,812	617,741	19,973,096	(20,462,174)	(489,078)	(24,454)
South Korean Won	138,416	(405,803)	(267,387)	(13,369)	—	—	—	—
Swiss Franc	167,073	78,445,132	78,612,205	3,930,610	14,707	55,603,175	55,617,882	2,780,894
Thai Baht	—	(25,496,218)	(25,496,218)	(1,274,811)	—	—	—	—
Turkish Lira	5,380,327	—	5,380,327	269,016	3,329,753	13,878	3,343,631	167,182
Uruguayan Peso	5,552,845	—	5,552,845	277,642	—	—	—	—

ESG Global Corporate Bond Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Australian Dollar	2,432,113	(4,930,406)	(2,498,293)	(124,915)	1,947,864	(3,776,968)	(1,829,104)	(91,455)
British Pound	15,152,624	63,265,683	78,418,307	3,920,915	19,712,621	208,502,782	228,215,403	11,410,770
Canadian Dollar	9,888,497	(19,699,359)	(9,810,862)	(490,543)	12,545,389	(24,346,493)	(11,801,104)	(590,055)
Euro	92,067,284	48,367,957	140,435,241	7,021,762	110,922,507	(78,364,066)	32,558,441	1,627,922
Japanese Yen	1,866,313	(1,975,967)	(109,654)	(5,483)	3,257,970	(3,154,782)	103,188	5,159
New Zealand Dollar	153,478	(350,347)	(196,869)	(9,843)	211,854	(386,633)	(174,779)	(8,739)
Singapore Dollar	187,173	(370,232)	(183,059)	(9,153)	192,021	(377,374)	(185,353)	(9,268)
Swiss Franc	1,304,669	(1,947,805)	(643,136)	(32,157)	670,822	(783,344)	(112,522)	(5,626)

Euro Government Bond Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
British Pound	657,257	761,213,902	761,871,159	38,093,558	1,647,378	622,941,855	624,589,233	31,229,462
Swiss Franc	13,183	116,964,927	116,978,110	5,848,906	44,254	73,049	117,303	5,865
US Dollar	(11,486)	—	(11,486)	(574)	240,355	—	240,355	12,018

Euro Investment Grade Bond Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
British Pound	166,932	355,622,045	355,788,977	17,789,449	133,189	319,706,296	319,839,485	15,991,974
US Dollar	33,450	—	33,450	1,673	29,205	—	29,205	1,460

Global Bond Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Australian Dollar	342,870,362	(698,879,631)	(356,009,269)	(17,800,463)	366,432,036	(705,848,892)	(339,416,856)	(16,970,843)
British Pound	810,286,791	14,118,097,633	14,928,384,424	746,419,221	785,635,409	13,159,991,717	13,945,627,126	697,281,356
Canadian Dollar	622,957,943	(1,264,452,453)	(641,494,510)	(32,074,726)	631,777,136	(1,227,433,066)	(595,655,930)	(29,782,797)
Chilean Peso	15,385,577	(15,284,703)	100,874	5,044	14,217,885	(21,023,617)	(6,805,732)	(340,287)
Chinese Renminbi (Mainland)	124,314,436	(123,321,897)	992,539	49,627	116,759,533	(118,588,585)	(1,829,052)	(91,453)
Colombian Peso	27,050,779	(26,976,065)	74,714	3,736	28,559,826	(39,448,013)	(10,888,187)	(544,409)
Czech Koruna	38,878,247	(93,023,992)	(54,145,745)	(2,707,287)	46,283,842	(89,363,341)	(43,079,499)	(2,153,975)
Danish Krone	41,093,902	(90,717,315)	(49,623,413)	(2,481,171)	46,704,675	(90,853,056)	(44,148,381)	(2,207,419)
Euro	5,565,052,063	(8,747,887,442)	(3,182,835,379)	(159,141,769)	5,670,195,156	(8,201,305,508)	(2,531,110,352)	(126,555,518)
Hong Kong Dollar	3,113,754	(5,919,277)	(2,805,523)	(140,276)	3,069,690	(5,892,570)	(2,822,880)	(141,144)
Hungarian Forint	15,210,026	(30,317,421)	(15,107,395)	(755,370)	17,939,754	(34,228,375)	(16,288,621)	(814,431)
Indonesian Rupiah	113,789,416	(165,628,422)	(51,839,006)	(2,591,950)	111,881,765	(116,382,705)	(4,500,940)	(225,047)
Israeli Shekel	34,394,993	(58,785,347)	(24,390,354)	(1,219,518)	34,090,927	(66,075,925)	(31,984,998)	(1,599,250)
Japanese Yen	1,228,877,476	(699,197,181)	529,680,295	26,484,015	1,358,975,426	(922,451,572)	436,523,854	21,826,193
Malaysian Ringgit	100,112,054	(101,366,484)	(1,254,430)	(62,722)	93,337,495	(94,250,877)	(913,382)	(45,669)
Mexican Peso	75,681,084	(156,546,117)	(80,865,033)	(4,043,252)	84,034,262	(162,290,629)	(78,256,367)	(3,912,818)
New Zealand Dollar	40,565,155	(76,578,328)	(36,013,173)	(1,800,659)	39,387,371	(78,201,234)	(38,813,863)	(1,940,693)
Norwegian Krone	17,753,392	(46,621,702)	(28,868,310)	(1,443,416)	19,010,249	(36,346,912)	(17,336,663)	(866,833)
Peruvian Sol	17,546,388	(34,529,995)	(16,983,607)	(849,180)	16,064,307	(15,245,642)	818,665	40,933
Polish Zloty	47,687,306	(97,591,400)	(49,904,094)	(2,495,205)	41,560,860	(80,326,718)	(38,765,858)	(1,938,293)
Romanian Leu	20,223,951	(17,513,401)	2,710,550	135,528	19,876,722	(36,584,619)	(16,707,897)	(835,395)
Singapore Dollar	55,068,607	(106,184,052)	(51,115,445)	(2,555,772)	49,155,190	(93,284,637)	(44,129,447)	(2,206,472)
South African Rand	17	—	17	1	8,054	—	8,054	403
South Korean Won	274,170,839	(294,919,269)	(20,748,430)	(1,037,422)	310,772,446	(454,513,730)	(143,741,284)	(7,187,064)
Swedish Krona	69,067,997	(149,963,479)	(80,895,482)	(4,044,774)	92,530,326	(179,393,694)	(86,863,368)	(4,343,168)
Swiss Franc	144,479,113	641,610,734	786,089,847	39,304,492	150,491,111	504,162,725	654,653,836	32,732,692
Thai Baht	86,044,884	(88,425,121)	(2,380,237)	(119,012)	73,309,209	(76,598,324)	(3,289,115)	(164,456)

Global Corporate Bond Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Australian Dollar	30,993,460	(63,071,223)	(32,077,763)	(1,603,888)	22,426,770	(43,151,446)	(20,724,676)	(1,036,234)
British Pound	194,988,117	3,619,641,002	3,814,629,119	190,731,456	185,797,083	3,224,691,487	3,410,488,570	170,524,429
Canadian Dollar	152,121,672	(309,187,081)	(157,065,409)	(7,853,270)	147,600,886	(287,672,649)	(140,071,763)	(7,003,588)
Euro	1,132,205,368	(1,581,175,877)	(448,970,509)	(22,448,525)	1,088,266,559	(1,403,149,008)	(314,882,449)	(15,744,122)
Japanese Yen	32,608,219	(34,537,208)	(1,928,989)	(96,449)	35,536,200	(34,556,633)	979,567	48,978
New Zealand Dollar	2,474,560	(4,849,419)	(2,374,859)	(118,743)	1,528,162	(2,928,990)	(1,400,828)	(70,041)
Singapore Dollar	1,890,248	(3,702,319)	(1,812,071)	(90,604)	1,088,962	(2,948,323)	(1,859,361)	(92,968)
South Korean Won	1,973,176	(2,005,374)	(32,198)	(1,610)	—	—	—	—
Swiss Franc	14,191,489	91,900,798	106,092,287	5,304,614	7,033,575	69,929,743	76,963,318	3,848,166

Global Credit Bond Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Australian Dollar	77,294,969	(152,318,432)	(75,023,463)	(3,751,173)	14,703,049	(23,343,893)	(8,640,844)	(432,042)
British Pound	77,523,250	714,525,962	792,049,212	39,602,461	53,659,460	511,150,997	564,810,457	28,240,523
Canadian Dollar	1,483,190	(3,160,620)	(1,677,430)	(83,872)	6,016,879	(10,724,940)	(4,708,061)	(235,403)
Euro	475,772,614	(506,692,175)	(30,919,561)	(1,545,978)	265,631,390	(343,425,667)	(77,794,277)	(3,889,714)
Japanese Yen	3,040,371	(3,349,931)	(309,560)	(15,478)	(151,350)	23,919	(127,431)	(6,372)
Mexican Peso	4,915,866	(9,464,209)	(4,548,343)	(227,417)	8,899,167	(14,943,408)	(6,044,241)	(302,212)
New Zealand Dollar	(33,323)	—	(33,323)	(1,666)	151,658	—	151,658	7,583
Norwegian Krone	8	—	8	—	8	—	8	—
Swedish Krona	59,879	(948,295)	(888,416)	(44,421)	—	—	—	—
Swiss Franc	51,458	30,176,004	30,227,462	1,511,373	387	8,968,626	8,969,013	448,451

Global Short-Term Bond Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Australian Dollar	87,533,807	(178,109,480)	(90,575,673)	(4,528,784)	77,740,529	(151,646,320)	(73,905,791)	(3,695,290)
British Pound	177,533,775	3,870,085,568	4,047,619,343	202,380,967	137,102,209	3,165,690,079	3,302,792,288	165,139,614
Canadian Dollar	145,875,206	(295,044,420)	(149,169,214)	(7,458,461)	127,944,324	(251,487,441)	(123,543,117)	(6,177,156)
Chilean Peso	2,840,096	(2,587,650)	252,446	12,622	2,185,578	(3,926,602)	(1,741,024)	(87,051)
Chinese Renminbi (Mainland)	35,794,288	(37,582,957)	(1,788,669)	(89,433)	27,844,023	(28,601,013)	(756,990)	(37,850)
Colombian Peso	4,758,547	(4,143,070)	615,477	30,774	4,909,413	(4,453,777)	455,636	22,782
Czech Koruna	10,226,372	(19,148,592)	(8,922,220)	(446,111)	9,356,479	(18,278,600)	(8,922,121)	(446,106)
Danish Krone	14,257,627	(27,871,536)	(13,613,909)	(680,695)	14,495,383	(28,600,581)	(14,105,198)	(705,260)
Euro	1,483,163,688	(2,227,096,564)	(743,932,876)	(37,196,644)	1,297,895,509	(2,037,718,225)	(739,822,716)	(36,991,136)
Hong Kong Dollar	996,410	(1,930,199)	(933,789)	(46,689)	(7,285)	(974,979)	(982,264)	(49,113)
Hungarian Forint	4,796,046	(9,995,426)	(5,199,380)	(259,969)	5,825,426	(11,280,585)	(5,455,159)	(272,758)
Indonesian Rupiah	21,247,492	(31,415,099)	(10,167,607)	(508,380)	14,699,186	(14,504,659)	194,527	9,726
Israeli Shekel	11,818,809	(23,703,465)	(11,884,656)	(594,233)	8,273,890	(16,148,085)	(7,874,195)	(393,710)
Japanese Yen	205,272,202	(216,480,618)	(11,208,416)	(560,421)	191,638,448	(185,434,394)	6,204,054	310,203
Malaysian Ringgit	18,938,658	(18,962,748)	(24,090)	(1,205)	15,029,800	(15,322,825)	(293,025)	(14,651)
Mexican Peso	22,028,465	(43,882,443)	(21,853,978)	(1,092,699)	17,679,527	(34,617,127)	(16,937,600)	(846,880)
New Zealand Dollar	11,956,396	(24,090,911)	(12,134,515)	(606,726)	10,092,021	(19,691,500)	(9,599,479)	(479,974)
Norwegian Krone	3,914,339	(8,989,274)	(5,074,935)	(253,747)	5,050,730	(9,677,512)	(4,626,782)	(231,339)
Peruvian Sol	2,131,616	(3,841,074)	(1,709,458)	(85,473)	1,342,926	(1,260,481)	82,445	4,122
Polish Zloty	22,646,229	(45,428,540)	(22,782,311)	(1,139,116)	15,129,565	(29,855,171)	(14,725,606)	(736,280)
Romanian Leu	6,067,925	(6,218,526)	(150,601)	(7,530)	5,729,880	(11,310,849)	(5,580,969)	(279,048)
Singapore Dollar	13,985,860	(30,473,854)	(16,487,994)	(824,400)	11,345,963	(22,279,422)	(10,933,459)	(546,673)
South African Rand	—	—	—	—	292	—	292	15
South Korean Won	55,149,818	(65,853,753)	(10,703,935)	(535,197)	65,148,808	(96,388,075)	(31,239,267)	(1,561,963)
Swedish Krona	37,258,048	(78,922,987)	(41,664,939)	(2,083,247)	38,724,720	(75,691,972)	(36,967,252)	(1,848,363)
Swiss Franc	27,581,072	51,065,678	78,646,750	3,932,338	23,020,249	9,191,934	32,212,183	1,610,609
Thai Baht	17,042,319	(18,905,320)	(1,863,001)	(93,150)	10,861,681	(11,591,631)	(729,950)	(36,498)

Global Short-Term Corporate Bond Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
Australian Dollar	9,272,202	(18,713,474)	(9,441,272)	(472,064)	7,150,445	(13,874,130)	(6,723,685)	(336,184)
British Pound	43,231,463	775,921,872	819,153,335	40,957,667	35,461,035	628,726,403	664,187,438	33,209,372
Canadian Dollar	41,983,497	(85,006,178)	(43,022,681)	(2,151,134)	36,225,927	(71,143,363)	(34,917,436)	(1,745,872)
Euro	322,164,575	(441,882,828)	(119,718,253)	(5,985,913)	275,329,264	(365,820,283)	(90,491,019)	(4,524,551)
Japanese Yen	10,768,329	(11,508,172)	(739,843)	(36,992)	9,259,439	(9,076,387)	183,052	9,153
New Zealand Dollar	921,056	(1,776,631)	(855,575)	(42,779)	516,639	(990,733)	(474,094)	(23,705)
Singapore Dollar	591,397	(1,107,877)	(516,480)	(25,824)	586,236	(827,351)	(241,115)	(12,056)
Swiss Franc	3,769,773	(7,447,843)	(3,678,070)	(183,904)	1,526,317	(2,990,720)	(1,464,403)	(73,220)

Japan Government Bond Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments JPY (¥)	Foreign Currency Exchange Contracts JPY (¥)	Net JPY (¥)	+/- 5% Impact JPY (¥)	Financial Instruments JPY (¥)	Foreign Currency Exchange Contracts JPY (¥)	Net JPY (¥)	+/- 5% Impact JPY (¥)
British Pound	(1,567,516)	37,343,201,707	37,341,634,191	1,867,081,710	13,136,329	33,016,705,077	33,029,841,406	1,651,492,070
Euro	1,460,471,141	47,916,507,099	49,376,978,240	2,468,848,912	46,147	3,693,855,947	3,693,902,094	184,695,105
US Dollar	(57,202,709)	73,311,990,813	73,254,788,104	3,662,739,405	11,717,533	1,087,675	12,805,208	640,260

Selected Screened Euro Investment Grade Bond Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)	Financial Instruments EUR (€)	Foreign Currency Exchange Contracts EUR (€)	Net EUR (€)	+/- 5% Impact EUR (€)
US Dollar	(113)	—	(113)	(6)	(82)	—	(82)	(4)

U.K. Government Bond Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments GBP (£)	Foreign Currency Exchange Contracts GBP (£)	Net GBP (£)	+/- 5% Impact GBP (£)	Financial Instruments GBP (£)	Foreign Currency Exchange Contracts GBP (£)	Net GBP (£)	+/- 5% Impact GBP (£)
Euro	2,089,047	21,936,302	24,025,349	1,201,267	6,351	10,099,653	10,106,004	505,300
US Dollar	82,893	—	82,893	4,145	77,500	—	77,500	3,875

U.K. Investment Grade Bond Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments GBP (£)	Foreign Currency Exchange Contracts GBP (£)	Net GBP (£)	+/- 5% Impact GBP (£)	Financial Instruments GBP (£)	Foreign Currency Exchange Contracts GBP (£)	Net GBP (£)	+/- 5% Impact GBP (£)
Euro	13,294	—	13,294	665	9,612	—	9,612	481
US Dollar	(33)	—	(33)	(2)	(29)	—	(29)	(1)

U.K. Short-Term Investment Grade Bond Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments GBP (£)	Foreign Currency Exchange Contracts GBP (£)	Net GBP (£)	+/- 5% Impact GBP (£)	Financial Instruments GBP (£)	Foreign Currency Exchange Contracts GBP (£)	Net GBP (£)	+/- 5% Impact GBP (£)
Euro	6,603	—	6,603	330	3,790	—	3,790	190
US Dollar	803	—	803	40	94	—	94	5

U.S. Government Bond Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
British Pound	(7,443,319)	3,584,722,815	3,577,279,496	178,863,975	(7,719,491)	3,404,510,911	3,396,791,420	169,839,571
Euro	3,043,686	1,445,297,061	1,448,340,747	72,417,037	5,015,535	1,943,199,535	1,948,215,070	97,410,754
Swiss Franc	7,381	6,936,143	6,943,524	347,176	11,040	4,937,737	4,948,777	247,439

U.S. Investment Grade Credit Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
British Pound	31,527	657,727,327	657,758,854	32,887,943	347,379	670,018,429	670,365,808	33,518,290
Euro	374,699	157,536,020	157,910,719	7,895,536	218,306	142,967,091	143,185,397	7,159,270

U.S. Treasury Inflation-Protected Securities Index Fund

	31 December 2024				31 December 2023[1]			
Currency	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)	Financial Instruments USD ($)	Foreign Currency Exchange Contracts USD ($)	Net USD ($)	+/- 5% Impact USD ($)
British Pound	(502,587)	97,572,369	97,069,782	4,853,489	43,808	9,000,375	9,044,183	452,209
Euro	(246,256)	419,085,336	418,839,080	20,941,954	2,456	72,229,393	72,231,849	3,611,592
Singapore Dollar	26,138	9,443,045	9,469,183	473,459	29,725	2,526,483	2,556,208	127,810
Swiss Franc	(186,538)	182,243,979	182,057,441	9,102,872	41,831	76,071,690	76,113,521	3,805,676

[1] The prior year comparatives have been updated to be in line with current year presentation.

Eurozone Inflation-Linked Bond Index Fund has no foreign currency risk exposure as at 31 December 2024 and as at 31 December 2023.

Interest Rate Risk. Income may be affected by changes in interest rates relevant to interest bearing securities or as a result of the Investment Manager being unable to secure similar returns on the expiry of contracts or sale of securities. The value of fixed rate securities may be affected by interest rate movements or the expectation of such movements in the future. Equity securities are non-interest bearing and therefore not subject to interest rate risk. Certain financial derivative instruments (e.g. futures) and interest receivable on bank deposits or payable on bank overdrafts positions may be affected by the fluctuations of interest rates.

If the prevailing interest rates had been raised or lowered by 1%, assuming a parallel shift in the yield curve, with all other factors remaining constant, net assets could possibly have decreased or increased. Each Fund's interest rate sensitivity was determined based on the effective duration of the portfolio.

The tables below show the interest rate risk profile of the financial assets and liabilities for the Funds with significant interest rate risk as at 31 December 2024 and 31 December 2023.

	31 December 2024			31 December 2023[2]		
Fund	**Interest Bearing Financial Assets[1]**	**Interest Bearing Financial Liabilities[1]**	**+/-1 % Impact**	**Interest Bearing Financial Assets[1]**	**Interest Bearing Financial Liabilities[1]**	**+/- 1% Impact**
20+ Year Euro Treasury Index Fund	€741,147,145	€34,320	€150,409,617	€617,538,223	€55,120	€128,756,580
Emerging Markets Bond Fund	$1,598,234,630	$5,953,163	$99,323,086	$1,253,991,589	$19,333,261	$73,354,522
ESG Global Corporate Bond Index Fund	$316,246,181	$17,369	$17,781,823	$386,561,904	$46,024	$22,494,337
Euro Government Bond Index Fund	€7,801,457,666	€52	€549,469,400	€5,172,032,032	—	€372,644,153
Euro Investment Grade Bond Index Fund	€2,112,846,468	€59,142	€107,759,217	€2,269,280,666	€176,095	€116,060,496
Eurozone Inflation-Linked Bond Index Fund	€1,398,155,617	—	€107,411,959	€1,352,395,357	—	€116,404,898
Global Bond Index Fund	$20,920,790,003	$590,424	$1,335,364,486	$20,684,771,011	$24,306,340	$1,398,864,782
Global Corporate Bond Index Fund	$4,829,859,892	$186,972	$281,353,139	$4,529,915,638	$161,819	$274,377,180
Global Credit Bond Fund	$1,639,690,750	$12,587,236	$94,465,679	$931,900,037	$2,873,672	$54,989,715
Global Short-Term Bond Index Fund	$5,283,555,976	$213,567	$137,856,382	$4,238,717,160	$30,972	$113,620,439
Global Short-Term Corporate Bond Index Fund	$1,088,495,261	$24,683	$28,086,397	$904,043,771	$20,431	$23,528,530
Japan Government Bond Index Fund	¥213,620,821,838	—	¥23,592,360,473	¥91,785,341,965	¥284,367	¥10,532,474,351
Selected Screened Euro Investment Grade Bond Index Fund	€366,315,345	€22,072	€18,769,733	€316,704,095	€13	€16,279,187
U.K. Government Bond Index Fund	£4,640,205,609	—	£415,091,717	£4,085,935,894	—	£402,052,946
U.K. Investment Grade Bond Index Fund	£5,086,590,513	£20,226	£270,665,796	£4,349,437,742	—	£248,177,066
U.K. Short-Term Investment Grade Bond Index Fund	£1,385,223,716	—	£35,988,835	£1,140,241,999	—	£30,097,716
U.S. Government Bond Index Fund	$7,829,921,209	—	$444,492,936	$8,269,941,381	—	$503,370,359
U.S. Investment Grade Credit Index Fund	$1,473,295,679	$7,095	$90,199,922	$1,476,111,183	$302,522	$94,471,279
U.S. Treasury Inflation-Protected Securities Index Fund	$1,361,752,943	—	$56,893,621	$487,814,023	—	$20,806,776
Company Total	**$74,486,538,910**	**$19,725,530**	**$4,607,694,238**	**$66,768,905,215**	**$47,332,497**	**$4,350,625,804**

[1] Includes relevant financial derivatives, cash, margin cash and bank overdrafts, as applicable.

[2] The prior year comparatives have been updated to be in line with current year presentation.

Interest rate exposure by contractual maturity on fixed income securities is summarised below:

31 December 2024

Fund	**Under 1 Year**	**Under 5 Years**	**Under 10 Years**	**Over 10 Years**	**Total**
20+ Year Euro Treasury Index Fund	—	—	—	€740,661,442	€740,661,442
Emerging Markets Bond Fund	$31,931,575	$354,432,030	$631,548,659	$512,475,103	$1,530,387,367
ESG Global Corporate Bond Index Fund	$144,001	$135,658,265	$101,485,667	$74,201,692	$311,489,625
Euro Government Bond Index Fund	—	€3,352,983,804	€2,501,405,560	€1,921,039,811	€7,775,429,175
Euro Investment Grade Bond Index Fund	—	€1,096,624,515	€687,965,738	€312,694,482	€2,097,284,735
Eurozone Inflation-Linked Bond Index Fund	—	€461,897,717	€534,014,440	€401,148,560	€1,397,060,717
Global Bond Index Fund	$20,552,728	$8,618,486,122	$5,222,524,228	$6,817,976,513	$20,679,539,591
Global Corporate Bond Index Fund	$2,931,753	$2,043,560,880	$1,469,138,097	$1,276,349,186	$4,791,979,916
Global Credit Bond Fund	$35,198,668	$598,700,843	$551,668,279	$418,025,490	$1,603,593,280
Global Short-Term Bond Index Fund	$11,834,051	$4,976,526,586	$130,095,012	$46,740,077	$5,165,195,726
Global Short-Term Corporate Bond Index Fund	$1,270,172	$970,410,455	$75,719,811	$25,536,444	$1,072,936,882
Japan Government Bond Index Fund	—	¥57,266,165,061	¥47,597,659,576	¥106,868,344,641	¥211,732,169,278
Selected Screened Euro Investment Grade Bond Index Fund	€99,631	€185,744,098	€123,700,402	€54,189,261	€363,733,392
U.K. Government Bond Index Fund	—	£1,393,306,529	£1,140,873,785	£2,084,196,517	£4,618,376,831
U.K. Investment Grade Bond Index Fund	—	£2,418,647,391	£1,152,725,426	£1,371,918,984	£4,943,291,801
U.K. Short-Term Investment Grade Bond Index Fund	—	£1,226,050,624	£93,389,012	£22,370,116	£1,341,809,752
U.S. Government Bond Index Fund	$1,222	$4,406,857,088	$1,813,808,998	$1,501,460,001	$7,722,127,309
U.S. Investment Grade Credit Index Fund	$1,127,881	$613,953,661	$404,916,656	$445,985,052	$1,465,983,250
U.S. Treasury Inflation-Protected Securities Index Fund	—	$868,271,612	$474,536,257	—	$1,342,807,869
Company Total	**$105,095,219**	**$35,541,160,402**	**$18,153,188,434**	**$19,710,651,448**	**$73,510,095,503**

31 December 2023

Fund	Under 1 Year	Under 5 Years	Under 10 Years	Over 10 Years	Total
20+ Year Euro Treasury Index Fund	—	—	—	€617,213,978	€617,213,978
Emerging Markets Bond Fund	$14,600,676	$266,432,702	$500,871,091	$385,157,735	$1,167,062,204
ESG Global Corporate Bond Index Fund	$284,523	$169,150,908	$120,490,259	$91,897,675	$381,823,365
Euro Government Bond Index Fund	€4,959,815	€2,132,520,794	€1,679,585,936	€1,330,808,916	€5,147,875,461
Euro Investment Grade Bond Index Fund	€484,660	€1,196,925,228	€741,371,067	€323,229,866	€2,262,010,821
Eurozone Inflation-Linked Bond Index Fund	—	€376,365,756	€598,200,308	€377,623,366	€1,352,189,430
Global Bond Index Fund	$33,919,097	$8,329,189,178	$5,204,588,853	$6,905,905,904	$20,473,603,032
Global Corporate Bond Index Fund	$12,510,226	$1,942,303,085	$1,329,474,585	$1,211,551,553	$4,495,839,449
Global Credit Bond Fund	$11,394,224	$397,456,419	$272,628,060	$236,090,230	$917,568,933
Global Short-Term Bond Index Fund	$13,066,941	$4,046,893,968	$106,566,498	$54,422,287	$4,220,949,694
Global Short-Term Corporate Bond Index Fund	$3,272,456	$804,909,901	$56,479,814	$22,572,601	$887,234,772
Japan Government Bond Index Fund	—	¥24,735,409,562	¥17,502,792,942	¥48,162,515,051	¥90,400,717,555
Selected Screened Euro Investment Grade Bond Index Fund	€97,948	€162,532,720	€105,511,756	€46,453,208	€314,595,632
U.K. Government Bond Index Fund	—	£1,205,867,372	£866,732,314	£2,003,026,202	£4,075,625,888
U.K. Investment Grade Bond Index Fund	£2,402,171	£1,982,194,139	£1,042,862,630	£1,261,074,072	£4,288,533,012
U.K. Short-Term Investment Grade Bond Index Fund	£1,934,061	£1,000,889,103	£88,446,306	£20,965,546	£1,112,235,016
U.S. Government Bond Index Fund	$1,235	$4,569,993,679	$2,015,075,670	$1,653,451,578	$8,238,522,162
U.S. Investment Grade Credit Index Fund	$4,781,131	$619,355,302	$388,084,625	$463,603,783	$1,475,824,841
U.S. Treasury Inflation-Protected Securities Index Fund	—	$300,178,639	$185,113,641	—	$485,292,280
Company Total	**$105,481,053**	**$31,234,919,598**	**$16,302,567,830**	**$18,531,939,425**	**$66,174,907,906**

Management of Market Risk (Including Other Price, Currency and Interest Rate Risks). Using risk models and quantitative tools, the Investment Manager performs daily reviews of exposure to: style, country, sector and currency related risk factors for equity portfolios and interest rate, credit spread and currency related risk factors for fixed income portfolios. For index funds, the Investment Manager employs a "passive" investment strategy aimed to minimise tracking-error and portfolio management related costs through the optimisation of the Funds' relative exposure to the relevant risk factors of the benchmarks by either fully replicating a benchmark or by holding a representative sample of benchmark securities. In addition, the Investment Manager performs daily checks of performance against the respective benchmarks. Certain Funds enter into swaptions to adjust the Fund's sensitivity to interest rates or to adjust its exposure to the underlying investments. For actively-managed funds, the Investment Manager assesses these risks in line with the unique investment objective and portfolio composition of each Fund.

Efficient portfolio management techniques, as described in Note 10, may be used to minimise transaction costs or taxes. Currency is traded as closely as possible to the close of the markets, so as to obtain exchange rates that closely approximate the rates used in the daily valuation.

Liquidity Risk. Liquidity risk is the risk that sufficient cash cannot be raised to meet liabilities when due. One of the key liquidity factors influencing the Company and the Funds is exposure to cash redemptions of redeemable participating shares. Hence the Company, through the Funds, invests the large majority of its assets in investments that are traded in active markets and can ordinarily be readily disposed. However, liquidity risk will occur if an issuer becomes credit-impaired or if the relevant market becomes illiquid. In such a case, it may not be possible to initiate or liquidate a position at a price deemed by the Investment Manager to be demonstrating fair value. Liquidity risk may be temporary or may last for extended periods. The Company, through the Funds, invests in securities that form part of the benchmark indices. Benchmark indices are constructed from index rules requiring securities to have a specified minimum trading volume, which, although not guaranteeing liquidity, provides indication of the liquid nature of the securities underlying the Funds. The Funds are exposed to withdrawals and contributions that are invested to ensure that exposure to the benchmark indices is maintained to meet the investment objective of the Funds. Most of the Funds' financial liabilities, based on contractual maturities, fall due within three months.

Additionally, the Funds may use index futures contracts to a limited extent, to maintain full exposure to the index, maintain liquidity and minimise transaction costs. Funds may purchase futures contracts to immediately invest incoming cash in the market, or sell futures in response to cash outflows, thereby simulating a fully invested position in the underlying index while maintaining a cash balance for liquidity.

No shareholder owns greater than 25% of the net assets of the Company. Shareholders owning greater than 25% of the net assets of a Fund may further expose the Fund to concentration risks that could impact liquidity should one or more of these shareholders submit redemption requests.

	31 December 2024		31 December 2023	
	Total Concentration	Number of Shareholders	Total Concentration	Number of Shareholders
Emerging Markets Stock Index Fund	26%	1	—	—
ESG Developed Europe Index Fund	27%	1	27%	1
Japan Stock Index Fund	30%	1	26%	1
U.S. Opportunities Fund	42%	1	34%	1
20+ Year Euro Treasury Index Fund	—	—	27%	1
ESG Global Corporate Bond Index Fund	57%	1	87%	2
Global Bond Index Fund	40%	1	36%	1
Global Corporate Bond Index Fund	33%	1	31%	1
Global Short-Term Corporate Bond Index Fund	36%	1	34%	1
Japan Government Bond Index Fund	50%	1	33%	1
Selected Screened Euro Investment Grade Bond Index Fund	76%	1	74%	1
U.K. Government Bond Index Fund	51%	1	51%	1
U.K. Investment Grade Bond Index Fund	25%	1	30%	1
U.K. Short-Term Investment Grade Bond Index Fund	42%	1	49%	1
U.S. Investment Grade Credit Index Fund	35%	1	37%	1
U.S. Treasury Inflation-Protected Securities Index Fund	100%	1	99%	1

Management of Liquidity Risk. To meet redemption requests and raise cash from the portfolio, daily reports of share capital activity are provided by the Administrator to facilitate the daily cash forecast, cash monitoring and portfolio management process.

Subject to certain circumstances as detailed in the Prospectus, negative impacts to liquidity or transaction costs caused by significant shareholder redemptions may be mitigated through the available liquidity measures including, but not limited to, the use of (a) its swing pricing policies, (b) distribution of underlying investments rather than cash, subject to certain conditions, in which case the shareholder may bear the cost of charges incurred in connection with the sale of such underlying investments, (c) limiting the maximum amount of daily redemptions when total redemption requests for the day exceed 10%, or (d) temporary suspension of dealing in shares. Should the Funds require, they also have access to a syndicated line of credit for temporary or emergency purposes (as disclosed in Note 9).

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

Credit risk exposure is also created through interactions with brokers and custodians. However, transactions in listed securities are settled and paid for upon delivery of securities using only approved brokers. The risk of default is therefore considered minimal because securities are delivered only when the broker has made payment and the broker is paid for purchases only once the securities have been received by the Company's Depositary.

The securities lending activity of the Funds creates exposure to the borrowing counterparties which is mitigated by the collateral arrangements in place.

Credit risk may also arise from assets of the Funds which are substantially all held by the Depositary. Bankruptcy or insolvency of the Depositary may cause certain rights with respect to securities and other positions held to be delayed or limited. As of 31 December 2024, the Depositary has a long-term credit rating of A+ from Fitch (31 December 2023: A+). Additionally, the Depositary ensures there is legal separation of non-cash assets held in custody, that such assets are held on a fiduciary basis and that appropriate internal control systems are maintained such that records clearly identify the nature and amount of all assets under custody. All securities held in custody by the Depositary are segregated from the Depositary's own assets, whether in a vault, in segregated accounts on the books of sub-custodians or in an account maintained at a central securities depositary. The Depositary maintains segregated accounts per client on its own books as well as on the books of sub-custodians in local markets, where possible.

In addition, the Funds hold cash with counterparties (as disclosed in Note 11) which is subject to credit risk. The banks and financial institutions, other than the Depositary, that held these cash are rated AA to A based on the median rating of Moody's, S&P and Fitch.

Certain Funds may use credit default swaps to a limited extent, for efficient replication of credit risk exposure or to transfer default protection on an underlying fixed income security. Credit protection purchased results in an asset which may increase credit risk, while credit protection sold results in a liability which may increase liquidity risk. The maximum exposure to credit risk on protection purchased is equal to the fair value of the asset while the maximum exposure on protection sold is equal to the notional value of the contract.

Credit risk is managed at the Fund level. For Funds invested in fixed income holdings, the following is an analysis of the concentration of issuer credit ratings. Credit ratings reflect the median of Moody's, S&P and Fitch, where possible. When less than three ratings are available, the lowest rating is utilised.

31 December 2024

Fund	AAA	AA	A	BBB	Less than BBB	NR	Total
20+ Year Euro Treasury Index Fund	€267,242,413	€473,419,029	—	—	—	—	€740,661,442
Emerging Markets Bond Fund	—	$182,511,982	$92,800,712	$360,560,422	$892,155,525	$2,358,726	$1,530,387,367
ESG Global Corporate Bond Index Fund	$2,319,296	$22,187,972	$141,995,815	$144,385,149	—	$601,393	$311,489,625
Euro Government Bond Index Fund	€1,954,483,359	€2,860,455,883	€1,282,738,521	€1,507,179,829	—	€170,571,583	€7,775,429,175
Euro Investment Grade Bond Index Fund	€714,296,310	€214,001,359	€521,170,476	€647,816,590	—	—	€2,097,284,735
Eurozone Inflation-Linked Bond Index Fund	€202,166,801	€522,600,774	€143,005,791	€529,287,351	—	—	€1,397,060,717
Global Bond Index Fund	$2,767,191,445	$9,942,510,636	$4,294,287,640	$3,462,331,841	$535,152	$212,682,877	$20,679,539,591
Global Corporate Bond Index Fund	$40,516,075	$387,449,781	$2,067,814,922	$2,266,417,272	$230,472	$29,551,394	$4,791,979,916
Global Credit Bond Fund	$139,522,425	$208,592,030	$437,800,075	$760,571,981	$52,962,706	$4,144,063	$1,603,593,280
Global Short-Term Bond Index Fund	$822,702,965	$2,421,431,201	$1,007,826,098	$834,545,231	$93,236	$78,596,995	$5,165,195,726
Global Short-Term Corporate Bond Index Fund	$7,015,324	$93,828,899	$479,480,404	$484,602,130	$79,250	$7,930,875	$1,072,936,882
Japan Government Bond Index Fund	—	—	¥205,295,916,212	—	—	¥6,436,253,066	¥211,732,169,278
Selected Screened Euro Investment Grade Bond Index Fund	€124,593,569	€37,912,611	€90,454,080	€110,773,132	—	—	€363,733,392
U.K. Government Bond Index Fund	—	£4,615,480,575	£419,022	£2,477,234	—	—	£4,618,376,831
U.K. Investment Grade Bond Index Fund	£1,013,303,439	£565,642,825	£1,563,142,295	£1,801,203,242	—	—	£4,943,291,801
U.K. Short-Term Investment Grade Bond Index Fund	£414,537,375	£169,684,174	£385,747,673	£371,840,530	—	—	£1,341,809,752
U.S. Government Bond Index Fund	$1,563,952	$7,720,563,357	—	—	—	—	$7,722,127,309
U.S. Investment Grade Credit Index Fund	$119,852,513	$185,309,821	$558,523,756	$602,168,937	$121,187	$7,036	$1,465,983,250
U.S. Treasury Inflation-Protected Securities Index Fund	—	$1,342,807,869	—	—	—	—	$1,342,807,869
Company Total	**$9,067,523,059**	**$33,462,782,443**	**$14,945,433,327**	**$14,534,486,893**	**$946,177,528**	**$553,692,253**	**$73,510,095,503**

31 December 2023

Fund	AAA	AA	A	BBB	Less than BBB	NR	Total
20+ Year Euro Treasury Index Fund	€231,066,920	€386,147,058	—	—	—	—	€617,213,978
Emerging Markets Bond Fund	—	$75,636,601	$92,488,648	$330,039,678	$668,235,334	$661,943	$1,167,062,204
ESG Global Corporate Bond Index Fund	$3,446,231	$27,132,404	$175,582,255	$174,611,561	$93,135	$957,779	$381,823,365
Euro Government Bond Index Fund	€1,334,221,393	€1,920,143,803	€817,425,923	€1,039,529,060	—	€36,555,282	€5,147,875,461
Euro Investment Grade Bond Index Fund	€709,739,724	€289,011,479	€567,663,337	€695,596,281	—	—	€2,262,010,821
Eurozone Inflation-Linked Bond Index Fund	€223,831,034	€521,406,663	€124,670,668	€482,281,065	—	—	€1,352,189,430
Global Bond Index Fund	$2,851,504,799	$9,601,460,308	$4,331,001,379	$3,501,469,398	$45,085	$188,122,063	$20,473,603,032
Global Corporate Bond Index Fund	$41,644,007	$368,691,307	$1,907,409,308	$2,149,474,310	$1,344,729	$27,275,788	$4,495,839,449
Global Credit Bond Fund	$60,762,146	$117,817,641	$287,682,468	$422,516,020	$28,790,658	—	$917,568,933
Global Short-Term Bond Index Fund	$717,035,636	$1,825,135,001	$861,155,363	$755,157,161	$808,803	$61,657,730	$4,220,949,694
Global Short-Term Corporate Bond Index Fund	$6,307,348	$74,515,872	$389,490,389	$409,892,767	$367,638	$6,660,758	$887,234,772
Japan Government Bond Index Fund	—	—	¥86,995,923,101	—	—	¥3,404,794,454	¥90,400,717,555
Selected Screened Euro Investment Grade Bond Index Fund	€100,211,794	€39,416,371	€77,613,086	€97,354,381	—	—	€314,595,632
U.K. Government Bond Index Fund	—	£4,067,272,864	£5,761,064	£2,591,960	—	—	£4,075,625,888
U.K. Investment Grade Bond Index Fund	£859,471,341	£496,566,815	£1,287,405,073	£1,643,587,798	£1,501,985	—	£4,288,533,012
U.K. Short-Term Investment Grade Bond Index Fund	£305,880,205	£189,403,177	£282,902,693	£332,904,571	£1,144,370	—	£1,112,235,016
U.S. Government Bond Index Fund	$1,655,132	$8,236,867,030	—	—	—	—	$8,238,522,162
U.S. Investment Grade Credit Index Fund	$133,160,091	$174,739,695	$555,783,383	$611,585,155	$318,619	$237,898	$1,475,824,841
U.S. Treasury Inflation-Protected Securities Index Fund	—	$485,292,280	—	—	—	—	$485,292,280
Company Total	**$8,172,299,126**	**$30,533,293,831**	**$12,981,007,759**	**$13,434,798,996**	**$703,377,574**	**$350,130,620**	**$66,174,907,906**

Management of Credit Risk. Credit risk is managed by investment policies which restrict or place limits on acceptable portfolio and net asset concentrations as well as exposure to certain instruments, credit institutions and counterparties. The Investment Manager performs daily reviews of portfolio attributes, such as sector diversification and credit quality, and adjusts where necessary to ensure that the credit risk components closely match those of the respective benchmarks. Credit ratings of debt instruments and counterparties are monitored and evaluated periodically by the Investment Manager; an approved counterparty list is maintained, and trading with approved counterparties is enforced. The Funds also enter into master netting arrangements with their counterparties and require the transfer of collateral to secure performance. The value of cash and securities pledged or received as collateral against securities lending transactions and derivative contracts is disclosed in Notes 10 and 11, respectively. Cash and securities received as collateral from counterparties are not recognised as asset because the Funds do not have the right to sell or repledge the collateral, except in the event of default.

5. Taxation.

Under current law and practice, the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended. On that basis, it is not chargeable to Irish tax on its income or gains.

However, Irish tax may arise on the happening of a "chargeable event". A chargeable event includes any distribution payments to shareholders, any encashment, redemption, cancellation or transfer of shares and the holding of shares at the end of each eight year period beginning with the acquisition of such shares. Any tax arising on a chargeable event is a liability of the shareholders, albeit it is paid by the Company (although if the Company fails to deduct the correct amount of tax it becomes ultimately a liability of the Company).

No Irish tax will arise on the Company in respect of chargeable events:

(a) a shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the Company or the Company has been authorised by the Irish Revenue to make gross payments in the absence of appropriate declarations;

(b) certain exempted Irish tax resident shareholders who have provided the necessary signed statutory declarations; and

(c) any transaction in relation to, or in respect of, units which are held in an a recognized clearing system as designated by order of the Irish Revenue Commissioners.

Dividends, interest and capital gains received on investments may be subject to withholding or other taxes imposed by the country from which the investment income/gains are received, and such taxes may not be recoverable. Foreign withholding taxes on dividends and interest are recognised when such taxes are not recoverable and are included in Taxation. Funds may also be subject to tax on realised and unrealised capital gains and has recognized a provision for deferred tax payable arising from material timing differences between the taxation of unrealized gains in the financial statements and actual realisable taxable profits.

The Funds have filed tax reclaims for previously withheld taxes on dividends earned in certain European Union countries. These filings are subject to various administrative and judicial proceedings within these countries. Such tax reclaims recognised during the year, if any, are included in Taxation. No other amounts for these tax reclaims are reflected in the financial statements due to the uncertainty as to the ultimate resolution of proceedings, the likelihood of receipt of these reclaims and the potential timing of payment.

Below is an analysis of the tax charge for the year ended 31 December 2024 and 31 December 2023:

31 December 2024

	Current Tax			Deferred Tax	
	Income Withholding Tax	Reclaims Benefit	Capital Gains Tax	Capital Gains Tax	Total Tax
Company Total Funds:	**$(226,963,054)**	**$385,408**	**$1,651,563**	**$(28,682,752)**	**$(253,608,835)**
Emerging Markets Stock Index Fund	$(36,428,921)	—	$1,938,598	$(25,845,855)	$(60,336,178)
ESG Developed Europe Index Fund	€(1,495,319)	—	—	—	€(1,495,319)
ESG Developed World All Cap Equity Index Fund	$(17,695,044)	—	—	—	$(17,695,044)
ESG Emerging Markets All Cap Equity Index Fund	$(2,256,321)	—	$(266,899)	$(2,836,897)	$(5,360,117)
European Stock Index Fund	$(11,940,566)	—	—	—	$(11,940,566)
Eurozone Stock Index Fund	€(2,864,972)	—	—	—	€(2,864,972)
Global Small-Cap Index Fund	$(15,926,739)	—	—	—	$(15,926,739)
Global Stock Index Fund	$(69,556,423)	—	—	—	$(69,556,423)
Japan Stock Index Fund	€(12,615,799)	—	—	—	€(12,615,799)
Pacific ex-Japan Stock Index Fund	€(1,297,232)	—	—	—	€(1,297,232)
U.S. 500 Stock Index Fund	$(49,128,486)	—	—	—	$(49,128,486)
U.S. Opportunities Fund	$(2,652,558)	—	—	—	$(2,652,558)
Emerging Markets Bond Fund	$(53,095)	—	$(24,025)	—	$(77,120)
ESG Global Corporate Bond Index Fund	—	$3,891	—	—	$3,891
Euro Investment Grade Bond Index Fund	€(58,666)	—	—	—	€(58,666)
Global Bond Index Fund	$(1,340,018)	—	$4,399	—	$(1,335,619)
Global Corporate Bond Index Fund	$(30,459)	—	—	—	$(30,459)
Global Credit Bond Fund	—	$99,530	—	—	$99,530
Global Short-Term Bond Index Fund	$(93,019)	—	$(510)	—	$(93,529)
Global Short-Term Corporate Bond Index Fund	$(12,187)	—	—	—	$(12,187)
Selected Screened Euro Investment Grade Bond Index Fund	€(16,337)	—	—	—	€(16,337)
U.K. Investment Grade Bond Index Fund	—	£110,528	—	—	£110,528
U.K. Short-Term Investment Grade Bond Index Fund	—	£89,319	—	—	£89,319
U.S. Investment Grade Credit Index Fund	—	$26,583	—	—	$26,583

31 December 2023

	Current Tax			Deferred Tax	
	Income Withholding Tax	Reclaims Benefit	Capital Gains Tax	Capital Gains Tax	Total Tax
Company Total	**$(214,883,406)**	—	**$(12,686,719)**	**$(43,767,472)**	**$(271,337,597)**
Funds:					
Emerging Markets Stock Index Fund	$(40,600,649)	—	$(12,678,851)	$(41,683,017)	$(94,962,517)
ESG Developed Europe Index Fund	€(1,354,873)	—	—	—	€(1,354,873)
ESG Developed World All Cap Equity Index Fund	$(16,170,745)	—	—	—	$(16,170,745)
ESG Emerging Markets All Cap Equity Index Fund	$(1,918,958)	—	$(13,673)	$(2,084,455)	$(4,017,086)
European Stock Index Fund	$(10,435,290)	—	—	—	$(10,435,290)
Eurozone Stock Index Fund	€(2,305,924)	—	—	—	€(2,305,924)
Global Small-Cap Index Fund	$(13,917,547)	—	—	—	$(13,917,547)
Global Stock Index Fund	$(60,198,921)	—	—	—	$(60,198,921)
Japan Stock Index Fund	€(12,196,627)	—	—	—	€(12,196,627)
Pacific ex-Japan Stock Index Fund	€(1,274,103)	—	—	—	€(1,274,103)
U.S. 500 Stock Index Fund	$(47,998,033)	—	—	—	$(47,998,033)
U.S. Opportunities Fund	$(2,874,803)	—	—	—	$(2,874,803)
Emerging Markets Bond Fund	$(26,023)	—	—	—	$(26,023)
ESG Global Corporate Bond Index Fund	$(22,485)	—	—	—	$(22,485)
Euro Investment Grade Bond Index Fund	€(60,338)	—	—	—	€(60,338)
Global Bond Index Fund	$(1,347,087)	—	$5,805	—	$(1,341,282)
Global Corporate Bond Index Fund	$(159,264)	—	—	—	$(159,264)
Global Credit Bond Fund	$(127,133)	—	—	—	$(127,133)
Global Short-Term Bond Index Fund	$(190,390)	—	—	—	$(190,390)
Global Short-Term Corporate Bond Index Fund	$(53,054)	—	—	—	$(53,054)
Selected Screened Euro Investment Grade Bond Index Fund	€(10,760)	—	—	—	€(10,760)
U.K. Investment Grade Bond Index Fund	£(134,573)	—	—	—	£(134,573)
U.K. Short-Term Investment Grade Bond Index Fund	£(33,794)	—	—	—	£(33,794)
U.S. Investment Grade Credit Index Fund	$(27,233)	—	—	—	$(27,233)

6. Distribution Policy.

The Directors intend to distribute all, or substantially all, of the net income (interest and dividends, less expenses) to distributing share class holders. Should expenses exceed income, no distribution is made. Dividend distributions are payable to shareholders of record on the date on which the dividend is declared. The Directors do not intend to declare dividends on accumulating shares.

The following table presents the payment frequency with respect to distributing share classes. If a dividend has not been declared, income and gains of such Fund will be reflected in the net asset value per share.

Fund	Dividend
European Stock Index Fund	—*
Eurozone Stock Index Fund	—*
U.S. 500 Stock Index Fund	—*
20+ Year Euro Treasury Index Fund	—*
Euro Government Bond Index Fund	—*
Euro Investment Grade Bond Index Fund	—*
Global Short-Term Corporate Bond Index Fund	—*
Selected Screened Euro Investment Grade Bond Index Fund	—*
Emerging Markets Bond Fund	Quarterly
Eurozone Inflation-Linked Bond Index Fund	Quarterly
ESG Developed Europe Index Fund	Quarterly
ESG Developed World All Cap Equity Index Fund	Quarterly
ESG Emerging Markets All Cap Equity Index Fund	Quarterly
Global Small-Cap Index Fund	Quarterly
Global Stock Index Fund	Quarterly
Global Bond Index Fund	Quarterly

Fund	Dividend
Global Corporate Bond Index Fund	Quarterly
Global Credit Bond Fund	Quarterly
Global Short-Term Bond Index Fund	Quarterly
Japan Government Bond Index Fund	Quarterly
ESG Global Corporate Bond Index Fund	Quarterly
U.K. Government Bond Index Fund	Quarterly
U.K. Investment Grade Bond Index Fund	Quarterly
U.K. Short-Term Investment Grade Bond Index Fund	Quarterly
U.S. Government Bond Index Fund	Quarterly
U.S. Investment Grade Credit Index Fund	Quarterly
U.S. Treasury Inflation-Protected Securities Index Fund	Quarterly
Emerging Markets Stock Index Fund	Annually
Japan Stock Index Fund	Annually
Pacific ex-Japan Stock Index Fund	Annually
U.S. Opportunities Fund	Annually

* This fund does not declare a dividend as there are no distributing share classes in issue during the year.

Dividends declared during the year ended 31 December 2024 and 31 December 2023 were as follows:

31 December 2024

	Ex-Dividend Date			
	28 March 2024	28 June 2024	30 September 2024	31 December 2024
Emerging Markets Stock Index Fund				
GBP Dist	—	—	—	£4.7384
Institutional Plus GBP Dist	—	—	—	£3.2599
ESG Developed Europe Index Fund				
GBP Dist	£1.2297	£3.1891	£0.4930	£0.7402
ESG Developed World All Cap Equity Index Fund				
GBP Dist	£1.0109	£1.5003	£0.8873	£0.8251
ESG Emerging Markets All Cap Equity Index Fund				
GBP Dist	£0.3803	£0.8335	£0.9490	£0.3058
Institutional Plus GBP Dist	£0.3972	£0.8520	£0.9675	£0.3261
Global Small-Cap Index Fund				
EUR Dist	€0.5570	€0.8039	€0.5552	€0.4365
GBP Dist	£1.3391	£1.8976	£1.3004	£1.0098
Institutional Plus GBP Dist	£0.8446	£1.1888	£0.8225	£0.6470
Global Stock Index Fund				
Institutional Plus GBP Dist	—	—	—	£0.2476
USD Dist	$0.5744	$0.7692	$0.5096	$0.4149
Institutional Plus USD Dist	$0.6821	$0.9063	$0.6135	$0.5054
Japan Stock Index Fund				
GBP Dist	—	—	—	£4.3997
Institutional Plus GBP Dist	—	—	—	£3.4910
Pacific ex-Japan Stock Index Fund				
Institutional Plus EUR Dist	—	—	—	€2.0934
GBP Dist	—	—	—	£7.6055
Institutional Plus GBP Dist	—	—	—	£4.5262
Emerging Markets Bond Fund				
Investor CHF Hedged Dist	—	CHF0.1893	CHF1.5489	CHF1.8421
Investor EUR Hedged Dist	€1.2984	€1.7776	€1.6605	€1.8884
Investor GBP Hedged Dist	—	£0.1931	£1.6094	£1.7493
Investor USD Dist	—	$0.1912	$1.6411	$1.7348
ESG Global Corporate Bond Index Fund				
GBP Hedged Dist	£1.1358	£1.2105	£1.2321	£1.2535
Eurozone Inflation-Linked Bond Index Fund				
Institutional Plus EUR Dist	—	€0.9175	€0.3746	€0.2558
Global Bond Index Fund				
CHF Hedged Dist	CHF0.5458	CHF0.5719	CHF0.5863	CHF0.6141
EUR Hedged Dist	€0.5579	€0.6021	€0.6149	€0.6486
GBP Hedged Dist	£0.8197	£0.8711	£0.8943	£0.9562
Institutional Plus GBP Hedged Dist	£0.6437	£0.6870	£0.7018	£0.7517
USD Hedged Dist	$0.5866	$0.6375	$0.6672	$0.6754
Institutional Plus USD Hedged Dist	$0.6850	$0.6159	$0.4357	$0.5727
Global Corporate Bond Index Fund				
GBP Hedged Dist	£0.8341	£0.8630	£0.8064	£0.9310
Institutional Plus GBP Hedged Dist	£1.0193	£1.0617	£1.0711	£1.1393
Global Credit Bond Fund				
Institutional AUD Hedged Dist	AUD0.9097	AUD0.9339	AUD0.9334	AUD1.0096
Institutional EUR Hedged Dist	€1.1444	€1.1857	€1.1553	€1.1938
Investor GBP Hedged Dist	£0.9823	£1.0187	£1.0142	£1.0577
Institutional GBP Hedged Dist	£1.1113	£1.1552	£1.1442	£1.1994
Institutional Plus GBP Hedged Dist	—	—	—	£0.1367
Institutional USD Hedged Dist	—	—	—	$0.8965
Global Short-Term Bond Index Fund				
EUR Hedged Dist	€0.6582	€0.8275	€0.8266	€0.8806
GBP Hedged Dist	£0.7024	£0.7774	£0.7956	£0.8475
Institutional Plus GBP Hedged Dist	£0.7117	£0.7839	£0.8020	£0.8400
USD Hedged Dist	$0.6681	$0.7661	$0.8013	$0.8099
Japan Government Bond Index Fund				
Institutional Plus GBP Hedged Dist	£0.1282	£0.1800	£0.1996	£0.2023
U.K. Government Bond Index Fund				
GBP Dist	£0.7768	£0.8355	£0.8720	£0.8574
Institutional Plus GBP Dist	£0.6815	£0.7271	£0.7615	£0.7511
U.K. Investment Grade Bond Index Fund				
GBP Dist	£0.4795	£0.4941	£0.5201	£0.5266
Institutional Plus GBP Dist	£0.8947	£0.9439	£0.9792	£0.9938
U.K. Short-Term Investment Grade Bond Index Fund				
GBP Dist	£0.7986	£0.8671	£0.9212	£0.9578
Institutional Plus GBP Dist	£0.7794	£0.9018	£0.9404	£0.9752

				Ex-Dividend Date
	28 March 2024	28 June 2024	30 September 2024	31 December 2024
U.S. Government Bond Index Fund				
GBP Dist	£0.7840	£0.8170	£0.8050	£0.8721
GBP Hedged Dist	£0.7338	£0.7441	£0.7473	£0.8103
Institutional Plus GBP Hedged Dist	£0.8982	£0.9290	£0.9241	£0.9885
U.S. Investment Grade Credit Index Fund				
Institutional Plus GBP Hedged Dist	£0.8608	£0.8691	£0.8918	£0.9824
Institutional Plus USD Dist	$0.9733	$0.9961	$1.0473	$1.0485
U.S. Treasury Inflation-Protected Securities Index Fund				
Select CHF Hedged Income	CHF0.1082	CHF1.5846	CHF0.5589	CHF0.7171
Select EUR Hedged Income	€0.1217	€1.7042	€0.5997	€0.7705
Select GBP Hedged Income	£0.1297	£1.8043	£0.6547	£0.8279
Select USD Income	$0.1391	$1.9835	$0.7118	$0.8835

31 December 2023

				Ex-Dividend Date
	31 March 2023	30 June 2023	29 September 2023	29 December 2023
Emerging Markets Stock Index Fund				
GBP Dist	—	—	—	£4.4481
Institutional Plus GBP Dist	—	—	—	£3.0580
ESG Developed Europe Index Fund				
GBP Dist	£1.1313	£2.9565	£0.7407	£0.5553
ESG Developed World All Cap Equity Index Fund				
GBP Dist	£0.9758	£1.4301	£0.8811	£0.7624
ESG Emerging Markets All Cap Equity Index Fund				
GBP Dist	£0.3574	£0.8869	£0.8973	£0.2578
Institutional Plus GBP Dist	£0.3781	£0.9038	£0.9153	£0.2742
Global Small-Cap Index Fund				
EUR Dist	€0.5891	€0.7729	€0.5463	€0.3889
GBP Dist	£1.4487	£1.8573	£1.3257	£0.9439
Institutional Plus GBP Dist	£0.9118	£1.1608	£0.8372	£0.6008
Global Stock Index Fund				
USD Dist	$0.5502	$0.7291	$0.4955	$0.4035
Institutional Plus USD Dist	$0.6509	$0.8539	$0.5907	$0.4854
Japan Stock Index Fund				
GBP Dist	—	—	—	£4.3211
Institutional Plus GBP Dist	—	—	—	£3.4224
Pacific ex-Japan Stock Index Fund				
GBP Dist	—	—	—	£8.5883
Institutional Plus GBP Dist	—	—	—	£5.1029
Emerging Markets Bond Fund				
Investor EUR Hedged Dist	—	€0.0849	€1.5488	€1.4323
ESG Global Corporate Bond Index Fund				
GBP Hedged Dist	£1.2148	£1.1675	£1.2153	£1.0032
Institutional Plus GBP Hedged Dist	£1.2306	£1.1822	£1.2760	—
Eurozone Inflation-Linked Bond Index Fund				
Institutional Plus EUR Dist	—	€1.2845	€0.0561	€0.7948
Global Bond Index Fund				
CHF Hedged Dist	CHF0.4375	CHF0.4701	CHF0.5275	CHF0.5067
EUR Hedged Dist	€0.4447	€0.4745	€0.5358	€0.5242
GBP Hedged Dist	£0.6370	£0.6832	£0.7852	£0.7649
Institutional Plus GBP Hedged Dist	£0.5041	£0.5412	£0.6131	£0.6029
USD Hedged Dist	$0.4655	$0.5022	$0.5432	$0.5696
Institutional Plus USD Hedged Dist	$0.4916	$0.5875	$0.6164	$0.6535
Global Corporate Bond Index Fund				
GBP Hedged Dist	£0.6715	£0.6806	£0.8027	£0.7703
Institutional Plus GBP Hedged Dist	£0.8986	£0.8783	£0.9893	£0.9631
Global Credit Bond Fund				
Institutional AUD Hedged Dist	AUD0.7958	AUD0.8377	AUD0.9427	AUD0.8614
Institutional EUR Hedged Dist	—	€0.0174	€0.3200	€0.6209
Investor GBP Hedged Dist	£0.8174	£0.8931	£1.0532	£0.9267
Institutional GBP Hedged Dist	—	£0.0187	£0.9932	£1.0994
Global Short-Term Bond Index Fund				
EUR Hedged Dist	—	—	—	€0.3162
GBP Hedged Dist	£0.4152	£0.5345	£0.6392	£0.6604
Institutional Plus GBP Hedged Dist	£0.4170	£0.5473	£0.6409	£0.6612
USD Hedged Dist	$0.4010	$0.5323	$0.6010	$0.6631

	Ex-Dividend Date			
	31 March 2023	30 June 2023	29 September 2023	29 December 2023
Japan Government Bond Index Fund				
Institutional Plus GBP Hedged Dist	£0.0824	£0.0925	£0.1049	£0.1210
U.K. Government Bond Index Fund				
GBP Dist	£0.5458	£0.5993	£0.6763	£0.7417
Institutional Plus GBP Dist	£0.4845	£0.5257	£0.5967	£0.6563
U.K. Investment Grade Bond Index Fund				
GBP Dist	£0.3797	£0.4286	£0.4540	£0.4649
Institutional Plus GBP Dist	£0.7393	£0.7992	£0.8539	£0.8756
U.K. Short-Term Investment Grade Bond Index Fund				
GBP Dist	£0.5049	£0.5937	£0.6518	£0.7168
Institutional Plus GBP Dist	£0.5176	£0.6132	£0.6703	£0.7559
U.S. Government Bond Index Fund				
GBP Dist	£0.6389	£0.6652	£0.7500	£0.7584
GBP Hedged Dist	£0.5669	£0.6038	£0.6906	£0.6718
Institutional Plus GBP Hedged Dist	—	—	—	£0.6952
U.S. Investment Grade Credit Index Fund				
Institutional Plus GBP Hedged Dist	£0.7503	£0.7834	£0.8474	£0.8216
Institutional Plus USD Dist	$0.9255	$0.8708	$0.9296	$0.9521
U.S. Treasury Inflation-Protected Securities Index Fund				
Select CHF Hedged Income	CHF0.2001	CHF1.1703	CHF0.6231	CHF0.6772
Select EUR Hedged Income	€0.1604	€1.2294	€0.6303	€0.7125
Select GBP Hedged Income	£0.1769	£1.2694	£0.7000	£0.7716
Select USD Income	$0.2043	$1.3985	$0.7220	$0.8804

7. Net Asset Value Per Share.

The net asset value per share of each share class is calculated by dividing the total net assets of each share class by the number of shares in issue.

8. Share Capital.

The Company has variable share capital consisting of 500,000,030,000 authorised shares divided into 30,000 subscriber shares and 500,000,000,000 redeemable participating shares (no par value).

The Directors may issue shares of any class and create new classes of shares on such terms as the Directors may from time to time determine in relation to any Fund and in accordance with the requirements of the Central Bank. Shares may be divided into different classes to accommodate different subscription, redemption or fee arrangements, dividend provisions, or charges.

Subscriber Shares. There are two Subscriber Shares in issue, which are held by nominees for the Investment Manager. Subscriber Shares do not entitle the holders thereof to any dividend and on a winding-up entitle the holder to receive the amount paid up thereon but not otherwise to participate in the assets of the Company. The Subscriber Shares do not form part of the Shareholders' funds and are not included in the net asset value of the Company.

Redeemable Participating Shares. Members who are individuals may attend and vote at general meetings in person or by proxy. Members who are corporations may attend and vote at general meetings by appointing a representative or proxy. Subject to any special terms as to voting upon which any shares may be issued or may for the time being be held, at any general meeting on a show of hands every shareholder who (being an individual) is present in person or (being a corporation) is present by duly authorised representative shall have one vote. On a poll every such holder presents as aforesaid or by proxy shall have one vote for every share held.

If the Company shall be wound up, then the payment to the holders of the redeemable participating shares of each class, is a sum in the currency in which that class is designated, as nearly as possible equal to the Net Assets Attributable to Holders of Redeemable Participating Shares respectively. This payment is as at the date of commencement to wind up provided that there are sufficient assets available in the relevant Fund to enable such payment to be made. In the event that there are insufficient assets available in the relevant Fund to enable such payments to made, the following recourse shall apply:

(1) the assets of the Company not comprised within any of the Funds; and

(2) the assets remaining in the Funds for the other classes of Shares after payment to the holders of the Shares of the class to which they relate of the amounts to which they are respectively entitled under this paragraph prorata to the total value of such assets remaining within each such Fund.

Share capital activity for the year ended 31 December 2024 and 31 December 2023:

31 December 2024

Emerging Markets Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
Institutional Plus CHF Acc	228,656	32,466	CHF3,937,215	(229,628)	CHF(25,609,739)	31,494
EUR Acc	8,182,477	1,581,475	€319,050,679	(2,824,435)	€(547,061,665)	6,939,517
Investor EUR	1,615,541	506,888	€99,089,636	(565,360)	€(115,780,956)	1,557,069
Institutional Plus EUR Acc	6,816,488	1,267,112	€219,578,483	(1,017,550)	€(177,886,860)	7,066,050
GBP Acc	14,114,929	3,136,597	£806,582,297	(2,673,828)	£(687,103,403)	14,577,698
GBP Dist	1,650,573	422,561	£79,635,572	(696,728)	£(127,820,168)	1,376,406
Institutional Plus GBP Acc	3,421,411	3,654,316	£580,598,869	(1,355,665)	£(217,859,320)	5,720,062
Institutional Plus GBP Dist	4,740,519	1,832,523	£228,724,738	(3,983,450)	£(514,351,172)	2,589,592
USD Acc	3,342,339	782,805	$169,004,509	(1,697,237)	$(347,768,583)	2,427,907
Investor USD	980,000	81,604	$17,682,416	(433,444)	$(94,600,866)	628,160
Institutional Plus USD Acc	11,219,562	3,714,187	$484,904,533	(3,582,907)	$(452,502,811)	11,350,842

ESG Developed Europe Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	1,374,825	127,383	€38,085,191	(228,948)	€(68,138,071)	1,273,260
Institutional Plus EUR Acc	176,301	134,057	€28,911,548	(11,200)	€(2,403,570)	299,158
GBP Acc	378,340	127,168	£36,131,430	(106,605)	£(30,416,841)	398,903
GBP Dist	84,267	20,281	£3,986,062	(37,618)	£(7,284,088)	66,930
USD Acc	7,873	5,060	$795,231	(5,316)	$(833,294)	7,617

ESG Developed World All Cap Equity Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Acc	16,466	111,526	CHF12,086,292	(13,635)	CHF(1,619,767)	114,357
CHF Hedged Acc	89,449	411,599	CHF49,501,947	(196,682)	CHF(24,840,056)	304,366
EUR Acc	3,022,159	540,090	€209,241,849	(420,542)	€(163,957,799)	3,141,707
Institutional Plus EUR Acc	1,282,964	1,583,549	€537,705,167	(271,616)	€(85,730,105)	2,594,897
Institutional Plus EUR Hedged Acc	1,412,626	281,679	€35,835,078	(172,462)	€(21,881,175)	1,521,843
GBP Acc	2,737,609	1,526,699	£660,182,964	(863,915)	£(370,110,808)	3,400,393
GBP Dist	610,262	208,506	£73,188,661	(177,779)	£(62,368,122)	640,989
Institutional Plus GBP Acc	219,975	46,017	£13,590,716	(212,601)	£(60,486,042)	53,391
USD Acc	6,149,260	154,986	$35,493,474	(1,082,971)	$(252,272,837)	5,221,275

ESG Emerging Markets All Cap Equity Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Acc	1,929	1,510	CHF147,778	(209)	CHF(19,977)	3,230
EUR Acc	877,823	540,710	€65,730,294	(284,967)	€(33,134,253)	1,133,566
Institutional Plus EUR Acc	599,274	875,217	€79,933,750	(123,631)	€(11,396,472)	1,350,860
GBP Acc	1,423,575	382,589	£44,515,131	(458,584)	£(53,050,413)	1,347,580
GBP Dist	157,816	57,428	£6,220,917	(46,889)	£(4,996,314)	168,355
Institutional Plus GBP Acc	1,213,868	700,260	£68,030,025	(284,251)	£(27,615,563)	1,629,877
Institutional Plus GBP Dist	411,968	161,318	£17,571,801	(83,830)	£(8,892,667)	489,456
USD Acc	65,250	38,450	$4,441,687	(16,014)	$(1,753,329)	87,686

European Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	73,833,494	14,812,519	€464,678,425	(27,874,270)	€(883,680,506)	60,771,743
Investor EUR	9,780,107	2,419,177	€74,170,363	(2,197,694)	€(66,987,910)	10,001,590
Institutional Plus EUR Acc	5,750,344	2,785,076	€593,491,305	(1,791,323)	€(387,333,066)	6,744,097
USD Acc	4,766,985	1,019,965	$34,648,337	(1,250,854)	$(43,043,627)	4,536,096
Institutional Plus USD Acc	480,351	75,302	$12,784,964	(66,028)	$(11,262,947)	489,625

Eurozone Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	4,110,660	931,363	€280,786,588	(1,810,413)	€(545,562,647)	3,231,610
Investor EUR	242,687	35,529	€9,242,142	(107,596)	€(28,437,214)	170,620
Institutional Plus EUR Acc	1,516,035	1,260,920	€250,460,772	(1,499,346)	€(297,837,639)	1,277,609
USD Acc	22,339	29,031	$9,908,404	(4,965)	$(1,664,940)	46,405
Institutional Plus USD Acc	13,354	1,182	$189,397	(10,720)	$(1,759,205)	3,816

Global Small-Cap Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	2,149,535	1,068,377	€343,119,170	(641,803)	€(206,887,223)	2,576,109
EUR Dist	1,298,245	64,585	€9,480,845	(565,401)	€(80,413,386)	797,429
Investor EUR	292,716	126,266	€42,594,843	(93,836)	€(31,230,320)	325,146
Institutional Plus EUR Acc	2,424,135	973,271	€258,699,313	(952,037)	€(241,598,570)	2,445,369
GBP Acc	2,477,364	1,134,964	£481,810,771	(904,425)	£(381,234,823)	2,707,903
GBP Dist	555,322	362,805	£125,100,038	(141,401)	£(48,316,148)	776,726
Institutional Plus GBP Acc	724,908	1,540,667	£375,236,534	(281,073)	£(70,119,637)	1,984,502
Institutional Plus GBP Dist	734,034	327,175	£69,485,481	(249,419)	£(52,926,762)	811,790
USD Acc	914,376	346,727	$123,188,457	(372,200)	$(131,750,902)	888,903

Global Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	84,191,194	27,098,658	€1,271,004,811	(26,769,771)	€(1,216,480,509)	84,520,081
Investor EUR	12,717,285	4,299,141	€197,672,082	(1,997,607)	€(92,972,494)	15,018,819
Institutional Plus EUR Acc	6,504,004	2,635,143	€843,361,444	(2,734,886)	€(908,215,500)	6,404,261
EUR Hedged Acc	44,167,354	33,165,742	€1,101,945,302	(26,646,964)	€(896,178,905)	50,686,132
Institutional Plus GBP Acc	51,478	165,006	£34,771,393	(49,596)	£(10,195,440)	166,888
Institutional Plus GBP Dist	—	25,018	£2,608,005	(92)	£(9,912)	24,926
USD Acc	162,536,910	58,114,393	$2,920,717,806	(57,387,253)	$(2,971,629,980)	163,264,050
USD Dist	1,524,511	276,795	$44,489,649	(811,830)	$(130,629,200)	989,476
Investor USD	5,617,440	558,645	$27,753,756	(1,391,771)	$(71,063,123)	4,784,314
Institutional Plus USD Acc	2,777,853	1,622,258	$431,110,702	(1,687,256)	$(436,223,927)	2,712,855
Institutional Plus USD Dist	1,913,281	1,208,922	$221,784,534	(892,411)	$(172,891,133)	2,229,792

Japan Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	1,199,525	676,027	€185,923,184	(797,683)	€(223,467,738)	1,077,869
Investor EUR	333,186	24,492	€6,743,381	(45,715)	€(12,685,422)	311,963
Institutional Plus EUR Acc	1,771,410	607,517	€135,474,981	(538,188)	€(121,345,672)	1,840,739
GBP Acc	5,586,156	938,814	£291,329,945	(1,509,075)	£(470,857,002)	5,015,895
GBP Dist	303,665	160,640	£39,226,791	(96,056)	£(23,488,502)	368,249
Institutional Plus GBP Acc	367,210	235,805	£52,858,040	(304,936)	£(68,035,448)	298,079
Institutional Plus GBP Dist	68,518	42,450	£8,041,300	(29,236)	£(5,571,644)	81,732
JPY Acc	1,479,934	126,577	¥2,627,972,392	(1,327,341)	¥(26,010,852,785)	279,170
Investor JPY	52,198	5,788	¥258,928,333	(5,699)	¥(257,689,640)	52,287
Institutional Plus JPY Acc	516,590	9,875	¥252,524,232	(30,531)	¥(771,669,020)	495,934
USD Acc	1,924,814	249,878	$75,290,760	(92,876)	$(28,068,148)	2,081,816
Investor USD	49,362	2,925	$849,355	(14,436)	$(4,327,986)	37,851
Institutional Plus USD Acc	98,261	4,845	$770,362	(26,985)	$(4,120,653)	76,121

Pacific ex-Japan Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
AUD Acc	2,502,569	1,129	AUD190,722	—	AUD—	2,503,698
EUR Acc	1,276,016	224,825	€63,163,988	(597,402)	€(176,789,034)	903,439
Institutional Plus EUR Acc	1,659,819	578,825	€106,703,657	(277,738)	€(50,869,685)	1,960,906
Institutional Plus EUR Dist	—	50	€5,000	—	€—	50
GBP Acc	2,474,961	431,073	£152,614,519	(789,229)	£(276,731,002)	2,116,805
GBP Dist	537,832	171,437	£33,535,631	(523,598)	£(104,055,847)	185,671
Institutional Plus GBP Acc	1,217,654	519,582	£89,381,068	(735,970)	£(123,619,480)	1,001,266
Institutional Plus GBP Dist	276,306	158,711	£18,706,715	(96,262)	£(11,176,686)	338,755
USD Acc	1,363,252	170,372	$51,878,637	(423,191)	$(130,113,267)	1,110,433
Institutional Plus USD Acc	2,779,746	666,457	$100,109,167	(498,445)	$(72,916,512)	2,947,758

U.S. 500 Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	52,097,601	24,604,406	€1,481,688,338	(18,602,413)	€(1,112,299,397)	58,099,594
Investor EUR	9,090,461	3,381,383	€200,768,710	(1,979,312)	€(115,708,581)	10,492,532
Institutional Plus EUR Acc	1,760,187	1,415,702	€602,710,927	(655,204)	€(287,049,121)	2,520,685
EUR Hedged Acc	41,286,956	13,148,635	€513,634,532	(23,705,830)	€(888,685,296)	30,729,761
USD Acc	51,434,787	13,934,273	$904,112,891	(24,466,338)	$(1,618,778,452)	40,902,722
Investor USD	13,546,553	1,405,489	$88,593,066	(2,107,760)	$(134,594,923)	12,844,282
Institutional Plus USD Acc	6,208,938	2,540,676	$907,624,390	(1,483,832)	$(503,327,274)	7,265,782

U.S. Opportunities Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
Investor EUR	39,345	747	€1,202,207	(18,719)	€(30,110,787)	21,373
Investor GBP Dist	14,017	804	£1,097,660	(2,924)	£(4,000,845)	11,897
Institutional USD	679,587	40,487	$59,717,163	(173,220)	$(267,998,271)	546,854
Investor USD	150,056	8,102	$14,752,772	(33,646)	$(59,333,062)	124,512

20+ Year Euro Treasury Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	2,289,081	1,857,138	€287,887,120	(977,599)	€(150,065,797)	3,168,620
Institutional Plus EUR Acc	3,306,040	854,019	€62,869,934	(522,544)	€(39,763,533)	3,637,515

Emerging Markets Bond Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
Investor CHF Hedged Dist	—	92,366	CHF9,495,440	(3,411)	CHF(350,434)	88,955
Institutional CHF Hedged Acc	393,791	260,177	CHF24,923,080	(33,627)	CHF(3,242,998)	620,341
Institutional Plus CHF Hedged Acc	11,215	—	CHF—	(10,995)	CHF(1,054,232)	220
Investor EUR Hedged Acc	2,122,739	1,289,269	€144,550,992	(985,480)	€(109,705,986)	2,426,528
Investor EUR Hedged Dist	51	121,476	€12,728,077	(4,426)	€(464,202)	117,101
Institutional Plus EUR Hedged Acc	1,334,282	1,836,295	€176,322,192	(1,362,649)	€(129,822,621)	1,807,928
Investor GBP Hedged Acc	195,442	159,881	£18,588,480	(144,614)	£(17,230,242)	210,709
Investor GBP Hedged Dist	—	30,141	£3,142,190	(423)	£(44,278)	29,718
Institutional Plus GBP Hedged Acc	50	—	£—	—	£—	50
Investor USD Acc	2,883,503	2,806,269	$339,168,380	(2,442,401)	$(298,710,912)	3,247,371
Investor USD Dist	—	15,726	$1,621,573	(871)	$(90,935)	14,855
Institutional Plus USD Acc	3,837,786	2,309,621	$287,584,198	(1,455,325)	$(180,574,168)	4,692,082

ESG Global Corporate Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	3,664	2,371	CHF255,043	(372)	CHF(40,028)	5,663
EUR Hedged Acc	1,128,496	868,648	€96,159,405	(78,187)	€(8,693,554)	1,918,957
Institutional Plus EUR Hedged Acc	50	1	€104	(1)	€(104)	50
GBP Hedged Acc	1,520,283	117,727	£13,306,543	(1,292,613)	£(147,346,539)	345,397
GBP Hedged Dist	3,929	27,136	£2,877,553	(3,165)	£(338,188)	27,900
Institutional Plus GBP Hedged Acc	208,898	106,106	£12,372,480	(50,473)	£(5,783,754)	264,531
USD Hedged Acc	22,462	11,361	$1,334,324	(12,275)	$(1,445,866)	21,548

Euro Government Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	1,109	1,209,928	CHF113,218,736	(51,206)	CHF(4,791,623)	1,159,831
EUR Acc	14,766,997	3,592,668	€752,601,824	(3,339,551)	€(695,762,812)	15,020,114
Investor EUR	380,702	176,247	€34,574,609	(160,801)	€(31,822,244)	396,148
Institutional Plus EUR Acc	12,497,925	22,898,450	€2,562,771,693	(3,015,769)	€(336,991,438)	32,380,606
GBP Hedged Acc	4,436,884	1,130,518	£133,642,169	(834,412)	£(99,071,765)	4,732,990
Institutional Plus GBP Hedged Acc	102,635	691,938	£72,322,047	(273,845)	£(29,047,205)	520,728
USD Acc	214,568	53,969	$5,182,001	(62,556)	$(6,002,775)	205,981

Euro Investment Grade Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	7,034,374	757,378	€157,459,250	(2,295,184)	€(474,423,063)	5,496,568
Investor EUR	299,921	74,265	€14,618,504	(55,234)	€(10,792,406)	318,952
Institutional Plus EUR Acc	4,174,584	1,435,764	€158,731,805	(929,789)	€(103,006,543)	4,680,559
GBP Hedged Acc	2,355,756	354,082	£42,295,174	(301,896)	£(35,705,706)	2,407,942

Eurozone Inflation-Linked Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	4,796,343	1,425,190	€191,531,652	(1,832,149)	€(246,015,083)	4,389,384
Investor EUR	255,394	26,689	€4,132,049	(129,126)	€(19,886,802)	152,957
Institutional Plus EUR Acc	3,768,835	1,689,209	€214,900,408	(779,791)	€(99,275,084)	4,678,253
Institutional Plus EUR Dist	2,183,407	—	€—	—	€—	2,183,407

Global Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	3,514,987	1,579,368	CHF185,070,038	(822,762)	CHF(95,894,894)	4,271,593
CHF Hedged Dist	552,425	120,403	CHF9,459,331	(78,746)	CHF(6,193,312)	594,082
Institutional Plus CHF Hedged Acc	2,433,125	1,088,670	CHF101,092,249	(558,406)	CHF(51,875,448)	2,963,389
EUR Hedged Acc	17,221,241	4,962,479	€480,767,367	(4,620,489)	€(445,708,983)	17,563,231
EUR Hedged Dist	981,015	178,392	€14,500,622	(141,821)	€(11,556,791)	1,017,586
Institutional Plus EUR Hedged Acc	7,341,257	3,239,105	€335,688,996	(4,297,466)	€(442,655,443)	6,282,896
GBP Hedged Acc	55,703,200	16,404,798	£2,452,272,888	(11,011,483)	£(1,652,318,944)	61,096,515
GBP Hedged Dist	7,158,030	2,865,793	£343,877,486	(2,980,103)	£(356,984,919)	7,043,720
Institutional Plus GBP Hedged Acc	20,199,052	12,217,702	£1,352,828,968	(14,789,733)	£(1,634,247,552)	17,627,021
Institutional Plus GBP Hedged Dist	1,648,554	1,059,093	£99,104,013	(565,358)	£(52,642,208)	2,142,289
Institutional Plus JPY Hedged Acc	6,470,691	3,900,700	¥34,193,500,000	(65,491)	¥(577,300,000)	10,305,900
USD Hedged Acc	10,344,831	2,300,166	$361,421,541	(4,291,495)	$(670,577,958)	8,353,502
USD Hedged Dist	376,302	71,792	$6,221,368	(114,445)	$(9,961,787)	333,649
Investor USD Hedged	322,640	137,617	$15,756,127	(49,857)	$(5,768,780)	410,400
Institutional Plus USD Hedged Acc	3,490,662	477,857	$54,819,412	(2,742,861)	$(311,277,531)	1,225,658
Institutional Plus USD Hedged Dist	58,550	6,476	$630,458	(58,982)	$(5,666,006)	6,044

Global Corporate Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	841,963	904,884	CHF76,631,740	(513,757)	CHF(43,485,956)	1,233,090
EUR Hedged Acc	2,942,637	882,074	€77,546,400	(1,468,306)	€(129,829,565)	2,356,405
Institutional Plus EUR Hedged Acc	4,243,648	1,560,680	€155,964,046	(1,201,815)	€(118,900,854)	4,602,513
GBP Hedged Acc	3,704,298	3,177,859	£335,746,872	(2,382,965)	£(249,530,424)	4,499,192
GBP Hedged Dist	4,789,797	4,749,432	£402,308,629	(9,180,589)	£(778,411,545)	358,640
Institutional Plus GBP Hedged Acc	17,750,461	10,194,165	£1,079,155,065	(5,320,829)	£(557,857,907)	22,623,797
Institutional Plus GBP Hedged Dist	1,766,820	411,937	£42,523,328	(461,836)	£(47,546,428)	1,716,921
USD Hedged Acc	1,183,524	1,133,790	$128,798,667	(1,211,480)	$(137,491,030)	1,105,834

Global Credit Bond Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
Institutional AUD Hedged Acc	51,529	—	AUD—	(548)	AUD(56,086)	50,981
Institutional AUD Hedged Dist	14,724	24,577	AUD2,107,406	(3,688)	AUD(313,500)	35,613
Institutional CHF Hedged Acc	81,066	256,763	CHF23,435,871	(39,395)	CHF(3,623,975)	298,434
Institutional EUR Hedged Acc	1,203,844	3,017,758	€326,793,561	(845,216)	€(90,891,752)	3,376,386
Institutional EUR Hedged Dist	304,450	426,369	€44,213,901	(51)	€(5,221)	730,768
Investor GBP Hedged Acc	1,518,134	575,555	£66,364,551	(793,707)	£(90,199,388)	1,299,982
Investor GBP Hedged Dist	689,494	840,598	£78,213,853	(197,828)	£(18,313,938)	1,332,264
Institutional GBP Hedged Acc	1,591,017	1,202,419	£117,942,319	(428,927)	£(42,628,634)	2,364,509
Institutional GBP Hedged Dist	918,066	1,019,391	£105,797,074	(251,533)	£(26,124,609)	1,685,924
Institutional Plus GBP Hedged Acc	—	50	£5,000	—	£—	50
Institutional Plus GBP Hedged Dist	—	50	£5,000	—	£—	50
Investor USD Hedged Acc	107,672	117,553	$14,713,060	(34,704)	$(4,282,010)	190,521
Institutional USD Hedged Acc	1,015,235	1,289,037	$160,371,111	(334,824)	$(42,068,710)	1,969,448
Institutional USD Hedged Dist	—	107,267	$10,744,236	—	$—	107,267

Global Short-Term Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	471,585	198,060	CHF18,451,908	(182,642)	CHF(16,991,098)	487,003
Institutional Plus CHF Hedged Acc	12,894	517,938	CHF48,797,290	(2,906)	CHF(271,811)	527,926
EUR Hedged Acc	3,063,660	2,456,588	€247,815,334	(1,335,779)	€(135,487,260)	4,184,469
EUR Hedged Dist	1,409	43,557	€4,479,749	(10,112)	€(1,032,018)	34,854
Investor EUR Hedged	659,993	114,022	€11,498,524	(122,685)	€(12,304,411)	651,330
Institutional Plus EUR Hedged Acc	1,137,557	2,118,747	€214,560,001	(539,271)	€(54,403,268)	2,717,033
GBP Hedged Acc	13,003,455	4,686,853	£520,459,769	(6,369,271)	£(707,346,446)	11,321,037
GBP Hedged Dist	5,769,787	2,982,305	£293,709,185	(1,508,772)	£(148,721,329)	7,243,320
Institutional Plus GBP Hedged Acc	5,458,177	7,324,677	£806,274,581	(2,918,064)	£(322,543,021)	9,864,790
Institutional Plus GBP Hedged Dist	1,248,569	1,195,406	£117,501,860	(563,276)	£(55,252,280)	1,880,699
USD Hedged Acc	1,596,655	497,485	$59,528,405	(704,216)	$(83,921,839)	1,389,924
USD Hedged Dist	64,121	10,082	$966,342	(13,461)	$(1,290,208)	60,742
Institutional Plus USD Hedged Acc	378,998	310,454	$36,713,596	(460,375)	$(54,080,095)	229,077

Global Short-Term Corporate Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Hedged Acc	873,872	849,239	€85,451,961	(385,598)	€(38,794,665)	1,337,513
Institutional Plus EUR Hedged Acc	753,063	169,481	€17,551,095	(324,309)	€(32,863,134)	598,235
GBP Hedged Acc	1,875,454	1,251,892	£134,777,298	(1,873,904)	£(202,572,049)	1,253,442
Institutional Plus GBP Hedged Acc	3,302,133	2,493,815	£271,817,371	(1,014,025)	£(110,865,542)	4,781,923
USD Hedged Acc	227,267	130,088	$15,242,516	(21,270)	$(2,456,862)	336,085

Japan Government Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Hedged Acc	238,022	179,954	€17,276,171	(5,439)	€(520,159)	412,537
Institutional Plus EUR Hedged Acc	500	3,236,732	€308,547,504	(372,803)	€(35,186,097)	2,864,429
GBP Hedged Acc	1,538,464	124,496	£14,301,986	(229,647)	£(26,342,763)	1,433,313
Institutional Plus GBP Hedged Dist	585	344,439	£33,984,596	(40,757)	£(4,004,524)	304,267
JPY Acc	795,148	803,357	¥11,986,972,711	(290,705)	¥(4,403,715,675)	1,307,800
Institutional Plus JPY Acc	4,231,259	1,475,084	¥14,652,289,379	(2,635,780)	¥(25,930,280,447)	3,070,563
USD Acc	27,328	18,520	$1,438,554	(14,878)	$(1,171,314)	30,970
Institutional Plus USD Hedged Acc	500	5,344,099	$543,353,488	(578,679)	$(58,597,383)	4,765,920

Selected Screened Euro Investment Grade Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	3,151,645	653,133	€64,340,431	(252,000)	€(24,418,480)	3,552,778
Institutional Plus EUR Acc	135,218	236,536	€22,562,573	(213,304)	€(20,546,108)	158,450

U.K. Government Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Hedged Acc	164,790	365,894	€24,897,733	(134,601)	€(9,140,829)	396,083
GBP Acc	20,922,813	7,242,433	£962,186,404	(3,696,185)	£(492,420,850)	24,469,061
GBP Dist	1,588,900	2,241,984	£221,173,669	(1,268,868)	£(125,477,700)	2,562,016
Institutional Plus GBP Acc	5,425,583	8,653,351	£857,179,318	(7,728,272)	£(777,217,348)	6,350,662
Institutional Plus GBP Dist	5,887,053	3,767,192	£318,958,789	(2,360,069)	£(200,434,449)	7,294,176

U.K. Investment Grade Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
GBP Acc	28,729,458	6,743,471	£644,033,864	(5,473,709)	£(522,100,663)	29,999,220
GBP Dist	13,621,242	2,823,587	£141,662,094	(7,060,747)	£(353,159,897)	9,384,082
Institutional Plus GBP Acc	2,950,010	6,677,272	£818,875,926	(772,175)	£(95,262,081)	8,855,107
Institutional Plus GBP Dist	6,078,896	2,161,355	£202,007,007	(1,810,158)	£(168,755,386)	6,430,093

U.K. Short-Term Investment Grade Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
GBP Acc	7,494,900	1,835,952	£215,491,565	(1,767,472)	£(206,961,377)	7,563,380
GBP Dist	1,000,783	558,251	£54,214,873	(348,700)	£(33,818,991)	1,210,334
Institutional Plus GBP Acc	1,153,816	1,459,989	£169,334,842	(449,332)	£(51,982,443)	2,164,473
Institutional Plus GBP Dist	377,267	699,457	£67,928,557	(139,998)	£(13,603,145)	936,726

U.S. Government Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	45,400	22,694	CHF2,083,300	(971)	CHF(89,944)	67,123
EUR Hedged Acc	8,328,530	3,433,632	€299,425,352	(5,195,942)	€(452,333,400)	6,566,220
Institutional Plus EUR Hedged Acc	11,443,043	1,666,881	€150,605,913	(4,320,728)	€(393,221,101)	8,789,196
GBP Dist	3,344,610	1,797,478	£169,778,428	(1,333,961)	£(126,248,998)	3,808,127
GBP Hedged Acc	17,277,688	6,841,392	£704,444,918	(7,291,055)	£(751,537,298)	16,828,025
GBP Hedged Dist	8,223,969	2,096,404	£183,070,871	(7,289,496)	£(631,415,186)	3,030,877
Institutional Plus GBP Hedged Acc	1,326,766	4,511,039	£456,211,850	(1,399,535)	£(142,152,088)	4,438,270
Institutional Plus GBP Hedged Dist	310,799	4,521,397	£467,029,841	(1,338,415)	£(140,434,721)	3,493,781
USD Acc	5,666,740	1,803,713	$339,336,847	(1,661,366)	$(312,544,831)	5,809,087
Investor USD	780,417	180,787	$33,463,908	(269,950)	$(49,899,654)	691,254
Institutional Plus USD Acc	11,824,639	3,684,865	$411,432,293	(4,825,547)	$(542,325,135)	10,683,957

U.S. Investment Grade Credit Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	131,803	87,491	€23,122,124	(40,917)	€(10,682,984)	178,377
Institutional Plus EUR Acc	9,799	430	€76,058	(1,306)	€(214,175)	8,923
Institutional Plus EUR Hedged Acc	1,259,543	852,523	€88,847,334	(692,453)	€(72,222,635)	1,419,613
GBP Hedged Acc	4,167,195	621,460	£74,206,902	(663,023)	£(79,333,946)	4,125,632
Institutional Plus GBP Hedged Acc	20,669	2,928	£314,741	(1,127)	£(119,932)	22,470
Institutional Plus GBP Hedged Dist	375,254	200,437	£16,422,759	(406,464)	£(33,215,448)	169,227
USD Acc	2,239,880	541,858	$112,202,186	(300,554)	$(61,808,249)	2,481,184
Institutional Plus USD Acc	1,064,776	71,443	$9,469,848	(359,502)	$(47,884,973)	776,717
Institutional Plus USD Dist	487,866	16,059	$1,492,482	(421,706)	$(39,076,345)	82,219

U.S. Treasury Inflation-Protected Securities Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
Select CHF Hedged Acc	646,521	1,267,568	CHF121,871,383	(322,026)	CHF(31,263,130)	1,592,063
Select CHF Hedged Income	36,322	58,735	CHF4,450,711	(9,470)	CHF(722,861)	85,587
Select EUR Hedged Acc	568,489	3,428,035	€348,514,656	(458,887)	€(47,420,894)	3,537,637
Select EUR Hedged Income	98,418	304,660	€24,490,856	(37,900)	€(3,058,890)	365,178
Select GBP Hedged Acc	37,994	88,371	£9,762,429	(13,410)	£(1,500,965)	112,955
Select GBP Hedged Income	33,676	931,978	£80,461,866	(221,693)	£(19,383,465)	743,961
Select SGD Hedged Acc	29,504	101,611	SGD11,607,795	(21,851)	SGD(2,526,001)	109,264
Select USD Acc	2,605,609	3,581,606	$425,221,998	(1,148,874)	$(138,467,397)	5,038,341
Select USD Income	187,577	349,374	$32,872,400	(69,267)	$(6,546,999)	467,684

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Emerging Markets Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
Institutional Plus CHF Acc	315,288	8,009	CHF921,822	(94,641)	CHF(10,639,288)	228,656
EUR Acc	8,951,492	1,470,525	€265,500,172	(2,239,540)	€(398,497,733)	8,182,477
Investor EUR	1,775,572	268,122	€47,666,572	(428,153)	€(76,829,851)	1,615,541
Institutional Plus EUR Acc	6,576,928	1,337,502	€207,983,782	(1,097,942)	€(167,172,264)	6,816,488
GBP Acc	13,577,155	3,489,560	£834,994,887	(2,951,786)	£(707,667,241)	14,114,929
GBP Dist	1,942,181	616,130	£111,856,806	(907,738)	£(162,828,325)	1,650,573
Institutional Plus GBP Acc	2,806,703	2,146,664	£313,415,331	(1,531,956)	£(224,317,856)	3,421,411
Institutional Plus GBP Dist	3,902,748	6,744,573	£802,692,798	(5,906,802)	£(684,250,653)	4,740,519
USD Acc	2,725,113	1,890,765	$374,897,957	(1,273,539)	$(246,503,543)	3,342,339
Investor USD	2,482,744	189,824	$36,365,691	(1,692,568)	$(330,421,722)	980,000
Institutional Plus USD Acc	10,675,447	3,206,331	$387,362,988	(2,662,216)	$(319,716,446)	11,219,562

ESG Developed Europe Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	1,194,769	307,583	€79,401,368	(127,527)	€(33,143,674)	1,374,825
Institutional Plus EUR Acc	215,061	7,568	€1,416,499	(46,328)	€(8,656,412)	176,301
GBP Acc	402,773	148,735	£37,927,116	(173,168)	£(43,601,384)	378,340
GBP Dist	89,156	27,584	£5,020,690	(32,473)	£(5,869,531)	84,267
USD Acc	3,155	6,525	$885,562	(1,807)	$(249,335)	7,873

ESG Developed World All Cap Equity Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Acc	627	15,900	CHF1,542,689	(61)	CHF(6,107)	16,466
CHF Hedged Acc	66,930	32,965	CHF3,444,432	(10,446)	CHF(1,099,128)	89,449
EUR Acc	3,206,935	505,738	€152,737,153	(690,514)	€(213,466,692)	3,022,159
Institutional Plus EUR Acc	622,039	906,268	€226,628,950	(245,343)	€(62,651,548)	1,282,964
Institutional Plus EUR Hedged Acc	1,551,084	298,191	€30,479,660	(436,649)	€(44,234,912)	1,412,626
GBP Acc	3,062,721	607,874	£215,438,633	(932,986)	£(329,578,543)	2,737,609
GBP Dist	575,871	122,972	£35,961,614	(88,581)	£(26,042,822)	610,262
Institutional Plus GBP Acc	211,579	69,557	£16,716,014	(61,161)	£(15,049,946)	219,975
USD Acc	5,096,928	1,151,891	$199,524,422	(99,559)	$(18,086,748)	6,149,260

ESG Emerging Markets All Cap Equity Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Acc	172	1,770	CHF157,674	(13)	CHF(1,099)	1,929
EUR Acc	916,720	213,961	€23,326,609	(252,858)	€(27,417,724)	877,823
Institutional Plus EUR Acc	64,872	578,934	€49,384,583	(44,532)	€(3,813,163)	599,274
GBP Acc	1,585,061	425,466	£45,498,124	(586,952)	£(62,867,502)	1,423,575
GBP Dist	133,960	63,633	£6,345,579	(39,777)	£(3,974,788)	157,816
Institutional Plus GBP Acc	705,239	658,959	£58,087,876	(150,330)	£(13,240,825)	1,213,868
Institutional Plus GBP Dist	402,461	74,099	£7,397,617	(64,592)	£(6,472,853)	411,968
USD Acc	15,860	56,726	$5,778,496	(7,336)	$(775,470)	65,250

European Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	74,528,492	13,134,347	€363,945,025	(13,829,345)	€(378,118,288)	73,833,494
Investor EUR	10,883,591	1,908,518	€51,218,016	(3,012,002)	€(81,012,848)	9,780,107
Institutional Plus EUR Acc	5,959,834	1,468,311	€274,457,250	(1,677,801)	€(308,487,129)	5,750,344
USD Acc	5,202,885	867,436	$25,486,946	(1,303,336)	$(39,624,398)	4,766,985
Institutional Plus USD Acc	1,163,347	79,647	$11,789,888	(762,643)	$(112,217,451)	480,351

Eurozone Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	3,934,516	963,387	€254,638,639	(787,243)	€(208,292,183)	4,110,660
Investor EUR	232,284	88,862	€20,460,178	(78,459)	€(18,171,209)	242,687
Institutional Plus EUR Acc	1,282,262	2,015,224	€347,503,381	(1,781,451)	€(316,881,461)	1,516,035
USD Acc	20,764	9,018	$2,581,655	(7,443)	$(2,195,886)	22,339
Institutional Plus USD Acc	14,440	10,142	$1,422,436	(11,228)	$(1,571,779)	13,354

Global Small-Cap Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	1,716,213	951,826	€265,229,246	(518,504)	€(143,910,453)	2,149,535
EUR Dist	1,333,734	42,035	€5,351,163	(77,524)	€(10,151,066)	1,298,245
Investor EUR	277,630	69,650	€20,392,009	(54,564)	€(15,946,254)	292,716
Institutional Plus EUR Acc	2,452,624	955,371	€220,152,856	(983,860)	€(220,397,716)	2,424,135
GBP Acc	2,454,396	817,540	£311,525,763	(794,572)	£(305,771,445)	2,477,364
GBP Dist	560,231	137,385	£43,398,171	(142,294)	£(44,417,984)	555,322
Institutional Plus GBP Acc	193,305	580,031	£126,972,652	(48,428)	£(10,689,570)	724,908
Institutional Plus GBP Dist	713,431	127,139	£25,216,100	(106,536)	£(20,153,595)	734,034
USD Acc	945,027	322,789	$100,464,315	(353,440)	$(113,427,322)	914,376

Global Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	78,594,028	23,535,286	€888,456,755	(17,938,120)	€(664,229,666)	84,191,194
Investor EUR	11,347,252	2,992,852	€111,649,665	(1,622,819)	€(60,586,355)	12,717,285
Institutional Plus EUR Acc	4,130,838	3,484,960	€917,299,082	(1,111,794)	€(294,244,167)	6,504,004
EUR Hedged Acc	36,691,166	21,945,588	€596,031,162	(14,469,400)	€(390,098,944)	44,167,354
Institutional Plus GBP Acc	28,927	42,892	£6,979,548	(20,341)	£(3,331,567)	51,478
USD Acc	152,052,119	40,237,834	$1,636,482,776	(29,753,043)	$(1,228,124,136)	162,536,910
USD Dist	901,552	702,118	$96,605,587	(79,159)	$(10,993,574)	1,524,511
Investor USD	7,459,911	911,046	$35,746,533	(2,753,517)	$(112,677,633)	5,617,440
Institutional Plus USD Acc	4,881,994	985,111	$207,892,623	(3,089,252)	$(640,285,149)	2,777,853
Institutional Plus USD Dist	1,346,029	659,268	$103,780,125	(92,016)	$(13,595,180)	1,913,281

Japan Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	1,277,347	332,383	€78,621,521	(410,205)	€(95,851,183)	1,199,525
Investor EUR	469,586	29,119	€6,871,291	(165,519)	€(39,948,091)	333,186
Institutional Plus EUR Acc	2,017,492	464,370	€89,150,369	(710,452)	€(133,060,192)	1,771,410
GBP Acc	5,419,480	1,442,679	£391,525,378	(1,276,003)	£(347,645,108)	5,586,156
GBP Dist	215,953	173,036	£37,963,717	(85,324)	£(18,547,022)	303,665
Institutional Plus GBP Acc	139,189	389,002	£76,106,091	(160,981)	£(31,540,373)	367,210
Institutional Plus GBP Dist	239,568	20,884	£3,580,694	(191,934)	£(32,452,252)	68,518
JPY Acc	1,402,430	85,334	¥1,352,383,529	(7,830)	¥(131,680,383)	1,479,934
Investor JPY	52,085	2,181	¥79,104,574	(2,068)	¥(75,208,359)	52,198
Institutional Plus JPY Acc	548,519	26,475	¥550,665,634	(58,404)	¥(1,178,280,998)	516,590
USD Acc	2,176,922	144,588	$37,281,497	(396,696)	$(103,154,934)	1,924,814
Investor USD	161,322	24,065	$6,189,727	(136,025)	$(34,243,792)	49,362
Institutional Plus USD Acc	112,379	36,017	$4,914,365	(50,135)	$(6,857,851)	98,261

Pacific ex-Japan Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
AUD Acc	2,502,325	244	AUD34,000	—	AUD—	2,502,569
EUR Acc	1,232,392	245,027	€64,768,520	(201,403)	€(53,444,269)	1,276,016
Institutional Plus EUR Acc	1,507,349	378,562	€64,729,617	(226,092)	€(38,842,199)	1,659,819
GBP Acc	2,315,438	627,908	£212,795,646	(468,385)	£(158,358,492)	2,474,961
GBP Dist	368,623	285,211	£56,828,162	(116,002)	£(22,893,517)	537,832
Institutional Plus GBP Acc	248,052	1,205,285	£194,628,931	(235,683)	£(38,338,544)	1,217,654
Institutional Plus GBP Dist	235,940	61,989	£7,202,391	(21,623)	£(2,546,190)	276,306
USD Acc	2,976,300	249,983	$69,645,408	(1,863,031)	$(509,284,134)	1,363,252
Institutional Plus USD Acc	2,778,438	409,071	$56,217,905	(407,763)	$(56,871,263)	2,779,746

U.S. 500 Stock Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	47,755,825	18,205,609	€856,960,664	(13,863,833)	€(656,553,988)	52,097,601
Investor EUR	9,232,974	2,438,214	€112,342,501	(2,580,727)	€(116,276,696)	9,090,461
Institutional Plus EUR Acc	1,615,836	600,222	€205,962,469	(455,871)	€(157,338,506)	1,760,187
EUR Hedged Acc	47,888,900	17,717,690	€537,468,582	(24,319,634)	€(746,225,974)	41,286,956
USD Acc	55,410,050	12,090,867	$619,691,323	(16,066,130)	$(820,558,607)	51,434,787
Investor USD	13,434,739	2,051,972	$102,754,998	(1,940,158)	$(96,470,268)	13,546,553
Institutional Plus USD Acc	6,908,958	1,729,548	$464,880,418	(2,429,568)	$(646,291,543)	6,208,938

U.S. Opportunities Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
Investor EUR	39,225	4,559	€5,989,329	(4,439)	€(6,086,944)	39,345
Investor GBP Dist	16,786	764	£906,237	(3,533)	£(4,255,386)	14,017
Institutional USD	711,929	65,851	$82,320,757	(98,193)	$(124,343,602)	679,587
Investor USD	170,900	5,927	$9,166,558	(26,771)	$(40,201,820)	150,056

20+ Year Euro Treasury Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	1,732,815	1,201,979	€177,692,134	(645,713)	€(96,466,642)	2,289,081
Institutional Plus EUR Acc	2,403,118	1,251,928	€87,601,111	(349,006)	€(25,139,267)	3,306,040

Emerging Markets Bond Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
Institutional CHF Hedged Acc	4,220	421,936	CHF37,220,092	(32,365)	CHF(2,845,380)	393,791
Institutional Plus CHF Hedged Acc	12,073	—	CHF—	(858)	CHF(74,024)	11,215
Investor EUR Hedged Acc	1,197,317	1,892,863	€192,832,112	(967,441)	€(97,239,781)	2,122,739
Investor EUR Hedged Dist	—	51	€5,082	—	€—	51
Institutional Plus EUR Hedged Acc	1,102,560	1,193,861	€104,111,403	(962,139)	€(82,642,946)	1,334,282
Investor GBP Hedged Acc	211,853	108,118	£11,279,397	(124,529)	£(12,750,787)	195,442
Institutional Plus GBP Hedged Acc	50	—	£—	—	£—	50
Investor USD Acc	1,157,785	2,807,547	$306,447,869	(1,081,829)	$(117,888,032)	2,883,503
Institutional Plus USD Acc	1,650,283	2,661,004	$290,504,029	(473,501)	$(51,318,908)	3,837,786

ESG Global Corporate Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	29,934	3,664	CHF383,107	(29,934)	CHF(3,003,138)	3,664
EUR Hedged Acc	734,559	427,586	€45,144,179	(33,649)	€(3,581,463)	1,128,496
Institutional Plus EUR Hedged Acc	—	50	€5,000	—	€—	50
GBP Hedged Acc	386,079	1,263,873	£133,970,026	(129,669)	£(13,654,746)	1,520,283
GBP Hedged Dist	35,893	5,066	£524,133	(37,030)	£(3,823,566)	3,929
Institutional Plus GBP Hedged Acc	188,261	107,645	£11,391,016	(87,008)	£(9,198,733)	208,898
Institutional Plus GBP Hedged Dist[1]	26,554	1,182	£121,899	(27,736)	£(2,748,363)	—
USD Hedged Acc	29,910	22,503	$2,406,445	(29,951)	$(3,159,171)	22,462

Euro Government Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	500	609	CHF57,016	—	CHF—	1,109
EUR Acc	12,048,861	4,983,286	€1,002,128,875	(2,265,150)	€(455,868,313)	14,766,997
Investor EUR	349,062	127,219	€24,167,888	(95,579)	€(18,032,219)	380,702
Institutional Plus EUR Acc	11,346,745	6,166,432	€656,735,897	(5,015,252)	€(533,906,604)	12,497,925
GBP Hedged Acc	4,523,891	642,186	£71,711,585	(729,193)	£(81,216,794)	4,436,884
Institutional Plus GBP Hedged Acc	—	112,133	£11,184,160	(9,498)	£(952,923)	102,635
USD Acc	206,162	51,337	$4,690,238	(42,931)	$(3,934,730)	214,568

Euro Investment Grade Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	6,903,184	1,783,022	€350,636,655	(1,651,832)	€(327,986,901)	7,034,374
Investor EUR	269,549	73,722	€13,604,676	(43,350)	€(7,987,268)	299,921
Institutional Plus EUR Acc	2,401,853	3,335,597	€349,118,899	(1,562,866)	€(163,827,226)	4,174,584
GBP Hedged Acc	2,480,796	201,350	£22,160,122	(326,390)	£(36,021,071)	2,355,756

Eurozone Inflation-Linked Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	4,684,145	1,255,508	€164,364,875	(1,143,310)	€(150,772,931)	4,796,343
Investor EUR	276,720	56,092	€8,479,947	(77,418)	€(11,697,435)	255,394
Institutional Plus EUR Acc	3,989,982	1,036,039	€128,585,457	(1,257,186)	€(155,413,054)	3,768,835
Institutional Plus EUR Dist	2,183,460	2	€130	(55)	€(4,593)	2,183,407

Global Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	3,782,954	781,169	CHF89,392,461	(1,049,136)	CHF(120,180,149)	3,514,987
CHF Hedged Dist	617,740	110,530	CHF8,954,725	(175,845)	CHF(14,234,108)	552,425
Institutional Plus CHF Hedged Acc	8,877,740	1,837,620	CHF169,611,790	(8,282,235)	CHF(733,566,990)	2,433,125
EUR Hedged Acc	16,651,809	4,708,063	€438,649,560	(4,138,631)	€(385,125,225)	17,221,241
EUR Hedged Dist	657,422	510,959	€41,128,583	(187,366)	€(15,306,621)	981,015
Institutional Plus EUR Hedged Acc	7,279,682	2,913,341	€292,549,529	(2,851,766)	€(286,350,885)	7,341,257
GBP Hedged Acc	57,574,404	13,644,516	£1,946,869,376	(15,515,720)	£(2,211,712,123)	55,703,200
GBP Hedged Dist	6,896,039	2,463,457	£289,864,461	(2,201,466)	£(258,914,179)	7,158,030
Institutional Plus GBP Hedged Acc	13,905,126	9,796,102	£1,034,143,549	(3,502,176)	£(371,412,844)	20,199,052
Institutional Plus GBP Hedged Dist	2,856,091	759,618	£68,354,782	(1,967,155)	£(180,740,044)	1,648,554
Institutional Plus JPY Hedged Acc	4,037,699	2,549,858	¥22,529,200,000	(116,866)	¥(1,034,100,000)	6,470,691
USD Hedged Acc	8,330,481	3,739,528	$554,545,068	(1,725,178)	$(254,484,186)	10,344,831
USD Hedged Dist	356,328	69,536	$5,942,798	(49,562)	$(4,218,510)	376,302
Investor USD Hedged	301,109	72,620	$7,873,150	(51,089)	$(5,540,458)	322,640
Institutional Plus USD Hedged Acc	4,321,234	803,273	$88,416,189	(1,633,845)	$(177,433,740)	3,490,662
Institutional Plus USD Hedged Dist	28,312	650,556	$60,773,767	(620,318)	$(58,925,535)	58,550

Global Corporate Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	443,250	496,928	CHF41,339,258	(98,215)	CHF(8,208,171)	841,963
EUR Hedged Acc	975,392	2,492,784	€212,097,188	(525,539)	€(44,478,822)	2,942,637
Institutional Plus EUR Hedged Acc	2,975,901	1,675,419	€156,897,494	(407,672)	€(38,632,528)	4,243,648
GBP Hedged Acc	3,375,851	2,822,278	£278,659,257	(2,493,831)	£(245,997,101)	3,704,298
GBP Hedged Dist	5,306,379	2,011,359	£164,634,501	(2,527,941)	£(208,085,402)	4,789,797
Institutional Plus GBP Hedged Acc	15,021,696	6,506,402	£644,931,013	(3,777,637)	£(372,327,315)	17,750,461
Institutional Plus GBP Hedged Dist	2,673,032	1,027,923	£104,433,819	(1,934,135)	£(195,937,713)	1,766,820
USD Hedged Acc	178,979	1,353,865	$142,989,088	(349,320)	$(36,626,134)	1,183,524

Global Credit Bond Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
Institutional AUD Hedged Acc	51,529	—	AUD—	—	AUD—	51,529
Institutional AUD Hedged Dist	19,601	4,623	AUD387,364	(9,500)	AUD(794,400)	14,724
Institutional CHF Hedged Acc	4,538	77,726	CHF7,014,680	(1,198)	CHF(105,871)	81,066
Institutional EUR Hedged Acc	1,430,760	901,542	€91,230,324	(1,128,458)	€(113,951,906)	1,203,844
Institutional EUR Hedged Dist	—	304,450	€30,005,017	—	€—	304,450
Investor GBP Hedged Acc	1,380,325	1,103,557	£117,718,502	(965,748)	£(103,210,133)	1,518,134
Investor GBP Hedged Dist	1,142,014	856,882	£77,362,948	(1,309,402)	£(116,819,606)	689,494
Institutional GBP Hedged Acc	398,968	1,465,331	£134,139,080	(273,282)	£(25,001,374)	1,591,017
Institutional GBP Hedged Dist	—	955,392	£94,897,492	(37,326)	£(3,686,108)	918,066
Investor USD Hedged Acc	89,243	49,555	$5,687,488	(31,126)	$(3,628,862)	107,672
Institutional USD Hedged Acc	646,144	518,326	$59,203,930	(149,235)	$(17,210,489)	1,015,235

Global Short-Term Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	1,003,607	391,560	CHF36,046,739	(923,582)	CHF(84,771,402)	471,585
Institutional Plus CHF Hedged Acc	50	5,442,205	CHF505,415,553	(5,429,361)	CHF(503,813,647)	12,894
EUR Hedged Acc	3,126,464	1,819,804	€176,429,154	(1,882,608)	€(182,319,883)	3,063,660
EUR Hedged Dist	—	1,409	€142,368	—	€—	1,409
Investor EUR Hedged	707,410	99,289	€9,611,198	(146,706)	€(14,254,273)	659,993
Institutional Plus EUR Hedged Acc	1,012,162	643,803	€62,729,453	(518,408)	€(50,979,671)	1,137,557
GBP Hedged Acc	15,261,432	6,189,625	£655,341,056	(8,447,602)	£(896,253,080)	13,003,455
GBP Hedged Dist	5,026,512	2,393,516	£230,990,950	(1,650,241)	£(159,323,314)	5,769,787
Institutional Plus GBP Hedged Acc	1,485,192	5,412,140	£570,143,056	(1,439,155)	£(151,542,403)	5,458,177
Institutional Plus GBP Hedged Dist	1,245,459	838,838	£80,016,562	(835,728)	£(79,983,232)	1,248,569
USD Hedged Acc	1,425,976	387,935	$43,496,743	(217,256)	$(24,536,697)	1,596,655
USD Hedged Dist	69,961	18,589	$1,746,295	(24,429)	$(2,285,409)	64,121
Institutional Plus USD Hedged Acc	534,064	66,636	$7,496,247	(221,702)	$(24,587,519)	378,998

Global Short-Term Corporate Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Hedged Acc	788,678	702,434	€66,865,368	(617,240)	€(58,407,418)	873,872
Institutional Plus EUR Hedged Acc	628,475	391,435	€38,007,757	(266,847)	€(25,892,665)	753,063
GBP Hedged Acc	1,662,811	1,812,424	£183,800,666	(1,599,781)	£(162,738,071)	1,875,454
Institutional Plus GBP Hedged Acc	2,709,576	1,543,127	£158,772,604	(950,570)	£(96,437,226)	3,302,133
USD Hedged Acc	93,981	204,070	$21,924,937	(70,784)	$(7,712,357)	227,267

Japan Government Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Hedged Acc	188,417	126,246	€12,045,926	(76,641)	€(7,306,636)	238,022
Institutional Plus EUR Hedged Acc	500	—	€10	—	€(10)	500
GBP Hedged Acc	2,081,237	96,484	£10,918,845	(639,257)	£(72,298,407)	1,538,464
Institutional Plus GBP Hedged Dist	593	5	£516	(13)	£(1,251)	585
JPY Acc	695,868	1,439,616	¥22,599,891,906	(1,340,336)	¥(20,876,931,675)	795,148
Institutional Plus JPY Acc	2,711,338	2,330,634	¥23,911,175,243	(810,713)	¥(8,256,539,158)	4,231,259
USD Acc	682,094	60,439	$5,342,071	(715,205)	$(59,932,958)	27,328
Institutional Plus USD Hedged Acc	500	—	$—	—	$—	500

Selected Screened Euro Investment Grade Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	3,114,283	596,955	€55,251,671	(559,593)	€(51,327,408)	3,151,645
Institutional Plus EUR Acc	114,106	35,388	€3,222,595	(14,276)	€(1,295,513)	135,218

U.K. Government Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Hedged Acc	64,386	112,589	€7,500,194	(12,185)	€(804,495)	164,790
GBP Acc	19,391,969	9,118,829	£1,165,863,170	(7,587,985)	£(970,576,975)	20,922,813
GBP Dist	1,540,343	874,920	£87,053,936	(826,363)	£(81,554,942)	1,588,900
Institutional Plus GBP Acc	1,630,626	5,680,796	£543,589,205	(1,885,839)	£(183,395,713)	5,425,583
Institutional Plus GBP Dist	3,984,038	5,146,374	£444,631,990	(3,243,359)	£(277,722,760)	5,887,053

U.K. Investment Grade Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
GBP Acc	27,163,318	8,415,818	£747,298,489	(6,849,678)	£(611,701,172)	28,729,458
GBP Dist	6,227,177	11,852,416	£581,433,361	(4,458,351)	£(215,990,981)	13,621,242
Institutional Plus GBP Acc	1,283,507	2,260,751	£258,764,930	(594,248)	£(67,435,460)	2,950,010
Institutional Plus GBP Dist	4,978,951	2,477,597	£223,856,495	(1,377,652)	£(124,237,215)	6,078,896

U.K. Short-Term Investment Grade Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
GBP Acc	9,585,954	2,346,033	£257,790,260	(4,437,087)	£(486,867,294)	7,494,900
GBP Dist	1,276,065	322,740	£30,437,755	(598,022)	£(56,196,168)	1,000,783
Institutional Plus GBP Acc	981,462	693,145	£75,897,583	(520,791)	£(56,383,733)	1,153,816
Institutional Plus GBP Dist	386,168	428,557	£40,721,903	(437,458)	£(41,454,183)	377,267

U.S. Government Bond Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	554	110,926	CHF10,311,749	(66,080)	CHF(6,377,103)	45,400
EUR Hedged Acc	7,498,174	8,781,778	€763,749,115	(7,951,422)	€(689,025,417)	8,328,530
Institutional Plus EUR Hedged Acc	9,448,388	7,435,274	€667,696,160	(5,440,619)	€(479,420,403)	11,443,043
GBP Dist	2,703,360	2,531,993	£247,545,536	(1,890,743)	£(181,683,898)	3,344,610
GBP Hedged Acc	15,766,116	9,631,250	£968,685,605	(8,119,678)	£(818,333,956)	17,277,688
GBP Hedged Dist	4,304,079	6,346,507	£555,092,569	(2,426,617)	£(213,718,267)	8,223,969
Institutional Plus GBP Hedged Acc	—	1,388,231	£136,685,760	(61,465)	£(6,009,511)	1,326,766
Institutional Plus GBP Hedged Dist	—	313,880	£32,706,829	(3,081)	£(321,832)	310,799
USD Acc	4,641,015	2,591,222	$474,626,319	(1,565,497)	$(286,884,433)	5,666,740
Investor USD	681,795	190,321	$34,311,447	(91,699)	$(16,522,134)	780,417
Institutional Plus USD Acc	10,018,168	5,549,028	$606,500,765	(3,742,557)	$(406,475,617)	11,824,639

U.S. Investment Grade Credit Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
EUR Acc	110,268	64,833	€15,974,240	(43,298)	€(10,668,277)	131,803
Institutional Plus EUR Acc	11,370	—	€—	(1,571)	€(246,266)	9,799
Institutional Plus EUR Hedged Acc	1,293,999	625,189	€62,787,306	(659,645)	€(65,819,683)	1,259,543
GBP Hedged Acc	5,026,969	471,218	£53,454,668	(1,330,992)	£(150,546,003)	4,167,195
Institutional Plus GBP Hedged Acc	75,714	4,188	£417,642	(59,233)	£(5,878,031)	20,669
Institutional Plus GBP Hedged Dist	55,784	396,768	£32,222,166	(77,298)	£(6,226,891)	375,254
USD Acc	2,093,099	444,454	$85,793,509	(297,673)	$(58,260,176)	2,239,880
Institutional Plus USD Acc	1,408,800	218,205	$27,404,653	(562,229)	$(70,096,944)	1,064,776
Institutional Plus USD Dist	864,725	66,251	$6,057,121	(443,110)	$(40,697,281)	487,866

U.S. Treasury Inflation-Protected Securities Index Fund	Beginning of Year	Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
Select CHF Hedged Acc	2,583,510	86,418	CHF8,464,709	(2,023,407)	CHF(199,578,407)	646,521
Select CHF Hedged Income	42,649	14,125	CHF1,125,913	(20,452)	CHF(1,622,096)	36,322
Select EUR Hedged Acc	3,007,971	80,577	€8,143,818	(2,520,059)	€(255,843,134)	568,489
Select EUR Hedged Income	148,299	66,753	€5,418,204	(116,634)	€(9,643,111)	98,418
Select GBP Hedged Acc	179,028	6,536	£699,907	(147,570)	£(15,961,519)	37,994
Select GBP Hedged Income	393,299	29,577	£2,612,732	(389,200)	£(34,153,437)	33,676
Select SGD Hedged Acc	45,010	16,478	SGD1,851,032	(31,984)	SGD(3,599,142)	29,504
Select USD Acc	5,830,334	405,889	$46,546,818	(3,630,614)	$(421,544,559)	2,605,609
Select USD Income	641,401	72,316	$6,761,339	(526,140)	$(49,404,556)	187,577

[1] This share class was closed on 31 October 2023 due to a full redemption from its sole investor.

9. Credit Facility.

The Funds and certain other funds managed by the Manager and its affiliates participate in an annually renewable US$4.3 billion (2023: US$4.3 billion) committed credit facility. Each participating Fund is individually liable for its borrowings under the credit facility. Borrowings may be utilised for temporary or emergency purposes and are subject to the participating Fund's regulatory and contractual borrowing restrictions. Participating Funds are allocated an annual commitment fee of 0.10% of the undrawn facility amount as well as certain administrative fees. Any fees allocated to the Funds are paid by the Manager. Interest and direct borrowing costs associated with draws on the credit facility are charged to the Funds and recorded in the Statement of Operations.

The rate charged for borrowings under this facility is linked to the currency borrowed. Borrowings in US dollars will bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. Borrowings in currencies other than the US dollar will bear interest at an agreed-upon spread plus the Euro Interbank Offered Rate, the Daily Simple Euro Short Term Rate, the Swiss Average Rate Overnight, the Sterling Overnight Index Average or the Tokyo Interbank Offered Rate, as applicable.

The Funds had no borrowings outstanding at 31 December 2024 or at any time during the year then ended (31 December 2023: none).

10. Efficient Portfolio Management.

Investment techniques and financial derivative instruments (FDIs) may be employed for efficient portfolio management purposes, including hedging against market movements, currency exchange or interest rate risks. Any investment technique or use of FDIs must be one which is reasonably believed by the Investment Manager to be economically appropriate in that it is realised in a cost-effective way. Realised and unrealised gains or losses arising from financial derivative instrument transactions are accounted for through the Statement of Operations as Net Gain/(Loss) on Financial Instruments.

Securities lending is also used for efficient portfolio management. The securities lending agent is Brown Brothers Harriman & Co. The Depositary is a wholly owned subsidiary of Brown Brothers Harriman & Co. All operational costs in support of the lending programme are borne by the lending agent and paid directly out of any lending agent fees. Securities lending income is net of any lending agent fees paid.

Securities on loan continue to be recognised by the Funds as financial assets because they substantially retain the risks and rewards of ownership. Similarly, security collateral received from the borrower is not recognised by the Funds as an asset because they do not have rights to sell or re-pledge the collateral, unless in the event of default. Collateral accepted by the Funds is limited to high quality sovereign debt (U.S. Treasuries, U.K. Gilts, etc.).

Securities on loan by the Funds and the value of collateral held in respect of the securities were:

31 December 2024

Fund	Value of Outstanding Securities on Loan	Value of Collateral
Emerging Markets Stock Index Fund	$281,690,282	$297,761,304
ESG Developed Europe Index Fund	€1,706,410	€1,984,570
ESG Developed World All Cap Equity Index Fund	$43,496,876	$46,285,993
ESG Emerging Markets All Cap Equity Index Fund	$21,440,047	$22,637,368
European Stock Index Fund	$12,186,303	$12,937,751
Eurozone Stock Index Fund	€1,741,629	€1,832,758
Global Small-Cap Index Fund	$238,857,040	$255,357,647
Global Stock Index Fund	$140,382,876	$148,208,725
Japan Stock Index Fund	€297,809,936	€314,143,338
Pacific ex-Japan Stock Index Fund	€10,143,438	€10,861,260
U.S. 500 Stock Index Fund	$4,746,238	$5,001,307
U.S. Opportunities Fund	$27,735,544	$32,669,634

31 December 2023

Fund	Value of Outstanding Securities on Loan	Value of Collateral
Emerging Markets Stock Index Fund	$189,677,099	$204,171,064
ESG Developed Europe Index Fund	€454,184	€479,448
ESG Developed World All Cap Equity Index Fund	$35,400,114	$37,975,558
ESG Emerging Markets All Cap Equity Index Fund	$4,294,327	$4,752,983
European Stock Index Fund	$8,595,247	$9,371,500
Eurozone Stock Index Fund	€3,819,729	€4,192,457
Global Small-Cap Index Fund	$166,728,343	$178,908,139
Global Stock Index Fund	$100,483,273	$107,514,671
Japan Stock Index Fund	€313,716,116	€331,678,843
Pacific ex-Japan Stock Index Fund	€19,570,232	€21,176,518
U.S. Opportunities Fund	$10,281,566	$11,120,609

The securities lending income split only between the relevant Fund and the securities lending agent which is shown in the following tables:

31 December 2024

Fund	Net Securities Lending Income	Lending Agent Fees
Emerging Markets Stock Index Fund	$2,658,226	$177,920
ESG Developed Europe Index Fund	€90,712	€9,048
ESG Developed World All Cap Equity Index Fund	$878,655	$67,160
ESG Emerging Markets All Cap Equity Index Fund	$264,212	$16,169
European Stock Index Fund	$720,524	$67,581
Eurozone Stock Index Fund	€63,379	€3,711
Global Small-Cap Index Fund	$3,251,401	$232,462
Global Stock Index Fund	$2,921,126	$227,036
Japan Stock Index Fund	€1,323,627	€103,912
Pacific ex-Japan Stock Index Fund	€96,417	€6,330
U.S. 500 Stock Index Fund	$20,381	$2,172
U.S. Opportunities Fund	$230,629	$14,864
Company Total	**$12,648,053**	**$938,427**

31 December 2023

Fund	Net Securities Lending Income	Lending Agent Fees
Emerging Markets Stock Index Fund	$2,737,492	$184,472
ESG Developed Europe Index Fund	€128,751	€11,120
ESG Developed World All Cap Equity Index Fund	$1,129,780	$87,399
ESG Emerging Markets All Cap Equity Index Fund	$108,757	$7,571
European Stock Index Fund	$944,558	$85,861
Eurozone Stock Index Fund	€90,879	€5,830
Global Small-Cap Index Fund	$5,073,575	$379,470
Global Stock Index Fund	$2,877,983	$219,357
Japan Stock Index Fund	€1,204,716	€94,755
Pacific ex-Japan Stock Index Fund	€18,244	€1,246
U.S. 500 Stock Index Fund	$139,164	$7,342
U.S. Opportunities Fund	$403,564	$32,189
Company Total	**$14,975,178**	**$1,125,829**

11. Collateral.

The Funds pledge and receive non-cash collateral against financial derivative instruments and TBA transactions. Such collateral cannot be sold, re-invested or re-pledged. As a result, pledged collateral remains an asset of the Fund and is included in the Statement of Investments. Securities received as collateral are not considered assets of the Fund and will not appear in the Statement of Investments. Under these collateral agreements, upon a counterparty default (including bankruptcy), the Funds may terminate all derivatives or TBA transactions with that counterparty, determine the net amount owed by either party and sell or retain any collateral held up to the net amount owed to the Funds, with an obligation to return excess collateral to the counterparty.

In certain cases, the Funds may be required to maintain cash collateral in margin accounts or pledge cash with certain counterparties. Cash collateral held in margin accounts for futures contracts and other centrally cleared derivatives is segregated on the Statement of Assets and Liabilities and presented separately as part of "Margin Cash Due to/from Broker". Cash pledged for OTC derivative instruments and TBAs is segregated on the Statement of Assets and Liabilities and presented separately as "Cash Collateral". Additionally, the Funds may receive cash collateral, which is segregated from the Funds' cash, and is subject to restrictions. The Funds do not earn any interest from the cash collateral received nor does it have any right for re-investment, therefore any cash collateral received is not recorded as part of the Funds' assets.

At 31 December 2024, the Funds did not have any collateral pledged or received in connection with TBA transactions (31 December 2023: Nil).

In addition, the Funds receive other non-cash collateral in relation to securities lending transactions which is separately disclosed in Note 10.

Counterparties to financial derivative transactions where collateral was required to be exchanged included Bank of America N.A., Barclays Bank plc, BNP Paribas, Bank of New York Mellon, Citibank NA, Deutsche Bank AG, Goldman Sachs Bank, HSBC, JPMorgan Chase Bank, Morgan Stanley, Royal Bank of Canada, Standard Chartered Bank, State Street Bank, Toronto Dominion Bank and UBS AG.

As of 31 December 2024 and 31 December 2023, the collateral pledged or received by the Funds for financial derivative instrument transactions, including margin cash was:

		31 December 2024		31 December 2023	
Fund	Type	Market Value Pledged	Market Value Received	Market Value Pledged	Market Value Received
Emerging Markets Stock Index Fund	Cash	$9,910,000	—	$4,950,000	—
ESG Developed Europe Index Fund	Cash	€762,490	—	€142,490	—
ESG Developed World All Cap Equity Index Fund	Cash	$6,720,365	—	$1,784,220	—
ESG Developed World All Cap Equity Index Fund	US Treasury	—	$764,630	—	$2,300,008
ESG Emerging Markets All Cap Equity Index Fund	Cash	$245,720	—	$185,720	—
European Stock Index Fund	Cash	$3,140,642	—	$2,037,063	—
Eurozone Stock Index Fund	Cash	€1,109,721	—	€564,395	—
Global Small-Cap Index Fund	Cash	$1,343,032	—	$4,370,000	—
Global Small-Cap Index Fund	US Treasury	—	—	—	$471,257
Global Stock Index Fund	Cash	$41,252,836	—	$17,608,327	$150,000
Global Stock Index Fund	US Treasury	—	$5,705,729	—	$1,273,697
Japan Stock Index Fund	Cash	€2,212,276	—	€1,458,210	—

Fund	Type	31 December 2024 Market Value Pledged	31 December 2024 Market Value Received	31 December 2023 Market Value Pledged	31 December 2023 Market Value Received
Pacific ex-Japan Stock Index Fund	Cash	€2,136,036	—	€4,680,215	—
U.S. 500 Stock Index Fund	Cash	$29,794,500	—	$3,940,500	—
U.S. 500 Stock Index Fund	US Treasury	—	$543,986	—	$27,098,622
20+ Year Euro Treasury Index Fund	Sovereign Debt	€55,258	—	€53,351	—
Emerging Markets Bond Fund	Cash	—	$237,158	—	—
Emerging Markets Bond Fund	US Treasury	$19,451,178	$2,877,695	$12,805,766	$7,583,312
ESG Global Corporate Bond Index Fund	US Treasury	—	$2,045,626	$113,685	$3,358,229
ESG Global Corporate Bond Index Fund	Corporate Debt	$5,893,169	—	$2,845,904	—
Euro Government Bond Index Fund	Sovereign Debt	€1,557,371	€1,364,661	€3,701,157	—
Euro Government Bond Index Fund	US Treasury	—	€2,199,079	—	—
Euro Investment Grade Bond Index Fund	Corporate Debt	—	—	€2,289,138	—
Euro Investment Grade Bond Index Fund	Sovereign Debt	€413,977	€552,893	€455,931	—
Euro Investment Grade Bond Index Fund	US Treasury	—	€1,045,077	—	—
Global Bond Index Fund	Cash	—	$5,670,000	—	$43,480,000
Global Bond Index Fund	Sovereign Debt	—	$23,005,048	$77,519,219	—
Global Bond Index Fund	US Treasury	$332,744,342	$218,465,072	$115,012,823	$167,711,486
Global Corporate Bond Index Fund	Corporate Debt	$83,457,256	$225,049	$31,632,868	—
Global Corporate Bond Index Fund	Sovereign Debt	—	$5,271,239	—	—
Global Corporate Bond Index Fund	US Treasury	$574,235	$25,819,349	—	$46,558,740
Global Credit Bond Fund	Cash	—	$220,000	—	—
Global Credit Bond Fund	US Treasury	$26,524,385	$3,990,725	$4,644,743	$8,309,713
Global Credit Bond Fund	Corporate Debt	$8,685,614	—	$5,982,064	—
Global Credit Bond Fund	Sovereign Debt	—	$15,692,304	—	—
Global Short-Term Bond Index Fund	Cash	—	$1,049,850	—	$150,000
Global Short-Term Bond Index Fund	Sovereign Debt	—	$8,193,568	$6,174,951	—
Global Short-Term Bond Index Fund	US Treasury	$73,680,867	$47,877,673	$45,337,604	$49,594,736
Global Short-Term Corporate Bond Index Fund	Corporate Debt	$16,993,376	—	$2,554,910	—
Global Short-Term Corporate Bond Index Fund	US Treasury	$1,241,452	$8,095,936	—	$8,740,153
Japan Government Bond Index Fund	Sovereign Debt	¥14,078,426	—	¥1,127,233,577	—
Japan Government Bond Index Fund	US Treasury	—	¥6,930,473,904	—	¥21,874,137
Selected Screened Euro Investment Grade Bond Index Fund	Sovereign Debt	€254,220	—	€154,926	—
U.K. Government Bond Index Fund	US Treasury	—	—	—	£46,377
U.K. Government Bond Index Fund	Sovereign Debt	£101,647	—	—	—
U.K. Investment Grade Bond Index Fund	Cash	£1,300,000	—	—	—
U.K. Investment Grade Bond Index Fund	Sovereign Debt	—	—	£1,933,553	—
U.K. Short-Term Investment Grade Bond Index Fund	Cash	£860,000	—	—	—
U.S. Government Bond Index Fund	Cash	—	—	—	$9,690,000
U.S. Government Bond Index Fund	US Treasury	$75,142,617	$1,189,723	—	$52,465,995
U.S. Investment Grade Credit Index Fund	Corporate Debt	$8,899,574	—	$174,469	—
U.S. Investment Grade Credit Index Fund	US Treasury	$5,418,910	$435,673	—	$8,290,454
U.S. Treasury Inflation-Protected Securities Index Fund	US Treasury	$13,458,220	—	$58,560	$3,105,652

12. Related and Connected Parties Transactions.

Parties are related if one can control or exercise significant influence over the other in making financial or operational decisions or is a member of a group which provides key management personnel services. The Company's directors and Manager are considered related parties. The Investment Manager or affiliates of the Manager, as well as any sub-investment manager or their delegate, and associated or group company of the Manager, are considered connected parties.

Manager. Vanguard Group (Ireland) Limited is the Funds' Manager and acts as a principal in respect of all transactions of shares in the Funds. For its services, the Manager receives a fixed single fee per share class (the "Management Fees") calculated on a daily basis and paid monthly. Out of the fees received, the Manager pays for any sub-advisers, as well as the costs of administration including audit, depositary, legal, registration and regulatory fees associated with the Funds. As a result, the Manager anticipates that the ongoing charges figure ("OCF") of each share class will closely track the Management Fees. In the event that the costs and expenses of any Fund exceed the OCF, the Manager will be responsible for discharging any excess out of its own assets. The Manager, in its sole discretion, may voluntarily waive all or part of its fee, and any such waiver could be discontinued at any time and without notice.

Any amounts due from or to the Manager at the end of the year are disclosed in the Statement of Assets and Liabilities. Amounts earned by the Manager in respect to fees for the year are disclosed in the Statement of Operations.

The Annual Management Fees for each share class as for the year ended:

Fund	31 December 2024	31 December 2023
Emerging Markets Stock Index Fund		
Investor, Income and Accumulation Shares	0.23%	0.23%
Institutional Plus Shares	0.16%	0.16%
ESG Developed Europe Index Fund		
Income and Accumulation Shares	0.14%	0.14%
Institutional Plus Shares	0.10%	0.10%
ESG Developed World All Cap Equity Index Fund		
Income and Accumulation Shares	0.20%	0.20%
Institutional Plus Shares	0.13%	0.13%
ESG Emerging Markets All Cap Equity Index Fund		
Income and Accumulation Shares	0.25%	0.25%
Institutional Plus Shares	0.18%	0.18%
European Stock Index Fund		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.08%	0.08%
Eurozone Stock Index Fund		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.08%	0.08%
Global Small-Cap Index Fund		
Investor, Income and Accumulation Shares	0.29%	0.29%
Institutional Plus Shares	0.24%	0.24%
Global Stock Index Fund		
Investor, Income and Accumulation Shares	0.18%	0.18%
Institutional Plus Shares	0.11%	0.11%
Japan Stock Index Fund		
Investor, Income and Accumulation Shares	0.16%	0.16%
Institutional Plus Shares	0.12%	0.12%
Pacific ex-Japan Stock Index Fund		
Income and Accumulation Shares	0.16%	0.16%
Institutional Plus Shares	0.12%	0.12%
U.S. 500 Stock Index Fund		
Investor and Accumulation Shares	0.10%	0.10%
Institutional Plus Shares	0.06%	0.06%
U.S. Opportunities Fund		
Investor Shares	0.95%	0.95%
Institutional Shares	0.85%	0.85%
20+ Year Euro Treasury Index Fund		
Accumulation Shares	0.16%	0.16%
Institutional Plus Shares	0.10%	0.10%
Emerging Markets Bond Fund		
Investor Shares	0.60%	0.60%
Institutional Shares	0.55%	0.55%
Institutional Plus Shares	0.45%	0.45%
ESG Global Corporate Bond Index Fund		
Accumulation Shares	0.20%	0.20%
Institutional Plus Shares	0.14%	0.14%
Euro Government Bond Index Fund		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
Euro Investment Grade Bond Index Fund		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.08%	0.08%
Eurozone Inflation-Linked Bond Index Fund		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
Global Bond Index Fund		
Investor, Income and Accumulation Shares	0.15%	0.15%

Fund	31 December 2024	31 December 2023
Institutional Plus Shares	0.10%	0.10%
Global Corporate Bond Index Fund		
Income and Accumulation Shares	0.18%	0.18%
Institutional Plus Shares	0.12%	0.12%
Global Credit Bond Fund		
Investor Shares	0.35%	0.35%
Institutional Shares	0.30%	0.30%
Institutional Plus Shares	0.20%	—
Global Short-Term Bond Index Fund		
Investor, Income and Accumulation Shares	0.15%	0.15%
Institutional Plus Shares	0.10%	0.10%
Global Short-Term Corporate Bond Index Fund		
Accumulation Shares	0.18%	0.18%
Institutional Plus Shares	0.12%	0.12%
Japan Government Bond Index Fund		
Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
Selected Screened Euro Investment Grade Bond Index Fund		
Accumulation Shares	0.16%	0.16%
Institutional Plus Shares	0.12%	0.12%
U.K. Government Bond Index Fund		
Income and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
U.K. Investment Grade Bond Index Fund		
Income and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
U.K. Short-Term Investment Grade Bond Index Fund		
Income and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.05%	0.05%
U.S. Government Bond Index Fund		
Investor, Income and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
U.S. Investment Grade Credit Index Fund		
Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.08%	0.08%
U.S. Treasury Inflation-Protected Securities Index Fund		
Select Income and Accumulation Shares	0.09%	0.09%

Directors' Fees. The Manager has agreed to pay all Directors' fees and expenses including out-of-pocket expenses. Only the independent Directors are paid fees for their services as a Director. None of the Directors has entered into a service contract with the Company nor is any such contract proposed, and none of the Directors are an executive of the Company. Director fees paid by the Manager on behalf of the Company for the year ended 31 December 2024 were US$86,544, of which US$Nil was outstanding at the year-end.

The Company had eight Directors as at 31 December 2024:

Director	Independent Director	Director of other Vanguard funds or affiliates
William Slattery	Yes	Yes
Sean Hagerty[1]	No	Yes
Tara Doyle	Yes	Yes
Robyn Laidlaw	No	Yes
Karin A. Risi[1]	No	Yes
Ranjit Singh	Yes	Yes
Thomas Challenor	Yes	Yes
Lisa Harlow	No	Yes

[1] Resigned on 31 December 2024.

Investment Manager. Vanguard Global Advisers, LLC, is the Investment Manager to the Company and is compensated by the Manager.

The Investment Manager or the Manager, at their discretion, may appoint other companies from within the Vanguard Group of Companies to provide investment management advisory and distribution services with respect to the Funds. The individual financial statements for each Fund provide details of any sub-investment manager arrangements. PRIMECAP Management Company sub-manages the U.S. Opportunities Fund and is not a related party to the Company.

Inter-Fund Trading. The table below details the inter-fund trades between the Company and related parties and/or funds managed by related parties during the year ended 31 December 2024 and 31 December 2023. All transactions were carried out at fair value:

31 December 2024

Fund	Bought	Sold
ESG Developed World All Cap Equity Index Fund	$8,755,071	$2,216,012
Global Small-Cap Index Fund	$63,996,413	$49,518,795
Global Stock Index Fund	$254,510,024	$73,770,033
U.S. 500 Stock Index Fund	$12,983,819	$42,027,888
ESG Global Corporate Bond Index Fund	$2,199,039	$5,150,584
Global Bond Index Fund	$35,098,960	$28,664,543
Global Corporate Bond Index Fund	$7,184,055	$4,577,895
Global Short-Term Bond Index Fund	$4,916,656	$900,647
Global Short-Term Corporate Bond Index Fund	$3,196,873	$2,819,854
Japan Government Bond Index Fund	¥5,553,465,272	¥3,973,358,953
U.S. Investment Grade Credit Index Fund	$1,536,908	$7,211,471
Company Total	**$431,030,689**	**$243,081,891**

31 December 2023

Fund	Bought	Sold
ESG Developed World All Cap Equity Index Fund	$14,650,245	$11,622,691
Global Small-Cap Index Fund	$61,073,442	$87,354,762
Global Stock Index Fund	$141,861,684	$57,238,668
U.S. 500 Stock Index Fund	$35,849,845	$31,308,173
ESG Global Corporate Bond Index Fund	$3,653,100	$7,756,058
Global Bond Index Fund	$68,592,496	$18,183,605
Global Corporate Bond Index Fund	$23,668,781	$30,754,648
Global Short-Term Bond Index Fund	$26,763,853	$12,953,887
Global Short-Term Corporate Bond Index Fund	$12,083,612	$19,770,631
Japan Government Bond Index Fund	¥629,695,350	¥2,023,638,987
U.S. Government Bond Index Fund	$816,459	—
U.S. Investment Grade Credit Index Fund	$14,255,216	$39,614,050
Company Total	**$407,758,461**	**$330,985,719**

Related Party and Affiliate Holdings. The following amounts were held by related parties and/or funds managed by related parties, expressed as a percentage of net assets for each Fund, respectively:

Fund	31 December 2024	31 December 2023
Emerging Markets Stock Index Fund	25.56%	22.39%
ESG Developed World All Cap Equity Index Fund	—	0.00%
ESG Emerging Markets All Cap Equity Index Fund	—	0.01%
Global Stock Index Fund	0.00%	—
Japan Stock Index Fund	29.69%	25.65%
Pacific ex-Japan Stock Index Fund	17.51%	15.09%
Emerging Markets Bond Fund	0.00%	0.00%
ESG Global Corporate Bond Index Fund	0.00%	0.00%
Euro Government Bond Index Fund	7.01%	10.30%
Euro Investment Grade Bond Index Fund	14.36%	12.69%
Global Bond Index Fund	40.10%	36.33%
Global Credit Bond Fund	0.00%	0.00%
Japan Government Bond Index Fund	13.66%	32.78%
U.K. Government Bond Index Fund	51.01%	50.66%
U.K. Investment Grade Bond Index Fund	25.50%	29.53%
U.S. Government Bond Index Fund	9.23%	8.50%
U.S. Investment Grade Credit Index Fund	34.63%	36.86%

None of the Directors, the Company Secretary, or their families holds or held any beneficial interests in the Company at 31 December 2024 or during the year (2023: Nil).

13. Soft Commission Arrangements.

There were no soft commission arrangements entered into during the year ended 31 December 2024 (31 December 2023: Nil).

14. Exchange Rates.

The principal exchange rates to one US dollar used in the preparation of the financial statements at 31 December 2024 and 31 December 2023 were:

31 December 2024

Currency		Rate	Currency		Rate
AED	United Arab Emirates Dirham	3.6731	KWD	Kuwaiti Dinar	0.3083
AUD	Australian Dollar	1.6151	KZT	Kazakhstani Tenge	524.6100
BRL	Brazilian Real	6.1779	MXN	Mexican Peso	20.7928
CAD	Canadian Dollar	1.4382	MYR	Malaysian Ringgit	4.4715
CHF	Swiss Franc	0.9063	NOK	Norwegian Krone	11.3574
CLP	Chilean Peso	994.5250	NZD	New Zealand Dollar	1.7849
CNH	Chinese Renminbi (Offshore)	7.3415	PEN	Peruvian Sol	3.7569
CNY	Chinese Renminbi (Mainland)	7.2993	PHP	Philippine Peso	57.8450
COP	Colombian Peso	4,405.5400	PKR	Pakistan Rupee	278.3750
CZK	Czech Koruna	24.3120	PLN	Polish Zloty	4.1306
DKK	Danish Krone	7.2016	QAR	Qatari Riyal	3.6410
EGP	Egyptian Pound	50.8300	RON	Romanian Leu	4.8049
EUR	Euro	0.9657	RUB	Russian Ruble	109.7500
GBP	British Pound	0.7985	SAR	Saudi Riyal	3.7574
HKD	Hong Kong Dollar	7.7680	SEK	Swedish Krona	11.0493
HUF	Hungarian Forint	397.2622	SGD	Singapore Dollar	1.3642
IDR	Indonesian Rupiah	16,095.0000	THB	Thai Baht	34.0950
ILS	Israeli Shekel	3.6437	TRY	Turkish Lira	35.3605
INR	Indian Rupee	85.6138	TWD	Taiwanese Dollar	32.7845
ISK	Icelandic Krona	138.9600	UYU	Uruguayan Peso	43.665
JPY	Japanese Yen	157.1600	ZAR	South African Rand	18.8700
KRW	South Korean Won	1,472.1500			

31 December 2023

Currency		Rate	Currency		Rate
AED	United Arab Emirates Dirham	3.6728	KRW	South Korean Won	1,287.9000
AUD	Australian Dollar	1.4655	KWD	Kuwaiti Dinar	0.3073
BRL	Brazilian Real	4.8576	KZT	Kazakhstani Tenge	455.8900
CAD	Canadian Dollar	1.3186	MXN	Mexican Peso	16.9345
CHF	Swiss Franc	0.8417	MYR	Malaysian Ringgit	4.5950
CLP	Chilean Peso	873.2850	NOK	Norwegian Krone	10.1557
CNH	Chinese Renminbi (Offshore)	7.1206	NZD	New Zealand Dollar	1.5794
CNY	Chinese Renminbi (Mainland)	7.0922	PEN	Peruvian Sol	3.7026
COP	Colombian Peso	3,874.0000	PHP	Philippine Peso	55.3750
CZK	Czech Koruna	22.3496	PKR	Pakistan Rupee	281.1250
DKK	Danish Krone	6.7484	PLN	Polish Zloty	3.9323
EGP	Egyptian Pound	30.9250	QAR	Qatari Riyal	3.6410
EUR	Euro	0.9053	RON	Romanian Leu	4.5036
GBP	British Pound	0.7844	RUB	Russian Ruble	89.4000
HKD	Hong Kong Dollar	7.8086	SAR	Saudi Riyal	3.7500
HUF	Hungarian Forint	346.0056	SEK	Swedish Krona	10.0779
IDR	Indonesian Rupiah	15,397.0000	SGD	Singapore Dollar	1.3191
ILS	Israeli Shekel	3.6009	THB	Thai Baht	34.1325
INR	Indian Rupee	83.2138	TRY	Turkish Lira	29.5340
ISK	Icelandic Krona	135.8700	TWD	Taiwanese Dollar	30.6905
JPY	Japanese Yen	140.9800	ZAR	South African Rand	18.2875

The principal exchange rates to one euro used in the preparation of the financial statements at 31 December 2024 and 31 December 2023 were:

31 December 2024

Currency		Rate	Currency		Rate
AUD	Australian Dollar	1.6725	NOK	Norwegian Krone	11.7605
CAD	Canadian Dollar	1.4893	NZD	New Zealand Dollar	1.8483
CHF	Swiss Franc	0.9384	PLN	Polish Zloty	4.2772
DKK	Danish Krone	7.4573	SEK	Swedish Krona	11.4415
GBP	British Pound	0.8268	SGD	Singapore Dollar	1.4126
HKD	Hong Kong Dollar	8.0437	USD	US Dollar	1.0355
JPY	Japanese Yen	162.7392			

31 December 2023

Currency		Rate	Currency		Rate
AUD	Australian Dollar	1.6189	NOK	Norwegian Krone	11.2185
CAD	Canadian Dollar	1.4566	NZD	New Zealand Dollar	1.7447
CHF	Swiss Franc	0.9297	PLN	Polish Zloty	4.3438
DKK	Danish Krone	7.4546	SEK	Swedish Krona	11.1325
GBP	British Pound	0.8665	SGD	Singapore Dollar	1.4571
HKD	Hong Kong Dollar	8.6257	USD	US Dollar	1.1047
JPY	Japanese Yen	155.7336			

The principal exchange rates to one Japanese yen used in the preparation of the financial statements at 31 December 2024 and 31 December 2023 were:

31 December 2024

Currency		Rate	Currency		Rate
EUR	Euro	0.0061	USD	US Dollar	0.0064
GBP	British Pound	0.0051			

31 December 2023

Currency		Rate	Currency		Rate
EUR	Euro	0.0064	USD	US Dollar	0.0071
GBP	British Pound	0.0056			

The principal exchange rates to one British pound used in the preparation of the financial statements at 31 December 2024 and 31 December 2023 were:

31 December 2024

Currency		Rate	Currency		Rate
EUR	Euro	1.2095	USD	US Dollar	1.2524

31 December 2023

Currency		Rate	Currency		Rate
EUR	Euro	1.1540	USD	US Dollar	1.2748

15. Contingent Liabilities.

There were no contingent liabilities as at 31 December 2024 and 31 December 2023.

16. Segregated Liabilities.

Each Fund is treated as bearing its own liabilities.

17. Fair Value Hierarchy.

The following tables provide an analysis, as discussed in the Summary of Significant Accounting Policies, of the fair value hierarchy of financial instruments measured at fair value at 31 December 2024 and 31 December 2023:

31 December 2024

Company Total	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	71,245,779,549	293,322,084	2,429,491	71,541,531,124
Fixed Income	—	73,510,095,503	—	73,510,095,503
Options	—	768,666	—	768,666
Futures	3,917,504	—	—	3,917,504
Forward Currency Exchange Contracts	—	509,354,655	—	509,354,655
Credit Default Swap Contracts	—	11,221,443	—	11,221,443
Inflationary Swap Contracts	—	333,458	—	333,458
Interest Rate Swap Contracts	—	1,387,849	—	1,387,849
Total Return Swap Contracts	—	—	—	—
Financial Liabilities at Fair Value through Profit or Loss				
Options	—	(36,638)	—	(36,638)
Futures	(22,450,059)	—	—	(22,450,059)
Forward Currency Exchange Contracts	—	(794,297,388)	—	(794,297,388)
Credit Default Swap Contracts	—	(2,213,723)	—	(2,213,723)
Inflationary Swap Contracts	—	(492,187)	—	(492,187)
Interest Rate Swap Contracts	—	(1,673,574)	—	(1,673,574)
	71,227,246,994	**73,527,770,148**	**2,429,491**	**144,757,446,633**

Emerging Markets Stock Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	11,806,918,191	148,171,318	1,274,943	11,956,364,452
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(7,885,556)	—	—	(7,885,556)
Forward Currency Exchange Contracts	—	(1,289,171)	—	(1,289,171)
	11,799,032,635	146,882,147	1,274,943	11,947,189,725

ESG Developed Europe Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	582,070,346	2,734,181	1	584,804,528
Forward Currency Exchange Contracts	—	1,076	—	1,076
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(212,989)	—	—	(212,989)
Forward Currency Exchange Contracts	—	(9,975)	—	(9,975)
	581,857,357	2,725,282	1	584,582,640

ESG Developed World All Cap Equity Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	6,129,004,241	5,698,977	98,697	6,134,801,915
Futures	77,689	—	—	77,689
Forward Currency Exchange Contracts	—	1,615,382	—	1,615,382
Total Return Swap Contracts	—	—	—	—
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(75,630)	—	—	(75,630)
Forward Currency Exchange Contracts	—	(5,920,022)	—	(5,920,022)
	6,129,006,300	1,394,337	98,697	6,130,499,334

ESG Emerging Markets All Cap Equity Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	805,466,680	14,347,121	330,771	820,144,572
Forward Currency Exchange Contracts	—	6,131	—	6,131
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(218,923)	—	—	(218,923)
Forward Currency Exchange Contracts	—	(57,251)	—	(57,251)
	805,247,757	14,296,001	330,771	819,874,529

European Stock Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,966,165,669	46,548,085	—	4,012,713,754
Futures	9,068	—	—	9,068
Forward Currency Exchange Contracts	—	44,329	—	44,329
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(758,499)	—	—	(758,499)
Forward Currency Exchange Contracts	—	(89,814)	—	(89,814)
	3,965,416,238	46,502,600	—	4,011,918,838

Eurozone Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	1,272,131,195	30,794,114	—	1,302,925,309
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(280,289)	—	—	(280,289)
	1,271,850,906	30,794,114	—	1,302,645,020

Global Small-Cap Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	4,929,025,130	1,740,099	650,958	4,931,416,187
Futures	15,733	—	—	15,733
Forward Currency Exchange Contracts	—	189,136	—	189,136
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(92,146)	—	—	(92,146)
Forward Currency Exchange Contracts	—	(533,165)	—	(533,165)
	4,928,948,717	1,396,070	650,958	4,930,995,745

Global Stock Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	19,857,891,165	42,097,934	—	19,899,989,099
Futures	212,336	—	—	212,336
Forward Currency Exchange Contracts	—	6,818,491	—	6,818,491
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(4,735,957)	—	—	(4,735,957)
Forward Currency Exchange Contracts	—	(34,517,922)	—	(34,517,922)
	19,853,367,544	14,398,503	—	19,867,766,047

Japan Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,721,124,645	—	—	3,721,124,645
Futures	324,817	—	—	324,817
Forward Currency Exchange Contracts	—	117,518	—	117,518
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(357,076)	—	(357,076)
	3,721,449,462	(239,558)	—	3,721,209,904

Pacific ex-Japan Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	2,903,346,324	—	—	2,903,346,324
Futures	13,351	—	—	13,351
Forward Currency Exchange Contracts	—	398,686	—	398,686
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,145,834)	—	—	(1,145,834)
Forward Currency Exchange Contracts	—	(59,892)	—	(59,892)
	2,902,213,841	338,794	—	2,902,552,635

U.S. 500 Stock Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	13,841,614,402	—	—	13,841,614,402
Forward Currency Exchange Contracts	—	762,968	—	762,968
Total Return Swap Contracts	—	—	—	—
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,305,590)	—	—	(1,305,590)
Forward Currency Exchange Contracts	—	(29,419,566)	—	(29,419,566)
	13,840,308,812	(28,656,598)	—	13,811,652,214

U.S. Opportunities Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	1,130,028,687	—	74,121	1,130,102,808
	1,130,028,687	—	74,121	1,130,102,808

20+ Year Euro Treasury Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	740,661,442	—	740,661,442
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(34,320)	—	—	(34,320)
	(34,320)	740,661,442	—	740,627,122

Emerging Markets Bond Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,530,387,367	—	1,530,387,367
Options	—	768,666	—	768,666
Futures	728,214	—	—	728,214
Forward Currency Exchange Contracts	—	6,140,617	—	6,140,617
Credit Default Swap Contracts	—	2,267,821	—	2,267,821
Inflationary Swap Contracts	—	174,888	—	174,888
Interest Rate Swap Contracts	—	303,251	—	303,251
Financial Liabilities at Fair Value through Profit or Loss				
Options	—	(36,638)	—	(36,638)
Futures	(3,311,924)	—	—	(3,311,924)
Forward Currency Exchange Contracts	—	(17,567,579)	—	(17,567,579)
Credit Default Swap Contracts	—	(939,073)	—	(939,073)
Inflationary Swap Contracts	—	(260,794)	—	(260,794)
Interest Rate Swap Contracts	—	(1,441,372)	—	(1,441,372)
	(2,583,710)	1,519,797,154	—	1,517,213,444

ESG Global Corporate Bond Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	311,489,625	—	311,489,625
Futures	19,467	—	—	19,467
Forward Currency Exchange Contracts	—	2,672,203	—	2,672,203
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(13,670)	—	—	(13,670)
Forward Currency Exchange Contracts	—	(6,055,207)	—	(6,055,207)
	5,797	308,106,621	—	308,112,418

Euro Government Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	7,775,429,175	—	7,775,429,175
Forward Currency Exchange Contracts	—	6,835,197	—	6,835,197
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(2,520,761)	—	(2,520,761)
	—	7,779,743,611	—	7,779,743,611

Euro Investment Grade Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	2,097,284,735	—	2,097,284,735
Futures	3,252	—	—	3,252
Forward Currency Exchange Contracts	—	3,127,862	—	3,127,862
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(59,142)	—	—	(59,142)
Forward Currency Exchange Contracts	—	(542,974)	—	(542,974)
	(55,890)	2,099,869,623	—	2,099,813,733

Eurozone Inflation-Linked Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,397,060,717	—	1,397,060,717
	—	1,397,060,717	—	1,397,060,717

Global Bond Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	20,679,539,591	—	20,679,539,591
Futures	630,523	—	—	630,523
Forward Currency Exchange Contracts	—	294,861,719	—	294,861,719
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(474,365)	—	—	(474,365)
Forward Currency Exchange Contracts	—	(364,634,960)	—	(364,634,960)
	156,158	20,609,766,350	—	20,609,922,508

Global Corporate Bond Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,791,979,916	—	4,791,979,916
Futures	174,986	—	—	174,986
Forward Currency Exchange Contracts	—	38,575,427	—	38,575,427
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(186,972)	—	—	(186,972)
Forward Currency Exchange Contracts	—	(81,122,029)	—	(81,122,029)
	(11,986)	4,749,433,314	—	4,749,421,328

Global Credit Bond Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,603,593,280	—	1,603,593,280
Futures	1,657,111	—	—	1,657,111
Forward Currency Exchange Contracts	—	18,808,014	—	18,808,014
Credit Default Swap Contracts	—	8,953,622	—	8,953,622
Inflationary Swap Contracts	—	158,570	—	158,570
Interest Rate Swap Contracts	—	1,084,598	—	1,084,598
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,310,343)	—	—	(1,310,343)
Forward Currency Exchange Contracts	—	(25,173,804)	—	(25,173,804)
Credit Default Swap Contracts	—	(1,274,650)	—	(1,274,650)
Inflationary Swap Contracts	—	(231,393)	—	(231,393)
Interest Rate Swap Contracts	—	(232,202)	—	(232,202)
	346,768	1,605,686,035	—	1,606,032,803

Global Short-Term Bond Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	5,165,195,726	—	5,165,195,726
Forward Currency Exchange Contracts	—	67,342,445	—	67,342,445
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(213,567)	—	—	(213,567)
Forward Currency Exchange Contracts	—	(86,175,363)	—	(86,175,363)
	(213,567)	5,146,362,808	—	5,146,149,241

Global Short-Term Corporate Bond Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,072,936,882	—	1,072,936,882
Futures	29,953	—	—	29,953
Forward Currency Exchange Contracts	—	9,994,890	—	9,994,890
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(19,906)	—	—	(19,906)
Forward Currency Exchange Contracts	—	(17,053,667)	—	(17,053,667)
	10,047	1,065,878,105	—	1,065,888,152

Japan Government Bond Index Fund	Level 1 JPY (¥)	Level 2 JPY (¥)	Level 3 JPY (¥)	Total JPY (¥)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	211,732,169,278	—	211,732,169,278
Forward Currency Exchange Contracts	—	6,857,987,770	—	6,857,987,770
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(351,069,461)	—	(351,069,461)
	—	218,239,087,587	—	218,239,087,587

Selected Screened Euro Investment Grade Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	363,733,392	—	363,733,392
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(22,072)	—	—	(22,072)
	(22,072)	363,733,392	—	363,711,320

U.K. Government Bond Index Fund	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,618,376,831	—	4,618,376,831
Forward Currency Exchange Contracts	—	4,206	—	4,206
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(142,173)	—	(142,173)
	—	4,618,238,864	—	4,618,238,864

U.K. Investment Grade Bond Index Fund	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,943,291,801	—	4,943,291,801
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(20,226)	—	—	(20,226)
	(20,226)	4,943,291,801	—	4,943,271,575

U.K. Short-Term Investment Grade Bond Index Fund	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,341,809,752	—	1,341,809,752
	—	1,341,809,752	—	1,341,809,752

U.S. Government Bond Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	7,722,127,309	—	7,722,127,309
Forward Currency Exchange Contracts	—	6,015,569	—	6,015,569
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(88,509,409)	—	(88,509,409)
	—	7,639,633,469	—	7,639,633,469

U.S. Investment Grade Credit Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,465,983,250	—	1,465,983,250
Futures	8,883	—	—	8,883
Forward Currency Exchange Contracts	—	589,217	—	589,217
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(4,745)	—	—	(4,745)
Forward Currency Exchange Contracts	—	(13,709,872)	—	(13,709,872)
	4,138	1,452,862,595	—	1,452,866,733

U.S. Treasury Inflation-Protected Securities Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,342,807,869	—	1,342,807,869
Forward Currency Exchange Contracts	—	169,336	—	169,336
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(16,429,088)	—	(16,429,088)
	—	1,326,548,117	—	1,326,548,117

31 December 2023

Company Total	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	62,730,790,302	380,570,271	1,352,696	63,112,713,269
Fixed Income	—	66,198,623,664	—	66,198,623,664
Futures	29,503,746	—	—	29,503,746
Forward Currency Exchange Contracts	—	402,790,810	—	402,790,810
Credit Default Swap Contracts	—	2,434,153	—	2,434,153
Interest Rate Swap Contracts	—	394,277	—	394,277
Financial Liabilities at Fair Value through Profit or Loss				
Fixed Income	—	(23,715,758)	—	(23,715,758)
Futures	(3,157,118)	—	—	(3,157,118)
Forward Currency Exchange Contracts	—	(303,466,441)	—	(303,466,441)
Credit Default Swap Contracts	—	(1,313,578)	—	(1,313,578)
Interest Rate Swap Contracts	—	(1,058,610)	—	(1,058,610)
	62,757,136,930	**66,655,258,788**	**1,352,696**	**129,413,748,414**

Emerging Markets Stock Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	11,331,210,695	195,633,006	33	11,526,843,734
Futures	5,256,722	—	—	5,256,722
Forward Currency Exchange Contracts	—	186,200	—	186,200
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(126,890)	—	(126,890)
	11,336,467,417	195,692,316	33	11,532,159,766

ESG Developed Europe Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	541,238,341	6,051,450	1	547,289,792
Futures	14,509	—	—	14,509
Forward Currency Exchange Contracts	—	10,765	—	10,765
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(8,977)	—	—	(8,977)
Forward Currency Exchange Contracts	—	(9,483)	—	(9,483)
	541,243,873	6,052,732	1	547,296,606

ESG Developed World All Cap Equity Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	4,611,464,211	8,197,603	147,488	4,619,809,302
Futures	463,081	—	—	463,081
Forward Currency Exchange Contracts	—	1,932,612	—	1,932,612
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(849,997)	—	(849,997)
	4,611,927,292	9,280,218	147,488	4,621,354,998

ESG Emerging Markets All Cap Equity Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	565,158,176	13,225,351	117,292	578,500,819
Futures	251,046	—	—	251,046
Forward Currency Exchange Contracts	—	4,925	—	4,925
	565,409,222	13,230,276	117,292	578,756,790

European Stock Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	4,093,664,386	56,800,660	—	4,150,465,046
Futures	279,466	—	—	279,466
Forward Currency Exchange Contracts	—	64,550	—	64,550
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(5,676)	—	—	(5,676)
Forward Currency Exchange Contracts	—	(75,573)	—	(75,573)
	4,093,938,176	56,789,637	—	4,150,727,813

Eurozone Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	1,449,506,645	44,021,186	—	1,493,527,831
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(73,153)	—	—	(73,153)
	1,449,433,492	44,021,186	—	1,493,454,678

Global Small-Cap Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,832,634,549	1,394,547	607,922	3,834,637,018
Futures	2,636,450	—	—	2,636,450
Forward Currency Exchange Contracts	—	529,733	—	529,733
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(43,680)	—	—	(43,680)
Forward Currency Exchange Contracts	—	(192,808)	—	(192,808)
	3,835,227,319	1,731,472	607,922	3,837,566,713

Global Stock Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	16,421,890,283	50,003,863	—	16,471,894,146
Futures	6,189,861	—	—	6,189,861
Forward Currency Exchange Contracts	—	13,857,914	—	13,857,914
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(285,444)	—	—	(285,444)
Forward Currency Exchange Contracts	—	(5,839,857)	—	(5,839,857)
	16,427,794,700	58,021,920	—	16,485,816,620

Japan Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,553,117,360	—	—	3,553,117,360
Futures	278,456	—	—	278,456
Forward Currency Exchange Contracts	—	693,485	—	693,485
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(538,532)	—	(538,532)
	3,553,395,816	154,953	—	3,553,550,769

Pacific ex-Japan Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	2,945,393,278	—	—	2,945,393,278
Futures	2,990,530	—	—	2,990,530
Forward Currency Exchange Contracts	—	242	—	242
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(438,084)	—	(438,084)
	2,948,383,808	(437,842)	—	2,947,945,966

U.S. 500 Stock Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	11,243,045,712	—	—	11,243,045,712
Futures	371,950	—	—	371,950
Forward Currency Exchange Contracts	—	17,311,193	—	17,311,193
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(1,202,162)	—	(1,202,162)
	11,243,417,662	16,109,031	—	11,259,526,693

U.S. Opportunities Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Equities	1,253,641,602	—	479,960	1,254,121,562
	1,253,641,602	—	479,960	1,254,121,562

20+ Year Euro Treasury Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	617,213,978	—	617,213,978
Futures	39,360	—	—	39,360
	39,360	617,213,978	—	617,253,338

Emerging Markets Bond Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,167,062,204	—	1,167,062,204
Futures	8,365,155	—	—	8,365,155
Forward Currency Exchange Contracts	—	6,053,780	—	6,053,780
Credit Default Swap Contracts	—	1,418,376	—	1,418,376
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,698,706)	—	—	(1,698,706)
Forward Currency Exchange Contracts	—	(2,944,926)	—	(2,944,926)
Credit Default Swap Contracts	—	(631,368)	—	(631,368)
Interest Rate Swap Contracts	—	(995,719)	—	(995,719)
	6,666,449	1,169,962,347	—	1,176,628,796

ESG Global Corporate Bond Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	381,823,365	—	381,823,365
Futures	40,498	—	—	40,498
Forward Currency Exchange Contracts	—	3,087,431	—	3,087,431
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(46,024)	—	—	(46,024)
Forward Currency Exchange Contracts	—	(1,874,158)	—	(1,874,158)
	(5,526)	383,036,638	—	383,031,112

Euro Government Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	5,147,875,461	—	5,147,875,461
Forward Currency Exchange Contracts	—	1,190,010	—	1,190,010
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(2,713,675)	—	(2,713,675)
	—	5,146,351,796	—	5,146,351,796

Euro Investment Grade Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	2,262,010,821	—	2,262,010,821
Futures	44,687	—	—	44,687
Forward Currency Exchange Contracts	—	598,055	—	598,055
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(56,580)	—	—	(56,580)
Forward Currency Exchange Contracts	—	(1,394,957)	—	(1,394,957)
	(11,893)	2,261,213,919	—	2,261,202,026

Eurozone Inflation-Linked Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,352,189,430	—	1,352,189,430
	—	1,352,189,430	—	1,352,189,430

Global Bond Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	20,497,318,790	—	20,497,318,790
Futures	517,399	—	—	517,399
Forward Currency Exchange Contracts	—	198,760,935	—	198,760,935
Financial Liabilities at Fair Value through Profit or Loss				
Fixed Income	—	(23,715,758)	—	(23,715,758)
Futures	(4,648)	—	—	(4,648)
Forward Currency Exchange Contracts	—	(188,969,978)	—	(188,969,978)
	512,751	20,483,393,989	—	20,483,906,740

Global Corporate Bond Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,495,839,449	—	4,495,839,449
Futures	137,115	—	—	137,115
Forward Currency Exchange Contracts	—	38,160,961	—	38,160,961
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(161,795)	—	—	(161,795)
Forward Currency Exchange Contracts	—	(22,571,305)	—	(22,571,305)
	(24,680)	4,511,429,105	—	4,511,404,425

Global Credit Bond Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	917,568,933	—	917,568,933
Futures	1,183,801	—	—	1,183,801
Forward Currency Exchange Contracts	—	6,883,105	—	6,883,105
Credit Default Swap Contracts	—	1,015,777	—	1,015,777
Interest Rate Swap Contracts	—	394,277	—	394,277
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(755,497)	—	—	(755,497)
Forward Currency Exchange Contracts	—	(5,083,326)	—	(5,083,326)
Credit Default Swap Contracts	—	(682,210)	—	(682,210)
Interest Rate Swap Contracts	—	(62,891)	—	(62,891)
	428,304	920,033,665	—	920,461,969

Global Short-Term Bond Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,220,949,694	—	4,220,949,694
Futures	10,431	—	—	10,431
Forward Currency Exchange Contracts	—	48,657,517	—	48,657,517
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(50,060,829)	—	(50,060,829)
	10,431	4,219,546,382	—	4,219,556,813

Global Short-Term Corporate Bond Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	887,234,772	—	887,234,772
Futures	15,767	—	—	15,767
Forward Currency Exchange Contracts	—	6,502,901	—	6,502,901
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,557)	—	—	(1,557)
Forward Currency Exchange Contracts	—	(4,765,600)	—	(4,765,600)
	14,210	888,972,073	—	888,986,283

Japan Government Bond Index Fund	Level 1 JPY (¥)	Level 2 JPY (¥)	Level 3 JPY (¥)	Total JPY (¥)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	90,400,717,555	—	90,400,717,555
Forward Currency Exchange Contracts	—	146,044,708	—	146,044,708
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(1,379,224,310)	—	(1,379,224,310)
	—	89,167,537,953	—	89,167,537,953

Selected Screened Euro Investment Grade Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	314,595,632	—	314,595,632
Futures	2,270	—	—	2,270
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(13)	—	—	(13)
	2,257	314,595,632	—	314,597,889

U.K. Government Bond Index Fund	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,075,625,888	—	4,075,625,888
Forward Currency Exchange Contracts	—	45,044	—	45,044
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(1,083)	—	(1,083)
	—	4,075,669,849	—	4,075,669,849

U.K. Investment Grade Bond Index Fund	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,288,533,012	—	4,288,533,012
Futures	8,493	—	—	8,493
	8,493	4,288,533,012	—	4,288,541,505

U.K. Short-Term Investment Grade Bond Index Fund	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,112,235,016	—	1,112,235,016
Futures	4,175	—	—	4,175
	4,175	1,112,235,016	—	1,112,239,191

U.S. Government Bond Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	8,238,522,162	—	8,238,522,162
Forward Currency Exchange Contracts	—	47,442,747	—	47,442,747
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(3,239,395)	—	(3,239,395)
	—	8,282,725,514	—	8,282,725,514

U.S. Investment Grade Credit Index Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,475,824,841	—	1,475,824,841
Futures	46,223	—	—	46,223
Forward Currency Exchange Contracts	—	6,261,391	—	6,261,391
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(844)	—	—	(844)
Forward Currency Exchange Contracts	—	(91,145)	—	(91,145)
	45,379	1,481,995,087	—	1,482,040,466

U.S. Treasury Inflation-Protected Securities Fund	Level 1 USD ($)	Level 2 USD ($)	Level 3 USD ($)	Total USD ($)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	485,292,280	—	485,292,280
Forward Currency Exchange Contracts	—	3,245,047	—	3,245,047
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(156,469)	—	(156,469)
	—	488,380,858	—	488,380,858

There were no significant transfers between levels as at 31 December 2024 and 31 December 2023.

18. Auditors' Remuneration.

The statutory audit fee (including out-of-pocket expenses incurred by the auditors in connection with their work) paid by the Manager out of the OCF on behalf of the Company for the year amounted to US$440,157 (31 December 2023: US$419,120). The Auditors provided no other services to the Company.

19. Material Changes to the Prospectus.

On 24 June 2024, the prospectus was updated to remove certain regulated markets from the list of regulated markets in which the Funds may invest, to update the share class table to reflect recent share class launches, and to reflect updates to Appendix 7 - Information for Investors in Specific Jurisdictions as a result of the Cross Border Distribution of Funds Directive.

On 26 August 2024, the prospectus was updated to change the investment strategy wording in respect of the Emerging Markets Stock Index Fund to disclose that it may avail of the increased UCITS diversification limit of up to 20% exposure to any single issuer of shares when seeking to replicate the composition of the index it tracks.

20. Events During the Year Ended 31 December 2024.

The SRI European Stock Fund changed its name to ESG Developed Europe Index Fund on 24 June 2024. The relevant benchmark also changed from FTSE Developed Europe Index to FTSE Developed Europe Choice Index.

Sean Hagerty and Karin A. Risi resigned as Directors of the Company and of the Manager effective 31 December 2024.

There were no other events during the year requiring recognition or disclosure in the financial statements.

21. Events Since the Statement of Assets and Liabilities Date.

On 2 January 2025, Vanguard Asset Management Limited and Vanguard Investments Australia Ltd were appointed as primary investment manager in respect of certain sub-funds of the Company. Vanguard Global Advisers, LLC remained appointed as primary investment manager in respect of certain sub-funds of the Company.

Jonathan Cleborne was appointed as Director of the Company and of the Manager on 10 January 2025.

The SRI Euro Investment Grade Bond Index Fund changed its name to Selected Screened Euro Investment Grade Bond Index Fund on 11 February 2025.

The ESG Developed World All Cap Equity Index Fund lunched new Institutional Plus EUR Distributing share class on 7 April 2025.

Consistent with the significant market disruptions outlined in Note 4, Management continues to evaluate their impact on the funds.

There were no other events subsequent to year-end requiring recognition or disclosure in the financial statements.

22. Approval of Financial Statements.

The Financial Statements were approved by the Directors on 28 April 2025.

Additional Information and Regulatory Disclosures (unaudited)

Remuneration Disclosure

Vanguard personnel providing services to the Manager are subject to the Vanguard European Remuneration Policy (the "Remuneration Policy"). The Remuneration Policy includes the remuneration requirements of the UCITS V Directive (2014/91/EU). Details of the Remuneration Policy are available through https://www.ie.vanguard/content/dam/intl/europe/documents/ch/en/ucits-v-remuneration-policy.pdf, which will be updated periodically to reflect changes to the policy.

The governance of remuneration within Vanguard Europe is undertaken through a tiered structure, including Vanguard's Global Remuneration Committee and the European Leadership Team. The Global Remuneration Committee also operates at The Vanguard Group level and oversees the overall compensation programmes of The Vanguard Group. The European Leadership Team is responsible for implementing the remuneration programmes in accordance with Vanguard's total rewards philosophy and global organisation, including overseeing the Remuneration Policy.

The Remuneration Policy provides for an appropriate balance of fixed salary; benefits, such as pension; and annual bonus and long-term incentive arrangements. Incentives are based on the overall business performance of The Vanguard Group, or individual, team, business unit and fund performance. The incentive plans were reviewed and approved by the European Leadership Team (and other applicable groups) to ensure that the plans appropriately assess financial and non-financial performance and did not encourage conflicts of interest, and to ensure that risk or compliance issues were appropriately reflected.

The European Leadership Team also reviews and approves the list of UCITS code staff annually. Identified code staff are notified and understand the code staff responsibilities.

The table below presents the aggregate total remuneration paid to staff who provide services to the Funds and the aggregate total remuneration paid to all relevant UCITS code staff.

	Headcount[1,2]	Total Remuneration (€)[3]
Funds, of which	**93**	**13,920,887**
Fixed Remuneration	93	8,708,559
Variable Remuneration	93	5,212,328
Performance Fees	n/a	n/a
UCITS Code Staff, of which	**19**	**5,170,958**
Senior Management	16	3,437,015
Other Code Staff	3	1,733,943

[1] This is the total number of employees who are fully or partly involved in the activities of the Funds. Includes both crew who have terminated during the year and part-year Code Staff.
[2] The staff in this table may provide services to other entities within The Vanguard Group.
[3] The remuneration disclosed is the total remuneration awarded to employees for 2024.

Remuneration reflects fixed pay (salary) and performance-related pay (annual and long-term incentives). Individual incentive outcomes under the plans are based on performance assessed by reference to an appropriate balance of quantitative and qualitative measures, such as behaviour, including compliance with all applicable policies. The individual incentive outcome is fully discretionary and, if appropriate, outcomes based on financial performance can be overridden based on the qualitative measures.

Connected Persons Disclosure

Transactions carried out with the Company by the Investment Manager, Manager, Depositary and/or associated or group companies of these ("Connected Persons") during the year ended 31 December 2024 were carried out as if negotiated at arm's length and were in the best interests of the Company's Shareholders. The Directors of the Company are satisfied that there are arrangements (evidenced by written procedures) in place to ensure that all transactions entered into by the Company with Connected Persons are carried out as if negotiated at arm's length and in the best interests of the Company's Shareholders.

Securities Financing Transactions Regulation ("SFTR")

A Securities Financing Transaction (SFT) is defined as per Article 3(11) of the SFTR as:

- A repurchase/reverse repurchase agreement.
- Securities or commodities lending and securities or commodities borrowing.
- A buy-sell back transaction or sell-buy back transaction.
- A margin lending transaction.

As at 31 December 2024, the Company had securities lending programme and total return swaps as a type of SFT under the scope of the SFTR.

Global Data

The amounts of securities on loan as at 31 December 2024 are as follows:

Fund	Loan Amount	Proportion of NAV (%)	% of Lendable Assets
Emerging Markets Stock Index Fund	$281,690,282	2.30	15.27
ESG Developed Europe Index Fund	€1,706,410	0.29	1.90
ESG Developed World All Cap Equity Index Fund	$43,496,876	0.71	4.64
ESG Emerging Markets All Cap Equity Index Fund	$21,440,047	2.59	17.16
European Stock Index Fund	$12,186,303	0.30	1.99
Eurozone Stock Index Fund	€1,741,629	0.13	0.88
Global Small-Cap Index Fund	$238,857,040	4.82	32.08
Global Stock Index Fund	$140,382,876	0.70	4.60
Japan Stock Index Fund	€297,809,936	7.93	52.88
Pacific ex-Japan Stock Index Fund	€10,143,438	0.34	2.28
U.S. 500 Stock Index Fund	$4,746,238	0.03	0.22
U.S. Opportunities Fund	$27,735,544	2.39	15.69

There are no collateral securities received for the total return swaps as at 31 December 2024.

Data on Re-Use of Collateral

Vanguard Investment Series Plc did not re-use any collateral received during the year ended 31 December 2024.

Concentration Data

The split of issuers of collateral securities received for the securities lending programme as at 31 December 2024 is as follows:

Fund	Collateral Issuer	Collateral Amount
Emerging Markets Stock Index Fund	France Government	$23,407,583
Emerging Markets Stock Index Fund	Germany Government	$30,028,903
Emerging Markets Stock Index Fund	Netherlands Government	$101,614,432
Emerging Markets Stock Index Fund	UK Government	$36,653,029
Emerging Markets Stock Index Fund	US Government	$106,057,357
ESG Developed Europe Index Fund	France Government	€121,257
ESG Developed Europe Index Fund	Germany Government	€187,862
ESG Developed Europe Index Fund	Netherlands Government	€414,908
ESG Developed Europe Index Fund	UK Government	€514,421
ESG Developed Europe Index Fund	US Government	€746,122
ESG Developed World All Cap Equity Index Fund	France Government	$7,018,542
ESG Developed World All Cap Equity Index Fund	Germany Government	$6,617,609
ESG Developed World All Cap Equity Index Fund	Netherlands Government	$3,318,620
ESG Developed World All Cap Equity Index Fund	UK Government	$15,857,071
ESG Developed World All Cap Equity Index Fund	US Government	$13,474,151
ESG Emerging Markets All Cap Equity Index Fund	France Government	$2,108,677
ESG Emerging Markets All Cap Equity Index Fund	Germany Government	$1,981,913
ESG Emerging Markets All Cap Equity Index Fund	Netherlands Government	$8,835,519
ESG Emerging Markets All Cap Equity Index Fund	UK Government	$3,138,718
ESG Emerging Markets All Cap Equity Index Fund	US Government	$6,572,541
European Stock Index Fund	France Government	$271,138
European Stock Index Fund	Germany Government	$814,161
European Stock Index Fund	Netherlands Government	$3,479,715

Fund	Collateral Issuer	Collateral Amount
European Stock Index Fund	UK Government	$3,933,429
European Stock Index Fund	US Government	$4,439,308
Eurozone Stock Index Fund	France Government	€160,111
Eurozone Stock Index Fund	Germany Government	€431,358
Eurozone Stock Index Fund	Netherlands Government	€770,819
Eurozone Stock Index Fund	US Government	€470,470
Global Small-Cap Index Fund	France Government	$29,468,994
Global Small-Cap Index Fund	Germany Government	$51,573,471
Global Small-Cap Index Fund	Netherlands Government	$30,856,399
Global Small-Cap Index Fund	UK Government	$56,967,115
Global Small-Cap Index Fund	US Government	$86,491,668
Global Stock Index Fund	France Government	$17,725,586
Global Stock Index Fund	Germany Government	$19,341,239
Global Stock Index Fund	Netherlands Government	$10,192,648
Global Stock Index Fund	UK Government	$55,245,911
Global Stock Index Fund	US Government	$45,703,341
Japan Stock Index Fund	France Government	€20,464,313
Japan Stock Index Fund	Germany Government	€17,862,979
Japan Stock Index Fund	Netherlands Government	€60,835,208
Japan Stock Index Fund	UK Government	€121,661,218
Japan Stock Index Fund	US Government	€93,319,620
Pacific ex-Japan Stock Index Fund	UK Government	€7,056,439
Pacific ex-Japan Stock Index Fund	US Government	€3,804,821
U.S. 500 Stock Index Fund	France Government	$496,055
U.S. 500 Stock Index Fund	Germany Government	$1,516,222
U.S. 500 Stock Index Fund	Netherlands Government	$807,947
U.S. 500 Stock Index Fund	US Government	$2,181,083
U.S. Opportunities Fund	France Government	$3,735,371
U.S. Opportunities Fund	Germany Government	$9,495,173
U.S. Opportunities Fund	Netherlands Government	$2,280,219
U.S. Opportunities Fund	UK Government	$3,097,682
U.S. Opportunities Fund	US Government	$14,061,189

There are no collateral securities received for the total return swaps as at 31 December 2024.

The split of counterparties of the securities lending programme as at 31 December 2024 is as follows:

Fund	Counterparty	Securities on Loan Amount
Emerging Markets Stock Index Fund	Barclays	$11,368,153
Emerging Markets Stock Index Fund	Citigroup	$4,700,580
Emerging Markets Stock Index Fund	Goldman Sachs	$35,815,499
Emerging Markets Stock Index Fund	HSBC Bank	$187,353
Emerging Markets Stock Index Fund	JP Morgan	$58,849,952
Emerging Markets Stock Index Fund	Merrill Lynch	$26,805,970
Emerging Markets Stock Index Fund	Morgan Stanley	$115,854,747
Emerging Markets Stock Index Fund	UBS AG	$28,108,028
ESG Developed Europe Index Fund	Barclays	€893,295
ESG Developed Europe Index Fund	Citigroup	€89,164
ESG Developed Europe Index Fund	HSBC Bank	€165,915
ESG Developed Europe Index Fund	Morgan Stanley	€558,036
ESG Developed World All Cap Equity Index Fund	Barclays	$3,872,334
ESG Developed World All Cap Equity Index Fund	Citigroup	$8,612,082
ESG Developed World All Cap Equity Index Fund	Goldman Sachs	$12,059,177
ESG Developed World All Cap Equity Index Fund	HSBC Bank	$274,498
ESG Developed World All Cap Equity Index Fund	JP Morgan	$1,133,117
ESG Developed World All Cap Equity Index Fund	Merrill Lynch	$8,127,938
ESG Developed World All Cap Equity Index Fund	Morgan Stanley	$2,059,817
ESG Developed World All Cap Equity Index Fund	UBS AG	$7,357,913
ESG Emerging Markets All Cap Equity Index Fund	Barclays	$1,577,530
ESG Emerging Markets All Cap Equity Index Fund	Citigroup	$181,037
ESG Emerging Markets All Cap Equity Index Fund	Goldman Sachs	$2,707,597
ESG Emerging Markets All Cap Equity Index Fund	JP Morgan	$6,475,537
ESG Emerging Markets All Cap Equity Index Fund	Merrill Lynch	$2,667,738
ESG Emerging Markets All Cap Equity Index Fund	Morgan Stanley	$6,759,877
ESG Emerging Markets All Cap Equity Index Fund	UBS AG	$1,070,731
European Stock Index Fund	Barclays	$37,201
European Stock Index Fund	Goldman Sachs	$5,626,139
European Stock Index Fund	JP Morgan	$2,817,386
European Stock Index Fund	Morgan Stanley	$2,242,264
European Stock Index Fund	UBS AG	$1,463,313

Fund	Counterparty	Securities on Loan Amount
Eurozone Stock Index Fund	JP Morgan	€799,959
Eurozone Stock Index Fund	UBS AG	€941,670
Global Small-Cap Index Fund	Barclays	$11,922,492
Global Small-Cap Index Fund	Citigroup	$27,474,854
Global Small-Cap Index Fund	Goldman Sachs	$49,186,107
Global Small-Cap Index Fund	HSBC Bank	$2,751,578
Global Small-Cap Index Fund	JP Morgan	$16,983,780
Global Small-Cap Index Fund	Merrill Lynch	$19,166,505
Global Small-Cap Index Fund	Morgan Stanley	$18,354,755
Global Small-Cap Index Fund	UBS AG	$93,016,969
Global Stock Index Fund	Barclays	$15,230,791
Global Stock Index Fund	Citigroup	$46,022,957
Global Stock Index Fund	Goldman Sachs	$31,060,392
Global Stock Index Fund	JP Morgan	$3,473,447
Global Stock Index Fund	Merrill Lynch	$16,295,615
Global Stock Index Fund	Morgan Stanley	$2,932,539
Global Stock Index Fund	UBS AG	$25,367,135
Japan Stock Index Fund	Barclays	€39,720,965
Japan Stock Index Fund	Citigroup	€122,654,640
Japan Stock Index Fund	Goldman Sachs	€52,125,142
Japan Stock Index Fund	JP Morgan	€52,753,963
Japan Stock Index Fund	Merrill Lynch	€13,192,376
Japan Stock Index Fund	Morgan Stanley	€2,286,372
Japan Stock Index Fund	UBS AG	€15,076,478
Pacific ex-Japan Stock Index Fund	Goldman Sachs	€10,143,438
U.S. 500 Stock Index Fund	Morgan Stanley	$1,658,164
U.S. 500 Stock Index Fund	UBS AG	$3,088,074
U.S. Opportunities Fund	Barclays	$5,431,193
U.S. Opportunities Fund	Citigroup	$455,466
U.S. Opportunities Fund	Goldman Sachs	$20,792
U.S. Opportunities Fund	HSBC Bank	$3,093,994
U.S. Opportunities Fund	Morgan Stanley	$52,153
U.S. Opportunities Fund	UBS AG	$18,681,946

Safekeeping of Collateral Received

All securities lending collateral received is held by BNY Mellon as tri-party agent in the name of Brown Brothers Harriman as at 31 December 2024.

Aggregate Transaction Data

The aggregate transaction data for collateral positions received in respect of the securities lending programme as at 31 December 2024 are as follows:

Fund	Type of Collateral	Collateral Amount	Fitch Rating	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Emerging Markets Stock Index Fund	Bond	$131,643,336	AAAu	>1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	$23,407,582	AA-u	>1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	$36,653,028	AA-u	>1 year	GBP	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	$106,057,358	AA+u	>1 year	USD	United Kingdom	Tri Party
ESG Developed Europe Index Fund	Bond	€602,770	AAAu	>1 year	EUR	United Kingdom	Tri Party
ESG Developed Europe Index Fund	Bond	€121,256	AA-u	>1 year	EUR	United Kingdom	Tri Party
ESG Developed Europe Index Fund	Bond	€514,423	AA-u	>1 year	GBP	United Kingdom	Tri Party
ESG Developed Europe Index Fund	Bond	€746,121	AA+u	>1 year	USD	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	$9,936,226	AAAu	>1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	$7,018,542	AA-u	>1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	$15,857,072	AA-u	>1 year	GBP	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	$13,474,153	AA+u	>1 year	USD	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	$10,817,433	AAAu	>1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	$2,108,676	AA-u	>1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	$3,138,719	AA-u	>1 year	GBP	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	$6,572,540	AA+u	>1 year	USD	United Kingdom	Tri Party

Fund	Type of Collateral	Collateral Amount	Fitch Rating	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
European Stock Index Fund	Bond	$4,293,879	AAAu	>1 year	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	$271,138	AA-u	>1 year	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	$3,933,430	AA-u	>1 year	GBP	United Kingdom	Tri Party
European Stock Index Fund	Bond	$4,439,304	AA+u	>1 year	USD	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€1,202,177	AAAu	>1 year	EUR	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€160,110	AA-u	>1 year	EUR	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€470,471	AA+u	>1 year	USD	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	$82,429,869	AAAu	>1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	$29,468,995	AA-u	>1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	$56,967,116	AA-u	>1 year	GBP	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	$86,491,667	AA+u	>1 year	USD	United Kingdom	Tri Party
Global Stock Index Fund	Bond	$29,533,885	AAAu	>1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	$17,725,585	AA-u	>1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	$55,245,915	AA-u	>1 year	GBP	United Kingdom	Tri Party
Global Stock Index Fund	Bond	$45,703,340	AA+u	>1 year	USD	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€78,698,187	AAAu	>1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€20,464,311	AA-u	>1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€121,661,218	AA-u	>1 year	GBP	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€93,319,622	AA+u	>1 year	USD	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€7,056,438	AA-u	>1 year	GBP	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€3,804,822	AA+u	>1 year	USD	United Kingdom	Tri Party
U.S. 500 Stock Index Fund	Bond	$2,324,171	AAAu	>1 year	EUR	United Kingdom	Tri Party
U.S. 500 Stock Index Fund	Bond	$496,055	AA-u	>1 year	EUR	United Kingdom	Tri Party
U.S. 500 Stock Index Fund	Bond	$2,181,081	AA+u	>1 year	USD	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	$11,775,391	AAAu	>1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	$3,735,372	AA-u	>1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	$3,097,681	AA-u	>1 year	GBP	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	$14,061,190	AA+u	>1 year	USD	United Kingdom	Tri Party

Return/Costs

The securities lending agent appointed is Brown Brothers Harriman & Co. The Depositary is a wholly owned subsidiary of Brown Brothers Harriman & Co. All securities lending revenue, with the exception of a lending agent fee, is received directly into the Funds. All operational costs in supporting the lending programme are borne by the lending agent and paid directly out of the agent lender fee received.

The current securities lending income split between the relevant Fund and the securities lending agent for the year ended 31 December 2024 is as follows:

Fund	Returns	Amount	% Overall Returns
Emerging Markets Stock Index Fund	To Fund:	$2,658,226	94
	To Lending Agent:	$177,920	6
ESG Developed Europe Index Fund	To Fund:	€90,712	91
	To Lending Agent:	€9,048	9
ESG Developed World All Cap Equity Index Fund	To Fund:	$878,655	93
	To Lending Agent:	$67,160	7
ESG Emerging Markets All Cap Equity Index Fund	To Fund:	$264,212	94
	To Lending Agent:	$16,169	6
European Stock Index Fund	To Fund:	$720,524	91
	To Lending Agent:	$67,581	9
Eurozone Stock Index Fund	To Fund:	€63,379	94
	To Lending Agent:	€3,711	6
Global Small-Cap Index Fund	To Fund:	$3,251,401	93
	To Lending Agent:	$232,462	7
Global Stock Index Fund	To Fund:	$2,921,126	93
	To Lending Agent:	$227,036	7
Japan Stock Index Fund	To Fund:	€1,323,627	93
	To Lending Agent:	€103,912	7
Pacific ex-Japan Stock Index Fund	To Fund:	€96,417	94
	To Lending Agent:	€6,330	6
U.S. 500 Stock Index Fund	To Fund:	$20,381	90
	To Lending Agent:	$2,172	10
U.S. Opportunities Fund	To Fund:	$230,629	94
	To Lending Agent:	$14,864	6

For total return swaps, returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contract during the reporting period which are included as part of the Net Gain/Loss on Financial Instruments in the Statement of Operations. Cost pertains to transaction costs related to entering into the swap contract. For these investments, the cost is not separately identifiable and is part of the investment performance.

EU Sustainable Finance

The Funds listed below promoted environmental and/or social characteristics during the financial period, however, such Funds do not commit to making sustainable investments (including environmentally sustainable investments within the meaning of the Taxonomy Regulation). As such, these Funds each make a minimum commitment of 0% in environmentally sustainable investments. The Funds did not make sustainable investments during the reference period and consequently did not make any sustainable investments with an environmental objective aligned with the Taxonomy Regulation. The Taxonomy Regulation requires us to disclose the following statement in respect of the Funds listed below:

• Vanguard ESG Developed Europe Index Fund

• Vanguard ESG Developed World All Cap Equity Index Fund

• Vanguard ESG Emerging Markets All Cap Equity Index Fund

• Vanguard ESG Global Corporate Bond Index Fund

• Vanguard Selected Screened Euro Investment Grade Bond Index Fund

The "do no significant harm" principle applies only to those investments underlying the Funds that take into account the EU criteria for environmentally sustainable economic activities.

The investments underlying the remaining portion of the Funds do not take into account the EU criteria for environmentally sustainable economic activities.

For further details in respect of the environmental and social characteristics promoted by the Funds and other related sustainable finance information, please see the relevant information outlined in the Appendix to this annual report.

Report of the Depositary to the Shareholders (unaudited)

We have enquired into the conduct of the Vanguard Investment Series plc ("the Company") for the year ended 31 December 2024 in our capacity as Depositary to the Company.

This report including the opinion has been prepared for and solely for the Shareholders in the Company as a body, in accordance with Part 5 of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, as amended ("the UCITS Regulations"), and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown.

Responsibilities of the Depositary

Our duties and responsibilities are outlined in Part 5 of the UCITS Regulations. One of those duties is to enquire into the conduct of the Company in each annual accounting period and report thereon to the shareholders.

Our report shall state whether, in our opinion, the Company has been managed in that period in accordance with the provisions of the Company's Memorandum and Articles of Association, the UCITS Regulations. It is the overall responsibility of the Company to comply with these provisions. If the Company has not complied we, as Depositary, must state why this is the case and outline the steps which we have taken to rectify the situation.

Basis of Depositary opinion

The Depositary conducts such reviews as it, in its reasonable opinion, considers necessary in order to comply with its duties as outlined in Part 5 of the UCITS Regulations and to ensure that, in all material respects, the Company has been managed (i) in accordance with the limitations imposed on its investment and borrowing powers by the provisions of the Memorandum and Articles of Association and the appropriate regulations; and (ii) otherwise in accordance with the Company's constitutional documentation and the appropriate regulations.

Opinion

In our opinion, the Company has been managed during the financial year, in all material respects:

(i) in accordance with the limitations imposed on the investment and borrowing powers of the Company by the Memorandum & Articles of Association, the UCITS Regulations and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 ('the Central Bank UCITS Regulations'); and

(ii) otherwise in accordance with the provisions of the Memorandum & Articles of Association, the UCITS Regulations and the Central Bank UCITS Regulations.

Brown Brothers Harriman Trustee Services (Ireland) Limited
30 Herbert Street
Dublin 2
Ireland

28 April 2025

KPMG

Audit
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Independent Auditor's Report to the Members of Vanguard Investment Series plc

Report on the audit of the financial statements

Opinion

We have audited the financial statements of Vanguard Investment Series plc ('the Company') for the year ended 31 December 2024 set out on pages 7 to 9, which comprise the Company Statement of Assets and Liabilities, the Company Statement of Operations, the Company Statement of Changes in Net Assets and related notes, including the summary of significant accounting policies set out in note 3, set out on pages 1291 to 1348, the Primary Statements and Schedule of Investments of each fund.

The financial reporting framework that has been applied in their preparation is Irish Law and FRS 102 *The Financial Reporting Standard applicable in the UK and Republic of Ireland* issued in the United Kingdom by the Financial Reporting Council.

In our opinion:

- the financial statements give a true and fair view of the assets, liabilities and financial position of the Company as at 31 December 2024 and of its increase in net assets attributable to holders of redeemable participating shares for the year then ended;
- the financial statements have been properly prepared in accordance with FRS 102 *The Financial Reporting Standard applicable in the UK and Republic of Ireland*; and
- the financial statements have been properly prepared in accordance with the requirements of the Companies Act 2014, the European Communities (Undertakings for Collective Investment in Transferable Securities Regulations) 2011 and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019.

Basis for opinion

We conducted our audit in accordance with International Standards on Auditing (Ireland) (ISAs (Ireland)) and applicable law. Our responsibilities under those standards are further described in the Auditor's responsibilities for the audit of the financial statements section of our report. We have fulfilled our ethical responsibilities under, and we remained independent of the Company in accordance with ethical requirements that are relevant to our audit of financial statements in Ireland, including the Ethical Standard issued by the Irish Auditing and Accounting Supervisory Authority (IAASA), as applied to listed entities.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Conclusions relating to going concern

In auditing the financial statements, we have concluded that the director's use of the going concern basis of accounting in the preparation of the financial statements is appropriate. Our evaluation of the director's assessment of the entity's ability to continue to adopt the going concern basis of accounting included considering the inherent risks to the Company's business model and analysis of how those risks might affect the Company's financial resources or ability to continue operations over the going concern period. The risks we considered most likely to adversely affect the Company's available financial resources over this period was the availability of capital to meet operating costs and other financial commitments (liquidity risk) and the valuation of investments at fair value as a result of market performance (price risk).

Based on the work we have performed, we have not identified any material uncertainties relating to events or conditions that, individually or collectively, may cast significant doubt on the Company's ability to continue as a going concern for a period of at least twelve months from the date when the financial statements are authorised for issue.

Our responsibilities and the responsibilities of the directors with respect to going concern are described in the relevant sections of this report.

KPMG, an Irish partnership and a member firm of the KPMG global organisation of independent member firms affiliated with KPMG International Limited, a private English company limited by guarantee

Detecting irregularities including fraud

We identified the areas of laws and regulations that could reasonably be expected to have a material effect on the financial statements and risks of material misstatement due to fraud, using our understanding of the entity's industry, regulatory environment and other external factors and inquiry with the directors. In addition, our risk assessment procedures included:

- Inquiring with the directors and other management as to the Company's policies and procedures regarding compliance with laws and regulations, identifying, evaluating and accounting for litigation and claims, as well as whether they have knowledge of non-compliance or instances of litigation or claims.
- Inquiring of directors, as to the Company's high-level policies and procedures to prevent and detect fraud, as well as whether they have knowledge of any actual, suspected or alleged fraud.
- Inquiring of directors regarding their assessment of the risk that the financial statements may be materially misstated due to irregularities, including fraud.
- Inspecting the Company's regulatory correspondence.
- Reading the Board minutes and the Audit Committee minutes.
- Performing planning analytical procedures to identify any usual or unexpected relationships.

We discussed identified laws and regulations, fraud risk factors and the need to remain alert among the audit team.

Firstly, the Company is subject to laws and regulations that directly affect the financial statements including companies and financial reporting legislation. We assessed the extent of compliance with these laws and regulations as part of our procedures on the related financial statement items, including assessing the financial statement disclosures and agreeing them to supporting documentation when necessary.

Secondly, the Company is subject to many other laws and regulations where the consequences of non-compliance could have a material effect on amounts or disclosures in the financial statements, for instance through the imposition of fines or litigation. We identified the following areas as those most likely to have such an effect: certain aspects of company legislation recognising the financial and regulated nature of the Company's activities and its legal form.

Auditing standards limit the required audit procedures to identify non-compliance with these non-direct laws and regulations to inquiry of the directors and other management and inspection of regulatory and legal correspondence, if any. These limited procedures did not identify actual or suspected non-compliance.

We assessed events or conditions that could indicate an incentive or pressure to commit fraud or provide an opportunity to commit fraud. As required by auditing standards, we performed procedures to address the risk of management override of controls. On this audit we do not believe there is a fraud risk related to revenue recognition. We did not identify any additional fraud risks.

In response to the fraud risks, we also performed procedures including:

- Examining a sample of journal entries posted during the period and at year end and also performing detailed test procedures on post-closing adjustments.
- Evaluating the business impact of significant unusual transactions
- Assessing significant accounting estimates for bias
- Assessing the disclosures in the financial statements.

As the Company is regulated, our assessment of risks involved obtaining an understanding of the legal and regulatory framework that the Company operates and gaining an understanding of the control environment including the entity's procedures for complying with regulatory requirements.

Owing to the inherent limitations of an audit, there is an unavoidable risk that we may not have detected some material misstatements in the financial statements, even though we have properly planned and performed our audit in accordance with auditing standards. For example, the further removed non-compliance with laws and regulations (irregularities) is from the events and transactions reflected in the financial statements, the less likely the inherently limited procedures required by auditing standards would identify it.

In addition, as with any audit, there remains a higher risk of non-detection of irregularities, as these may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal controls. We are not responsible for preventing non-compliance and cannot be expected to detect non-compliance with all laws and regulations.

KPMG

Key audit matters: our assessment of risks of material misstatement

Key audit matters are those matters that, in our professional judgement, were of most significance in the audit of the financial statements and include the most significant assessed risks of material misstatement (whether or not due to fraud) identified by us, including those which had the greatest effect on: the overall audit strategy; the allocation of resources in the audit; and directing the efforts of the engagement team. These matters were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters.

In arriving at our audit opinion above, the key audit matter was as follows (unchanged from 2023):

Valuation, Accuracy and Ownership of financial assets and liabilities at fair value through profit or loss

Transferable Securities (Assets) USD 145,051,626,627 (2023: USD 129,311,336,933), Transferable Securities (Liabilities) USD 0 (2023: USD 23,715,758), Financial Derivative Instruments (Assets) USD 526,983,575 (2023: USD 435,122,986), Financial Derivative Instruments (Liabilities) USD 821,163,569 (2023: USD 308,995,747), together being the Company's "Investments".

Refer to page 1292 (Note 3d - Financial Assets and Financial Liabilities), page 1293 (Note 3e – Fair Value Measurement) and pages 1335 to 1347 (Note 17 - Fair Value Hierarchy)

The key audit matter	How the matter was addressed in our audit
The Company's investments make up 98.5% of the net asset value ("NAV") of the Company, and are considered to be the key driver for the Company's results. While the nature of the Company's investments do not require significant levels of judgement, investments are identified as a significant area of audit focus due to their significance in the context of the financial statements as a whole. Due to the size of the portfolio and the fact that the investments are the main assets owned by the Company, there is a risk that the investments within the portfolio may not exist or be owned by the Company at 31 December 2024. Investments held by the Company include equities, fixed income securities, futures contracts, forward currency exchange contracts, credit default swap contracts, currency options, inflationary swaps, total return swap contracts and interest rate swap contracts. The Company's investments have the greatest impact on our overall audit strategy and allocation of resources both at planning and completion of our audit. For the reasons outlined above the engagement team determine this matter to be a key audit matter.	Our audit procedures included: - We obtained an understanding of the process in place to record investment transactions and to price the portfolio of investments. - We obtained independent external confirmation of transferable securities held by the Company, including securities on loan, as at 31 December 2024 directly from the Depositary. Confirmations obtained were reconciled to the Company's records. - We obtained independent external confirmation of or performed alternative procedures on 100% of the financial derivative instruments held by the Company. Confirmations obtained were reconciled to the Company's records. - We engaged our valuation specialist to assist us to independently re-price and value accurately 99.9% of investments held by the Company as at 31 December 2024. - We have tested relevant attributes of a sample of investments that are used as inputs into the valuation of investments. - We assessed the adequacy of the disclosures of investments in accordance with the fair value level hierarchy as set out in FRS 102. Based on evidence obtained, we found that no material misstatements were identified as a result of the procedures performed.

Our application of materiality and an overview of the scope of our audit

Materiality for the financial statements as a whole was set at USD 1,470 million (2023: USD 1,310 million), determined with reference to a benchmark of the Company's net asset value of which it represents 100 basis points (2023: 100 basis points).

In applying our judgement in determining the most appropriate benchmark, the factors, which had the most significant impact were:

- the elements of the financial statements (for example, total assets, net asset value, total investment income and decrease in net assets attributable to holders of redeemable participating shares);

- the items on which attention of the users of the Company's financial statements tends to be focused;

- the nature of the Company, where the Company is in its life cycle, and the industry and economic environment in which the Company operates; and

- the Company's ownership structure and the way it is financed.

In applying our judgement in determining the percentage to be applied to the benchmark, the following qualitative factors, which had the most significant impact, increasing our assessment of materiality were:

- the Company's ownership structure and the way in which the entity is financed;

- the limited amount of external debt on the Company's balance sheet; and

- the stability of the business environment in which it operates.

We applied Company materiality to assist us to determine the overall audit strategy.

Performance materiality for the financial statements as a whole was set at USD 1,103 million (2023: USD 982 million), determined with reference to a benchmark of the Company's net asset value of which it represents 75 basis points (2023: 75 basis points).

In applying our judgement in determining performance materiality, the following factors were considered to have the most significant impact on our assessment of performance materiality:

- entity level control deficiencies, such as in the control environment;

- the number and severity of deficiencies in control activities, including those that may be pervasive;

- turnover of senior management or key financial reporting personnel;

- the number and/or value of detected misstatements;

- the value of uncorrected misstatements, including the cumulative current period effect of immaterial prior period uncorrected misstatements; and

- management's attitude towards correcting misstatements.

We applied Company performance materiality to assist us determine what risks were signficant risks for the Company.

We reported to the Audit Committee any corrected or uncorrected identified misstatements exceeding 5 basis points (2023: 5 basis points) of the Company's net asset value, in addition to other audit misstatements that we believe warranted reporting on qualitative grounds. With specific regard to the valuation of the Company's financial assets and liabilities at fair value through profit or loss, we also report to the Audit Committee all corrected and uncorrected errors we have identified through our audit with a value in excess of 50 basis points of each sub-fund's net asset value.

Our audit was undertaken to the materiality and performance materiality level specified above and was all performed by a single engagement team in Dublin.

Other information

The directors are responsible for the other information presented in the Annual Report together with the financial statements. The other information comprises the information included in the section labelled, 'Investment Objective' of each fund, 'Tracking Error', 'Performance Summary' of each fund, 'Significant Portfolio Changes' of each fund, 'Report from the Directors', 'Additional Information and Regulatory Disclosures', 'Report of the Depositary to the Shareholders', 'Additional Information for Investors in the Federal Republic of Germany', 'Additional Information for Investors in Italy' and 'Appendix: EU Sustainable Finance'. The financial statements and our auditor's report thereon do not comprise part of the other information. Our opinion on the financial statements does not cover the other information and, accordingly, we do not express an audit opinion or, except as explicitly stated below, any form of assurance conclusion thereon.

Our responsibility is to read the other information and, in doing so, consider whether, based on our financial statements audit work, the information therein is materially misstated or inconsistent with the financial statements or our audit knowledge. Based solely on that work we have not identified material misstatements in the other information.

Based solely on our work on the other information undertaken during the course of the audit, we report that:

- we have not identified material misstatements in the directors' report;

- in our opinion, the information given in the directors' report is consistent with the financial statements; and
- in our opinion, the directors' report has been prepared in accordance with the Companies Act 2014.

Our opinions on other matters prescribed by the Companies Act 2014 are unmodified

We have obtained all the information and explanations which we consider necessary for the purposes of our audit.

In our opinion the accounting records of the Company were sufficient to permit the financial statements to be readily and properly audited and the financial statements are in agreement with the accounting records.

We have nothing to report on other matters on which we are required to report by exception

The Companies Act 2014 requires us to report to you if, in our opinion, the disclosures of directors' remuneration and transactions required by Sections 305 to 312 of the Act are not made. We have nothing to report in this regard.

Respective responsibilities and restrictions on use

Responsibilities of directors for the financial statements

As explained more fully in the directors' responsibilities statement set out on page 3, the directors are responsible for: the preparation of the financial statements including being satisfied that they give a true and fair view; such internal control as they determine is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error; assessing the Company's ability to continue as a going concern, disclosing, as applicable, matters related to going concern; and using the going concern basis of accounting unless they either intend to liquidate the Company or to cease operations, or have no realistic alternative but to do so.

Auditor's responsibilities for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

A fuller description of our responsibilities is provided on IAASA's website at https://iaasa.ie/publications/description-of-the-auditors-responsibilities-for-the-audit-of-the-financial-statements/.

The purpose of our audit work and to whom we owe our responsibilities

Our report is made solely to the Company's members, as a body, in accordance with Section 391 of the Companies Act 2014. Our audit work has been undertaken so that we might state to the Company's members those matters we are required to state to them in an auditor's report and for no other purpose. To the fullest extent permitted by law, we do not accept or assume responsibility to anyone other than the Company and the Company's members, as a body, for our audit work, for this report, or for the opinions we have formed.

28 April 2025

Jorge Fernandez Revilla

for and on behalf of
KPMG
Chartered Accountants, Statutory Audit Firm
1 Harbourmaster Place
IFSC
Dublin1
D01 F6F5

Additional Information for Investors in the Federal Republic of Germany

J.P. Morgan AG, Junghofstrasse 14, D-60311 Frankfurt am Main has undertaken the function of Paying and Information Agent for the Company in the Federal Republic of Germany (the "German Paying and Information Agent").

Applications for the redemptions and conversion of Shares may be sent to the German Paying and Information Agent. All payments to investors, including redemption proceeds and potential distributions, may, upon request, be paid through the German Paying and Information Agent.

The Prospectus together with its supplements, the key investor information documents, the Memorandum and Articles of Association of the Company and the annual and semi-annual reports may be obtained, free of charge, in hard-copy form at the office of the German Paying and Information Agent during normal opening hours. The statement of changes in the composition of the investment portfolio is also free of charge upon request at the office of the German Paying and Information Agent.

Issue, redemption and conversion prices of Shares, and any other information to the shareholders, are also available, free of charge, from the German Paying and Information Agent.

The issue, redemption and conversion prices will be published on the following website: www.fundinfo.com.

Any other information to the shareholders will be published in Germany by way of investor letter.

Additional Information for Investors in Italy

Vanguard Group Ireland Limited (VGIL), as UCITS management company to the Company, has engaged a third-party service provider to identify companies involved in the production of controversial weapons detailed in Italian "Law 220", as outlined in its Controversial Weapons Policy (the "Policy").

VGIL has such Policy in place to control the investment in said instruments for Irish domiciled funds under its management which are distributed in Italy, including the relevant sub-funds of the Company.

The Policy applies to direct investment in equity and fixed income securities (together "Securities") made by the relevant investment manager on behalf of the sub-funds of the Company. The Policy does not apply to any actively managed sub-funds of the Fund that are sub-advised by a sub-investment manager that does not form part of the Vanguard Group and will not apply to indirect investments such as derivatives or collateral.

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Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities.** That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
Vanguard ESG Developed Europe Index Fund formerly Vanguard SRI European Stock Fund

Legal entity identifier:
80FXMOBPL2DN5BFL0Z66

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☐ Yes	☒ No
☐ It made **sustainable investments with an environmental objective:** __%	☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments
☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy	☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
	☐ with a social objective
☐ It made **sustainable investments with a social objective:** __%	☒ It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

Effective 24th June 2024 the sub fund and benchmark changed from Vanguard SRI European Stock Fund to above and benchmark changed from FTSE Developed Europe Index to FTSE Developed Europe Choice Index. For more detail around the change click here for the share holder notice.

From 24th June 2024: Through the screening out of stocks of companies from its portfolio based on the potentially detrimental impact of their conduct or products on society and / or the environment the Fund promoted certain environmental and/or social characteristics.

This Fund is passively managed. Its objective is to track the performance of the FTSE Developed Europe Choice Index (the "Index"). For this reason, the Index also serves as the designated Reference Benchmark for the purpose of attaining the environmental and / or social characteristics promoted by the Fund.

The Index methodology excludes stocks of companies that the sponsor of the Index determines (a) to be engaged or involved in specific parts of the supply chain for, and / or (b) derive revenue (above a threshold specified by the Index provider) from certain activities relating to the following:
(a) Vice Products (adult entertainment, alcohol, gambling, tobacco, cannabis);
(b) Non-Renewable Energy (nuclear power and fossil fuels (which includes (i) companies that have greater than 50% ownership of companies that own proved or probable reserves in coal, oil or gas, (ii) oil and gas production and supporting services, (iii) coal extraction, production and supporting services, (iv) oil and gas and thermal coal power generation, (v) extraction of arctic oil and gas and (vi) oil sands)); and
(c) Weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons).

The index provider defines what constitutes “involvement” in each activity. This may be based on percentage of revenue or any connection to a restricted activity regardless of the amount of revenue received, and will relate to specific parts of the supply chain. Details regarding what constitutes “involvement” for each activity and/or the revenue thresholds applied can be found in Appendix A (Product-related exclusions) of the FTSE ground rules document found at the links below under the heading ‘Where can the methodology used for the calculation of the designated index be found?’. Additional details regarding the rules applied by the Index provider, including treatment of company ownership structures, can be found in the documents which are linked to in the ground rules document.

The Index methodology also excludes stocks of companies based on certain controversial conduct, which is achieved by excluding companies that have been deemed ‘Non-Compliant’ (determined to be causing or contributing (or directly linked) to severe or systemic and/or systematic violations of international norms) in relation to the United Nations Global Compact Principles regarding labour, human rights, environmental, and anti-corruption standards by reference to data provided by a third party data provider (further details of which may be obtained in the documents linked to in the ‘Further Information on the Index’ section below).

The Index also excludes companies specifically on the USA’s Department of Homeland Security’s Uyghur Forced Labor Prevention Act Entity List.

Pre 24th June 2024: The Sub-Fund promoted environmental and social characteristics by excluding companies from its portfolio based on the impact of their conduct or products on society and / or the environment, the Sub-Fund promoted certain environmental and/or social characteristics. The Index provider has developed a screening process designed to analyse companies issuing securities in the Index. The screening process seeks to exclude Index constituents that are issued by companies which (as determined by the Index provider) are involved in certain business activities related to (1) chemical and biological weapons, (2) cluster munitions, (3) anti-personnel land mines 4) nuclear weapons or (5) the manufacture and distribution of tobacco products.

The screening process also seeks to exclude Index constituents that are issued by companies. Through the screening out of stocks of companies from its portfolio based on the potentially detrimental impact of their conduct or products on society and / or the environment, the Sub-Fund promoted certain environmental and/or social characteristics. The Index provider has developed a screening process designed to analyse companies issuing securities in the Index. The screening process seeks to exclude Index constituents that are issued by companies which (as determined by the Index provider) are involved in certain business activities related to (1) chemical and biological weapons, (2) cluster munitions, (3) anti-personnel land mines, (4) nuclear weapons and or (5) the manufacture and distribution of tobacco products.

The screening process also seeks to exclude Index constituents that are issued by companies based on certain controversial conduct, which is achieved by excluding companies that have been deemed 'Non-Compliant' (determined to be causing or contributing (or directly linked) to severe or systemic and/or systematic violations of international norms) in relation to the United Nations Global Compact Principles regarding labour, human rights, environmental, and anti-corruption standards through third party data which is utilised by the Index provider.

A Reference Benchmark has not been designated for the purpose of attaining the environmental and / or social characteristics promoted by the Sub-Fund.

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 1.74%
- Climate Change Adaptation = 0.03%
- Sustainable use and protection of water and marine resources = 0.00%
- Transition to a circular economy = 0.00%
- Pollution prevention and control = 0.01%
- Protection and restoration of biodiversity and ecosystems = 0.00%

The figures for Climate Change Mitigation and Climate Change Adaptation are weighted averages of the actual values as at the end of March, June, September and December 2024. For the other four EU taxononmy environmental objectives the figures are weighted averages of the actual values as at the end of September and December 2024 as this is due to when the data was available.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

How did the sustainability indicators perform?

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Index.

Regarding the extent to which the exclusions have been applied, the exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Index can be found in the table below. These figures are weighted averages of the actual rate of exclusion by market value as at the end of March, June, September and December 2024.

Exclusion Category	Exclusion Rate (%)
Controversies	2.39%
Non-Renewable Energy	15.33%
Vice Products	3.82%
Weapons	4.37%
Overall Exclusions	24.64%

…and compared to previous periods?

Exclusion Category	2023	2022
Overall	5.61%	5.66%

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in controversial weapons (i.e., cluster munitions, land mines, biochemical and nuclear weapons), the Fund considered the following principal adverse impact indicator:
•Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)[1]

[1]The values of this principal adverse impact indicator can be found in the table below. These figures are weighted averages of the actual values as at the end of March and June 2024.

Post 24th June - Dec year end 2024: By excluding stocks of companies that the sponsor of the Index determines (a) to be engaged or involved in specific parts of the supply chain for, and / or (b) derive revenue (above a threshold specified by the Index provider) from certain activities relating to non-renewable energy (nuclear power and fossil fuels (which includes (i) companies that have greater than 50% ownership of companies that own proved or probable reserves in coal, oil or gas, (ii) oil and gas production and supporting services, (iii) coal extraction, production and supporting services, (iv) oil and gas and thermal coal power generation, (v) extraction of arctic oil and gas, and (vi) oil sands)), the Fund considers the following principal adverse impact indicator:

•Exposure to companies active in the fossil fuel sector[2]

By excluding stocks of companies that the sponsor of the Index determines (a) to be engaged or involved in specific parts of the supply chain for, and / or (b) derive revenue (above a threshold specified by the Index provider) from certain activities relating to weapons (including chemical & biological weapons, cluster munitions and anti-personnel landmines), the Fund considers the following principal adverse impact indicator:

•Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)[2]

The third party data which is utilized by the Index provider considers a number of norms and standards including those that are enshrined in the UN Global Compact and the Organization for Economic Co-operation and Development Guidelines for Multinational Enterprises. By excluding stocks of companies based on certain controversial conduct (which is achieved by excluding companies that meet certain criteria in relation to the United Nations Global Compact Principles regarding labour, human rights, environmental, and anti-corruption standards and other international norms)), the Fund considers the following principal adverse impact indicator:

•Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises.[2]

[2]For the period post the changes to the Fund effective from 24th June 2025. These figures are weighted averages of the actual values as at the end of September and December 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	2	Percentage	96%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	96%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	96%

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 January 2024 to 31 December 2024

What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value between June 24th 2024 and December 31st 2024.

Largest investments	Sector	% Assets	Country
NOVO NORDISK A/S-B	Health Care	4.29%	Denmark
ASML HOLDING NV	Technology	4.05%	Netherlands
NESTLE SA-REG	Consumer Staples	2.99%	Switzerland
SAP SE	Technology	2.83%	Germany
ASTRAZENECA PLC	Health Care	2.56%	United Kingdom
NOVARTIS AG-REG	Health Care	2.50%	Switzerland
ROCHE HOLDING AG-GENUSSCHEIN	Health Care	2.32%	Switzerland
UNILEVER PLC	Consumer Staples	1.68%	United Kingdom
ALLIANZ SE-REG	Financials	1.40%	Germany
SANOFI	Health Care	1.32%	France
UBS GROUP AG-REG	Financials	1.13%	Switzerland
DEUTSCHE TELEKOM AG-REG	Telecommunications	1.08%	Germany
RELX PLC	Consumer Discretionary	1.02%	United Kingdom
ZURICH INSURANCE GROUP AG	Financials	0.99%	Switzerland
HERMES INTERNATIONAL	Consumer Discretionary	0.97%	France

Asset allocation describes the share of investments in specific assets.

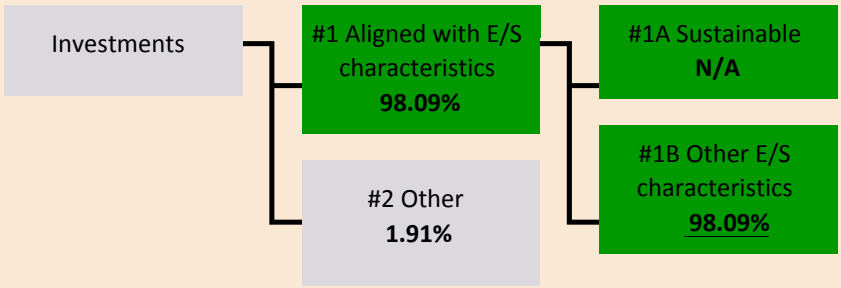
What was the proportion of sustainability-related investments?

Please see the information below in this respect.

What was the asset allocation?

The Fund invested 98.09% (Compared to 2023: 99.63%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 1.91% (Compared to 2023: 0.37%) of the Fund's net assets were invested in other investments ("#2 Other"), which were not aligned with environmental and/or social characteristics promoted by the Fund.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

The following table details sectors and sub-sectors where investments of the Fund were made. These figures have used the breakdown for Energy and Utilities at level 1 and 4 (as defined by the Industry Benchmark Classification) with the other sectors at level 1 and 2.

These figures are percentages of net assets and are the weighted averages of the market value as at the end of March, June, September and December 2024.

Sector	Sub Sector	% Assets
Basic Materials	Basic Resources	1.33%
Basic Materials	Chemicals	1.97%
Consumer Discretionary	Media	2.62%
Consumer Discretionary	Consumer Products & Services	5.54%
Consumer Discretionary	Travel & Leisure	0.77%
Consumer Discretionary	Automobiles & Parts	2.75%
Consumer Discretionary	Retail	1.29%
Consumer Staples	Personal Care, Drug & Grocery Stores	3.72%
Consumer Staples	Food, Beverage & Tobacco	5.37%
Energy	Oil Refining and Marketing	0.05%
Energy	Oil Equipment & Services	0.01%
Energy	Renewable Energy Equipment	0.27%
Energy	Offshore Drilling & Other Services	0.00%
Energy	Pipelines	0.03%
Energy	Integrated Oil & Gas	1.29%
Energy	Oil: Crude Producers	0.01%
Financials	Banks	10.54%
Financials	Insurance	6.82%
Financials	Financial Services	5.47%
Health Care	Health Care	20.52%
Industrials	Construction & Materials	2.47%
Industrials	Industrial Goods & Services	9.64%
Other	Other	0.00%
Real Estate	Real Estate	1.49%
Technology	Technology	10.13%
Telecommunications	Telecommunications	3.43%
Utilities	Gas Distribution	0.01%
Utilities	Conventional Electricity	0.56%
Utilities	Water	0.27%
Utilities	Alternative Electricity	0.15%
Utilities	Multi-Utilities	0.33%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 1.74%
- Climate Change Adaptation = 0.03%
- Sustainable use and protection of water and marine resources = 0.00%
- Transition to a circular economy = 0.00%
- Pollution prevention and control = 0.01%
- Protection and restoration of biodiversity and ecosystems = 0.00%

The figures for Climate Change Mitigation and Climate Change Adaptation are weighted averages of the actual values as at the end of March, June, September and December 2024. For the other four EU taxononmy environmental objectives the figures are weighted averages of the actual values as at the end of September and December 2024 as this is due to when the data was available.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
-**operational expenditure** (OpEx) reflecting green operational activities of investee companies.

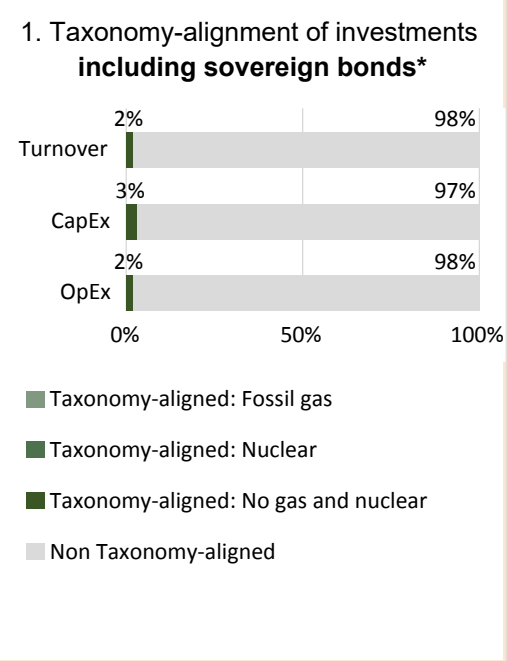
At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

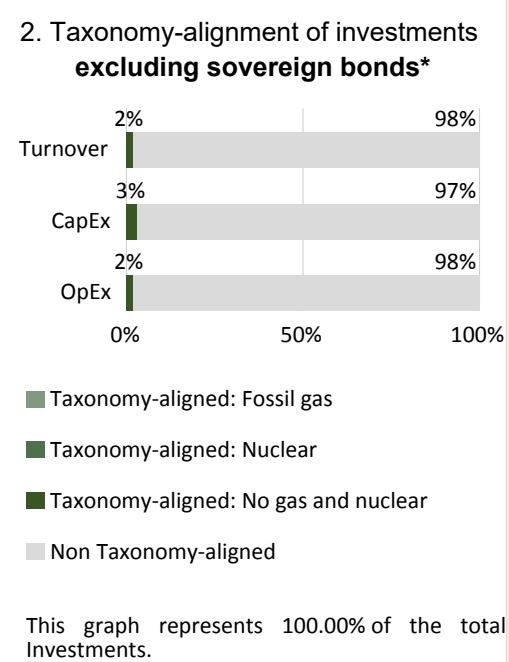
For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1]?

	Yes:		
	In fossil gas		In nuclear energy
X	No		

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.*

What was the share of investments made in transitional and enabling activities?

The share of the Fund's investments made in transitional and enabling activities is as follows:
• Transitional Activities = 0.06%
• Enabling Activities = 1.11%

The figures are weighted averages of the actual values as at the end of March, June, September and December 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Please note that for the 2024 reporting period is the first time Vanguard is reporting the following EU Taxonomy environmental objectives as the taxonomy-aligned data has been made available for this period: Climate Change Adaptation, Sustainable use and protection of water and marine resources, Transition to a circular economy, Pollution prevention and control and Protection and restoration of biodiversity and ecosystems.

Enviromental Objectives	2023	2022
Climate Change Mitigation	0.01	0.02
Climate Change Adaptation	N/A	N/A
Sustainable Use and Protection of Water and Marine Resources	N/A	N/A
Transition to a Circular Economy	N/A	N/A
Pollution Prevention and Control	N/A	N/A
Protection and Restoration of Biodiversity and Ecosystems	N/A	N/A

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.

What was the share of socially sustainable investments?

Not applicable.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The remaining 1.91% (Compared to 2023: 0.37%) of net assets which fell into the sub-category "#2 Other" represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

As outlined above, the Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several 'lines of defense', including Vanguard's portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider's own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

How does the reference benchmark differ from a broad market index?

The Index is constructed from the FTSE Developed Europe Index which is then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

See above.

How did this financial product perform compared with the reference benchmark?

The figures in the table below show financial performance between June 24th 2024 and December 31st 2024.

Please note that the benchmark index tracked by the Fund changed with effect from 24 June 2024 the performance data relates to the FTSE Developed Europe Choice Index.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
GBP Acc	3.78%	3.52%
GBP Dist	3.78%	3.52%
Institutional Plus EUR Acc	8.81%	8.50%
USD Acc	1.96%	1.70%
EUR Acc	8.77%	8.50%

How did this financial product perform compared with the broad market index?

The figures in the table below show financial performance between June 24th 2024 and December 31st 2024.

Please note that the benchmark index tracked by the Fund changed with effect from 24 June 2024 the performance data relates to the FTSE Developed Europe Choice Index.

Fund Performance (%)	Broad Market Index Performance (%)
8.77%	9.77%

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities.** That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Vanguard ESG Developed World All Cap Equity Index Fund

Legal entity identifier:
U8M2TPY5GCP8TRLEU815

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

●● ☐ **Yes**	●○ **X** **No**
☐ It made **sustainable investments with an environmental objective:** __%	☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments
☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy	☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
	☐ with a social objective
☐ It made **sustainable investments with a social objective:** __%	**X** It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

Effective 24 March 2025, certain changes were made to the Index tracked by the Fund. The information below is presented prior to such changes taking effect. Further information on the current investment policy of the Fund can be found in the current prospectus.

Through the screening out of stocks of companies from its portfolio based on the potentially detrimental impact of their conduct or products on society and / or the environment the fund promoted certain environmental and/or social characteristics.

This Fund is passively managed. Its objective is to track the performance of the FTSE Developed All Cap Choice Index (the "Index"). For this reason, the Index also serves as the designated Reference Benchmark for the purpose of attaining the E/S characteristics promoted by the Fund.

The Index methodology excluded stocks of companies that the sponsor of the Index determined (a) to be engaged or involved in specific parts of the supply chain for, and / or (b) derive revenue (above a threshold specified by the Index provider) from, certain activities relating to the following activities:

(a)Vice Products (adult entertainment, alcohol, gambling, tobacco, cannabis);
(b)Non-Renewable Energy (nuclear power and fossil fuels (which includes (i) companies that have greater than 50% ownership of companies that own proved or probable reserves in coal, oil or gas, (ii) oil and gas production and supporting services, (iii) coal extraction, production and supporting services and (iv) oil and gas and thermal coal power generation; and
(c)Weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons).

The Index methodology also excludes companies based on certain controversial conduct, which is achieved by excluding companies that meet the following criteria in relation to the United Nations Global Compact Principles regarding labour, human rights, environmental, and anticorruption standards: For large and mid-cap sized companies (as determined by the Index provider), those which have been deemed 'Non-Compliant' with such standards; For small-cap size companies (as determined by the Index provider), those which have been deemed either 'Watchlist' or 'Non-Compliant' with such standards, in each case by reference to data provided by a third party data provider (further details of which may be obtained in the prospectus). The Index also excludes companies specifically on the USA's Department of Homeland Security's Uyghur Forced Labor Prevention Act Entity List.

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

• Climate Change Mitigation = 0.23%
• Climate Change Adaptation = 0.01%
• Sustainable use and protection of water and marine resources = 0.00%
• Transition to a circular economy = 0.00%
• Pollution prevention and control = 0.00%
• Protection and restoration of biodiversity and ecosystems = 0.00%

The figures for Climate Change Mitigation and Climate Change Adaptation are weighted averages of the actual values as at the end of March, June, September and December 2024. For the other four EU taxononmy environmental objectives the figures are weighted averages of the actual values as at the end of September and December 2024 as this is due to when the data was available.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

How did the sustainability indicators perform?

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the FTSE Developed All Cap Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the Reference Benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are weighted averages of the actual rate of exclusion by market value as at the end of March, June, September and December 2024.

Exclusion Category	Exclusion Rate (%)
Controversies	2.75%
Non-Renewable Energy	13.66%
Vice Products	1.88%
Weapons	4.12%
Overall Exclusions	19.00%

…and compared to previous periods?

Exclusion Category	2023	2022
Overall	20.16%	20.63%

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By excluding stocks of companies that the sponsor of the Index determined (a) to be engaged or involved in specific parts of the supply chain for, and / or (b) derive revenue (above a threshold specified by the Index provider) from certain activities relating to non-renewable energy (nuclear power and fossil fuels (which included (i) companies that have greater than 50% ownership of companies that own proved or probable reserves in coal, oil or gas, (ii) oil and gas production and supporting services, (iii) coal extraction, production and supporting services and (iv) oil and gas and thermal coal power generation the Fund considered the following principal adverse impact indicator:

•Exposure to companies active in the fossil fuel sector

By excluding stocks of companies that the sponsor of the Index determines (a) to be engaged or involved in specific parts of the supply chain for, and / or (b) derive revenue (above a threshold specified by the Index provider) from certain activities relating to weapons (including chemical & biological weapons, cluster munitions and anti- personnel landmines), the Fund considered the following principal adverse impact indicator:

•Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

The third party data which is utilized by the Index provider considers a number of norms and standards including those that are enshrined in the UN Global Compact and the Organization for Economic Co-operation and Development Guidelines for Multinational Enterprises.
By excluding stocks of companies based on certain controversial conduct (which is achieved by excluding companies that meet certain criteria in relation to the United Nations Global Compact Principles regarding labour, human rights, environmental, and anti-corruption standards as defined by the United Nations Global Compact Principles and other international norms)), the Fund considered the following principal adverse impact indicator:

•Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of this principal adverse impact indicator can be found in the table below. These figures are weighted averages of the actual values as at the end of March, June, September and December 2024.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	1	Percentage	98%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	98%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	98%

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 January 2024 to 31 December 2024

What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2024.

Largest investments	Sector	% Assets	Country
MICROSOFT CORP	Technology	5.17%	United States
APPLE INC	Technology	5.05%	United States
NVIDIA CORP	Technology	4.46%	United States
AMAZON.COM INC	Consumer Discretionary	2.91%	United States
META PLATFORMS INC-CLASS A	Technology	1.90%	United States
ALPHABET INC-CL A	Technology	1.64%	United States
ALPHABET INC-CL C	Technology	1.38%	United States
BROADCOM INC	Technology	1.26%	United States
TESLA INC	Consumer Discretionary	1.16%	United States
ELI LILLY & CO	Health Care	1.12%	United States
JPMORGAN CHASE & CO	Financials	0.98%	United States
UNITEDHEALTH GROUP INC	Health Care	0.78%	United States
VISA INC-CLASS A SHARES	Industrials	0.72%	United States
MASTERCARD INC - A	Industrials	0.64%	United States
PROCTER & GAMBLE CO/THE	Consumer Staples	0.63%	United States

Asset allocation describes the share of investments in specific assets.

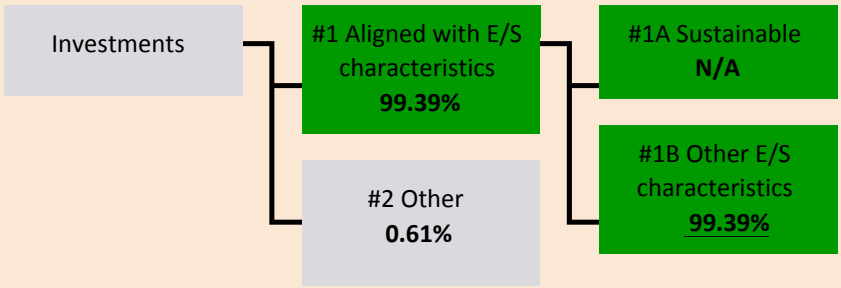
What was the proportion of sustainability-related investments?

Please see the information below in this respect.

What was the asset allocation?

The Fund invested 99.39% (Compared to 2023: 99.46%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 0.61% (Compared to 2023: 0.54%) of the Fund's net assets were invested in other investments ("#2 Other"), which were not aligned with environmental and/or social characteristics promoted by the Fund.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

The following table details sectors and sub-sectors where investments of the Fund were made. These figures have used the breakdown for Energy and Utilities at level 1 and 4 (as defined by the Industry Benchmark Classification) with the other sectors at level 1 and 2.

These figures are percentages of net assets and are the weighted averages of the market value as at the end of March, June, September and December 2024.

Sector	Sub Sector	% Assets
Basic Materials	Chemicals	1.32%
Basic Materials	Basic Resources	1.04%
Consumer Discretionary	Retail	6.16%
Consumer Discretionary	Media	1.64%
Consumer Discretionary	Consumer Products & Services	3.14%
Consumer Discretionary	Automobiles & Parts	2.69%
Consumer Discretionary	Travel & Leisure	1.90%
Consumer Staples	Personal Care, Drug & Grocery Stores	2.30%
Consumer Staples	Food, Beverage & Tobacco	2.60%
Energy	Alternative Fuels	0.00%
Energy	Renewable Energy Equipment	0.12%
Financials	Insurance	3.69%
Financials	Financial Services	4.25%
Financials	Banks	6.61%
Health Care	Health Care	12.76%
Industrials	Industrial Goods & Services	9.45%
Industrials	Construction & Materials	1.32%
Other	Other	0.00%
Real Estate	Real Estate	3.29%
Technology	Technology	31.67%
Telecommunications	Telecommunications	3.07%
Utilities	Waste & Disposal Services	0.34%
Utilities	Alternative Electricity	0.06%
Utilities	Multi-Utilities	0.01%
Utilities	Gas Distribution	0.00%
Utilities	Water	0.09%
Utilities	Conventional Electricity	0.09%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 0.23%
- Climate Change Adaptation = 0.01%
- Sustainable use and protection of water and marine resources = 0.00%
- Transition to a circular economy = 0.00%
- Pollution prevention and control = 0.00%
- Protection and restoration of biodiversity and ecosystems = 0.00%

The figures for Climate Change Mitigation and Climate Change Adaptation are weighted averages of the actual values as at the end of March, June, September and December 2024. For the other four EU taxononmy environmental objectives the figures are weighted averages of the actual values as at the end of September and December 2024 as this is due to when the data was available.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement

greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
-**operational expenditure** (OpEx) reflecting green operational activities of investee companies.

in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1]?

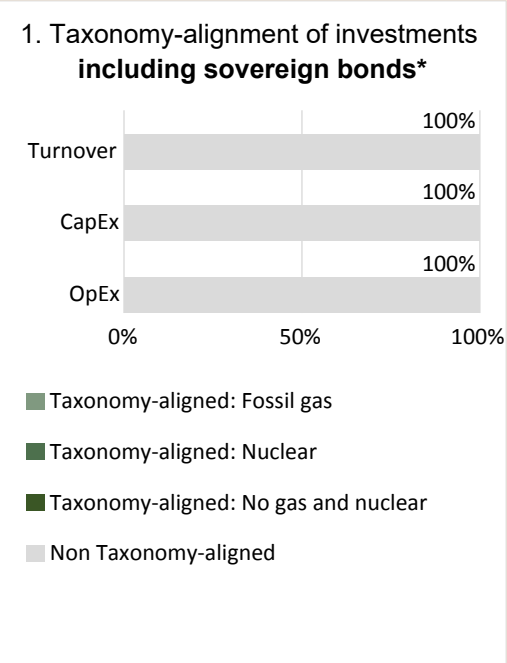
Yes:

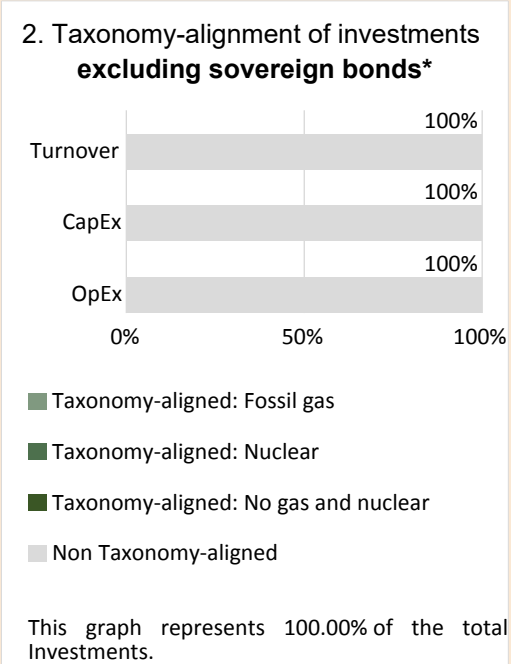
In fossil gas

In nuclear energy

X No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.*

What was the share of investments made in transitional and enabling activities?

The share of the Fund's investments made in transitional and enabling activities is as follows:
• Transitional Activities = 0.01%
• Enabling Activities = 0.13%

The figures are weighted averages of the actual values as at the end of March, June, September and December 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

Please note that for the 2024 reporting period is the first time Vanguard is reporting the following EU Taxonomy environmental objectives as the taxonomy-aligned data has been made available for this period: Climate Change Adaptation, Sustainable use and protection of water and marine resources, Transition to a circular economy, Pollution prevention and control and Protection and restoration of biodiversity and ecosystems.

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Enviromental Objectives	2023	2022
Climate Change Mitigation	0	0
Climate Change Adaptation	N/A	N/A
Sustainable Use and Protection of Water and Marine Resources	N/A	N/A
Transition to a Circular Economy	N/A	N/A
Pollution Prevention and Control	N/A	N/A
Protection and Restoration of Biodiversity and Ecosystems	N/A	N/A

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.

What was the share of socially sustainable investments?

Not applicable.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The remaining 0.61% (Compared to 2023: 0.54%) of net assets which fell into the sub-category "#2 Other" represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

As outlined above, the Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several 'lines of defense', including Vanguard's portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider's own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

How does the reference benchmark differ from a broad market index?

The Index was constructed from the FTSE Developed All Cap Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

See above.

How did this financial product perform compared with the reference benchmark?

The figures in the table below show financial performance between January 1st 2024 and December 31st 2024.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
USD Acc	17.98%	18.08%
CHF Hedged Acc	16.54%	16.52%
Institutional Plus EUR Hedged Acc	19.39%	19.56%
EUR Acc	25.85%	25.96%
GBP Acc	20.09%	20.19%
GBP Dist	20.09%	20.19%
Institutional Plus EUR Acc	25.94%	25.96%
Institutional Plus GBP Acc	20.17%	20.19%
CHF Acc	27.03%	27.14%

How did this financial product perform compared with the broad market index?

The figures in the table below show financial performance between January 1st 2024 and December 31st 2024.

Fund Performance (%)	Broad Market Index Performance (%)
17.98%	17.36%

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities.** That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Vanguard ESG Emerging Markets All Cap Equity Index Fund

Legal entity identifier:
549300MT3LCLRRD4TY54

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

●● ☐ **Yes**	●○ ☒ **No**
☐ It made **sustainable investments with an environmental objective:** __%	☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments
☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy	☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
	☐ with a social objective
☐ It made **sustainable investments with a social objective:** __%	☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

Effective 24 March 2025, certain changes were made to the Index tracked by the Fund. The information below is presented prior to such changes taking effect. Further information on the current investment policy of the Fund can be found in the current prospectus.

Through the screening out of stocks of companies from its portfolio based on the potentially detrimental impact of their conduct or products on society and / or the environment the fund promoted certain environmental and/or social characteristics.

This Fund is passively managed. Its objective is to track the performance of the FTSE Emerging All Cap Choice Index (the "Index"). For this reason, the Index also serves as the designated Reference Benchmark for the purpose of attaining the E/S characteristics promoted by the Fund.

The Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, the following activities:

(a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco, cannabis);
(b) Non-Renewable Energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)); and
(c) Weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons).

The Index methodology also excluded companies that, as determined by the Index provider, are involved in severe controversies (i.e., companies which do not meet the labour, human rights, environmental, and anticorruption standards as defined by the United Nations Global Compact Principles).

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 0.03%
- Climate Change Adaptation = 0.00%
- Sustainable use and protection of water and marine resources = 0.00%
- Transition to a circular economy = 0.00%
- Pollution prevention and control = 0.00%

• Protection and restoration of biodiversity and ecosystems = 0.00%

The figures for Climate Change Mitigation and Climate Change Adaptation are weighted averages of the actual values as at the end of March, June, September and December 2024. For the other four EU taxononmy environmental objectives the figures are weighted averages of the actual values as at the end of September and December 2024 as this is due to when the data was available.
For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

How did the sustainability indicators perform?

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the FTSE Emerging All Cap Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the Reference Benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are weighted averages of the actual rate of exclusion by market value as at the end of March, June, September and December 2024.

Exclusion Category	Exclusion Rate (%)
Controversies	8.48%
Non-Renewable Energy	12.42%
Vice Products	2.34%
Weapons	2.42%
Overall Exclusions	20.86%

…and compared to previous periods?

Exclusion Category	2023	2022
Overall	21.09%	18.76%

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By excluding stocks of companies that the sponsor of the Index determined (a) to be engaged or involved in specific parts of the supply chain for, and / or (b) derive revenue (above a threshold specified by the Index provider) from certain activities relating to non-renewable energy (nuclear power and fossil fuels (which included (i) companies that have greater than 50% ownership of companies that own proved or probable reserves in coal, oil or gas, (ii) oil and gas production and supporting services (iii) coal extraction, production and supporting services and (iv) oil and gas and thermal coal power generation), the Fund considered the following principal adverse impact indicator:

• Exposure to companies active in the fossil fuel sector

By excluding stocks of companies that the sponsor of the Index determines (a) to be engaged or involved in specific parts of the supply chain for, and / or (b) derive revenue (above a threshold specified by the Index provider) from certain activities relating to weapons (including chemical & biological weapons, cluster munitions and anti-personnel landmines), the Fund considered the following principal adverse impact indicator:

• Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
The third party data which is utilized by the Index provider considers a number of norms and standards including those that are enshrined in the UN Global Compact and the Organization for Economic Co-operation and Development Guidelines for Multinational Enterprises.

By excluding stocks of companies based on certain controversial conduct (which is achieved by excluding companies that meet certain criteria in relation to the United Nations Global Compact Principles regarding labour, human rights, environmental, and anti-corruption standards and other international norms)), the Fund considered the following principal adverse impact indicator:

• Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of this principal adverse impact indicator can be found in the table below. These figures are weighted averages of the actual values as at the end of March, June, September and December 2024.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	2	Percentage	96%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	96%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	1	Percentage	96%

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 January 2024 to 31 December 2024

What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2024.

Largest investments	Sector	% Assets	Country
TAIWAN SEMICONDUCTOR MANUFAC	Technology	10.50%	Taiwan
ALIBABA GROUP HOLDING LTD	Consumer Discretionary	2.70%	Cayman Islands
HDFC BANK LIMITED	Financials	1.66%	India
MEITUAN-CLASS B	Technology	1.39%	Cayman Islands
PDD HOLDINGS INC	Technology	1.23%	Cayman Islands
INFOSYS LTD	Technology	1.06%	India
HON HAI PRECISION INDUSTRY	Technology	1.03%	Taiwan
CHINA CONSTRUCTION BANK-H	Financials	1.02%	China
MEDIATEK INC	Technology	0.89%	Taiwan
ICICI BANK LTD	Financials	0.75%	India
IND & COMM BK OF CHINA-H	Financials	0.70%	China
BHARTI AIRTEL LTD	Telecommunications	0.68%	India
AL RAJHI BANK	Financials	0.68%	Saudi Arabia
XIAOMI CORP-CLASS B	Telecommunications	0.64%	Cayman Islands
JD.COM INC-CLASS A	Consumer Discretionary	0.62%	Cayman Islands

Asset allocation describes the share of investments in specific assets.

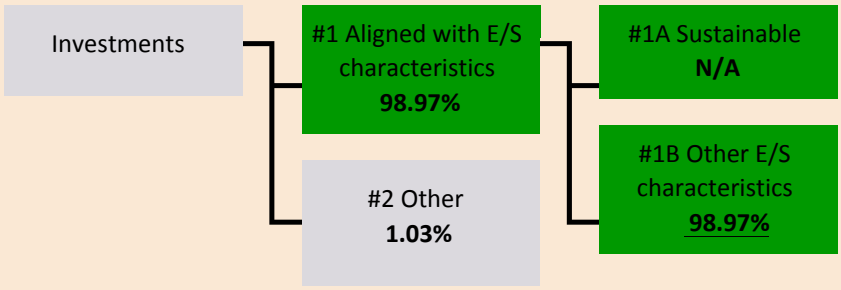
What was the proportion of sustainability-related investments?

Please see the information below in this respect.

What was the asset allocation?

The Fund invested 98.97% (Compared to 2023: 98.64%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 1.03% (Compared to 2023: 1.36%) of the Fund's net assets were invested in other investments ("#2 Other"), which were not aligned with environmental and/or social characteristics promoted by the Fund.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

The following table details sectors and sub-sectors where investments of the Fund were made. These figures have used the breakdown for Energy and Utilities at level 1 and 4 (as defined by the Industry Benchmark Classification) with the other sectors at level 1 and 2.

These figures are percentages of net assets and are the weighted averages of the market value as at the end of March, June, September and December 2024.

Sector	Sub Sector	% Assets
Basic Materials	Chemicals	2.25%
Basic Materials	Basic Resources	3.05%
Consumer Discretionary	Travel & Leisure	1.88%
Consumer Discretionary	Automobiles & Parts	2.08%
Consumer Discretionary	Retail	5.00%
Consumer Discretionary	Media	0.31%
Consumer Discretionary	Consumer Products & Services	3.52%
Consumer Staples	Personal Care, Drug & Grocery Stores	2.13%
Consumer Staples	Food, Beverage & Tobacco	3.02%
Energy	Renewable Energy Equipment	0.42%
Energy	Alternative Fuels	0.01%
Financials	Insurance	3.26%
Financials	Financial Services	3.97%
Financials	Banks	19.68%
Health Care	Health Care	4.86%
Industrials	Industrial Goods & Services	6.94%
Industrials	Construction & Materials	1.87%
Other	Other	0.00%
Real Estate	Real Estate	3.12%
Technology	Technology	25.84%
Telecommunications	Telecommunications	4.66%
Utilities	Multi-Utilities	0.00%
Utilities	Water	0.21%
Utilities	Conventional Electricity	0.48%
Utilities	Waste & Disposal Services	0.09%
Utilities	Alternative Electricity	0.52%
Utilities	Utilities	0.00%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 0.03%
- Climate Change Adaptation = 0.00%
- Sustainable use and protection of water and marine resources = 0.00%
- Transition to a circular economy = 0.00%
- Pollution prevention and control = 0.00%
- Protection and restoration of biodiversity and ecosystems = 0.00%

The figures for Climate Change Mitigation and Climate Change Adaptation are weighted averages of the actual values as at the end of March, June, September and December 2024. For the other four EU taxononmy environmental objectives the figures are weighted averages of the actual values as at the end of September and December 2024 as this is due to when the data was available.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of

greenhouse gas emission levels corresponding to the best performance.

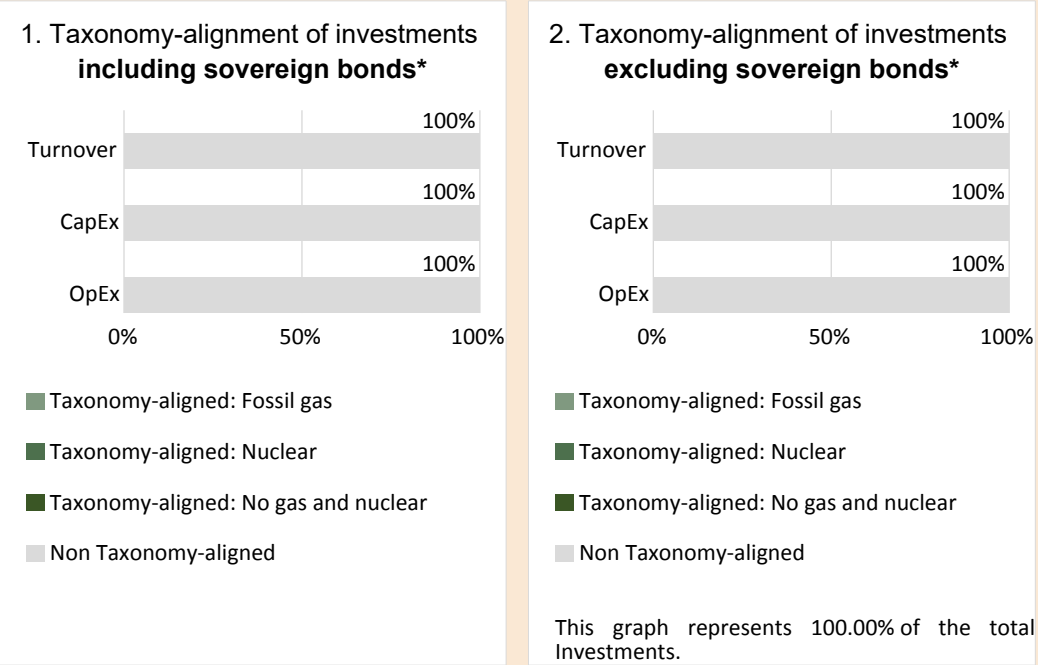
Taxonomy-aligned activities are expressed as a share of:
- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
-**operational expenditure** (OpEx) reflecting green operational activities of investee companies.

the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1]?

	Yes:		
	In fossil gas		In nuclear energy
X	No		

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.*

What was the share of investments made in transitional and enabling activities?

The share of the Fund's investments made in transitional and enabling activities is as follows:
• Transitional Activities = 0.00%
• Enabling Activities = 0.00%

The figures are weighted averages of the actual values as at the end of March, June, September and December 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

Please note that for the 2024 reporting period is the first time Vanguard is reporting the following EU Taxonomy environmental objectives as the taxonomy-aligned data has been made available for this period: Climate Change Adaptation, Sustainable use and protection of water and marine resources, Transition to a circular economy, Pollution prevention and control and Protection and restoration of biodiversity and ecosystems.

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Enviromental Objectives	2023	2022
Climate Change Mitigation	0	0
Climate Change Adaptation	N/A	N/A
Sustainable Use and Protection of Water and Marine Resources	N/A	N/A
Transition to a Circular Economy	N/A	N/A
Pollution Prevention and Control	N/A	N/A
Protection and Restoration of Biodiversity and Ecosystems	N/A	N/A

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.

What was the share of socially sustainable investments?

Not applicable.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The remaining 1.03% (Compared to 2023: 1.36%) of net assets which fell into the sub-category "#2 Other" represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

As outlined above, the Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several 'lines of defense', including Vanguard's portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider's own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

How does the reference benchmark differ from a broad market index?

The Index was constructed from the FTSE Emerging All Cap Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

See above.

How did this financial product perform compared with the reference benchmark?

The figures in the table below show financial performance between January 1st 2024 and December 31st 2024.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
USD Acc	11.81%	12.48%
Institutional Plus EUR Acc	19.36%	19.99%
GBP Acc	13.81%	14.49%
GBP Dist	13.81%	14.49%
Institutional Plus GBP Dist	13.89%	14.49%
EUR Acc	19.28%	19.99%
Institutional Plus GBP Acc	13.89%	14.49%
CHF Acc	20.39%	21.11%

How did this financial product perform compared with the broad market index?

The figures in the table below show financial performance between January 1st 2024 and December 31st 2024.

Fund Performance (%)	Broad Market Index Performance (%)
11.81%	12.02%

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities.** That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Vanguard ESG Global Corporate Bond Index Fund

Legal entity identifier:
54930040E8WABNYV4893

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

●● ☐ **Yes**	●○ ☒ **No**
☐ It made **sustainable investments with an environmental objective:** __%	☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments
☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy	☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
	☐ with a social objective
☐ It made **sustainable investments with a social objective:** __%	☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

Effective 31 March 2025, certain changes were made to the Index tracked by the Fund. The information below is presented prior to such changes taking effect. Further information on the current investment policy of the Fund can be found in the current prospectus.

Through the screening out of bonds issued by corporate issuers from its portfolio based on the potentially detrimental impact of the relevant corporate issuer's conduct or products on society and / or the environment, the Fund promoted certain environmental and social characteristics.

This Fund is passively managed. Its objective is to track the performance of the Bloomberg MSCI Global Corporate Float Adjusted Bond Screened Index (the "Index") which is a designated Reference Benchmark for the purpose of attaining the environmental and / or social characteristics promoted by the Fund.

The Index methodology excluded the bonds of corporate issuers that MSCI determined (a) were involved in specific parts of the supply chain for and/or (b) derived revenue (above a threshold specified by the Index Provider) from, certain activities related to the following:
(a) adult entertainment, alcohol, gambling, tobacco, (b) nuclear weapons, controversial weapons, conventional weapons, civilian firearms (c) nuclear power, or fossil fuels, thermal coal, oil, gas or oil sands).

The index methodology also excluded the bonds of corporate issuers that, as determined by MSCI, had no controversy score or a controversy score of zero as defined by MSCI's ESG controversies assessment framework.

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 0.70%
- Climate Change Adaptation = 0.03%
- Sustainable use and protection of water and marine resources = 0.00%
- Transition to a circular economy = 0.00%
- Pollution prevention and control = 0.00%
- Protection and restoration of biodiversity and ecosystems = 0.00%

The figures for Climate Change Mitigation and Climate Change Adaptation are weighted averages of the actual values as at the end of March, June, September and December 2024. For the other four EU taxononmy environmental

objectives the figures are weighted averages of the actual values as at the end of September and December 2024 as this is due to when the data was available.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

How did the sustainability indicators perform?

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the Bloomberg Global Aggregate Float Adjusted Corporate Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the reference benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are the actual rate of exclusion by market value as at the end of March, June, September and December 2024.

Exclusion Category	Exclusion Rate (%)
Controversies	3.21%
Non-Renewable Energy	18.07%
Vice Products	5.05%
Weapons	3.13%
Overall Exclusions	27.87%

…and compared to previous periods?

Exclusion Category	2023	2022
Overall	30.05%	34.82%

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By excluding the bonds of corporate issuers that MSCI determined (a) to involved in specific parts of the supply chain for, and/or (b) deriving revenue (above a threshold specified by the Index provider) from certain business activities related to nuclear power or fossil fuels, thermal coal, oil or gas, the Fund considered the following principal adverse impact indicator:

• Exposure to companies active in the fossil fuel sector

By excluding the bonds of corporate issuers that MSCI determine s (a) to involved in specific parts of the supply chain for, and/or (b) derive revenue (above a threshold specified by the Index provider) from certain business activities related to controversial excluding the bonds of corporate issuers that MSCI determines (a) to involved in specific parts of the supply chain for, and/or (b) derive revenue (above a threshold specified by the Index provider) from certain business activities related to controversial weapons (chemical & biological weapons, cluster munitions and anti-personnel landmines), the Fund considered the following principal adverse impact indicator:

• Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

MSCI's controversy score framework considers a number of global norms and conventions including the ten principles of the United Nations Global Compact and the Organisation for Economic Co-operation and Development Guidelines for Multinational Enterprises. By excluding the bonds of corporate issuers that as determined by MSCI, have no controversy score or a controversy score of zero defined by MSCI's ESG controversies assessment framework the Fund considered the following principal adverse impact indicator:

• Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for MultinationalEnterprises

The values of this principal adverse impact indicator can be found in the table below. These figures are the actual values as at the end of March, June, September and December 2024.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	0	Percentage	85%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	1	Percentage	85%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	85%

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 January 2024 to 31 December 2024

What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are the market value as at the end of March, June, September and December 2024.

Largest investments	Sector	% Assets	Country
BSTONE 0.295 04/21/27	Consumer Discretionary	0.19%	Japan
NTT 0.38 09/20/30	Communication Services	0.18%	Japan
VOD 1 7/8 11/20/29	Communication Services	0.12%	United Kingdom
C 2.8 06/25/27	Financials	0.12%	United States
SANFP 1 3/4 09/10/26	Health Care	0.10%	France
CVS 5.05 03/25/48	Health Care	0.09%	United States
UCGIM 4.45 02/16/29	Financials	0.09%	Italy
JPM 1.638 05/18/28	Financials	0.09%	United States
UBS 7 3/4 03/01/29	Financials	0.08%	Switzerland
TMUS 3 7/8 04/15/30	Communication Services	0.08%	United States
PFE 5.3 05/19/53	Health Care	0.08%	Singapore
BAC 3.419 12/20/28	Financials	0.08%	United States
WBD 5.141 03/15/52	Communication Services	0.07%	United States
MS 5.882 10/30/26	Financials	0.07%	United States
LLY 1 5/8 06/02/26	Health Care	0.07%	United States

Asset allocation describes the share of investments in specific assets.

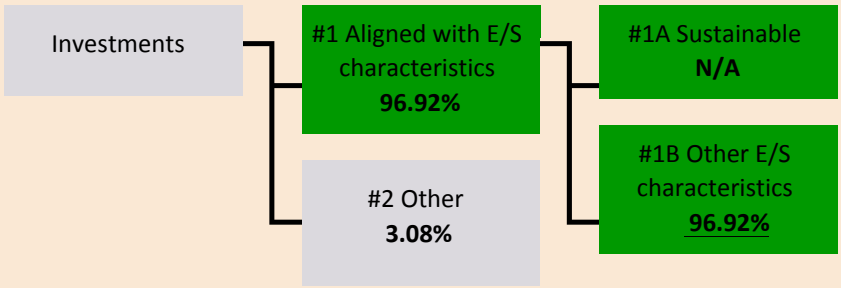
What was the proportion of sustainability-related investments?

Please see the information below in this respect.

What was the asset allocation?

The Fund invested 96.92% (Compared to 2023: 98.95%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 3.08% (Compared to 2023: 1.05%)of the Fund's net assets were invested in other investments ("#2 Other"), which were not aligned with environmental and/or social characteristics promoted by the Fund.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

The following table details sectors and sub-sectors where investments of the Fund were made. These figures have used the breakdown for Energy and Utilities at level 1 and 4 (as defined by the Global Industry Classification System) with the other sectors at level 1 and 2.

These figures are percentages of net assets and are the weighted averages of the market value as at the end of March, June, September and December 2024.

Sector	Sub Sector	% Assets
Communication Services	Media & Entertainment	3.09%
Communication Services	Telecommunication Services	6.07%
Consumer Discretionary	Retailing	2.56%
Consumer Discretionary	Consumer Services	1.24%
Consumer Discretionary	Consumer Durables & Apparel	0.65%
Consumer Discretionary	Automobiles & Components	3.52%
Consumer Staples	Household & Personal Products	1.11%
Consumer Staples	Food, Beverage & Tobacco	2.88%
Consumer Staples	Food & Staples Retailing	0.33%
Financials	Banks	32.50%
Financials	Insurance	4.27%
Financials	Diversified Financials	5.45%
Health Care	Pharmaceuticals, Biotechnology & Life Sciences	6.51%
Health Care	Health Care Equipment & Services	4.53%
Industrials	Transportation	0.95%
Industrials	Commercial & Professional Services	1.59%
Industrials	Capital Goods	2.87%
Information Technology	Semiconductors & Semiconductor Equipment	1.94%
Information Technology	Technology Hardware & Equipment	2.16%
Information Technology	Software & Services	3.91%
Materials	Materials	2.38%
Real Estate	Real Estate	5.50%
Utilities	Water Utilities	0.58%
Utilities	Renewable Electricity	0.07%
Utilities	Electric Utilities	1.40%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 0.70%
- Climate Change Adaptation = 0.03%
- Sustainable use and protection of water and marine resources = 0.00%
- Transition to a circular economy = 0.00%
- Pollution prevention and control = 0.00%
- Protection and restoration of biodiversity and ecosystems = 0.00%

The figures for Climate Change Mitigation and Climate Change Adaptation are weighted averages of the actual values as at the end of March, June, September and December 2024. For the other four EU taxononmy environmental objectives the figures are weighted averages of the actual values as at the end of September and December 2024 as this is due to when the data was available.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement

among others have greenhouse gas emission levels corresponding to the best performance.

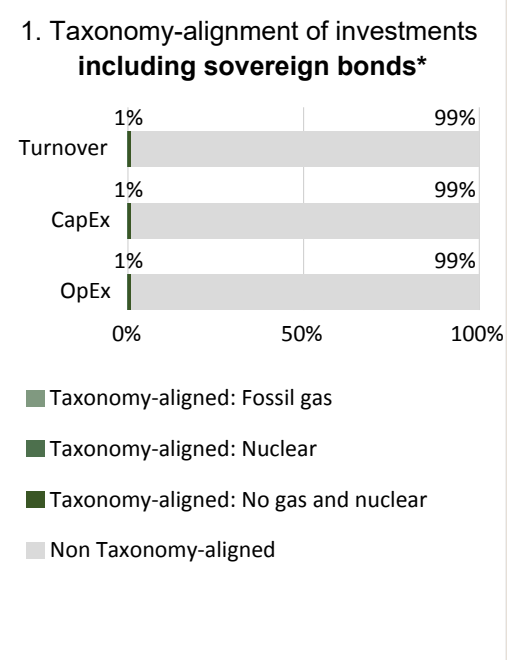
Taxonomy-aligned activities are expressed as a share of:
- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
-**operational expenditure** (OpEx) reflecting green operational activities of investee companies.

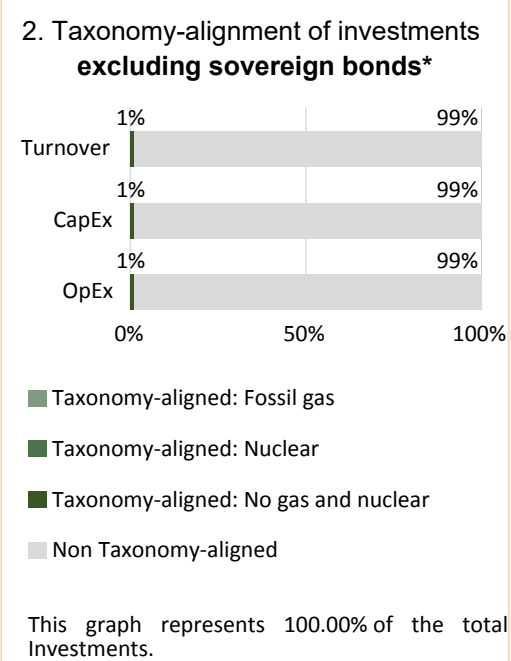
in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1]?

	Yes:		
	In fossil gas		In nuclear energy
X	No		

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.*

What was the share of investments made in transitional and enabling activities?

The share of the Fund's investments made in transitional and enabling activities is as follows:
• Transitional Activities = 0.02%
• Enabling Activities = 0.43%

The figures are the actual values as at the end of March, June, September and December 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

Please note that for the 2024 reporting period is the first time Vanguard is reporting the following EU Taxonomy environmental objectives as the taxonomy-aligned data has been made available for this period: Climate Change Adaptation, Sustainable use and protection of water and marine resources, Transition to a circular economy, Pollution prevention and control and Protection and restoration of biodiversity and ecosystems.

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Enviromental Objectives	2023	2022
Climate Change Mitigation	0	0
Climate Change Adaptation	N/A	N/A
Sustainable Use and Protection of Water and Marine Resources	N/A	N/A
Transition to a Circular Economy	N/A	N/A
Pollution Prevention and Control	N/A	N/A
Protection and Restoration of Biodiversity and Ecosystems	N/A	N/A

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.

What was the share of socially sustainable investments?

Not applicable.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The remaining 3.08% (Compared to 2023: 1.05%)- of net assets which fell into the sub-category "#2 Other" represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

As outlined above, the Index excluded the bonds of issuers that MSCI determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several 'lines of defense', including Vanguard's portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider's own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria. Further monitoring is in place surrounding new issues which may be eligible for inclusion in the Fund between rebalances.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

How does the reference benchmark differ from a broad market index?

The Index was constructed from the Bloomberg Global Aggregate Float Adjusted Corporate Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

See above.

How did this financial product perform compared with the reference benchmark?

The figures in the table below show financial performance between January 1st 2024 and December 31st 2024.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
CHF Hedged Acc	-0.70%	-0.70%
EUR Hedged Acc	1.99%	1.99%
Institutional Plus EUR Hedged Acc	2.05%	1.99%
GBP Hedged Acc	3.35%	3.35%
USD Hedged Acc	3.74%	3.74%
GBP Hedged Dist	3.35%	3.35%
Institutional Plus GBP Hedged Acc	3.41%	3.35%

How did this financial product perform compared with the broad market index?

The figures in the table below show financial performance between January 1st 2024 and December 31st 2024.

Fund Performance (%)	Broad Market Index Performance (%)
3.74%	3.69%

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities.** That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Vanguard Selected Screened Euro Investment Grade Bond Index Fund formerly Vanguard SRI Euro Investment Grade Bond Index Fund

Legal entity identifier:
549300UWPLB5D830BW90

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☐ **Yes**	☒ **No**
☐ It made **sustainable investments with an environmental objective:** __%	☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments
☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy	☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
	☐ with a social objective
☐ It made **sustainable investments with a social objective:** __%	☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

Effective 11 February 2025 The sub name has changed from above to Vanguard Selected Screened Euro Investment Grade Bond Index Fund. For more detail around the change click here for the Share holder notice. (https://fund-docs.vanguard.com/CHANGES_TO_THE_VANGUARD_SRI_EURO_INVESTMENT_GRADE_BOND_INDEX_FUND.pdf)

Through the screening out of bonds issued by corporate issuers based on the potentially detrimental impact of the relevant issuer's conduct or products on society and / or the environment the Fund promoted certain environmental and/or social characteristics.

The Index provider has developed a screening process designed to analyse certain securities in the Index. The screening process seeks to exclude Index constituents that are issued by corporate issuers that (as determined by the Index provider) are (1) involved in the production of controversial weapons such as cluster munitions, land mines, biological weapons, chemical weapons and/or nuclear weapons and/pr (2) are involved in the manufacture of tobacco products. The screening process also seeks to exclude Index constituents that, are issued by corporate issuers that have allegedly or actually been directly involved in very severe controversies and/or violations of international norms and principles, that have a negative environmental, social and/or governance impact above a particular severity threshold (as determined by the Index provider).

A Reference Benchmark has not been designated for the purpose of attaining the environmental and / or social characteristics promoted by the fund.

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 2.19%
- Climate Change Adaptation = 0.03%
- Sustainable use and protection of water and marine resources = 0.00%
- Transition to a circular economy = 0.01%
- Pollution prevention and control = 0.01%
- Protection and restoration of biodiversity and ecosystems = 0.00%

The figures for Climate Change Mitigation and Climate Change Adaptation are weighted averages of the actual values as at the end of March, June, September and December 2024. For the other four EU taxononmy environmental

objectives the figures are weighted averages of the actual values as at the end of September and December 2024 as this is due to when the data was available.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

How did the sustainability indicators perform?

The Investment Manager measured the attainment of the environmental and/or social characteristics by assessing that the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Index.

Regarding whether the exclusions have been applied, the exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Index can be found in the table below. These figures are weighted averages of the actual rate of exclusion by market value as at the end of March, June, September and December 2024.

Exclusion Category	Exclusion Rate (%)
Controversies	5.05%
Non-Renewable Energy	0.00%
Vice Products	0.42%
Weapons	0.46%
Overall Exclusions	5.93%

…and compared to previous periods?

Exclusion Category	2023	2022
Overall	1.83%	1.88%

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By excluding Index constituents that the Index provider determines to be involved in controversial weapons (i.e., cluster munitions, land mines, biological weapons, chemical weapons and/or nuclear weapons), the Fund considered the following principal adverse impact indicator:

• Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

The values of this principal adverse impact indicator can be found in the table below. These figures are weighted averages of the actual values as at the end of March, June, September and December 2024.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Indicator	Impact	Measure	Data Coverage %
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	79%

What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 January 2024 to 31 December 2024

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2024.

Largest investments	Sector	% Assets	Country
EU 2 3/4 10/05/26	Financials	0.94%	Supranational
EU 1 5/8 12/04/29	Financials	0.53%	Supranational
EU 3 12/04/34	Financials	0.43%	Supranational
EFSF 2 3/4 08/17/26	Financials	0.36%	Luxembourg
EU 0 10/04/28	Financials	0.36%	Supranational
EU 3 1/8 12/04/30	Financials	0.32%	Supranational
EIB 2 3/4 01/16/34	Financials	0.31%	Supranational
EU 1 07/06/32	Financials	0.31%	Supranational
EU 0 07/06/26	Financials	0.30%	Supranational
EIB 2 3/4 07/30/30	Financials	0.29%	Supranational
EU 0.4 02/04/37	Financials	0.28%	Supranational
EFSF 2 7/8 02/16/33	Financials	0.27%	Luxembourg
EU 0 04/22/31	Financials	0.27%	Supranational
EIB 2 3/4 07/28/28	Financials	0.27%	Supranational
EU 3 3/8 11/04/42	Financials	0.26%	Supranational

Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

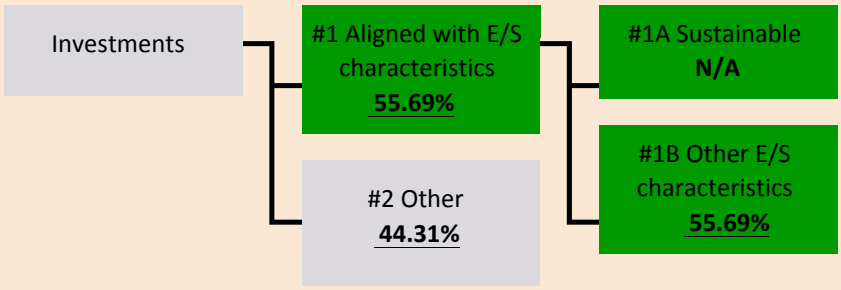
Please see the information below in this respect.

What was the asset allocation?

The Fund invested 55.69% (Compared to 2023: 56.06%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 44.31% (Compared to 2023: 43.94%) of the Fund's net assets were invested in other investments ("#2 Other"), which were not aligned with environmental and/or social characteristics promoted by the Fund.

Note: Following a review of the data, we have adjusted the figures reported last year for 2023 to reflect the screening process applied by the index provider. Further, with effect from 1 December 2024, the Index provider applied the screening process to covered bonds (being bonds issued by corporate issuers and backed by a pool of assets with dual recourse to both the issuer and the assets) in addition to the corporate issuers already covered by the screening process.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

The following table details sectors and sub-sectors where investments of the Fund were made. These figures have used the breakdown for Energy and Utilities at level 1 and 4 (as defined by the Global Industry Classification System) with the other sectors at level 1 and 2.

These figures are percentages of net assets and are the weighted averages of the market value as at the end of March, June, September and December 2024.

Sector	Sub Sector	% Assets
Communication Services	Telecommunication Services	2.77%
Communication Services	Media & Entertainment	0.66%
Consumer Discretionary	Consumer Durables & Apparel	0.46%
Consumer Discretionary	Automobiles & Components	3.12%
Consumer Discretionary	Retailing	0.41%
Consumer Discretionary	Consumer Services	0.52%
Consumer Staples	Food, Beverage & Tobacco	2.49%
Consumer Staples	Food & Staples Retailing	0.43%
Consumer Staples	Household & Personal Products	0.74%
Energy	Oil & Gas Exploration & Production	0.13%
Energy	Oil & Gas Equipment & Services	0.08%
Energy	Oil & Gas Storage & Transportation	0.27%
Energy	Integrated Oil & Gas	1.69%
Energy	Oil & Gas Refining & Marketing	0.06%
Financials	Diversified Financials	15.19%
Financials	Banks	46.18%
Financials	Insurance	2.38%
Health Care	Pharmaceuticals, Biotechnology & Life Sciences	1.75%
Health Care	Health Care Equipment & Services	1.77%
Industrials	Capital Goods	3.88%
Industrials	Transportation	0.61%
Industrials	Commercial & Professional Services	1.10%
Information Technology	Software & Services	0.99%
Information Technology	Semiconductors & Semiconductor Equipment	0.13%
Information Technology	Technology Hardware & Equipment	0.20%
Materials	Materials	2.03%
Real Estate	Real Estate	2.94%
Utilities	Electric Utilities	3.81%
Utilities	Water Utilities	0.37%
Utilities	Renewable Electricity	0.10%
Utilities	Gas Utilities	0.36%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 2.19%
- Climate Change Adaptation = 0.03%
- Sustainable use and protection of water and marine resources = 0.00%
- Transition to a circular economy = 0.01%
- Pollution prevention and control = 0.01%
- Protection and restoration of biodiversity and ecosystems = 0.00%

The figures for Climate Change Mitigation and Climate Change Adaptation are weighted averages of the actual values as at the end of March, June, September and December 2024. For the other four EU taxononmy environmental objectives the figures are weighted averages of the actual values as at the end of September and December 2024 as this is due to when the data was available.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
-**operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

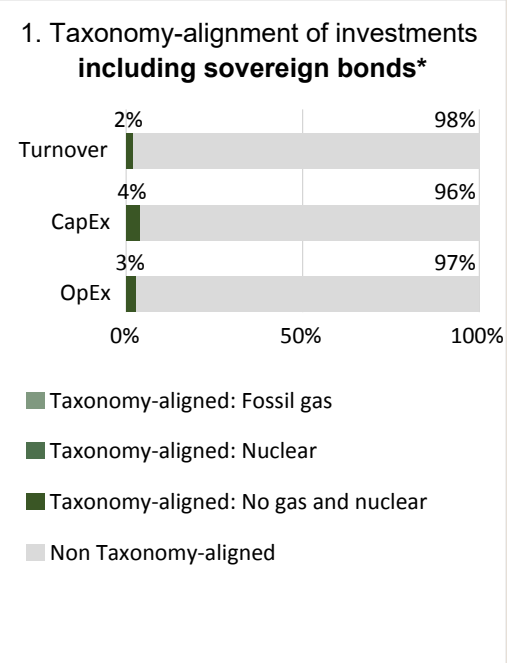
At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

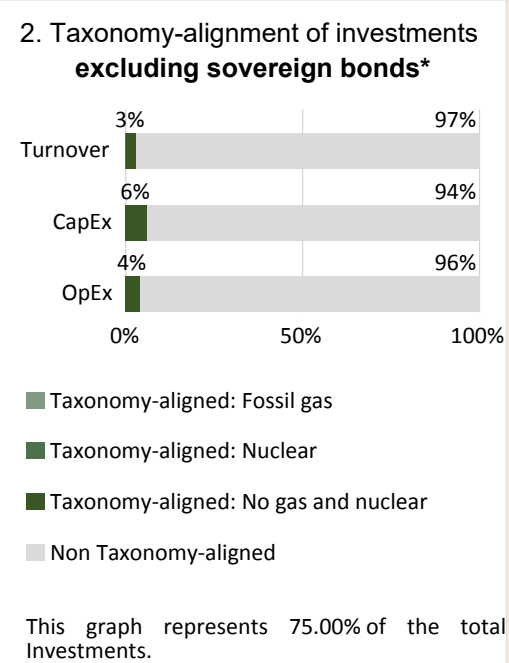
For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1]?

	Yes:		
	In fossil gas		In nuclear energy
X	No		

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.*

What was the share of investments made in transitional and enabling activities?

The share of the Fund's investments made in transitional and enabling activities is as follows:
• Transitional Activities = 0.07%
• Enabling Activities = 1.18%

The figures are weighted averages of the actual values as at the end of March, June, September and December 2024.

For this section, data is provided by third parties which may use different approaches to assess ESG credentials, and therefore result in different outcomes in their determination of a company's involvement in certain business activities. We carry out an annual review of the data as the availability, and quality, of the ESG data evolves. Third parties assume no responsibility for errors or omissions in the data.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

Please note that for the 2024 reporting period is the first time Vanguard is reporting the following EU Taxonomy environmental objectives as the taxonomy-aligned data has been made available for this period: Climate Change Adaptation, Sustainable use and protection of water and marine resources, Transition to a circular economy, Pollution prevention and control and Protection and restoration of biodiversity and ecosystems.

Enviromental Objectives	2023	2022
Climate Change Mitigation	0.01	0
Climate Change Adaptation	N/A	N/A
Sustainable Use and Protection of Water and Marine Resources	N/A	N/A
Transition to a Circular Economy	N/A	N/A
Pollution Prevention and Control	N/A	N/A
Protection and Restoration of Biodiversity and Ecosystems	N/A	N/A

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.

What was the share of socially sustainable investments?

Not applicable.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The remaining 44.31% (Compared to 2023: 43.94 %) of net assets which fell into the sub-category "#2 Other" represents securities issued by government-related *and supranational entities* as well as securitised assets which were not subject to the screening process as well as the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.

Note: With effect from 1 December 2024 the Index provider applied the screening process to covered bonds (being bonds issued by corporate issuers and backed by a pool of assets with dual recourse to both the issuer and the assets) in addition to the corporate issuers already covered by the screening process.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Manager undertakes independent oversight of the investment management processes and systems. As part of this oversight, the investment and operational risks are considered. The Investment Manager oversees ESG risk as part of our general investment risk and operational risk monitoring activities.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Sub-Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

The Index does not determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes. This is because the exclusionary screening methodology (that promotes the relevant environmental and social characteristics) was applied outside of the Index that this financial product tracks.

- ***How does the reference benchmark differ from a broad market index?***

  Not applicable.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

  Not applicable.

- ***How did this financial product perform compared with the reference benchmark?***

  Not applicable.

- ***How did this financial product perform compared with the broad market index?***

  Not applicable.

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Tara Doyle[2] (Irish)
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Ranjit Singh[2] (American)
Thomas Challenor[2] (British)
Lisa Harlow (British)
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[1] Sean Hagerty and Karin A. Risi resigned on 31 December 2024.
[2] Served in an independent, non-executive capacity during the year.
[3] Appointed on 10 January 2025.
[4] Appointed on 2 January 2025.

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